

Oklahoma Municipal Retirement Fund
Summary of Assets and Investment Returns
December 31, 2015

Option	Value By Fund	1 Month	3 Month	Year to Date	1 Yr	3 Yr Rolling	5 Yr Rolling	10 Yr Rolling
Defined Benefit	\$ 474,182,570.67	-0.96%	2.17%	-2.10%	0.13%	7.38%	7.05%	5.26%
International Investment Equity	\$ 8,366,985.39	-2.73%	2.35%	-3.31%	-3.31%	5.37%	4.52%	3.33%
Aggressive Equity	\$ 20,623,065.35	-4.69%	2.84%	-4.10%	-4.10%	9.83%	8.96%	5.38%
Global Equity	\$ 500,462.49	-2.04%	4.84%	-2.12%	-2.12%	7.73%	6.32%	na
Growth and Value Equity	\$ 20,375,251.12	-1.87%	6.08%	2.62%	2.62%	14.61%	12.03%	6.84%
S & P 500 Index	\$ 20,586,909.07	-1.59%	7.01%	1.31%	1.31%	15.08%	12.53%	7.30%
Target Retirement 2060	\$ 329,128.76	-2.08%	3.56%	na	na	na	na	na
Target Retirement 2055	\$ 1,695,783.13	-2.07%	3.57%	-2.43%	-2.43%	7.97%	na	na
Target Retirement 2050	\$ 4,229,163.42	-2.08%	3.56%	-2.45%	-2.45%	7.97%	7.89%	na
Target Retirement 2045	\$ 7,196,414.80	-2.08%	3.56%	-2.45%	-2.45%	7.97%	7.89%	na
Target Retirement 2040	\$ 11,026,228.66	-2.01%	3.45%	-2.34%	-2.34%	7.99%	7.90%	na
Target Retirement 2035	\$ 15,378,389.80	-1.89%	3.24%	-2.13%	-2.13%	7.64%	7.91%	na
Target Retirement 2030	\$ 19,070,675.76	-1.78%	2.94%	-2.02%	-2.02%	7.23%	7.98%	na
Target Retirement 2025	\$ 32,824,401.26	-1.69%	2.53%	-1.99%	-1.99%	6.54%	7.74%	na
Target Retirement 2020	\$ 31,074,306.55	-1.49%	2.00%	-1.88%	-1.88%	5.62%	7.28%	na
Target Retirement Income	\$ 29,434,980.35	-1.00%	0.74%	-1.37%	-1.37%	2.44%	4.31%	na
Total Yield Bond Fund	\$ 7,938,166.13	-0.79%	-0.70%	-0.23%	-0.23%	1.48%	na	na
Bond Index	\$ 10,784,828.95	-0.32%	-0.55%	0.37%	0.37%	1.16%	2.61%	4.06%
Voya Fixed Plus III	\$ 37,282,310.88	0.16%	0.46%	1.85%	1.85%	1.90%	2.11%	2.65%
Loan Portfolio	\$ 9,712,746.23	na	na	na	na	na	na	na
Self Directed Brokerage	\$ 41,290.26	na	na	na	na	na	na	na
Total Assets	\$ 762,654,059.03							