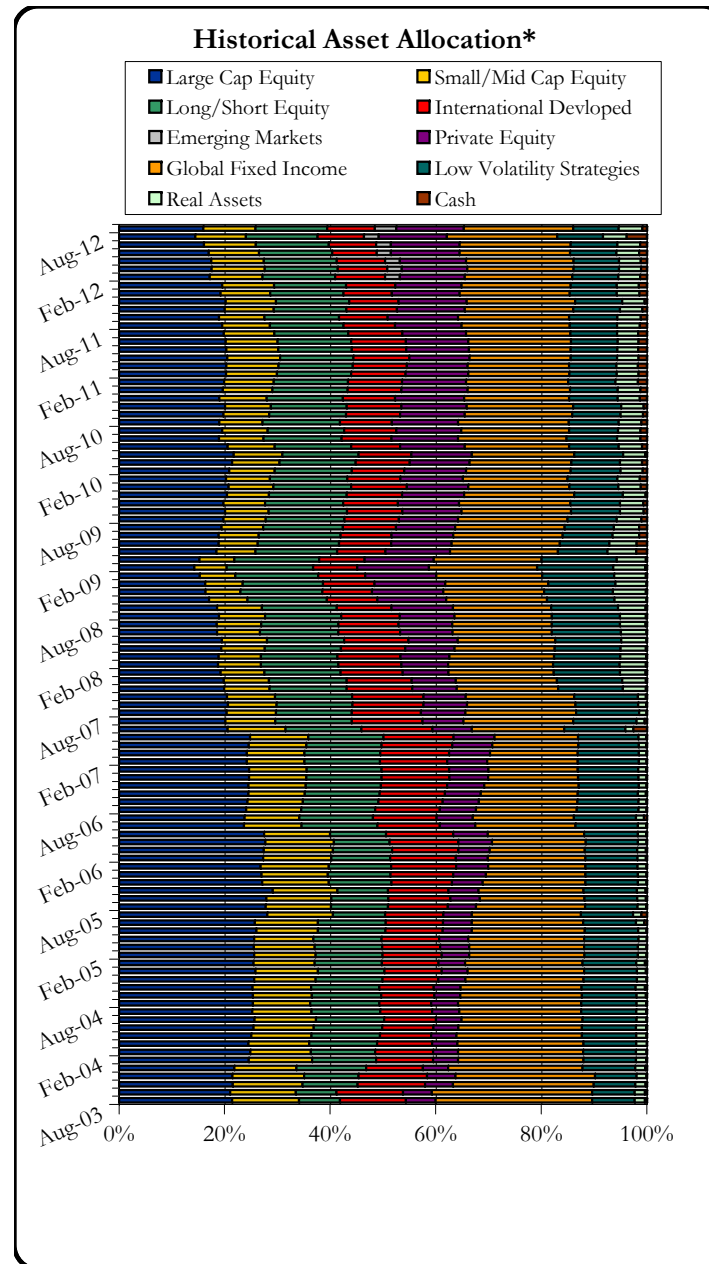
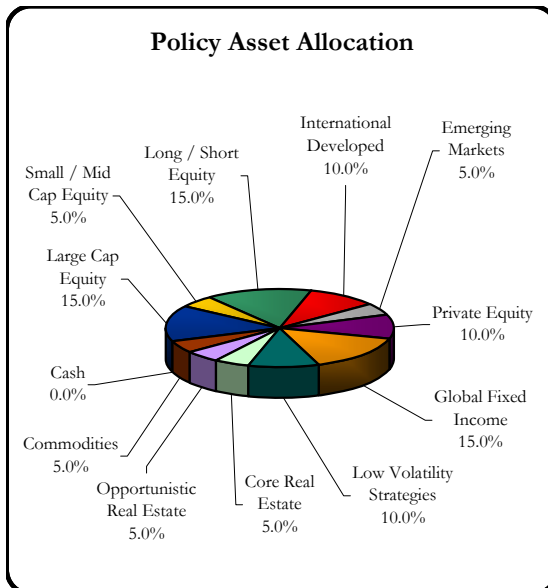
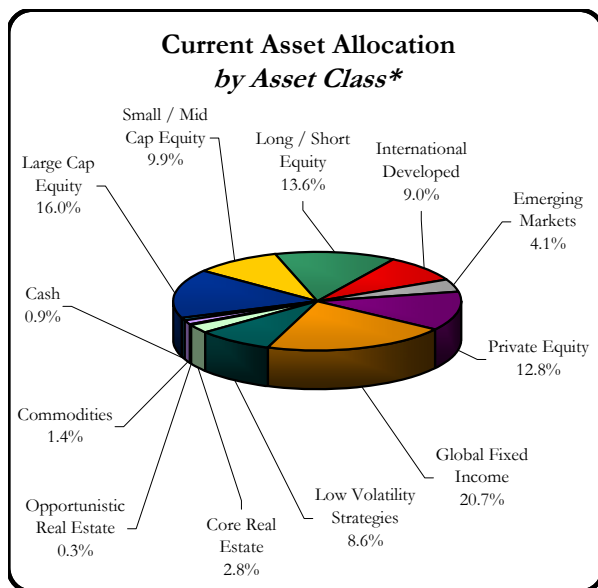


