Oklahoma Municipal Retirement Fund
Summary of Assets and Investment Returns
November 30, 2015

Investment Option	Value by Fund	1 Month	3 Month	Year to Date	1 Yr	3 Yr Rolling	5 Yr Rolling	10 Yr Rolling
Defined Benefit	$ 479,031,213.53	-0.17%	1.73%	-1.14%	0.77%	8.16%	8.16%	5.49%
International Investment Equity	8,565,068.80	-2.02%	1.17%	-0.60%	-3.32%	7.16%	6.64%	4.09%
Aggressive Equity	22,016,621.43	2.82%	3.20%	0.62%	1.23%	12.60%	11.56%	5.91%
Global Equity	267,928.98	-0.78%	3.17%	-0.08%	-2.24%	9.46%	8.27%	na
Growth and Value Equity	21,090,630.92	0.47%	4.69%	4.57%	4.00%	15.55%	13.79%	7.09%
S & P 500 Index	20,941,146.96	0.31%	6.04%	2.94%	2.68%	16.05%	14.36%	7.48%
Target Retirement 2060	311,868.64	-0.56%	2.50%	na	na	na	na	na
Target Retirement 2055	1,667,216.21	-0.56%	2.50%	-0.37%	-1.51%	9.38%	na	na
Target Retirement 2050	4,224,558.02	-0.56%	2.50%	-0.38%	-1.52%	9.38%	9.64%	na
Target Retirement 2045	7,217,907.90	-0.56%	2.50%	-0.38%	-1.52%	9.39%	9.63%	na
Target Retirement 2040	11,231,223.64	-0.56%	2.47%	-0.34%	-1.46%	9.38%	9.63%	na
Target Retirement 2035	15,557,539.45	-0.58%	2.39%	-0.24%	-1.32%	8.89%	9.57%	na
Target Retirement 2030	19,209,769.42	-0.63%	2.23%	-0.24%	-1.27%	8.36%	9.51%	na
Target Retirement 2025	33,000,431.52	-0.69%	1.96%	-0.31%	-1.31%	7.57%	9.13%	na
Target Retirement 2020	31,335,201.50	-0.74%	1.60%	-0.39%	-1.46%	6.51%	8.50%	na
Target Retirement Income	30,322,753.09	-0.74%	0.79%	-0.37%	-1.41%	3.00%	4.93%	na
Total Yield Bond Fund	7,943,967.71	-0.28%	0.09%	0.57%	0.27%	1.87%	na	na
Bond Index	10,702,701.14	-0.27%	0.40%	0.69%	0.78%	1.21%	2.44%	4.19%
Voya Fixed Plus III	37,220,909.19	0.16%	0.46%	1.69%	1.85%	1.91%	2.12%	2.67%
Loan Portfolio	9,769,569.64	na	na	na	na	na	na	na
Self Directed Brokerage	41,112.82	na	na	na	na	na	na	na

TOTAL ASSETS $ 771,669,340.51