

Oklahoma Municipal Retirement Fund  
Summary of Assets and Investment Returns  
July 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	\$549,345,942.85	1.43%	3.50%	9.75%	11.39%	6.06%	8.88%	5.31%
International Investment Equity	8,692,684.62	3.77%	7.06%	20.55%	20.52%	6.06%	10.80%	2.84%
Aggressive Equity	19,903,662.91	1.27%	2.51%	7.30%	16.90%	7.57%	12.79%	6.08%
Real Assets Fund	395,223.43	1.19%	1.04%	1.04%	-1.03%	-1.76%	-0.48%	Not Available
Global Equity	4,168,880.20	2.82%	5.63%	14.78%	17.40%	6.61%	11.17%	Not Available
Growth and Value Equity	19,992,831.71	1.83%	4.04%	12.64%	16.84%	10.47%	14.17%	7.50%
S & P 500 Index	23,297,251.04	2.05%	4.13%	11.57%	16.03%	10.83%	14.75%	7.74%
Target Retirement 2060	939,490.33	2.21%	4.66%	12.31%	14.02%	Not Available	Not Available	Not Available
Target Retirement 2055	2,583,822.05	2.20%	4.66%	12.31%	14.01%	6.65%	10.56%	Not Available
Target Retirement 2050	5,073,287.13	2.20%	4.66%	12.30%	14.01%	6.64%	10.55%	Not Available
Target Retirement 2045	7,627,595.65	2.21%	4.66%	12.31%	14.02%	6.64%	10.55%	6.13%
Target Retirement 2040	10,833,571.50	2.12%	4.49%	11.87%	13.26%	6.45%	10.41%	6.02%
Target Retirement 2035	15,560,100.26	2.03%	4.31%	11.34%	12.32%	6.24%	9.87%	5.91%
Target Retirement 2030	20,201,328.08	1.91%	4.03%	10.62%	11.27%	5.98%	9.27%	6.03%
Target Retirement 2025	31,680,807.33	1.79%	3.66%	9.70%	10.17%	5.61%	8.55%	6.03%
Target Retirement 2020	33,436,659.81	1.57%	2.99%	8.00%	8.15%	4.69%	7.40%	5.79%
Target Retirement Income	22,818,846.12	1.16%	1.97%	5.22%	5.03%	3.07%	4.26%	4.57%
Total Yield Bond Fund	6,103,765.38	0.45%	1.22%	3.44%	1.99%	2.94%	3.11%	Not Available
Bond Index <sup>1</sup>	10,062,771.15	0.43%	1.10%	2.69%	-0.59%	2.59%	1.80%	4.01%
Voya Fixed Plus III	35,116,755.11	0.13%	0.38%	0.87%	1.60%	1.76%	1.86%	2.37%
Loan Portfolio	7,884,655.19							
Self Directed Brokerage	122,738.44							
Total Assets	\$835,842,670.29							

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