

Oklahoma Municipal Retirement Fund
Summary of Assets and Investment Returns
April 30, 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	\$ 480,680,544.92	0.85%	4.88%	-0.52%	-1.31%	5.47%	6.00%	4.92%
International Investment Equity	\$ 8,312,736.38	1.91%	9.78%	3.93%	-5.89%	4.07%	3.74%	2.36%
Aggressive Equity	\$ 19,641,160.83	1.61%	9.95%	0.37%	-5.89%	6.04%	6.81%	4.18%
Global Equity	\$ 1,836,183.79	1.52%	7.98%	2.09%	-5.37%	5.35%	4.98%	Not Available
Growth and Value Equity	\$ 19,278,594.83	0.63%	6.75%	0.42%	1.34%	10.37%	10.09%	6.36%
S & P 500 Index	\$ 20,847,359.68	0.38%	7.05%	1.73%	1.15%	11.21%	10.98%	6.90%
Target Retirement 2060	\$ 443,988.89	1.57%	8.00%	2.93%	-3.97%	Not Available	Not Available	Not Available
Target Retirement 2055	\$ 1,994,352.17	1.57%	7.99%	2.92%	-3.98%	5.84%	6.74%	Not Available
Target Retirement 2050	\$ 4,535,545.48	1.56%	7.98%	2.91%	-4.01%	5.83%	6.73%	Not Available
Target Retirement 2045	\$ 7,818,537.33	1.56%	7.98%	2.92%	-4.00%	5.84%	6.73%	Not Available
Target Retirement 2040	\$ 11,554,611.22	1.51%	7.75%	2.96%	-3.76%	5.87%	6.76%	Not Available
Target Retirement 2035	\$ 16,093,736.31	1.43%	7.35%	3.04%	-3.29%	5.71%	6.84%	Not Available
Target Retirement 2030	\$ 20,226,450.77	1.41%	7.03%	3.21%	-2.80%	5.52%	7.04%	Not Available
Target Retirement 2025	\$ 32,404,363.97	1.42%	6.75%	3.44%	-2.37%	5.13%	6.93%	Not Available
Target Retirement 2020	\$ 32,471,236.56	1.31%	6.20%	3.55%	-1.83%	4.45%	6.58%	Not Available
Target Retirement Income	\$ 27,331,642.45	1.04%	4.52%	3.24%	-0.57%	2.19%	3.99%	Not Available
Total Yield Bond Fund	\$ 7,622,958.33	1.00%	3.10%	3.59%	1.66%	2.04%	Not Available	Not Available
Bond Index ¹	\$ 12,605,714.84	0.37%	2.00%	3.41%	2.64%	2.04%	3.01%	4.51%
Voya Fixed Plus III	\$ 37,776,992.10	0.15%	0.46%	0.60%	1.85%	1.88%	2.06%	2.60%
Loan Portfolio	\$ 9,533,403.41							
Self Directed Brokerage	\$ 42,100.43							
Total Assets	\$ 773,052,214.69							

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