

Oklahoma Municipal Retirement Fund  
Summary of Assets and Investment Returns  
July 31, 2019

Option	Value By Fund	1 Month	3 Month	Year to Date	1 Yr	3 Yr Rolling	5 Yr Rolling	10 Yr Rolling
Defined Benefit	\$ 598,183,043.45	0.59%	1.89%	13.57%	5.39%	8.02%	6.19%	8.82%
International Investment Equity	\$ 8,482,548.95	-1.45%	-1.74%	13.49%	-3.04%	7.43%	4.18%	7.54%
Aggressive Equity	\$ 19,337,007.07	1.26%	0.39%	21.56%	1.27%	11.74%	8.24%	12.52%
Real Assets Fund	\$ 322,942.22	0.48%	1.60%	10.84%	4.88%	2.19%	0.44%	Not Available
Global Equity	\$ 7,817,682.10	0.13%	0.41%	16.57%	3.04%	10.42%	6.80%	9.50%
Growth and Value Equity	\$ 20,506,830.81	1.42%	1.48%	20.73%	7.08%	13.58%	11.07%	13.61%
S & P 500 Index	\$ 29,269,723.82	1.44%	1.67%	20.23%	7.96%	13.33%	11.30%	14.00%
Target Retirement 2060	\$ 2,132,163.75	0.25%	1.01%	15.91%	3.41%	9.25%	Not Available	Not Available
Target Retirement 2055	\$ 3,975,382.64	0.25%	1.01%	15.92%	3.41%	9.25%	6.77%	Not Available
Target Retirement 2050	\$ 7,071,384.38	0.25%	1.01%	15.91%	3.41%	9.25%	6.76%	Not Available
Target Retirement 2045	\$ 10,387,204.55	0.24%	1.05%	15.80%	3.45%	9.26%	6.77%	Not Available
Target Retirement 2040	\$ 13,711,033.15	0.24%	1.21%	15.25%	3.86%	8.94%	6.61%	10.28%
Target Retirement 2035	\$ 19,649,058.94	0.24%	1.37%	14.67%	4.26%	8.55%	6.43%	Not Available
Target Retirement 2030	\$ 23,960,524.78	0.24%	1.53%	14.02%	4.68%	8.06%	6.18%	9.92%
Target Retirement 2025	\$ 37,072,971.25	0.25%	1.57%	13.01%	4.88%	7.47%	5.83%	Not Available
Target Retirement 2020	\$ 32,607,950.62	0.22%	1.58%	11.23%	5.14%	6.34%	4.99%	8.73%
Target Retirement Income	\$ 20,058,430.62	0.17%	1.55%	8.88%	5.17%	4.59%	3.58%	5.75%
Total Yield Bond Fund	\$ 5,682,040.49	0.32%	2.96%	6.28%	7.17%	3.09%	3.22%	Not Available
Bond Index <sup>1</sup>	\$ 13,891,201.84	0.21%	3.29%	6.35%	8.09%	2.13%	2.96%	3.36%
Voya Fixed Plus III	\$ 36,788,361.55	0.20%	0.56%	1.30%	1.94%	1.68%	1.75%	2.06%
Loan Portfolio	\$ 8,679,039.27							
Self Directed Brokerage	\$ 138,865.22							
Total Assets	\$ 919,725,391.47							

<sup>1</sup>Returns prior to 10/31/15 represent the existing OkMRF Bond Fund.