



**OREGON
STATE
TREASURY**

STATE OF OREGON
SUMMARY OF PERFORMANCE - NET OF FEES
RATES OF RETURN
Periods Ending December 31, 2020

	MKT VAL \$ Thousands	YTD	1 YEAR	3 YEARS	5 YEARS
TOTAL OPERF REGULAR ACCOUNT	81,964,041	7.66	7.66	7.10	8.71
TARGET DATE FUNDS	2,999,503	N/A	N/A	N/A	N/A
TOTAL OPERF VARIABLE ACCOUNT	442,338	16.54	16.54	10.07	12.53
STATE ACCIDENT INSURANCE FUND (SAIF)	5,172,215	9.25	9.25	6.70	6.87
COMMON SCHOOL FUND (CSF)	2,030,149	8.00	8.00	6.40	8.42
OREGON SHORT TERM FUND (OSTF)*	27,204,818	1.56	1.56	2.30	1.88
OREGON INTERMEDIATE TERM POOL (OITP)	162,003	6.70	6.70	4.57	3.59
<u>OTHER STATE FUNDS</u>					
SOUTHERN ORE UNIV ENDOWMENT FUND	2,911	15.05	15.05	9.31	10.91
WESTERN OREGON UNIV ENDOWMENT FUND	1,226	12.96	12.96	N/A	N/A
DEPARTMENT OF ADMIN SERVICES	142,728	2.66	2.66	2.80	2.31
CONSUMER AND BUSINESS SERVICES	361,521	2.57	2.57	2.74	2.39
ELDERLY HOUSING BOND SINKING FUND	1,912	13.65	13.65	9.04	6.89
HOUSING	16,801	9.68	9.68	6.89	4.24
OREGON LOTTERY - MEGABUCKS	133,485	9.69	9.69	6.09	4.69
OREGON VETS BOND SINKING FUND	117,727	1.95	1.95	2.34	1.89
ODOT	676,073	1.68	1.68	2.23	1.80
OREGON LOCAL GOVERNMENT INTERMEDIATE FUND	251,804	5.15	5.15	3.92	N/A
OPUF-PUB UNIV CORE BOND	194,688	7.16	7.16	4.77	N/A
<u>TOTAL OF ALL TREASURY FUNDS*</u>	117,960,629				

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