Oklahoma Municipal Retirement Fund

Summary of Assets and Investment Returns

7/31/2026

Option	Value By Fund	1 Month	3 Month	Year to Date	1 Yr	3 Yr Rolling	5 Yr Rolling	10 Yr Rolling
Defined Benefit	$ 920,198,222.50	-0.87%	3.64%	5.73%	14.64%	11.76%	6.19%	8.51%
International Investment Equity	$ 12,266,724.83	-1.19%	5.39%	18.08%	31.90%	17.87%	8.63%	9.67%
Aggressive Equity	$ 20,964,680.91	-2.98%	5.05%	15.21%	24.45%	13.34%	6.69%	11.15%
Real Assets Fund	$ 864,248.94	2.27%	0.57%	13.17%	19.10%	8.94%	4.96%	5.29%
ESG US Stock Fund	$ 1,267,826.03	6.28%	2.44%	-4.53%	-2.88%	5.51%	3.49%	12.11%
Global Equity	$ 16,556,333.62	0.08%	4.24%	11.55%	22.69%	18.66%	11.20%	12.67%
Growth and Value Equity	$ 33,586,885.15	0.67%	4.01%	8.46%	17.74%	18.45%	11.00%	14.70%
S & P 500 Index	$ 59,748,054.86	-0.06%	4.19%	10.12%	19.53%	19.30%	12.83%	15.05%
Target Retirement 2070	$ 416,715.03	-0.87%	3.34%	10.47%	20.84%	N/A	N/A	N/A
Target Retirement 2065	$ 696,630.76	-0.86%	3.34%	10.47%	20.84%	15.94%	N/A	N/A
Target Retirement 2060	$ 21,154,682.56	-0.86%	3.34%	10.47%	20.85%	15.94%	8.54%	N/A
Target Retirement 2055	$ 18,257,209.41	-0.86%	3.34%	10.47%	20.85%	15.94%	8.54%	10.90%
Target Retirement 2050	$ 27,157,762.67	-0.85%	3.19%	10.03%	20.18%	15.62%	8.34%	10.81%
Target Retirement 2045	$ 30,708,196.76	-0.84%	2.95%	9.36%	19.10%	14.94%	7.89%	10.49%
Target Retirement 2040	$ 38,103,642.97	-0.83%	2.67%	8.56%	17.77%	14.16%	7.38%	10.00%
Target Retirement 2035	$ 46,508,753.15	-0.75%	2.39%	7.76%	16.31%	13.27%	6.79%	9.42%
Target Retirement 2030	$ 52,670,397.03	-0.41%	1.97%	6.89%	14.31%	12.13%	6.11%	8.73%
Target Retirement 2025	$ 45,393,562.08	0.02%	1.32%	6.12%	12.24%	10.51%	5.18%	7.75%
Target Retirement Income	$ 37,647,413.49	0.07%	0.98%	5.11%	10.26%	8.91%	4.41%	5.58%
Total Yield Bond Fund	$ 8,613,353.57	-1.15%	-0.39%	0.12%	3.80%	5.41%	1.42%	2.76%
Bond Index [1]	$ 16,305,314.72	-1.32%	-0.77%	-0.62%	2.66%	3.70%	-0.44%	1.32%
Voya Fixed Plus III	$ 46,979,604.90	0.21%	0.62%	1.44%	2.50%	2.33%	2.13%	1.98%
Loan Portfolio	$ 8,876,882.92							
Self Directed Brokerage	$ 1,222,974.92							
Total Assets	**$ 1,466,166,073.78**							

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