Oklahoma Municipal Retirement Fund
Summary of Assets and Investment Returns
March 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	$ 477,481,534.30	4.18%	0.75%	0.75%	-1.12%	5.69%	6.39%	4.92%
International Investment Equity	$ 8,218,536.89	9.00%	1.97%	1.97%	-5.02%	4.29%	4.54%	2.63%
Aggressive Equity	$ 19,509,782.75	7.95%	-1.22%	-1.22%	-8.81%	5.33%	7.04%	4.08%
Global Equity	$ 1,537,296.19	7.43%	0.56%	0.56%	-4.07%	5.83%	5.51%	Not Available
Growth and Value Equity	$ 19,235,632.19	6.81%	-0.21%	-0.21%	1.35%	10.86%	10.67%	6.39%
S & P 500 Index	$ 20,601,064.97	6.78%	1.35%	1.35%	1.73%	11.78%	11.55%	7.00%
Target Retirement 2060	$ 411,559.57	6.61%	1.34%	1.34%	-3.89%	Not Available	Not Available	Not Available
Target Retirement 2055	$ 1,889,286.75	6.60%	1.33%	1.33%	-3.80%	6.07%	Not Available	Not Available
Target Retirement 2050	$ 4,445,785.36	6.60%	1.33%	1.33%	-3.83%	6.06%	7.09%	Not Available
Target Retirement 2045	$ 7,617,244.66	6.61%	1.34%	1.34%	-3.82%	6.07%	7.09%	Not Available
Target Retirement 2040	$ 11,406,255.93	6.39%	1.43%	1.43%	-3.58%	6.12%	7.12%	Not Available
Target Retirement 2035	$ 15,828,997.95	6.02%	1.58%	1.58%	-3.11%	5.97%	7.21%	Not Available
Target Retirement 2030	$ 20,035,370.21	5.62%	1.77%	1.77%	-2.70%	5.77%	7.39%	Not Available
Target Retirement 2025	$ 32,095,735.49	5.24%	1.99%	1.99%	-2.37%	5.36%	7.26%	Not Available
Target Retirement 2020	$ 31,845,006.46	4.74%	2.21%	2.21%	-1.83%	4.72%	6.91%	Not Available
Target Retirement Income	$ 27,811,338.80	3.28%	2.17%	2.17%	-0.74%	2.31%	4.21%	Not Available
Total Yield Bond Fund	$ 8,301,713.71	1.60%	2.56%	2.56%	0.71%	2.01%	Not Available	Not Available
Bond Index [1]	$ 12,537,252.17	0.91%	3.03%	3.03%	1.86%	2.24%	3.19%	4.45%
Voya Fixed Plus III	$ 38,427,540.31	0.16%	0.46%	0.46%	1.85%	1.89%	2.07%	2.61%
Loan Portfolio	$ 9,538,542.31							
Self Directed Brokerage	$ 41,924.46							
Total Assets	$ 291,335,867.13							

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