

Oklahoma Municipal Retirement Fund
Summary of Assets and Investment Returns
March 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	\$ 523,845,705.07	1.02%	4.45%	4.45%	10.69%	4.98%	7.60%	5.02%
International Investment Equity	\$ 7,754,547.73	3.06%	9.04%	9.04%	14.02%	3.34%	7.48%	2.30%
Aggressive Equity	\$ 19,519,064.15	-0.09%	3.42%	3.42%	21.82%	5.36%	10.81%	5.74%
Real Assets Fund	\$ 313,296.25	-1.54%	0.22%	0.22%	4.91%	-1.23%	0.15%	Not Available
Global Equity	\$ 3,451,459.66	1.27%	6.96%	6.96%	15.42%	5.37%	8.69%	Not Available
Growth and Value Equity	\$ 19,439,100.61	0.55%	6.89%	6.89%	17.82%	9.59%	12.66%	7.13%
S & P 500 Index	\$ 22,108,571.66	0.12%	6.05%	6.05%	17.15%	10.33%	13.27%	7.51%
Target Retirement 2060	\$ 790,588.49	0.76%	5.75%	5.75%	14.22%	Not Available	Not Available	Not Available
Target Retirement 2055	\$ 2,345,023.67	0.77%	5.76%	5.76%	14.23%	5.46%	8.87%	Not Available
Target Retirement 2050	\$ 4,590,583.44	0.77%	5.75%	5.75%	14.22%	5.45%	8.86%	Not Available
Target Retirement 2045	\$ 6,992,054.51	0.76%	5.75%	5.75%	14.22%	5.45%	8.86%	5.73%
Target Retirement 2040	\$ 9,944,310.22	0.73%	5.55%	5.55%	13.53%	5.33%	8.76%	5.64%
Target Retirement 2035	\$ 14,067,712.42	0.68%	5.28%	5.28%	12.62%	5.21%	8.46%	5.52%
Target Retirement 2030	\$ 19,177,753.19	0.60%	4.94%	4.94%	11.77%	5.07%	8.15%	5.68%
Target Retirement 2025	\$ 30,329,544.14	0.49%	4.51%	4.51%	10.95%	4.85%	7.66%	5.68%
Target Retirement 2020	\$ 31,386,568.84	0.32%	3.74%	3.74%	9.18%	4.24%	6.85%	5.52%
Target Retirement Income	\$ 23,206,585.78	0.10%	2.41%	2.41%	6.05%	2.87%	4.03%	4.37%
Total Yield Bond Fund	\$ 6,214,773.30	0.07%	1.32%	1.32%	3.62%	2.84%	3.30%	Not Available
Bond Index ¹	\$ 9,838,537.56	-0.06%	0.80%	0.80%	0.37%	2.53%	2.09%	3.85%
Voya Fixed Plus III	\$ 35,824,055.66	0.13%	0.37%	0.37%	1.71%	1.80%	1.91%	2.43%
Loan Portfolio	\$ 7,856,102.21							
Self Directed Brokerage	\$ 128,621.75							
Total Assets	\$ 799,124,560.31							

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