Oklahoma Police Pension & Retirement System
Periods Ending August 31, 2012



Asset Class Allocation	Market Values (000s)	% Total Portfolio	Policy %	Over/Under Target
Large Cap Equity	\$291,306	16.0%	15.0%	1.0%
Small / Mid Cap Equity	\$180,041	9.9%	5.0%	4.9%
Long / Short Equity	\$247,737	13.6%	15.0%	(1.4%)
International Developed	\$163,733	9.0%	10.0%	(1.0%)
Emerging Markets	\$74,626	4.1%	5.0%	(0.9%)
Private Equity	\$233,732	12.8%	10.0%	2.8%
Total Equity Composite	\$1,191,175	65.3%	60.0%	5.3%
Global Fixed Income	\$377,135	20.7%	15.0%	5.7%
Low Volatility Strategies	\$157,358	8.6%	10.0%	(1.4%)
Fixed Income Composite¹	\$535,202	29.4%	25.0%	4.4%
Core Real Estate	\$50,765	2.8%	5.0%	(2.2%)
Opportunistic Real Estate	\$5,203	0.3%	5.0%	(4.7%)
Commodities	\$25,931	1.4%	5.0%	(3.6%)
Real Assets Composite	\$81,899	4.5%	15.0%	(10.5%)
Cash	\$15,563	0.9%	0.0%	0.9%
Securities Lending Liability	(\$358)			
Total Portfolio¹	\$1,823,481			

*Excludes Securities Lending Liability

¹ Fixed Income Composite and Total Fund includes \$709,117 for illiquid securities in terminated account with Overseas C.A.P. Partners.

