Oklahoma Municipal Retirement Fund Summary of Assets and Investment Returns October 31, 2015

Investment Option	Value by Fund	1 Month	3 Month	Year to Date	1 Yr	3 Yr Rolling	5 Yr Rolling
Defined Benefit	\$ 480,132,772.14	3.35%	-1.85%	-0.97%	2.05%	8.50%	8.13%
International Investment Equity	8,864,356.30	7.39%	-2.45%	1.71%	0.20%	8.69%	6.39%
Aggressive Equity	21,672,244.51	4.94%	-3.94%	-2.29%	-1.09%	12.18%	11.43%
Global Equity	262,716.01	7.86%	-3.12%	0.70%	0.20%	10.22%	7.96%
Growth and Value Equity	21,022,161.15	7.59%	0.90%	4.53%	6.42%	15.88%	13.86%
S & P 500 Index	20,998,119.27	8.41%	-0.67%	2.62%	5.12%	16.15%	14.30%
Target Retirement 2060	295,856.19	6.35%	-2.79%	na	na	na	na
Target Retirement 2055	1,672,980.49	6.36%	-2.78%	0.20%	0.53%	10.02%	na
Target Retirement 2050	4,241,520.16	6.36%	-2.78%	0.19%	0.52%	10.02%	9.66%
Target Retirement 2045	7,240,662.07	6.36%	-2.78%	0.19%	0.52%	10.02%	9.66%
Target Retirement 2040	11,315,746.02	6.17%	-2.66%	0.23%	0.59%	10.01%	9.66%
Target Retirement 2035	15,750,845.05	5.84%	-2.37%	0.34%	0.72%	9.53%	9.60%
Target Retirement 2030	19,244,825.26	5.46%	-2.11%	0.39%	0.76%	9.00%	9.54%
Target Retirement 2025	33,437,029.98	5.02%	-1.90%	0.39%	0.68%	8.21%	9.16%
Target Retirement 2020	31,689,219.50	4.31%	-1.60%	0.35%	0.32%	7.14%	8.52%
Target Retirement Income	30,884,923.98	2.53%	-0.82%	0.38%	-0.19%	3.44%	4.91%
Total Yield Bond Fund	7,932,541.24	0.38%	-0.23%	0.75%	0.69%	2.04%	na
Bond Index	10,480,119.64	0.03%	0.56%	1.18%	2.01%	1.65%	3.02%
Voya Fixed Plus III	37,089,172.09	0.15%	0.46%	1.53%	1.84%	1.92%	2.14%
Loan Portfolio	9,479,369.16	na	na	na	na	na	na
Self Directed Brokerage	40,939.36	na	na	na	na	na	na