

Oklahoma Municipal Retirement Fund  
 Summary of Assets and Investment Returns  
 April 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                 | \$ 530,867,730.12        | 1.52%   | 4.44%   | 6.04%        | 11.42% | 5.36%         | 7.94%         | 4.90%         |
| International Investment Equity | \$ 8,115,213.20          | 3.27%   | 7.88%   | 12.60%       | 15.53% | 4.12%         | 8.44%         | 2.29%         |
| Aggressive Equity               | \$ 19,676,705.31         | 1.21%   | 3.00%   | 4.67%        | 21.33% | 6.37%         | 11.11%        | 5.56%         |
| Real Assets Fund                | \$ 312,954.85            | -0.22%  | -0.30%  | 0.00%        | 2.37%  | -2.14%        | -0.15%        | Not Available |
| Global Equity                   | \$ 3,548,213.11          | 1.59%   | 5.79%   | 8.66%        | 15.49% | 5.59%         | 9.27%         | Not Available |
| Growth and Value Equity         | \$ 19,735,378.73         | 1.28%   | 5.56%   | 8.26%        | 18.59% | 9.99%         | 12.97%        | 6.84%         |
| S & P 500 Index                 | \$ 22,582,285.97         | 1.02%   | 5.15%   | 7.14%        | 17.90% | 10.43%        | 13.65%        | 7.15%         |
| Target Retirement 2060          | \$ 829,398.88            | 1.48%   | 4.90%   | 7.31%        | 14.11% | Not Available | Not Available | Not Available |
| Target Retirement 2055          | \$ 2,444,512.80          | 1.47%   | 4.90%   | 7.31%        | 14.12% | 5.80%         | 9.27%         | Not Available |
| Target Retirement 2050          | \$ 4,665,082.59          | 1.47%   | 4.90%   | 7.31%        | 14.11% | 5.79%         | 9.26%         | Not Available |
| Target Retirement 2045          | \$ 7,195,621.72          | 1.48%   | 4.90%   | 7.31%        | 14.12% | 5.80%         | 9.27%         | 5.49%         |
| Target Retirement 2040          | \$ 10,033,068.70         | 1.44%   | 4.76%   | 7.06%        | 13.44% | 5.66%         | 9.16%         | 5.42%         |
| Target Retirement 2035          | \$ 14,679,431.52         | 1.39%   | 4.57%   | 6.74%        | 12.58% | 5.50%         | 8.80%         | 5.31%         |
| Target Retirement 2030          | \$ 19,195,195.34         | 1.34%   | 4.31%   | 6.34%        | 11.68% | 5.31%         | 8.42%         | 5.48%         |
| Target Retirement 2025          | \$ 30,574,180.00         | 1.25%   | 3.96%   | 5.83%        | 10.77% | 5.04%         | 7.87%         | 5.50%         |
| Target Retirement 2020          | \$ 31,801,396.14         | 1.09%   | 3.31%   | 4.86%        | 8.93%  | 4.32%         | 6.98%         | 5.35%         |
| Target Retirement Income        | \$ 23,120,490.60         | 0.76%   | 2.15%   | 3.19%        | 5.76%  | 2.84%         | 4.07%         | 4.29%         |
| Total Yield Bond Fund           | \$ 6,241,393.29          | 0.87%   | 1.72%   | 2.20%        | 3.49%  | 2.91%         | 3.35%         | Not Available |
| Bond Index <sup>1</sup>         | \$ 9,912,607.95          | 0.77%   | 1.39%   | 1.58%        | 0.76%  | 2.51%         | 2.03%         | 3.88%         |
| Voya Fixed Plus III             | \$ 35,407,877.24         | 0.11%   | 0.36%   | 0.49%        | 1.68%  | 1.79%         | 1.90%         | 2.42%         |
| Loan Portfolio                  | \$ 7,836,122.66          |         |         |              |        |               |               |               |
| Self Directed Brokerage         | \$ 124,174.97            |         |         |              |        |               |               |               |
| <b>Total Assets</b>             | <b>\$ 808,899,035.69</b> |         |         |              |        |               |               |               |

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