Oklahoma Police Pension & Retirement System
Periods Ending August 31, 2012

Preliminary

	Market Values (000s)	% of Asset Class	% of Total Portfolio	% Cash	<i>One Month</i>	<i>June 30, FYTD</i>	<i>YTD</i>	<i>One Year</i>	<i>Three Years</i>	<i>Five Years</i>	<i>Ten Years</i>
Total Portfolio¹	\$1,823,481			2.6%	1.85 %	3.08 %	8.58 %	8.60 %	8.79 %	2.48 %	7.17 %
Total Portfolio Net of Fees					1.81 %	3.01 %	8.35 %	8.28 %	8.51 %	2.26 %	6.93 %
Policy Index²					1.51 %	2.63 %	9.49 %	11.95 %	10.65 %	2.75 %	6.61 %
Equity Managers											
<i>Large Core</i>											
Mellon Cap Passive (7/98)³	\$291,306	24.5%	16.0%	--	2.44 %	3.53 %	13.29 %	17.27 %	13.83 %	1.49 %	6.90 %
<i>Russell 1000</i>					2.43 %	3.65 %	13.37 %	17.35 %	13.82 %	1.47 %	6.86 %
Large Cap Equity Total	\$291,306	24.5%	16.0%	--							
<i>Small / Mid Value</i>											
Boston Partners (6/97,4/99)	\$104,523	8.8%	5.7%	1.4%	4.07 %	4.87 %	15.27 %	20.62 %	14.48 %	4.80 %	11.37 %
<i>Russell 2500 Value</i>					3.38 %	2.94 %	11.32 %	14.72 %	13.91 %	1.86 %	9.10 %
<i>Small Growth</i>											
William Blair (4/10)	\$75,517	6.3%	4.1%	3.5%	5.28 %	4.00 %	9.88 %	11.06 %	N/A	N/A	N/A
<i>Russell 2500 Growth</i>					3.86 %	2.83 %	11.53 %	12.82 %	16.74 %	3.49 %	10.11 %
Small Cap Equity Total	\$180,041	15.1%	9.9%	2.3%							
<i>Long / Short Equity</i>											
Grosvenor (10/03)	\$171,768	14.4%	9.4%	--	1.79 %	2.31 %	5.75 %	5.47 %	4.37 %	(0.08)%	N/A
Attalus Capital (6/06)	\$75,969	6.4%	4.2%	--	2.00 %	2.29 %	5.66 %	0.92 %	1.60 %	(0.72)%	N/A
<i>MSCI ACWI</i>					2.22 %	3.65 %	9.87 %	6.81 %	8.26 %	(1.13)%	7.56 %
<i>HFRI FOF Strategic</i>					0.76 %	1.34 %	2.51 %	(1.81)%	1.60 %	(2.07)%	4.00 %
Long/Short Total	\$247,737	20.8%	13.6%	--							
<i>International Equity</i>											
Baring Focused Int'l Equity (3/12)	\$73,040	6.1%	4.0%	--	2.68 %	4.08 %	N/A	N/A	N/A	N/A	N/A
Mondrian Int'l Value (4/04)	\$90,693	7.6%	5.0%	--	4.07 %	4.06 %	3.89 %	1.96 %	3.56 %	(3.39)%	N/A
<i>MSCI EAFE</i>					2.70 %	3.88 %	7.40 %	0.47 %	2.87 %	(4.34)%	7.15 %
Vontobel Emerging Markets (3/12)	\$49,626	4.2%	2.7%	--	1.00 %	2.13 %	N/A	N/A	N/A	N/A	N/A
<i>MSCI Emerging Markets</i>					(0.29)%	1.72 %	5.91 %	(5.48)%	6.95 %	(0.07)%	15.35 %
Wasatch EM Small Cap (9/12)	\$25,000	2.1%	1.4%	--	N/A	N/A	N/A	N/A	N/A	N/A	N/A
<i>MSCI Emerging Markets Small Cap</i>					2.34 %	2.25 %	9.81 %	(8.28)%	7.48 %	(0.56)%	15.93 %
International Equity Total	\$238,359	20.0%	13.1%	--							
Private Equity Total	\$233,732	19.6%	12.8%	--	1.03 %	3.03 %	11.82 %	11.39 %	15.62 %	6.74 %	N/A
Total Equity Composite	\$1,191,175	100.0%	65.3%	0.3%	2.43 %	3.33 %	9.86 %	9.93 %	9.91 %	0.88 %	6.63 %
Blend: 85% R3000/15% MSCI EAFE					2.53 %	3.57 %	12.31 %	14.44 %	12.17 %	0.66 %	7.08 %

¹ Total Fund includes \$709,117 for illiquid securities in terminated account with Overseas CAP Partners.

² The Policy Index is comprised of the following indices: 65% MSCI ACWI, 30% Barclays Capital Universal and 5% NFI ODCE (net) as of August 1, 2012. From November 1, 2007 to July 31, 2012 the Policy Index was comprised of 55% Russell 3000, 10% MSCI EAFE, 30% Barclays Capital Universal, and 5% NFI ODCE (net). From June 1, 2007 to October 31, 2007 the Policy Index was comprised of the following indices: 55% Russell 3000, 35% Barclays Capital Universal, and 10% MSCI EAFE. Prior to that the Policy Index was comprised of the following indices: 55% Russell 3000, 35% Barclays Capital Aggregate, and 10% MSCI EAFE.

³ Due to contributions and withdrawals in this account, the returns may differ from the performance of the fund.

