

Oklahoma Municipal Retirement Fund
Summary of Assets and Investment Returns
July 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	\$ 496,570,624.45	2.07%	3.53%	2.07%	2.08%	5.92%	7.38%	5.54%
International Investment Equity	\$ 8,523,558.52	3.97%	2.64%	6.67%	-1.09%	3.57%	5.26%	3.01%
Aggressive Equity	\$ 20,778,870.08	4.95%	6.40%	6.79%	0.68%	5.34%	9.89%	5.90%
Global Equity	\$ 2,517,332.47	4.02%	3.91%	6.09%	-0.10%	6.16%	6.92%	Not Available
Growth and Value Equity	\$ 20,194,580.47	4.13%	5.60%	6.04%	5.04%	10.26%	12.37%	7.19%
S & P 500 Index	\$ 22,294,164.39	3.69%	5.82%	7.65%	5.56%	11.11%	13.35%	7.74%
Target Retirement 2060	\$ 552,568.53	3.78%	4.74%	7.81%	2.05%	Not Available	Not Available	Not Available
Target Retirement 2055	\$ 2,230,764.70	3.78%	4.75%	7.81%	2.06%	6.87%	8.71%	Not Available
Target Retirement 2050	\$ 4,964,856.10	3.78%	4.75%	7.81%	2.05%	6.86%	8.71%	Not Available
Target Retirement 2045	\$ 8,371,435.10	3.78%	4.75%	7.81%	2.06%	6.86%	8.70%	Not Available
Target Retirement 2040	\$ 12,254,044.40	3.63%	4.66%	7.76%	2.20%	6.88%	8.71%	6.30%
Target Retirement 2035	\$ 16,549,224.73	3.42%	4.54%	7.72%	2.57%	6.80%	8.67%	Not Available
Target Retirement 2030	\$ 21,291,870.88	3.19%	4.41%	7.77%	2.96%	6.68%	8.72%	6.36%
Target Retirement 2025	\$ 33,022,554.49	2.95%	4.22%	7.81%	3.25%	6.42%	8.42%	Not Available
Target Retirement 2020	\$ 34,377,979.81	2.48%	3.74%	7.42%	3.36%	5.85%	7.82%	6.21%
Target Retirement Income	\$ 26,380,795.36	1.51%	2.68%	6.00%	3.30%	3.70%	4.54%	4.77%
Total Yield Bond Fund	\$ 7,731,493.45	1.11%	2.70%	6.38%	5.11%	3.98%	Not Available	Not Available
Bond Index ¹	\$ 13,562,709.02	0.63%	2.47%	5.96%	5.87%	4.01%	3.01%	4.62%
Voya Fixed Plus III	\$ 38,392,244.56	0.15%	0.46%	1.06%	1.84%	1.87%	2.02%	2.56%
Loan Portfolio	\$ 9,419,099.53							
Self Directed Brokerage	\$ 42,683.01							
Total Assets	\$ 800,023,454.05							

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