

Oklahoma Municipal Retirement Fund  
Summary of Assets and Investment Returns  
September 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	\$ 556,042,231.77	1.29%	3.05%	11.51%	12.14%	6.67%	8.44%	5.02%
International Investment Equity	\$ 9,115,673.10	2.13%	6.39%	23.60%	20.29%	8.12%	10.03%	2.61%
Aggressive Equity	\$ 20,304,081.15	5.09%	5.34%	11.62%	19.51%	9.49%	12.36%	6.14%
Real Assets Fund	\$ 317,413.58	-0.07%	1.34%	1.19%	0.44%	-0.15%	-0.58%	Not Available
Global Equity	\$ 4,345,148.74	1.95%	5.26%	17.51%	18.99%	7.74%	10.52%	Not Available
Growth and Value Equity	\$ 20,406,518.71	1.95%	4.26%	15.33%	18.89%	10.62%	13.72%	7.21%
S & P 500 Index	\$ 23,622,361.26	2.07%	4.48%	14.22%	18.60%	10.79%	14.17%	7.38%
Target Retirement 2060	\$ 986,401.92	1.84%	4.72%	15.07%	15.88%	Not Available	Not Available	Not Available
Target Retirement 2055	\$ 2,712,100.83	1.84%	4.72%	15.08%	15.87%	7.72%	10.09%	Not Available
Target Retirement 2050	\$ 5,282,424.73	1.84%	4.72%	15.07%	15.87%	7.71%	10.08%	Not Available
Target Retirement 2045	\$ 7,852,487.94	1.84%	4.72%	15.07%	15.87%	7.71%	10.09%	5.91%
Target Retirement 2040	\$ 11,252,981.06	1.69%	4.52%	14.50%	15.05%	7.46%	9.92%	5.79%
Target Retirement 2035	\$ 15,925,356.82	1.52%	4.28%	13.80%	14.04%	7.17%	9.43%	5.67%
Target Retirement 2030	\$ 20,088,305.09	1.33%	3.99%	12.88%	12.83%	6.82%	8.90%	5.77%
Target Retirement 2025	\$ 32,523,167.53	1.13%	3.64%	11.69%	11.49%	6.37%	8.21%	5.76%
Target Retirement 2020	\$ 33,194,076.48	0.83%	3.01%	9.54%	9.13%	5.39%	7.07%	5.50%
Target Retirement Income	\$ 23,347,923.68	0.41%	2.04%	6.14%	5.59%	3.64%	4.04%	4.37%
Total Yield Bond Fund	\$ 6,107,141.06	-0.06%	1.05%	4.06%	2.08%	3.06%	2.93%	Not Available
Bond Index <sup>1</sup>	\$ 10,173,482.49	-0.48%	0.84%	3.11%	0.00%	2.60%	1.86%	3.85%
Voya Fixed Plus III	\$ 34,991,453.82	0.12%	0.38%	1.12%	1.55%	1.75%	1.84%	2.33%
Loan Portfolio	\$ 8,042,199.57							
Self Directed Brokerage	\$ 122,417.99							
Total Assets	\$ 846,755,349.32							

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