

Oklahoma Municipal Retirement Fund  
 Summary of Assets and Investment Returns  
 February 29, 2020

Option	Value By Fund	1 Month	3 Month	Year to Date	1 Yr	3 Yr Rolling	5 Yr Rolling	10 Yr Rolling
Defined Benefit	\$ 600,073,812.04	-3.99%	-1.83%	-4.16%	7.18%	6.80%	5.63%	8.00%
International Investment Equity	\$ 7,993,057.12	-6.46%	-4.59%	-9.45%	1.60%	5.12%	3.82%	7.10%
Aggressive Equity	\$ 16,732,108.87	-8.28%	-7.38%	-9.69%	-2.85%	5.27%	5.39%	10.22%
Real Assets Fund	\$ 472,779.26	-3.61%	-3.03%	-4.31%	2.12%	1.82%	0.70%	3.18%
Global Equity	\$ 7,641,320.41	-7.55%	-5.66%	-8.89%	4.33%	7.32%	5.89%	8.39%
Growth and Value Equity	\$ 19,775,611.52	-7.72%	-4.72%	-7.36%	8.34%	10.21%	9.34%	12.33%
S & P 500 Index	\$ 28,106,633.84	-8.24%	-5.52%	-8.28%	8.16%	9.84%	9.20%	12.59%
Target Retirement 2060	\$ 2,601,755.97	-6.04%	-4.21%	-6.88%	5.45%	7.10%	Not Available	Not Available
Target Retirement 2055	\$ 4,274,732.36	-6.04%	-4.21%	-6.88%	5.45%	7.11%	5.83%	Not Available
Target Retirement 2050	\$ 7,535,826.42	-6.03%	-4.21%	-6.88%	5.45%	7.11%	5.82%	9.24%
Target Retirement 2045	\$ 10,574,807.51	-5.85%	-4.01%	-6.63%	5.66%	7.18%	5.86%	9.26%
Target Retirement 2040	\$ 14,538,535.21	-5.37%	-3.48%	-5.98%	6.23%	7.18%	5.80%	9.22%
Target Retirement 2035	\$ 20,187,648.54	-4.84%	-2.92%	-5.28%	6.79%	7.16%	5.74%	9.13%
Target Retirement 2030	\$ 24,667,246.28	-4.25%	-2.27%	-4.48%	7.31%	7.03%	5.61%	9.02%
Target Retirement 2025	\$ 36,910,914.87	-3.73%	-1.81%	-3.85%	7.09%	6.61%	5.31%	8.65%
Target Retirement 2020	\$ 30,043,899.36	-3.02%	-1.27%	-3.06%	6.45%	5.74%	4.61%	7.94%
Target Retirement Income	\$ 21,442,575.73	-2.02%	-0.45%	-1.87%	6.05%	4.55%	3.64%	5.29%
Total Yield Bond Fund	\$ 6,221,495.48	0.90%	2.90%	2.48%	9.89%	4.76%	3.73%	Not Available
Bond Index <sup>1</sup>	\$ 16,761,934.87	1.79%	3.67%	3.75%	11.63%	4.97%	3.52%	3.56%
Voya Fixed Plus III	\$ 40,747,327.94	0.18%	0.56%	0.37%	2.26%	1.79%	1.79%	2.03%
Loan Portfolio	\$ 8,595,123.96							
Self Directed Brokerage	\$ 170,720.88							
<b>Total Assets</b>	<b>\$ 926,069,868.44</b>							

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