

Oklahoma Municipal Retirement Fund
Summary of Assets and Investment Returns
February 28, 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	\$ 519,087,506.84	1.84%	4.62%	3.40%	14.15%	4.62%	7.60%	5.02%
International Investment Equity	\$ 7,379,721.97	1.36%	7.66%	5.80%	20.59%	1.76%	6.88%	2.25%
Aggressive Equity	\$ 19,559,419.24	1.86%	5.23%	3.52%	31.62%	5.16%	11.13%	5.85%
Real Assets Fund	\$ 253,315.10	1.49%	3.96%	1.79%	12.99%	-0.60%	0.43%	Not Available
Global Equity	\$ 3,132,012.48	2.83%	7.93%	5.62%	22.44%	5.10%	8.57%	Not Available
Growth and Value Equity	\$ 19,441,925.65	3.65%	8.01%	6.30%	25.15%	9.41%	13.32%	7.19%
S & P 500 Index	\$ 21,639,759.82	3.97%	8.02%	5.93%	24.95%	10.59%	13.98%	7.62%
Target Retirement 2060	\$ 757,951.09	2.59%	6.91%	4.95%	20.85%	Not Available	Not Available	Not Available
Target Retirement 2055	\$ 2,290,064.86	2.59%	6.91%	4.95%	20.84%	5.31%	8.97%	Not Available
Target Retirement 2050	\$ 4,472,460.91	2.59%	6.90%	4.94%	20.83%	5.30%	8.96%	Not Available
Target Retirement 2045	\$ 7,028,805.54	2.59%	6.91%	4.95%	20.85%	5.31%	8.97%	5.79%
Target Retirement 2040	\$ 9,863,657.38	2.52%	6.66%	4.78%	19.90%	5.19%	8.88%	5.69%
Target Retirement 2035	\$ 14,032,001.88	2.44%	6.34%	4.57%	18.59%	5.10%	8.55%	5.56%
Target Retirement 2030	\$ 19,293,179.90	2.32%	5.98%	4.31%	17.34%	4.97%	8.22%	5.71%
Target Retirement 2025	\$ 30,385,610.40	2.17%	5.59%	4.00%	16.19%	4.79%	7.72%	5.71%
Target Retirement 2020	\$ 30,898,337.52	1.87%	4.80%	3.40%	13.98%	4.22%	6.91%	5.54%
Target Retirement Income	\$ 23,438,109.15	1.28%	3.31%	2.31%	9.43%	2.84%	4.11%	4.37%
Total Yield Bond Fund	\$ 6,325,908.67	0.77%	1.69%	1.25%	5.21%	2.85%	3.26%	Not Available
Bond Index ¹	\$ 10,559,351.82	0.68%	1.00%	0.86%	1.34%	2.48%	1.99%	3.85%
Voya Fixed Plus III	\$ 35,725,603.60	0.11%	0.38%	0.25%	1.74%	1.81%	1.92%	2.45%
Loan Portfolio	\$ 7,718,883.11							
Self Directed Brokerage	\$ 129,008.74							
Total Assets	\$ 793,412,595.67							

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