

Oklahoma Municipal Retirement Fund  
Summary of Assets and Investment Returns  
December 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	\$ 628,633,373.09	2.43%	5.93%	20.20%	20.20%	9.53%	7.04%	8.44%
International Investment Equity	\$ 9,085,856.58	5.36%	10.10%	24.20%	24.20%	10.72%	6.95%	7.62%
Aggressive Equity	\$ 19,326,705.66	2.55%	9.23%	26.95%	26.95%	10.17%	8.33%	11.44%
Real Assets Fund	\$ 403,157.51	1.34%	1.55%	14.25%	14.25%	3.94%	2.00%	3.65%
Global Equity	\$ 8,614,323.35	3.54%	8.99%	26.91%	26.91%	12.74%	8.76%	9.06%
Growth and Value Equity	\$ 22,148,001.04	2.85%	9.49%	31.29%	31.29%	15.38%	11.64%	13.10%
S & P 500 Index	\$ 31,433,202.40	3.01%	9.06%	31.46%	31.46%	15.24%	11.66%	13.53%
Target Retirement 2060	\$ 2,594,764.14	2.86%	7.59%	24.95%	24.95%	11.46%	Not Available	Not Available
Target Retirement 2055	\$ 4,483,435.78	2.87%	7.59%	24.96%	24.96%	11.46%	8.14%	Not Available
Target Retirement 2050	\$ 8,003,988.13	2.87%	7.60%	24.96%	24.96%	11.46%	8.13%	9.91%
Target Retirement 2045	\$ 11,379,775.77	2.81%	7.44%	24.72%	24.72%	11.43%	8.12%	9.90%
Target Retirement 2040	\$ 15,239,069.66	2.66%	6.99%	23.84%	23.84%	11.13%	7.89%	9.79%
Target Retirement 2035	\$ 21,425,582.29	2.49%	6.50%	22.86%	22.86%	10.75%	7.64%	9.62%
Target Retirement 2030	\$ 25,699,431.00	2.31%	5.93%	21.70%	21.70%	10.21%	7.30%	9.45%
Target Retirement 2025	\$ 39,649,224.09	2.12%	5.22%	19.83%	19.83%	9.44%	6.82%	9.03%
Target Retirement 2020	\$ 32,790,688.98	1.85%	4.25%	16.80%	16.80%	8.04%	5.88%	8.25%
Target Retirement Income	\$ 21,529,558.62	1.44%	3.16%	13.21%	13.21%	6.02%	4.46%	5.49%
Total Yield Bond Fund	\$ 5,842,185.23	0.40%	0.81%	8.64%	8.64%	4.33%	3.52%	Not Available
Bond Index <sup>1</sup>	\$ 14,282,603.41	-0.08%	0.16%	8.69%	8.69%	3.99%	2.97%	3.37%
Voya Fixed Plus III	\$ 38,365,659.58	0.20%	0.56%	2.25%	2.25%	1.75%	1.78%	2.03%
Loan Portfolio	\$ 8,741,783.06							
Self Directed Brokerage	\$ 178,248.93							
Total Assets	\$ 969,850,618.30							

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