

Oklahoma Municipal Retirement Fund
 Summary of Assets and Investment Returns
 May 31, 2017

Option	Value By Fund	1 Month	3 Month	Year to Date	1 Yr	3 Yr Rolling	5 Yr Rolling	10 Yr Rolling
Defined Benefit	\$ 538,555,382.86	1.47%	4.06%	11.46%	12.11%	5.50%	9.26%	4.80%
International Investment Equity	\$ 8,352,763.18	3.15%	9.78%	16.14%	20.51%	4.45%	11.46%	2.32%
Aggressive Equity	\$ 19,318,854.82	-0.94%	0.17%	3.69%	18.07%	5.84%	12.64%	5.04%
Real Assets Fund	\$ 312,516.76	-0.52%	-2.27%	-0.52%	1.52%	-2.56%	0.55%	Not Available
Global Equity	\$ 3,662,990.67	2.26%	5.20%	11.11%	17.88%	5.61%	11.83%	Not Available
Growth and Value Equity	\$ 19,693,112.96	1.39%	3.26%	9.77%	18.00%	9.57%	14.65%	6.63%
S & P 500 Index	\$ 22,650,498.90	1.40%	2.56%	8.64%	17.46%	10.10%	15.38%	6.94%
Target Retirement 2060	\$ 870,454.82	1.66%	3.95%	9.09%	15.48%	Not Available	Not Available	Not Available
Target Retirement 2055	\$ 2,507,051.56	1.66%	3.95%	9.10%	15.48%	5.70%	11.01%	Not Available
Target Retirement 2050	\$ 4,782,204.09	1.66%	3.95%	9.09%	15.46%	5.69%	11.00%	Not Available
Target Retirement 2045	\$ 7,308,705.79	1.66%	3.94%	9.09%	15.47%	5.69%	11.00%	5.46%
Target Retirement 2040	\$ 10,338,229.34	1.64%	3.86%	8.82%	14.79%	5.55%	10.89%	5.37%
Target Retirement 2035	\$ 14,806,924.67	1.62%	3.74%	8.47%	13.91%	5.40%	10.35%	5.28%
Target Retirement 2030	\$ 19,671,609.72	1.56%	3.53%	7.99%	12.96%	5.20%	9.76%	5.44%
Target Retirement 2025	\$ 31,302,470.92	1.43%	3.21%	7.34%	11.97%	4.90%	9.03%	5.49%
Target Retirement 2020	\$ 32,286,464.51	1.17%	2.60%	6.09%	9.97%	4.10%	7.94%	5.32%
Target Retirement Income	\$ 22,849,157.69	0.75%	1.62%	3.96%	6.51%	2.64%	4.63%	4.35%
Total Yield Bond Fund	\$ 6,263,632.86	0.69%	1.63%	2.90%	4.05%	2.80%	3.49%	Not Available
Bond Index ¹	\$ 10,056,804.88	0.78%	1.49%	2.37%	1.53%	2.40%	2.00%	4.04%
Voya Fixed Plus III	\$ 35,124,811.76	0.13%	0.38%	0.62%	1.65%	1.78%	1.89%	2.40%
Loan Portfolio	\$ 7,922,982.45							
Self Directed Brokerage	\$ 124,725.49							
Total Assets	\$ 818,762,350.70							

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