

Oklahoma Municipal Retirement Fund
Summary of Assets and Investment Returns
February 29, 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	\$ 459,061,166.47	-0.17%	-4.23%	-5.45%	-5.45%	4.89%	5.61%	4.62%
International Investment Equity	\$ 7,565,154.97	-1.17%	-9.00%	-6.45%	-13.90%	1.84%	2.55%	2.09%
Aggressive Equity	\$ 18,217,078.81	0.23%	-12.79%	-8.50%	-15.32%	3.97%	5.92%	3.69%
Global Equity	\$ 900,712.91	-1.00%	-8.30%	-6.39%	-12.05%	3.95%	3.99%	Not Available
Growth and Value Equity	\$ 18,408,869.78	-0.68%	-8.31%	-6.56%	-6.70%	10.03%	9.38%	5.82%
S & P 500 Index	\$ 19,392,572.21	-0.12%	-6.59%	-5.08%	-6.24%	10.71%	10.10%	6.44%
Target Retirement 2060	\$ 370,676.90	-0.27%	-6.92%	-4.94%	Not Available	Not Available	Not Available	Not Available
Target Retirement 2055	\$ 1,739,715.76	-0.27%	-6.92%	-4.95%	-10.61%	4.66%	Not Available	Not Available
Target Retirement 2050	\$ 4,132,187.23	-0.27%	-6.93%	-4.95%	-10.64%	4.66%	5.83%	Not Available
Target Retirement 2045	\$ 7,042,937.91	-0.28%	-6.93%	-4.95%	-10.64%	4.66%	5.83%	Not Available
Target Retirement 2040	\$ 10,644,306.65	-0.23%	-6.58%	-4.66%	-10.20%	4.79%	5.91%	Not Available
Target Retirement 2035	\$ 14,860,485.60	-0.17%	-5.99%	-4.18%	-9.42%	4.71%	6.06%	Not Available
Target Retirement 2030	\$ 18,709,781.79	-0.08%	-5.35%	-3.64%	-8.66%	4.60%	6.31%	Not Available
Target Retirement 2025	\$ 31,135,343.32	0.02%	-4.73%	-3.09%	-7.99%	4.26%	6.24%	Not Available
Target Retirement 2020	\$ 29,747,905.02	0.08%	-3.88%	-2.42%	-7.01%	3.73%	5.99%	Not Available
Target Retirement Income	\$ 27,094,771.31	0.16%	-2.07%	-1.07%	-4.39%	1.57%	3.59%	Not Available
Total Yield Bond Fund	\$ 8,187,895.55	0.47%	0.14%	0.94%	-0.69%	1.57%	Not Available	Not Available
Bond Index ¹	\$ 12,332,951.33	0.70%	1.77%	2.10%	1.40%	1.95%	3.00%	4.25%
Voya Fixed Plus III	\$ 38,245,945.89	0.16%	0.46%	0.30%	1.85%	1.89%	2.09%	2.63%
Loan Portfolio	\$ 9,597,218.92							
Self Directed Brokerage	\$ 41,649.28							
Total Assets	\$ 278,368,161.14							

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