Oklahoma Municipal Retirement Fund
Summary of Assets and Investment Returns
5/31/2026

Option	Value By Fund	1 Month	3 Month	Year to Date	1 Yr	3 Yr Rolling	5 Yr Rolling	10 Yr Rolling
Defined Benefit	$ 924,217,519.81	3.73%	4.15%	8.51%	18.55%	13.93%	6.55%	8.80%
International Investment Equity	$ 12,724,861.83	6.34%	5.94%	19.14%	37.38%	21.16%	8.45%	10.17%
Aggressive Equity	$ 20,860,907.13	3.60%	7.87%	13.61%	30.89%	17.81%	6.44%	11.49%
Real Assets Fund	$ 927,473.59	-0.57%	4.13%	11.88%	18.12%	10.41%	5.75%	5.61%
ESG US Stock Fund	$ 1,272,827.03	-1.44%	-4.80%	-8.14%	-4.97%	7.07%	4.45%	11.95%
Global Equity	$ 16,670,773.01	4.95%	7.64%	12.31%	30.69%	22.67%	11.81%	13.16%
Growth and Value Equity	$ 34,298,939.24	4.29%	8.63%	8.76%	26.67%	22.47%	12.13%	15.14%
S & P 500 Index	$ 60,224,616.78	5.26%	10.51%	11.26%	29.74%	23.58%	14.12%	15.61%
Target Retirement 2070	$ 301,106.93	4.34%	5.71%	11.55%	28.32%	N/A	N/A	N/A
Target Retirement 2065	$ 599,866.71	4.34%	5.71%	11.54%	28.31%	19.71%	N/A	N/A
Target Retirement 2060	$ 21,257,737.75	4.34%	5.70%	11.54%	28.32%	19.70%	9.13%	N/A
Target Retirement 2055	$ 18,317,682.62	4.34%	5.71%	11.54%	28.32%	19.71%	9.13%	11.47%
Target Retirement 2050	$ 27,325,659.67	4.21%	5.46%	11.12%	27.53%	19.37%	8.94%	11.38%
Target Retirement 2045	$ 31,090,111.95	4.02%	5.10%	10.50%	26.18%	18.46%	8.50%	11.07%
Target Retirement 2040	$ 38,244,721.24	3.76%	4.66%	9.71%	24.51%	17.45%	8.01%	10.57%
Target Retirement 2035	$ 46,652,225.13	3.40%	4.17%	8.82%	22.54%	16.25%	7.41%	9.97%
Target Retirement 2030	$ 53,434,940.73	2.70%	3.53%	7.66%	19.49%	14.72%	6.68%	9.24%
Target Retirement 2025	$ 45,712,164.18	1.80%	2.91%	6.62%	16.17%	12.53%	5.70%	8.21%
Target Retirement Income	$ 38,937,498.87	1.36%	2.28%	5.50%	13.34%	10.27%	4.86%	5.90%
Total Yield Bond Fund	$ 8,614,376.62	0.49%	-0.92%	1.01%	6.43%	5.81%	1.84%	3.11%
Bond Index [1]	$ 16,046,635.66	0.32%	-1.34%	0.47%	5.11%	3.93%	0.14%	1.67%
Voya Fixed Plus III	$ 47,520,887.62	0.21%	0.62%	1.03%	2.48%	2.32%	2.11%	1.97%
Loan Portfolio	$ 8,769,726.14							
Self Directed Brokerage	$ 1,410,926.61							
Total Assets	**$ 1,475,434,186.85**							

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