Oklahoma Municipal Retirement Fund
Summary of Assets and Investment Returns
9/30/2026

| Option | Value By Fund | 1 Month | 3 Month | Year to Date | 1 Yr | 3 Yr Rolling | 5 Yr Rolling | 10 Yr Rolling |
|---|---|---|---|---|---|---|---|---|
| Defined Benefit | $ 921,485,532.16 | -1.75% | -1.03% | 8.32% | 9.87% | 13.74% | 6.39% | 8.39% |
| International Investment Equity | $ 12,297,146.65 | -2.59% | -1.79% | 17.36% | 22.23% | 20.67% | 9.11% | 9.30% |
| Aggressive Equity | $ 20,262,460.36 | -4.49% | -5.42% | 12.32% | 13.74% | 15.67% | 6.32% | 10.68% |
| Real Assets Fund | $ 817,557.74 | -3.02% | 0.09% | 10.75% | 12.08% | 10.03% | 4.62% | 5.21% |
| ESG US Stock Fund | $ 1,188,711.79 | -3.94% | 5.47% | -5.26% | -4.50% | 7.66% | 3.82% | 12.10% |
| Global Equity | $ 16,716,693.42 | -1.09% | 1.65% | 13.31% | 17.09% | 22.10% | 11.97% | 12.73% |
| Growth and Value Equity | $ 34,064,147.80 | -1.91% | 2.49% | 10.42% | 13.49% | 21.70% | 11.84% | 14.83% |
| S & P 500 Index | $ 60,685,297.34 | -0.35% | 2.30% | 12.72% | 15.70% | 22.85% | 13.76% | 15.30% |
| Target Retirement 2070 | $ 515,002.14 | -2.05% | -0.32% | 11.08% | 14.24% | N/A | N/A | N/A |
| Target Retirement 2065 | $ 784,976.14 | -2.05% | -0.32% | 11.08% | 14.24% | 19.19% | N/A | N/A |
| Target Retirement 2060 | $ 21,343,186.04 | -2.05% | -0.32% | 11.08% | 14.24% | 19.19% | 9.05% | N/A |
| Target Retirement 2055 | $ 18,366,360.60 | -2.05% | -0.32% | 11.08% | 14.24% | 19.19% | 9.06% | 10.87% |
| Target Retirement 2050 | $ 27,430,764.97 | -2.04% | -0.38% | 10.55% | 13.66% | 18.82% | 8.85% | 10.77% |
| Target Retirement 2045 | $ 30,951,584.88 | -2.04% | -0.49% | 9.75% | 12.74% | 17.98% | 8.36% | 10.44% |
| Target Retirement 2040 | $ 38,723,048.93 | -2.06% | -0.65% | 8.76% | 11.61% | 17.01% | 7.80% | 9.94% |
| Target Retirement 2035 | $ 46,115,116.27 | -2.07% | -0.81% | 7.69% | 10.32% | 15.83% | 7.14% | 9.34% |
| Target Retirement 2030 | $ 51,755,342.88 | -2.01% | -0.82% | 6.44% | 8.68% | 14.26% | 6.36% | 8.62% |
| Target Retirement 2025 | $ 44,656,862.34 | -1.83% | -0.54% | 5.52% | 7.41% | 12.07% | 5.35% | 7.63% |
| Target Retirement Income | $ 37,721,996.74 | -1.72% | -0.61% | 4.40% | 6.02% | 9.88% | 4.45% | 5.48% |
| Total Yield Bond Fund | $ 8,473,340.95 | -2.41% | -3.12% | -1.86% | -0.65% | 5.60% | 1.11% | 2.50% |
| Bond Index [1] | $ 16,055,344.31 | -2.62% | -3.53% | -2.86% | -1.89% | 4.03% | -0.67% | 1.10% |
| Voya Fixed Plus III | $ 47,169,124.17 | 0.20% | 0.62% | 1.86% | 2.50% | 2.35% | 2.15% | 1.99% |
| Loan Portfolio | $ 9,148,588.53 | | | | | | | |
| Self Directed Brokerage | $ 1,362,316.84 | | | | | | | |
| Total Assets | **$ 1,468,090,503.99** | | | | | | | |

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