

Oklahoma Municipal Retirement Fund
Summary of Assets and Investment Returns
January 31, 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	\$ 626,330,808.92	-0.18%	4.24%	-0.18%	14.22%	8.92%	7.11%	8.64%
International Investment Equity	\$ 8,792,813.75	-3.20%	3.17%	-3.20%	10.73%	7.97%	6.35%	7.78%
Aggressive Equity	\$ 18,907,809.70	-1.53%	6.11%	-1.53%	12.17%	9.01%	8.50%	11.66%
Real Assets Fund	\$ 492,804.55	-0.73%	-0.33%	-0.73%	6.86%	3.58%	1.34%	3.82%
Global Equity	\$ 8,411,163.93	-1.44%	4.56%	-1.44%	15.88%	11.20%	8.78%	9.39%
Growth and Value Equity	\$ 21,899,717.98	0.39%	7.37%	0.39%	21.37%	14.56%	12.37%	13.61%
S & P 500 Index	\$ 31,351,771.64	-0.04%	6.71%	-0.04%	21.66%	14.51%	12.34%	13.95%
Target Retirement 2060	\$ 2,690,478.67	-0.89%	4.24%	-0.89%	15.11%	10.29%	Not Available	Not Available
Target Retirement 2055	\$ 4,528,887.84	-0.89%	4.24%	-0.89%	15.11%	10.29%	8.09%	Not Available
Target Retirement 2050	\$ 7,975,503.13	-0.90%	4.24%	-0.90%	15.10%	10.29%	8.08%	10.18%
Target Retirement 2045	\$ 11,361,061.50	-0.83%	4.20%	-0.83%	15.05%	10.29%	8.08%	10.18%
Target Retirement 2040	\$ 15,298,856.99	-0.65%	4.08%	-0.65%	14.90%	10.08%	7.88%	10.09%
Target Retirement 2035	\$ 21,493,771.68	-0.46%	3.94%	-0.46%	14.66%	9.82%	7.63%	9.92%
Target Retirement 2030	\$ 25,643,290.04	-0.24%	3.78%	-0.24%	14.30%	9.42%	7.29%	9.74%
Target Retirement 2025	\$ 39,234,069.12	-0.12%	3.40%	-0.12%	13.19%	8.75%	6.79%	9.29%
Target Retirement 2020	\$ 31,500,799.26	-0.04%	2.78%	-0.04%	11.28%	7.49%	5.82%	8.48%
Target Retirement Income	\$ 21,782,550.05	0.15%	2.20%	0.15%	9.29%	5.71%	4.34%	5.59%
Total Yield Bond Fund	\$ 5,975,171.73	1.57%	2.01%	1.57%	9.04%	4.71%	3.54%	Not Available
Bond Index ¹	\$ 15,206,564.22	1.93%	1.79%	1.93%	9.60%	4.59%	2.95%	3.41%
Voya Fixed Plus III	\$ 38,681,424.71	0.19%	0.56%	0.19%	2.25%	1.77%	1.79%	2.03%
Loan Portfolio	\$ 8,618,504.89							
Self Directed Brokerage	\$ 178,815.85							
Total Assets	\$ 966,356,640.15							

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