

Oklahoma Municipal Retirement Fund
Summary of Assets and Investment Returns
2/28/2026

Option	Value By Fund	1 Month	3 Month	Year to Date	1 Yr	3 Yr Rolling	5 Yr Rolling	10 Yr Rolling
Defined Benefit	\$ 892,828,855.43	1.61%	5.23%	4.26%	15.96%	12.78%	6.97%	8.99%
International Investment Equity	\$ 12,550,161.61	5.10%	15.75%	12.46%	38.03%	19.06%	8.70%	10.57%
Aggressive Equity	\$ 19,482,820.36	1.71%	4.79%	5.32%	16.01%	12.68%	5.71%	11.87%
Real Assets Fund	\$ 667,353.32	3.71%	6.34%	7.45%	11.17%	7.93%	6.61%	6.07%
ESG US Stock Fund	\$ 1,618,089.34	-2.28%	-3.72%	-3.52%	0.22%	9.85%	7.65%	13.27%
Global Equity	\$ 16,082,777.81	1.30%	5.46%	4.34%	24.45%	21.11%	12.07%	13.33%
Growth and Value Equity	\$ 32,160,551.53	-0.65%	0.36%	0.12%	16.24%	21.63%	12.20%	15.23%
S & P 500 Index	\$ 54,705,148.50	-0.76%	0.73%	0.67%	16.95%	21.77%	14.16%	15.46%
Target Retirement 2070	\$ 182,928.90	2.26%	6.40%	5.52%	N/A	N/A	N/A	N/A
Target Retirement 2065	\$ 459,413.44	2.27%	6.41%	5.52%	24.24%	18.14%	N/A	N/A
Target Retirement 2060	\$ 20,735,742.12	2.27%	6.41%	5.52%	24.25%	18.14%	9.41%	N/A
Target Retirement 2055	\$ 17,781,989.53	2.27%	6.41%	5.52%	24.25%	18.14%	9.41%	11.79%
Target Retirement 2050	\$ 25,690,117.62	2.24%	6.22%	5.37%	23.68%	17.90%	9.27%	11.73%
Target Retirement 2045	\$ 29,305,050.13	2.19%	5.92%	5.14%	22.60%	17.20%	8.87%	11.45%
Target Retirement 2040	\$ 35,689,037.22	2.11%	5.54%	4.82%	21.27%	16.42%	8.40%	10.97%
Target Retirement 2035	\$ 44,568,837.01	2.00%	5.09%	4.46%	19.66%	15.44%	7.81%	10.37%
Target Retirement 2030	\$ 50,775,330.05	1.82%	4.48%	3.99%	17.29%	14.14%	7.12%	9.66%
Target Retirement 2025	\$ 44,121,988.32	1.69%	3.97%	3.61%	14.50%	12.04%	6.19%	8.65%
Target Retirement Income	\$ 39,297,823.03	1.55%	3.42%	3.15%	12.18%	9.90%	5.16%	6.12%
Total Yield Bond Fund	\$ 8,296,282.97	1.37%	1.95%	1.94%	7.76%	6.64%	2.13%	3.49%
Bond Index ¹	\$ 16,792,943.19	1.64%	1.56%	1.84%	6.24%	5.10%	0.38%	1.94%
Voya Fixed Plus III	\$ 47,438,839.85	0.19%	0.61%	0.40%	2.42%	2.28%	2.08%	1.95%
Loan Portfolio	\$ 8,601,938.40							
Self Directed Brokerage	\$ 1,433,805.10							
Total Assets	\$ 1,421,267,824.78							

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