

**Oklahoma Municipal Retirement Fund  
Summary of Assets and Investment Returns  
September 30, 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	\$ 499,713,639.65	0.33%	3.01%	6.17%	8.47%	5.75%	9.52%	5.25%
International Investment Equity	\$ 8,653,480.37	1.37%	6.79%	9.57%	12.15%	3.16%	9.62%	3.01%
Aggressive Equity	\$ 21,059,900.35	0.53%	6.79%	8.66%	11.75%	5.15%	14.71%	5.81%
Global Equity	\$ 2,696,202.21	0.64%	5.07%	7.16%	12.35%	5.46%	11.06%	Not Available
Growth and Value Equity	\$ 20,231,588.38	0.25%	4.79%	6.71%	13.19%	10.32%	15.68%	6.79%
S & P 500 Index	\$ 22,551,453.96	0.02%	3.86%	7.82%	15.39%	11.12%	16.34%	7.24%
Target Retirement 2060	\$ 618,481.08	0.60%	4.63%	8.70%	12.57%	Not Available	Not Available	Not Available
Target Retirement 2055	\$ 2,362,896.62	0.59%	4.63%	8.70%	12.58%	6.33%	11.67%	Not Available
Target Retirement 2050	\$ 5,084,123.68	0.59%	4.63%	8.69%	12.56%	6.32%	11.67%	Not Available
Target Retirement 2045	\$ 8,684,464.27	0.59%	4.63%	8.70%	12.57%	6.32%	11.67%	6.06%
Target Retirement 2040	\$ 12,381,917.61	0.55%	4.41%	8.57%	12.32%	6.32%	11.66%	5.96%
Target Retirement 2035	\$ 16,780,225.71	0.50%	4.11%	8.44%	11.95%	6.27%	11.26%	5.84%
Target Retirement 2030	\$ 21,536,973.97	0.46%	3.84%	8.45%	11.63%	6.20%	10.81%	6.00%
Target Retirement 2025	\$ 33,157,599.48	0.45%	3.58%	8.48%	11.22%	6.02%	10.18%	5.99%
Target Retirement 2020	\$ 34,583,023.22	0.45%	3.01%	7.97%	10.13%	5.50%	9.29%	5.85%
Target Retirement Income	\$ 26,073,369.60	0.42%	1.85%	6.36%	7.15%	3.55%	5.64%	4.53%
Total Yield Bond Fund	\$ 7,775,198.50	0.12%	1.62%	6.92%	6.17%	4.07%	Not Available	Not Available
Bond Index <sup>1</sup>	\$ 13,180,706.64	-0.07%	0.45%	5.77%	5.19%	3.83%	2.53%	4.36%
Voya Fixed Plus III	\$ 38,691,065.38	0.14%	0.45%	1.37%	1.84%	1.86%	2.00%	2.53%
Loan Portfolio	\$ 9,239,937.13							
Self Directed Brokerage	\$ 120,820.02							
Total Assets	\$ 305,463,428.18							

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