Oklahoma Police Pension & Retirement System
Periods Ending August 31, 2012

	Market Values (000s)	% of Asset Class	% of Total Fund	% Cash	One Month	June 30, FYTD	YTD	One Year	Three Years	Five Years	Ten Years
Fixed Income Managers											
<i>Global Fixed Income</i>											
Agincourt (10/99)	\$166,622	31.1%	9.1%	1.6%	0.28 %	1.87 %	5.23 %	7.07 %	7.70 %	7.01 %	5.93 %
Oaktree Cap Mgmt. (12/97)	\$117,121	21.9%	6.4%	--	1.00 %	2.97 %	9.43 %	12.19 %	11.51 %	7.81 %	9.20 %
Barclays Capital Aggregate					0.07 %	1.45 %	3.86 %	5.79 %	6.52 %	6.67 %	5.48 %
Loomis Sayles (5/08)	\$93,392	17.4%	5.1%	--	0.97 %	2.57 %	6.01 %	2.56 %	7.60 %	N/A	N/A
Citigroup World Gov't Bond					0.75 %	1.72 %	2.13 %	0.01 %	4.64 %	6.70 %	6.70 %
<i>Low Volatility Strategies</i>											
PAAMCO (10/02)	\$157,358	29.4%	8.6%	--	1.12 %	1.98 %	3.79 %	2.45 %	4.06 %	1.14 %	N/A
HFRI FOF Conservative					0.96 %	1.54 %	2.22 %	0.20 %	2.01 %	(1.32)%	2.84 %
Fixed Income Composite¹	\$535,202	100.0%	29.4%	0.5%	0.80 %	2.26 %	5.82 %	5.91 %	7.32 %	5.66 %	6.79 %
Barclays Capital Universal					0.21 %	1.70 %	4.61 %	6.41 %	7.06 %	6.75 %	5.86 %
Real Assets											
<i>Core Real Estate</i>											
Columbus Square (5/95)	\$3,920	4.8%	0.2%	5.6%	1.87 %	4.30 %	12.46 %	17.50 %	20.34 %	15.22 %	14.61 %
JP Morgan (11/07)	\$46,846	57.2%	2.6%	--	1.16 %	2.00 %	7.37 %	11.96 %	9.48 %	N/A	N/A
NFI ODCE (net) ³					N/A	N/A	4.85 %	11.25 %	7.35 %	(1.82)%	5.57 %
<i>Opportunistic Real Estate</i>											
Private Real Estate (8/11)	\$5,203	6.4%	0.3%	--	(0.06)%	(0.06)%	3.49 %	(0.30)%	N/A	N/A	N/A
<i>Commodities</i>											
Mt. Lucas Composite ²	\$25,931	31.7%	1.4%	--	1.94 %	17.16 %	21.21 %	6.59 %	(3.67)%	7.44 %	7.63 %
DJ/CS Hedge Fund - Global Macro					0.38 %	2.53 %	2.66 %	3.18 %	9.21 %	7.90 %	10.05 %
Real Assets Composite	\$81,899	100.0%	4.5%	0.3%	1.37 %	6.40 %	11.49 %	9.82 %	3.98 %	4.04 %	5.46 %
OK Invest	\$5,620	100.0%	0.3%	100.0%	0.22 %	0.35 %	1.86 %	3.14 %	N/A	N/A	N/A
Cash	\$9,942	100.0%	0.5%	96.0%	0.23 %	0.23 %	1.45 %	1.54 %	1.92 %	0.69 %	2.23 %
Securities Lending Liability	(\$358)										

¹ Total includes \$709,117 for illiquid securities in terminated account with Overseas CAP Partners.

² Performance results prior to June 2004 include previous strategy performance.

³ Performance as of June 30, 2012.

Private Equity Composite

For the Periods Ending August 31, 2012

Summary of Cash Flows for August 2012

Cash Outflows	Cash Inflows	Net Cash Flow
(\$1,288,416.00)	\$2,554,844.00	\$1,266,428.00

