

Oklahoma Municipal Retirement Fund
Summary of Assets and Investment Returns
January 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	\$ 459,657,818.47	-3.22%	-4.23%	-5.16%	-2.49%	5.19%	6.10%	4.64%
International Investment Equity	\$ 7,874,995.75	-5.34%	-9.77%	-5.34%	-8.09%	1.93%	3.36%	2.18%
Aggressive Equity	\$ 18,402,468.52	-8.71%	-10.54%	-8.71%	-10.37%	4.30%	6.62%	3.64%
Global Equity	\$ 794,980.04	-5.45%	-8.10%	-5.45%	-6.02%	4.31%	4.81%	Not Available
Growth and Value Equity	\$ 18,902,544.51	-5.92%	-7.25%	-5.92%	-0.62%	10.73%	10.23%	5.86%
S & P 500 Index	\$ 19,453,299.21	-4.97%	-6.19%	-4.97%	-0.74%	11.25%	10.87%	6.48%
Target Retirement 2060	\$ 340,931.52	-4.69%	-7.20%	-4.69%	Not Available	Not Available	Not Available	Not Available
Target Retirement 2055	\$ 1,652,965.62	-4.69%	-7.19%	-4.69%	-6.38%	4.91%	Not Available	Not Available
Target Retirement 2050	\$ 4,088,653.23	-4.69%	-7.20%	-4.69%	-6.40%	4.91%	6.58%	Not Available
Target Retirement 2045	\$ 6,927,206.45	-4.68%	-7.19%	-4.68%	-6.39%	4.91%	6.59%	Not Available
Target Retirement 2040	\$ 10,729,455.57	-4.44%	-6.89%	-4.44%	-6.12%	5.02%	6.65%	Not Available
Target Retirement 2035	\$ 14,575,498.73	-4.02%	-6.38%	-4.02%	-5.66%	4.93%	6.78%	Not Available
Target Retirement 2030	\$ 18,286,467.27	-3.57%	-5.88%	-3.57%	-5.30%	4.79%	6.98%	Not Available
Target Retirement 2025	\$ 31,572,587.13	-3.10%	-5.40%	-3.10%	-5.07%	4.41%	6.86%	Not Available
Target Retirement 2020	\$ 29,832,611.03	-2.49%	-4.66%	-2.49%	-4.59%	3.86%	6.54%	Not Available
Target Retirement Income	\$ 27,681,866.75	-1.23%	-2.95%	-1.23%	-3.26%	1.60%	3.87%	Not Available
Total Yield Bond Fund	\$ 8,296,247.98	0.47%	-0.61%	0.47%	-1.18%	1.55%	Not Available	Not Available
Bond Index	\$ 11,953,509.55	1.38%	0.79%	1.38%	-0.28%	1.88%	2.88%	4.21%
Voya Fixed Plus III	\$ 38,164,711.18	0.15%	0.46%	0.15%	1.84%	1.89%	2.09%	2.64%
Loan Portfolio	\$ 9,558,374.12							
Self Directed Brokerage	\$ 41,464.31							
Total Assets	\$ 738,788,656.94							

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