

Oklahoma Municipal Retirement Fund
Summary of Assets and Investment Returns
June 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	\$ 486,535,529.64	0.57%	2.30%	3.06%	0.90%	6.35%	6.69%	5.32%
International Investment Equity	\$ 8,244,048.25	-0.16%	0.61%	2.60%	-5.00%	4.25%	4.25%	2.70%
Aggressive Equity	\$ 19,906,372.77	-0.41%	3.01%	1.75%	-4.71%	6.02%	8.02%	4.92%
Global Equity	\$ 2,311,232.77	-0.29%	1.42%	1.99%	-3.11%	6.43%	5.74%	Not Available
Growth and Value Equity	\$ 19,454,381.52	-0.49%	2.04%	1.83%	3.01%	10.60%	10.91%	6.82%
S & P 500 Index	\$ 21,684,677.14	0.25%	2.43%	3.81%	3.92%	11.60%	12.07%	7.42%
Target Retirement 2060	\$ 498,961.93	0.47%	2.52%	3.89%	-1.11%	Not Available	Not Available	Not Available
Target Retirement 2055	\$ 2,077,028.78	0.47%	2.53%	3.89%	-1.10%	7.08%	7.58%	Not Available
Target Retirement 2050	\$ 4,707,062.86	0.46%	2.52%	3.88%	-1.12%	7.08%	7.57%	Not Available
Target Retirement 2045	\$ 8,022,872.36	0.47%	2.52%	3.89%	-1.11%	7.08%	7.57%	Not Available
Target Retirement 2040	\$ 11,799,587.82	0.54%	2.52%	3.98%	-0.81%	7.14%	7.61%	5.93%
Target Retirement 2035	\$ 15,992,708.69	0.65%	2.54%	4.16%	-0.21%	7.03%	7.66%	Not Available
Target Retirement 2030	\$ 20,788,801.54	0.78%	2.62%	4.44%	0.39%	6.89%	7.83%	6.07%
Target Retirement 2025	\$ 32,384,360.48	0.89%	2.68%	4.72%	0.87%	6.61%	7.66%	Not Available
Target Retirement 2020	\$ 33,450,466.42	1.01%	2.55%	4.82%	1.31%	6.05%	7.24%	6.03%
Target Retirement Income	\$ 26,417,915.08	1.10%	2.20%	4.42%	1.92%	3.80%	4.36%	4.69%
Total Yield Bond Fund	\$ 7,672,532.03	1.42%	2.59%	5.21%	4.33%	3.71%	Not Available	Not Available
Bond Index ¹	\$ 13,361,824.40	1.81%	2.20%	5.30%	5.90%	3.83%	3.18%	4.69%
Voya Fixed Plus III	\$ 37,513,966.55	0.15%	0.46%	0.92%	1.85%	1.88%	2.04%	2.57%
Loan Portfolio	\$ 9,456,144.91							
Self Directed Brokerage	\$ 42,496.50							
Total Assets	\$ 782,322,972.44							

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