Summary of Portfolio Inception to Date

Investment Type	Fund Name	Inception Date	Committed Capital	Remaining Commitment	Contributed Capital	Distributions	Adjusted Ending Value	Total Value	Multiple to Cost	
Distressed	Oaktree Opportunities Fund II	Feb-98	\$ 3,000,000	\$ -	\$ 3,000,000	\$ 4,523,349	\$ 384	\$ 4,523,733	1.51	
	Oaktree Opportunities Fund III	Sep-99	\$ 5,000,000	\$ -	\$ 5,000,000	\$ 7,433,192	\$ 69,412	\$ 7,502,604	1.50	
	Oaktree Opportunities Fund IV	Dec-01	\$ 10,000,000	\$ -	\$ 10,000,000	\$ 16,764,538	\$ 32,137	\$ 16,796,675	1.68	
	Siguler Guff Dist Opp I	Jan-03	\$ 20,000,000	\$ 741,414	\$ 19,568,416	\$ 23,003,597	\$ 7,666,401	\$ 30,669,998	1.57	
	Oaktree Opportunities Fund V	Jun-04	\$ 4,000,000	\$ -	\$ 4,000,000	\$ 5,955,788	\$ 482,766	\$ 6,438,554	1.61	
	Oaktree Opportunities Fund VI	Aug-05	\$ 4,000,000	\$ -	\$ 4,000,000	\$ 4,160,000	\$ 1,875,376	\$ 6,035,376	1.51	
	Siguler Guff Dist Opp II	Sep-05	\$ 20,000,000	\$ -	\$ 20,006,044	\$ 16,657,504	\$ 11,156,775	\$ 27,814,279	1.39	
	Oaktree Opportunities VII A	Mar-07	\$ 7,500,000	\$ -	\$ 7,500,000	\$ 6,160,738	\$ 3,892,464	\$ 10,053,202	1.34	
	Oaktree Opportunities VII B	May-08	\$ 7,500,000	\$ 750,000	\$ 6,750,000	\$ 6,748,751	\$ 4,195,162	\$ 10,943,913	1.62	
	Siguler Guff Dist Opp III	Aug-08	\$ 15,000,000	\$ 3,150,000	\$ 11,930,311	\$ 2,239,034	\$ 13,892,121	\$ 16,131,155	1.35	
	Oaktree Opportunities VIII	Nov-09	\$ 7,500,000	\$ -	\$ 7,500,000	\$ 57,431	\$ 8,417,703	\$ 8,475,134	1.13	
	Oaktree Opportunities IX	Jun-12	\$ 7,500,000	\$ 7,500,000	\$ -	\$ -	\$ -	\$ -	0.00	
		Total Distressed	Feb-98	\$ 111,000,000	\$ 12,141,414	\$ 99,254,771	\$ 93,703,922	\$ 51,680,701	\$ 145,384,623	1.46
	Venture Capital	Weiss, Peck & Greer V, LLC	Jul-99	\$ 7,000,000	\$ 67,594	\$ 6,932,406	\$ 4,342,924	\$ 803,663	\$ 5,146,587	0.74
Firstmark Venture Partners II (Pequot)		Feb-00	\$ 1,000,000	\$ 45,000	\$ 955,000	\$ 276,774	\$ 27,184	\$ 303,958	0.32	
Firstmark Private Equity Fd III (Pequot)		Oct-00	\$ 15,000,000	\$ 295,500	\$ 14,738,625	\$ 11,050,122	\$ 4,498,733	\$ 15,548,855	1.05	
Lightspeed Venture Partners VI		Oct-00	\$ 12,000,000	\$ 989,730	\$ 11,010,270	\$ 7,654,403	\$ 3,709,251	\$ 11,363,654	1.03	
Venture Lending & Leasing Fund		May-01	\$ 6,000,000	\$ -	\$ 4,500,000	\$ 5,274,540	\$ 391,860	\$ 5,666,400	1.26	
Accel Europe		Jun-01	\$ 10,000,000	\$ -	\$ 10,000,000	\$ 7,228,556	\$ 4,754,877	\$ 11,983,433	1.20	
Knightsbridge Fund VI		Dec-04	\$ 12,000,000	\$ 1,720,000	\$ 10,280,000	\$ 561,061	\$ 10,499,247	\$ 11,060,308	1.08	
Firstmark IV (Pequot)		Nov-05	\$ 5,000,000	\$ 50,000	\$ 4,950,000	\$ 4,423,450	\$ 9,154,352	\$ 13,577,802	2.74	
Weathergage Venture Capital		Mar-07	\$ 7,500,000	\$ 1,950,000	\$ 5,550,000	\$ 569,295	\$ 5,954,746	\$ 6,524,041	1.18	
Warburg Pincus		Sep-07	\$ 15,000,000	\$ 615,000	\$ 14,385,000	\$ 1,010,395	\$ 14,390,378	\$ 15,400,773	1.07	
Weathergage Venture Cap II		Mar-11	\$ 7,500,000	\$ 5,325,000	\$ 2,175,000	\$ -	\$ 2,125,640	\$ 2,125,640	0.98	
Firstmark V		Jul-11	\$ 5,000,000	\$ 4,177,635	\$ 822,365	\$ -	\$ 724,266	\$ 724,266	0.88	
		Total Venture Capital	Jul-99	\$ 103,000,000	\$ 15,235,459	\$ 86,298,666	\$ 42,391,520	\$ 57,034,197	\$ 99,425,717	1.15
Mezzanine		TCW Crescent II	Mar-99	\$ 7,000,000	\$ -	\$ 6,726,192	\$ 9,793,612	\$ -	\$ 9,793,612	1.46
	TCW Crescent Mezzanine Partner III	Jul-01	\$ 10,000,000	\$ 200,324	\$ 10,188,852	\$ 20,545,737	\$ 686,245	\$ 21,231,982	2.08	
	TCW Crescent IV	Jun-06	\$ 10,000,000	\$ 1,921,113	\$ 9,873,143	\$ 7,653,261	\$ 4,509,707	\$ 12,162,968	1.23	
	Newstone Capital Partners	Oct-06	\$ 5,000,000	\$ 296,990	\$ 5,340,979	\$ 3,710,858	\$ 2,305,529	\$ 6,016,387	1.13	

