

Oklahoma Municipal Retirement Fund
Summary of Assets and Investment Returns
January 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	\$ 510,029,846.59	1.53%	3.38%	1.53%	5.18%	5.09%	7.85%	4.81%
International Investment Equity	\$ 8,603,539.92	4.38%	3.33%	4.38%	17.58%	2.87%	7.73%	2.19%
Aggressive Equity	\$ 22,300,699.00	1.63%	13.20%	1.63%	29.52%	6.23%	11.73%	5.66%
Real Assets Fund	\$ 68,118.65	0.30%	1.66%	0.30%	10.24%	0.32%	0.25%	Not Available
Global Equity	\$ 3,036,671.87	2.71%	5.79%	2.71%	17.88%	5.78%	9.03%	Not Available
Growth and Value Equity	\$ 21,778,189.26	2.56%	7.97%	2.56%	19.92%	9.88%	13.55%	6.64%
S & P 500 Index	\$ 23,999,028.31	1.89%	7.76%	1.89%	20.04%	10.81%	14.06%	6.99%
Target Retirement 2060	\$ 756,199.76	2.30%	5.36%	2.30%	17.49%	Not Available	Not Available	Not Available
Target Retirement 2055	\$ 2,673,211.49	2.30%	5.35%	2.30%	17.48%	5.96%	9.24%	Not Available
Target Retirement 2050	\$ 5,471,225.87	2.30%	5.35%	2.30%	17.47%	5.95%	9.23%	Not Available
Target Retirement 2045	\$ 9,450,426.66	2.30%	5.35%	2.30%	17.47%	5.96%	9.24%	5.47%
Target Retirement 2040	\$ 13,018,978.56	2.20%	4.96%	2.20%	16.69%	5.85%	9.16%	5.39%
Target Retirement 2035	\$ 17,722,298.85	2.08%	4.45%	2.08%	15.57%	5.69%	8.80%	5.28%
Target Retirement 2030	\$ 21,606,828.30	1.95%	3.91%	1.95%	14.60%	5.53%	8.43%	5.46%
Target Retirement 2025	\$ 34,240,885.81	1.79%	3.43%	1.79%	13.74%	5.30%	7.90%	5.49%
Target Retirement 2020	\$ 35,158,246.54	1.50%	2.66%	1.50%	11.98%	4.72%	7.09%	5.38%
Target Retirement Income	\$ 25,827,626.23	1.01%	1.50%	1.01%	8.21%	3.09%	4.17%	4.27%
Total Yield Bond Fund	\$ 6,873,759.14	0.47%	-1.06%	0.47%	4.89%	2.88%	3.23%	Not Available
Bond Index ¹	\$ 12,337,502.41	0.18%	-2.08%	0.18%	1.37%	2.43%	1.84%	3.94%
Voya Fixed Plus III	\$ 39,395,750.87	0.13%	0.41%	0.13%	1.78%	1.82%	1.94%	2.47%
Loan Portfolio	\$ 8,904,970.62							
Self Directed Brokerage	\$ 125,266.64							
Total Assets	\$ 823,379,271.35							

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