

Oklahoma Municipal Retirement Fund
Summary of Assets and Investment Returns
May 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	\$ 484,533,650.34	0.85%	5.96%	0.32%	-0.94%	5.58%	6.31%	5.28%
International Investment Equity	\$ 8,221,855.95	-1.12%	9.85%	2.77%	-6.89%	3.83%	3.95%	2.69%
Aggressive Equity	\$ 19,956,406.86	1.80%	11.66%	2.17%	-4.80%	5.58%	7.54%	4.91%
Global Equity	\$ 2,112,683.71	0.19%	9.27%	2.29%	-5.12%	5.64%	5.47%	Not Available
Growth and Value Equity	\$ 19,557,183.55	1.90%	9.52%	2.33%	1.58%	10.22%	10.67%	6.88%
S & P 500 Index	\$ 21,469,273.99	1.79%	9.10%	3.55%	1.65%	11.01%	11.63%	7.41%
Target Retirement 2060	\$ 477,459.13	0.46%	8.78%	3.41%	-3.55%	Not Available	Not Available	Not Available
Target Retirement 2055	\$ 2,067,719.83	0.47%	8.78%	3.40%	-3.55%	6.10%	7.10%	Not Available
Target Retirement 2050	\$ 4,655,603.05	0.47%	8.78%	3.40%	-3.57%	6.10%	7.10%	Not Available
Target Retirement 2045	\$ 7,949,720.56	0.47%	8.78%	3.40%	-3.58%	6.10%	7.10%	Not Available
Target Retirement 2040	\$ 11,727,744.59	0.45%	8.48%	3.42%	-3.34%	6.13%	7.11%	Not Available
Target Retirement 2035	\$ 15,827,264.63	0.43%	8.00%	3.48%	-2.84%	5.99%	7.16%	Not Available
Target Retirement 2030	\$ 20,441,638.13	0.40%	7.54%	3.63%	-2.34%	5.82%	7.29%	Not Available
Target Retirement 2025	\$ 32,569,469.81	0.34%	7.10%	3.80%	-1.92%	5.49%	7.12%	Not Available
Target Retirement 2020	\$ 33,181,511.64	0.21%	6.34%	3.77%	-1.45%	4.88%	6.70%	Not Available
Target Retirement Income	\$ 26,563,737.83	0.05%	4.40%	3.28%	-0.35%	2.74%	4.00%	Not Available
Total Yield Bond Fund	\$ 7,552,422.90	0.15%	2.77%	3.74%	1.86%	2.53%	Not Available	Not Available
Bond Index ¹	\$ 12,610,606.30	0.02%	1.31%	3.43%	2.93%	2.66%	2.75%	4.53%
Voya Fixed Plus III	\$ 37,506,001.45	0.16%	0.46%	0.76%	1.85%	1.88%	2.05%	2.58%
Loan Portfolio	\$ 9,442,832.04							
Self Directed Brokerage	\$ 42,288.53							
Total Assets	\$ 778,467,074.82							

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