Summary of Portfolio Inception to Date

Investment Type	Fund Name	Inception Date	Committed Capital	Remaining Commitment	Contributed Capital	Distributions	Adjusted Ending Value	Total Value	Multiple to Cost
Buyout	TCW Mezzanine Fund V	Jan-08	\$ 10,000,000	\$ 3,554,489	\$ 6,445,511	\$ 185,839	\$ 7,537,590	\$ 7,723,429	1.20
	Newstone Capital Partners II	Jan-10	\$ 7,500,000	\$ 3,491,941	\$ 4,008,059	\$ 1,264,208	\$ 2,987,517	\$ 4,251,725	1.06
	Total Mezzanine	Mar-99	\$ 49,500,000	\$ 9,464,857	\$ 42,582,736	\$ 43,153,515	\$ 18,026,588	\$ 61,180,103	1.44
	Marathon IV	Apr-99	\$ 7,000,000	\$ 166,075	\$ 7,462,426	\$ 9,854,420	\$ 84,222	\$ 9,938,642	1.33
	Hicks, Muse	Oct-01	\$ 15,000,000	\$ 776,720	\$ 16,211,210	\$ 27,120,114	\$ 1,024,712	\$ 28,144,826	1.74
	Calera Capital (Fremont III)	Jan-02	\$ 10,000,000	\$ 300,928	\$ 10,968,595	\$ 4,370,914	\$ 4,649,018	\$ 9,019,932	0.82
	Arsenal Capital Partners	Jan-03	\$ 15,000,000	\$ 1,688,741	\$ 16,112,892	\$ 28,020,479	\$ 2,735,308	\$ 30,755,787	1.91
	Levine Leichtman	Jan-03	\$ 10,000,000	\$ 462,568	\$ 10,573,787	\$ 8,712,947	\$ 5,862,836	\$ 14,575,783	1.38
	Marathon Fund Limited Partnership V	Dec-04	\$ 10,000,000	\$ 194,708	\$ 10,372,177	\$ 6,561,794	\$ 11,296,498	\$ 17,858,292	1.72
	Arsenal Capital Partners II	Sep-06	\$ 15,000,000	\$ 1,702,802	\$ 13,135,987	\$ 5,688,750	\$ 19,085,941	\$ 24,774,691	1.89
	Thompson Street C.P. II	Dec-06	\$ 10,000,000	\$ 423,407	\$ 9,599,629	\$ 5,279,885	\$ 9,264,725	\$ 14,544,610	1.52
	Sun Capital Partners V	Apr-07	\$ 12,500,000	\$ 5,509,555	\$ 9,082,780	\$ 2,092,335	\$ 9,287,830	\$ 11,380,165	1.25
	HM Capital Sector Performance Fund	May-07	\$ 15,000,000	\$ 802,542	\$ 15,449,404	\$ 1,728,355	\$ 13,120,956	\$ 14,849,311	0.96
	Calera Capital Fund IV	Jan-08	\$ 10,000,000	\$ 1,523,172	\$ 8,476,828	\$ 2,676,031	\$ 6,333,275	\$ 9,009,306	1.06
	Levine Leichtman IV	Aug-08	\$ 10,000,000	\$ 2,001,223	\$ 8,213,636	\$ 1,503,169	\$ 9,791,349	\$ 11,294,518	1.38
	Thompson Street Capital III	Aug-11	\$ 7,500,000	\$ 6,815,244	\$ 684,756	\$ -	\$ 539,095	\$ 539,095	0.79
	Arsenal Capital Partners III	Apr-12	\$ 7,500,000	\$ 5,616,549	\$ 1,883,451	\$ 723,616	\$ 1,159,835	\$ 1,883,451	1.00
	Total Buyout	Apr-99	\$ 154,500,000	\$ 27,984,234	\$ 138,227,558	\$ 104,332,809	\$ 94,235,600	\$ 198,568,409	1.44
	Secondary Fund of Funds	Lexington VI	Dec-05	\$ 20,000,000	\$ 1,243,492	\$ 20,127,651	\$ 10,396,010	\$ 12,583,452	\$ 22,979,462
Total Secondary Fund of Funds	Dec-05	\$ 20,000,000	\$ 1,243,492	\$ 20,127,651	\$ 10,396,010	\$ 12,583,452	\$ 22,979,462	1.14	
Other	Actis EM IV	Jan-12	\$ 7,500,000	\$ 7,324,750	\$ 175,250	\$ 4,192	\$ 171,058	\$ 175,250	1.00
Total Other	Jan-12	\$ 7,500,000	\$ 7,324,750	\$ 175,250	\$ 4,192	\$ 171,058	\$ 175,250	1.00	
Total			\$ 445,500,000	\$ 73,394,206	\$ 386,666,632	\$ 293,981,968	\$ 233,731,596	\$ 527,713,564	1.36

