

Oklahoma Municipal Retirement Fund
Summary of Assets and Investment Returns
August 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	\$ 549,300,887.76	0.31%	2.32%	10.09%	11.08%	5.63%	8.58%	5.22%
International Investment Equity	\$ 8,857,485.78	0.39%	4.20%	21.02%	19.40%	6.15%	10.23%	3.00%
Aggressive Equity	\$ 19,473,913.09	-1.02%	2.43%	6.21%	14.32%	5.72%	11.79%	5.85%
Real Assets Fund	\$ 308,272.89	0.22%	1.80%	1.27%	0.89%	-1.91%	-0.52%	Not Available
Global Equity	\$ 4,236,879.78	0.42%	3.74%	15.26%	17.47%	5.89%	10.78%	Not Available
Growth and Value Equity	\$ 20,074,621.97	0.43%	3.05%	13.12%	16.91%	9.28%	13.78%	7.40%
S & P 500 Index	\$ 23,440,036.43	0.30%	3.00%	11.90%	16.21%	9.50%	14.31%	7.61%
Target Retirement 2060	\$ 964,353.32	0.61%	3.58%	12.99%	14.46%	Not Available	Not Available	Not Available
Target Retirement 2055	\$ 2,645,914.47	0.61%	3.57%	13.00%	14.45%	5.84%	10.23%	Not Available
Target Retirement 2050	\$ 5,156,747.26	0.61%	3.58%	12.99%	14.45%	5.83%	10.22%	Not Available
Target Retirement 2045	\$ 7,723,968.39	0.60%	3.58%	12.99%	14.45%	5.83%	10.23%	6.11%
Target Retirement 2040	\$ 11,010,944.45	0.64%	3.47%	12.59%	13.76%	5.66%	10.09%	6.01%
Target Retirement 2035	\$ 15,647,345.21	0.68%	3.34%	12.10%	12.90%	5.50%	9.59%	5.90%
Target Retirement 2030	\$ 20,421,167.42	0.70%	3.16%	11.40%	11.87%	5.29%	9.05%	6.01%
Target Retirement 2025	\$ 31,540,350.42	0.67%	2.89%	10.44%	10.73%	4.97%	8.35%	6.00%
Target Retirement 2020	\$ 33,049,686.77	0.59%	2.41%	8.64%	8.73%	4.13%	7.24%	5.74%
Target Retirement Income	\$ 23,332,925.65	0.46%	1.67%	5.70%	5.60%	2.80%	4.19%	4.52%
Total Yield Bond Fund	\$ 6,121,107.71	0.66%	1.19%	4.13%	2.27%	2.87%	3.09%	Not Available
Bond Index ¹	\$ 10,199,532.13	0.90%	1.22%	3.61%	0.42%	2.53%	1.97%	3.98%
Voya Fixed Plus III	\$ 35,024,832.94	0.13%	0.38%	1.00%	1.57%	1.76%	1.85%	2.35%
Loan Portfolio	\$ 7,931,586.94							
Self Directed Brokerage	\$ 126,566.31							
Total Assets	\$ 836,589,127.09							

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