

Oklahoma Municipal Retirement Fund
Summary of Assets and Investment Returns
October 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	\$ 492,966,371.40	-1.23%	-0.31%	1.74%	3.67%	4.34%	7.78%	4.86%
International Investment Equity	\$ 8,463,682.03	-1.70%	0.98%	7.71%	2.66%	1.62%	7.26%	2.48%
Aggressive Equity	\$ 20,008,879.43	-3.88%	-2.19%	4.45%	2.36%	2.70%	10.50%	4.89%
Global Equity	\$ 2,696,280.28	-1.68%	-0.69%	5.36%	2.41%	3.50%	8.33%	Not Available
Growth and Value Equity	\$ 19,896,893.99	-2.08%	-1.46%	4.49%	3.02%	7.93%	12.78%	6.30%
S & P 500 Index	\$ 21,917,238.15	-1.82%	-1.66%	5.86%	4.50%	8.79%	13.54%	6.70%
Target Retirement 2060	\$ 635,113.47	-2.22%	-1.42%	6.28%	3.49%	Not Available	Not Available	Not Available
Target Retirement 2055	\$ 2,374,136.85	-2.23%	-1.43%	6.28%	3.49%	4.34%	9.02%	Not Available
Target Retirement 2050	\$ 5,045,045.78	-2.23%	-1.43%	6.27%	3.47%	4.33%	9.02%	Not Available
Target Retirement 2045	\$ 8,585,846.03	-2.23%	-1.43%	6.28%	3.48%	4.33%	9.02%	5.45%
Target Retirement 2040	\$ 12,041,681.01	-2.15%	-1.42%	6.23%	3.51%	4.36%	9.03%	5.38%
Target Retirement 2035	\$ 16,604,229.97	-2.07%	-1.41%	6.20%	3.59%	4.39%	8.78%	5.28%
Target Retirement 2030	\$ 20,748,471.67	-1.93%	-1.31%	6.36%	3.81%	4.42%	8.55%	5.48%
Target Retirement 2025	\$ 32,753,177.36	-1.76%	-1.16%	6.56%	4.03%	4.35%	8.11%	5.51%
Target Retirement 2020	\$ 33,921,937.13	-1.50%	-0.99%	6.35%	3.99%	4.01%	7.43%	5.42%
Target Retirement Income	\$ 26,371,100.69	-0.99%	-0.66%	5.30%	3.47%	2.65%	4.43%	4.29%
Total Yield Bond Fund	\$ 7,856,557.01	-0.39%	0.12%	6.51%	5.36%	3.54%	Not Available	Not Available
Bond Index	\$ 13,268,617.14	-0.77%	-0.95%	4.95%	4.34%	3.30%	2.36%	4.21%
Voya Fixed Plus III	\$ 38,814,122.90	0.14%	0.45%	1.51%	1.83%	1.85%	1.98%	2.51%
Loan Portfolio	\$ 9,175,795.02							
Self Directed Brokerage	\$ 123,402.19							
Total Assets	\$ 794,268,579.50							