Private Equity Composite

Activity for the Month of August

Distressed

Oaktree Opportunities Fund VI

On August 9, 2012 this fund made a distribution- \$166,574

Oaktree Opportunities VII B

On August 13, 2012 this fund made a distribution- \$404,963

Venture Capital

Knightsbridge Fund VI

On August 30, 2012 this fund made a distribution- \$260,000

On August 30, 2012 this fund made a capital call- \$120,000

Weathergage Venture Capital

On August 7, 2012 this fund made a capital call- \$112,500

On August 7, 2012 this fund made a distribution- \$53,133

Weathergage Venture Cap II

On August 9, 2012 this fund made a capital call- \$150,000

Mezzanine

TCW Crescent Mezzanine Partner III

On August 31, 2012 this fund made a distribution- \$30,926

Buyout

Arsenal Capital Partners

On August 29, 2012 this fund made a distribution- \$289,864

Levine Leichtman

On August 20, 2012 this fund made a call for management fees- \$7,758

On August 30, 2012 this fund made a distribution of interest- \$24,128

Levine Leichtman IV

On August 3, 2012 this fund made a capital call- \$713,375

On August 27, 2012 this fund made a capital call- \$184,783

On August 30, 2012 this fund made a distribution of interest- \$38,726

On August 30, 2012 this fund made a distribution- \$6,906

Arsenal Capital Partners III

On August 29, 2012 this fund made a distribution- \$723,616

Secondary Fund of Funds

Lexington VI

On August 30, 2012 this fund made a distribution- \$556,458

Real Estate

For the Periods Ending August 31, 2012

Summary of Cash Flows for August 2012

Cash Outflows	Cash Inflows	Net Cash Flow
(\$400,000.00)	\$0.00	(\$400,000.00)

Summary of Portfolio Inception to Date

Fund Name	Inception Date	Committed Capital	Remaining Commitment	Contributed Capital	Distributions	Adjusted Ending Value	Total Value	Multiple to Cost
Siguler Guff Dist. Real Estate Opp.	Jul-11	\$ 10,000,000	\$ 4,778,434	\$ 5,221,566	\$ -	\$ 5,203,092	\$ 5,203,092	1.00
Total		\$ 10,000,000	\$ 4,778,434	\$ 5,221,566	\$ -	\$ 5,203,092	\$ 5,203,092	1.00

Activity for the Month of August

2011 Funds

Siguler Guff Dist. Real Estate Opp.

