

**Oklahoma Municipal Retirement Fund**  
**Summary of Assets and Investment Returns**  
**August 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	\$ 498,663,929.08	0.59%	3.26%	2.67%	6.61%	6.69%	8.29%	5.39%
International Investment Equity	\$ 8,503,625.38	1.33%	5.18%	8.08%	6.37%	4.50%	7.11%	2.86%
Aggressive Equity	\$ 20,960,886.86	1.22%	5.80%	8.09%	6.32%	6.87%	11.99%	5.86%
Global Equity	\$ 2,564,974.17	0.36%	4.10%	6.48%	7.61%	7.03%	8.63%	Not Available
Growth and Value Equity	\$ 20,113,718.39	0.37%	4.01%	6.44%	9.34%	11.48%	13.78%	6.99%
S & P 500 Index	\$ 22,209,225.65	0.14%	4.10%	7.80%	12.50%	12.26%	14.66%	7.51%
Target Retirement 2060	\$ 591,178.66	0.22%	4.50%	8.05%	8.45%	Not Available	Not Available	Not Available
Target Retirement 2055	\$ 2,300,557.97	0.23%	4.50%	8.06%	8.47%	7.65%	9.93%	Not Available
Target Retirement 2050	\$ 5,049,522.28	0.23%	4.50%	8.05%	8.45%	7.64%	9.93%	Not Available
Target Retirement 2045	\$ 8,528,963.41	0.23%	4.50%	8.06%	8.46%	7.64%	9.93%	6.15%
Target Retirement 2040	\$ 12,336,646.44	0.20%	4.40%	7.98%	8.42%	7.65%	9.93%	6.07%
Target Retirement 2035	\$ 16,553,700.59	0.17%	4.27%	7.90%	8.39%	7.53%	9.74%	5.95%
Target Retirement 2030	\$ 21,351,086.01	0.17%	4.17%	7.95%	8.39%	7.38%	9.58%	6.12%
Target Retirement 2025	\$ 33,203,773.30	0.17%	4.04%	7.99%	8.24%	7.09%	9.14%	6.12%
Target Retirement 2020	\$ 34,673,669.38	0.06%	3.58%	7.48%	7.57%	6.45%	8.40%	5.97%
Target Retirement Income	\$ 26,321,388.57	-0.08%	2.55%	5.92%	5.68%	4.10%	4.91%	4.61%
Total Yield Bond Fund	\$ 7,784,868.48	0.39%	2.95%	6.79%	6.04%	4.32%	Not Available	Not Available
Bond Index <sup>1</sup>	\$ 13,565,922.38	-0.11%	2.33%	5.84%	5.92%	4.15%	2.69%	4.45%
Voya Fixed Plus III	\$ 38,287,355.59	0.17%	0.46%	1.23%	1.85%	1.87%	2.01%	2.54%
Loan Portfolio	\$ 9,360,934.95							
Self Directed Brokerage	\$ 42,948.27							
<b>Total Assets</b>	<b>\$ 802,968,875.81</b>							

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