



**OREGON
STATE
TREASURY**

STATE OF OREGON
SUMMARY OF PERFORMANCE - NET OF FEES
RATES OF RETURN
Periods Ending September 30, 2020

| | MKT VAL \$ Thousands | YTD | 1 YEAR | 3 YEARS | 5 YEARS |
|--|-------------------------|-------|-----------|------------|------------|
| TOTAL OPERF REGULAR ACCOUNT | 77,012,030 | 0.14 | 3.62 | 5.86 | 7.56 |
| TARGET DATE FUNDS | 2,839,054 | N/A | N/A | N/A | N/A |
| TOTAL OPERF VARIABLE ACCOUNT | 400,191 | 0.69 | 9.84 | 6.82 | 10.34 |
| STATE ACCIDENT INSURANCE FUND (SAIF) | 5,105,687 | 5.45 | 7.49 | 5.99 | 6.12 |
| COMMON SCHOOL FUND (CSF) | 1,794,526 | -1.84 | 2.75 | 4.36 | 6.88 |
| OREGON SHORT TERM FUND (OSTF)* | 24,078,058 | 1.43 | 2.04 | 2.34 | 1.86 |
| OREGON INTERMEDIATE TERM POOL (OITP) | 140,398 | 5.24 | 5.81 | 4.03 | 3.22 |
| <u>OTHER STATE FUNDS</u> | | | | | |
| SOUTHERN ORE UNIV ENDOWMENT FUND | 2,583 | 2.11 | 9.38 | 6.59 | 9.01 |
| WESTERN OREGON UNIV ENDOWMENT FUND | 1,116 | 2.81 | 8.46 | N/A | N/A |
| DEPARTMENT OF ADMIN SERVICES | 114,600 | 2.34 | 2.95 | 2.75 | 2.20 |
| CONSUMER AND BUSINESS SERVICES | 342,861 | 2.21 | 2.80 | 2.67 | 2.26 |
| ELDERLY HOUSING BOND SINKING FUND | 1,943 | 15.49 | 12.40 | 10.05 | 7.03 |
| HOUSING | 16,887 | 10.03 | 9.05 | 7.25 | 4.20 |
| OREGON LOTTERY - MEGABUCKS | 131,531 | 10.98 | 9.44 | 6.57 | 4.67 |
| OREGON VETS BOND SINKING FUND | 114,898 | 1.62 | 2.22 | 2.33 | 1.84 |
| ODOT | 883,029 | 1.46 | 2.07 | 2.29 | 1.78 |
| OREGON LOCAL GOVERNMENT INTERMEDIATE FUND | 250,330 | 4.66 | 5.07 | 3.72 | N/A |
| OPUF-PUB UNIV CORE BOND | 193,235 | 5.88 | 6.35 | 4.28 | N/A |
| <u>TOTAL OF ALL TREASURY FUNDS*</u> | 109,574,206 | | | | |

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