On August 14, 2012 the fund made a capital call- \$400,000

Oklahoma Police Pension & Retirement System
Periods Ending August 31, 2012

	<i>One Month</i>	<i>June 30, FYTD</i>	<i>YTD</i>	<i>One Year</i>	<i>Three Years</i>	<i>Five Years</i>	<i>Ten Years</i>
Equity Markets - Core							
S&P 500	2.25 %	3.67 %	13.50 %	17.99 %	13.62 %	1.27 %	6.50 %
Russell 1000	2.43 %	3.65 %	13.37 %	17.35 %	13.82 %	1.47 %	6.86 %
Russell 3000	2.50 %	3.51 %	13.16 %	17.03 %	13.83 %	1.50 %	7.01 %
Russell 2000	3.33 %	1.90 %	10.60 %	13.41 %	13.89 %	1.90 %	9.00 %
Russell 2500	3.59 %	2.89 %	11.43 %	13.83 %	15.23 %	2.75 %	9.66 %
Russell Mid Cap	3.15 %	3.39 %	11.62 %	13.29 %	15.57 %	2.47 %	9.87 %
Equity Markets - Growth							
Russell 1000 Growth	2.69 %	4.07 %	14.57 %	17.38 %	15.59 %	3.69 %	7.02 %
Russell 2000 Growth	3.59 %	1.79 %	10.75 %	12.71 %	15.48 %	2.93 %	9.39 %
Russell 2500 Growth	3.86 %	2.83 %	11.53 %	12.82 %	16.74 %	3.49 %	10.11 %
Russell Mid Cap Growth	3.41 %	3.28 %	11.65 %	11.71 %	16.12 %	2.92 %	9.97 %
Equity Markets - Value							
Russell 1000 Value	2.17 %	3.22 %	12.17 %	17.29 %	12.08 %	(0.86)%	6.57 %
Russell 2000 Value	3.08 %	2.03 %	10.43 %	14.08 %	12.24 %	0.73 %	8.49 %
Russell 2500 Value	3.38 %	2.94 %	11.32 %	14.72 %	13.91 %	1.86 %	9.10 %
Russell Mid Cap Value	2.92 %	3.49 %	11.52 %	14.77 %	15.09 %	1.78 %	9.54 %
International Markets							
MSCI EAFE	2.70 %	3.88 %	7.40 %	0.47 %	2.87 %	(4.34)%	7.15 %
MSCI World ex U.S.	2.54 %	3.86 %	10.01 %	8.12 %	7.92 %	(1.76)%	6.50 %
MSCI World	2.59 %	3.93 %	10.47 %	8.77 %	8.51 %	(1.19)%	7.07 %
Fixed Income							
BofA ML 1-3 Yr Treasury Bonds	0.01 %	0.25 %	0.35 %	0.39 %	1.51 %	2.93 %	2.89 %
BofA ML High Yield	1.18 %	3.13 %	10.37 %	13.05 %	14.19 %	9.19 %	10.27 %
Barclays Capital Aggregate	0.07 %	1.45 %	3.86 %	5.79 %	6.52 %	6.67 %	5.48 %
Barclays Capital Intermediate Gov't/Credit	0.19 %	1.16 %	3.29 %	4.03 %	5.38 %	5.81 %	4.92 %
Barclays Capital 10 Year Municipal Bond	0.91 %	2.10 %	3.84 %	1.76 %	5.62 %	6.53 %	6.63 %
Barclays Capital U.S. Credit Index	0.91 %	2.10 %	3.84 %	1.76 %	5.62 %	6.53 %	6.63 %