

Oklahoma Municipal Retirement Fund
Summary of Assets and Investment Returns
November 30, 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	\$ 614,351,933.39	1.95%	4.00%	17.35%	12.52%	9.09%	6.45%	8.36%
International Investment Equity	\$ 8,643,543.55	1.16%	7.05%	17.88%	12.12%	9.44%	5.25%	7.13%
Aggressive Equity	\$ 18,933,712.70	5.08%	7.46%	23.79%	9.69%	9.85%	7.91%	11.86%
Real Assets Fund	\$ 395,102.77	-0.93%	0.68%	12.74%	7.60%	4.21%	1.16%	3.64%
Global Equity	\$ 8,216,939.46	2.46%	7.52%	22.57%	13.93%	12.24%	7.54%	8.91%
Growth and Value Equity	\$ 21,180,951.24	3.98%	7.94%	27.64%	15.98%	14.91%	10.89%	13.04%
S & P 500 Index	\$ 30,212,383.97	3.64%	7.86%	27.61%	16.10%	14.85%	10.95%	13.41%
Target Retirement 2060	\$ 2,523,838.32	2.25%	6.14%	21.48%	14.01%	11.10%	Not Available	Not Available
Target Retirement 2055	\$ 4,322,377.08	2.25%	6.13%	21.48%	14.02%	11.10%	7.28%	Not Available
Target Retirement 2050	\$ 7,730,689.56	2.25%	6.13%	21.48%	14.01%	11.10%	7.27%	9.84%
Target Retirement 2045	\$ 10,984,845.42	2.20%	6.00%	21.32%	13.96%	11.09%	7.27%	9.84%
Target Retirement 2040	\$ 14,732,860.08	2.05%	5.59%	20.63%	13.93%	10.81%	7.09%	9.75%
Target Retirement 2035	\$ 20,857,554.45	1.88%	5.13%	19.88%	13.84%	10.46%	6.88%	9.59%
Target Retirement 2030	\$ 25,364,563.30	1.68%	4.56%	18.95%	13.63%	9.96%	6.59%	9.38%
Target Retirement 2025	\$ 38,429,937.69	1.37%	3.89%	17.34%	12.69%	9.22%	6.16%	8.93%
Target Retirement 2020	\$ 31,864,217.42	0.95%	3.04%	14.68%	11.15%	7.86%	5.27%	8.13%
Target Retirement Income	\$ 22,231,136.48	0.60%	2.12%	11.60%	9.44%	5.86%	3.94%	5.35%
Total Yield Bond Fund	\$ 5,787,856.60	0.04%	0.13%	8.21%	9.42%	4.35%	3.37%	Not Available
Bond Index ¹	\$ 14,494,904.06	-0.05%	-0.31%	8.77%	10.77%	4.06%	3.01%	3.20%
Voya Fixed Plus III	\$ 37,582,323.02	0.18%	0.56%	2.05%	2.18%	1.73%	1.77%	2.04%
Loan Portfolio	\$ 8,829,259.54							
Self Directed Brokerage	\$ 173,182.01							
Total Assets	\$ 947,844,112.11							

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