Oklahoma Municipal Retirement Fund
Summary of Assets and Investment Returns
December 31, 2016

Option	Value By Fund	1 Month	3 Month	Year to Date	1 Yr	3 Yr Rolling	5 Yr Rolling	10 Yr Rolling
Defined Benefit	$ 502,339,409.93	1.18%	0.57%	6.77%	6.77%	3.92%	8.23%	4.78%
International Investment Equity	$ 8,248,011.22	1.76%	-2.68%	6.63%	6.63%	0.12%	7.95%	1.90%
Aggressive Equity	$ 21,931,712.12	1.65%	7.07%	16.34%	16.34%	4.49%	12.87%	5.77%
Real Assets Fund	$ 13,144.14	2.13%	-0.74%	7.88%	7.88%	0.88%	0.98%	Not Available
Global Equity	$ 2,889,476.41	2.18%	1.26%	8.52%	8.52%	3.41%	9.67%	Not Available
Growth and Value Equity	$ 21,215,566.74	1.61%	3.09%	10.00%	10.00%	7.77%	13.86%	6.51%
S & P 500 Index	$ 23,303,624.00	1.97%	3.83%	11.95%	11.95%	8.83%	14.63%	6.95%
Target Retirement 2060	$ 705,288.32	1.86%	0.70%	9.46%	9.46%	Not Available	Not Available	Not Available
Target Retirement 2055	$ 2,528,513.53	1.87%	0.69%	9.45%	9.45%	4.29%	9.83%	Not Available
Target Retirement 2050	$ 5,224,959.44	1.87%	0.69%	9.44%	9.44%	4.28%	9.83%	Not Available
Target Retirement 2045	$ 9,158,893.22	1.87%	0.69%	9.45%	9.45%	4.29%	9.83%	5.37%
Target Retirement 2040	$ 12,602,375.17	1.80%	0.48%	9.10%	9.10%	4.24%	9.78%	5.29%
Target Retirement 2035	$ 17,192,311.75	1.70%	0.21%	8.67%	8.67%	4.21%	9.38%	5.18%
Target Retirement 2030	$ 21,362,976.84	1.60%	-0.04%	8.40%	8.40%	4.18%	8.97%	5.36%
Target Retirement 2025	$ 33,667,399.23	1.53%	-0.18%	8.27%	8.27%	4.12%	8.40%	5.39%
Target Retirement 2020	$ 34,699,085.72	1.35%	-0.37%	7.57%	7.57%	3.81%	7.60%	5.29%
Target Retirement Income	$ 25,698,507.59	0.98%	-0.51%	5.81%	5.81%	2.66%	4.53%	4.21%
Total Yield Bond Fund	$ 7,324,047.91	0.44%	-1.90%	4.89%	4.89%	3.15%	3.39%	Not Available
Bond Index [1]	$ 12,631,969.46	0.13%	-3.01%	2.58%	2.58%	2.86%	1.97%	3.92%
Voya Fixed Plus III	$ 39,459,415.36	0.14%	0.42%	1.80%	1.80%	1.83%	1.95%	2.48%
Loan Portfolio	$ 9,005,332.15							
Self Directed Brokerage	$ 118,466.28							
Total Assets	$ 811,320,486.53							

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