

Oklahoma Municipal Retirement Fund
Summary of Assets and Investment Returns
October 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	\$ 603,443,598.24	1.44%	1.34%	15.10%	11.07%	8.61%	6.27%	8.52%
International Investment Equity	\$ 8,566,849.73	3.31%	2.68%	16.54%	12.42%	8.03%	5.28%	7.27%
Aggressive Equity	\$ 17,983,060.49	1.36%	-3.09%	17.81%	5.99%	11.39%	6.98%	11.74%
Real Assets Fund	\$ 396,122.91	1.15%	2.67%	13.80%	10.12%	4.27%	1.22%	4.15%
Global Equity	\$ 8,059,638.44	2.74%	2.63%	19.63%	12.86%	11.63%	7.38%	9.15%
Growth and Value Equity	\$ 20,326,693.88	2.38%	1.67%	22.75%	13.58%	14.77%	10.54%	13.21%
S & P 500 Index	\$ 29,136,259.80	2.16%	2.42%	23.14%	14.31%	14.88%	10.74%	13.67%
Target Retirement 2060	\$ 2,374,454.29	2.29%	2.49%	18.80%	13.14%	10.68%	Not Available	Not Available
Target Retirement 2055	\$ 4,200,021.00	2.29%	2.49%	18.80%	13.13%	10.68%	7.12%	Not Available
Target Retirement 2050	\$ 7,446,716.84	2.29%	2.49%	18.80%	13.13%	10.68%	7.11%	10.09%
Target Retirement 2045	\$ 10,621,079.93	2.25%	2.51%	18.70%	13.12%	10.69%	7.13%	10.09%
Target Retirement 2040	\$ 14,336,793.31	2.13%	2.57%	18.21%	13.22%	10.39%	6.97%	10.01%
Target Retirement 2035	\$ 20,323,308.87	1.99%	2.61%	17.67%	13.25%	10.00%	6.79%	9.87%
Target Retirement 2030	\$ 24,797,801.36	1.82%	2.60%	16.98%	13.13%	9.47%	6.53%	9.67%
Target Retirement 2025	\$ 38,301,374.39	1.64%	2.43%	15.75%	12.40%	8.76%	6.14%	9.24%
Target Retirement 2020	\$ 32,082,166.15	1.38%	2.13%	13.59%	11.15%	7.45%	5.29%	8.47%
Target Retirement Income	\$ 22,165,886.67	1.09%	1.89%	10.94%	9.59%	5.47%	3.92%	5.58%
Total Yield Bond Fund	\$ 5,786,535.21	0.37%	1.78%	8.17%	9.68%	3.65%	3.41%	Not Available
Bond Index ¹	\$ 14,437,665.64	0.29%	2.33%	8.83%	11.49%	3.24%	3.16%	3.33%
Voya Fixed Plus III	\$ 36,798,963.85	0.19%	0.56%	1.87%	2.12%	1.72%	1.77%	2.04%
Loan Portfolio	\$ 8,904,077.37							
Self Directed Brokerage	\$ 179,310.60							
Total Assets	\$ 930,668,378.97							

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