



**OREGON
STATE
TREASURY**

STATE OF OREGON
SUMMARY OF PERFORMANCE - NET OF FEES
RATES OF RETURN
Periods Ending December 31, 2019

	MKT VAL \$ Thousands	YTD	1 YEAR	3 YEARS	5 YEARS
TOTAL OPERF REGULAR ACCOUNT	79,065,699	13.56	13.56	9.60	7.54
TARGET DATE FUNDS	2,516,797	N/A	N/A	N/A	N/A
TOTAL OPERF VARIABLE ACCOUNT	491,751	26.68	26.68	12.49	8.74
STATE ACCIDENT INSURANCE FUND (SAIF)	4,891,668	13.76	13.76	6.25	4.90
COMMON SCHOOL FUND (CSF)	1,900,572	16.04	16.04	9.35	6.86
OREGON SHORT TERM FUND (OSTF)*	23,601,876	3.32	3.32	2.22	1.67
OREGON INTERMEDIATE TERM POOL (OITP)	132,178	6.22	6.22	2.95	2.48
<u>OTHER STATE FUNDS</u>					
SOUTHERN ORE UNIV ENDOWMENT FUND	2,623	22.80	22.80	10.69	7.44
WESTERN OREGON UNIV ENDOWMENT FUND	1,086	N/A	N/A	N/A	N/A
DEPARTMENT OF ADMIN SERVICES	150,513	4.07	4.07	2.44	2.00
CONSUMER AND BUSINESS SERVICES	319,184	3.97	3.97	2.49	2.11
ELDERLY HOUSING BOND SINKING FUND	1,740	12.19	12.19	6.31	4.31
HOUSING	15,826	10.42	10.42	3.47	2.55
OREGON LOTTERY - MEGABUCKS	122,045	8.06	8.06	4.15	2.94
OREGON VETS BOND SINKING FUND	111,755	3.01	3.01	2.17	1.61
ODOT	645,016	2.84	2.84	2.15	1.73
OREGON LOCAL GOVERNMENT INTERMEDIATE FUND	238,561	5.53	5.53	N/A	N/A
OPUF-PUB UNIV CORE BOND	309,139	6.16	6.16	N/A	N/A
<u>TOTAL OF ALL TREASURY FUNDS*</u>	111,576,153				

*Fund balances include OSTF or OITP investments, so total does not foot.