

Oklahoma Municipal Retirement Fund
Summary of Assets and Investment Returns
June 30, 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	\$ 542,006,627.25	0.56%	3.60%	8.20%	12.09%	5.11%	8.81%	4.95%
International Investment Equity	\$ 8,383,125.87	0.03%	6.55%	16.18%	20.75%	3.81%	10.32%	2.24%
Aggressive Equity	\$ 19,600,097.02	2.19%	2.45%	5.96%	21.15%	5.24%	12.50%	5.44%
Real Assets Fund	\$ 295,735.61	0.37%	-0.37%	-0.15%	-2.05%	-2.69%	-0.04%	Not Available
Global Equity	\$ 3,819,159.48	0.47%	4.37%	11.63%	18.77%	5.12%	10.79%	Not Available
Growth and Value Equity	\$ 19,840,900.86	0.77%	3.48%	10.61%	19.48%	9.15%	14.04%	6.92%
S & P 500 Index	\$ 22,887,438.02	0.63%	3.08%	9.32%	17.90%	9.58%	14.60%	7.18%
Target Retirement 2060	\$ 885,499.26	0.72%	3.91%	9.88%	15.77%	Not Available	Not Available	Not Available
Target Retirement 2055	\$ 2,461,884.78	0.73%	3.91%	9.89%	15.77%	5.22%	10.34%	Not Available
Target Retirement 2050	\$ 4,850,224.57	0.73%	3.91%	9.88%	15.77%	5.21%	10.33%	Not Available
Target Retirement 2045	\$ 7,369,072.34	0.73%	3.91%	9.88%	15.77%	5.21%	10.33%	5.65%
Target Retirement 2040	\$ 10,452,829.52	0.67%	3.79%	9.55%	14.93%	5.06%	10.21%	5.55%
Target Retirement 2035	\$ 14,977,394.43	0.61%	3.66%	9.13%	13.85%	4.94%	9.72%	5.45%
Target Retirement 2030	\$ 19,604,289.49	0.52%	3.45%	8.55%	12.67%	4.76%	9.19%	5.60%
Target Retirement 2025	\$ 31,580,343.36	0.41%	3.12%	7.78%	11.43%	4.49%	8.51%	5.64%
Target Retirement 2020	\$ 32,542,136.23	0.23%	2.50%	6.33%	9.12%	3.71%	7.44%	5.46%
Target Retirement Income	\$ 22,686,435.06	0.05%	1.57%	4.02%	5.40%	2.38%	4.32%	4.42%
Total Yield Bond Fund	\$ 6,306,062.89	0.07%	1.63%	2.98%	2.66%	2.71%	3.34%	Not Available
Bond Index ¹	\$ 10,028,718.36	-0.11%	1.44%	2.25%	-0.38%	2.35%	1.98%	4.06%
Voya Fixed Plus III	\$ 35,398,076.83	0.12%	0.37%	0.75%	1.62%	1.77%	1.87%	2.38%
Loan Portfolio	\$ 7,875,986.16							
Self Directed Brokerage	\$ 121,576.34							
Total Assets	\$ 823,973,613.73							

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