



**OREGON  
STATE  
TREASURY**

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

	MKT VAL \$ Thousands	YTD	1 YEAR	3 YEARS	5 YEARS
TOTAL OPERF REGULAR ACCOUNT	72,677,732	-7.24	0.73	5.56	5.45
TARGET DATE FUNDS	2,522,842	N/A	N/A	N/A	N/A
TOTAL OPERF VARIABLE ACCOUNT	367,779	-22.25	-12.31	1.16	2.86
STATE ACCIDENT INSURANCE FUND (SAIF)	4,629,870	-4.85	2.78	3.84	3.45
COMMON SCHOOL FUND (CSF)	1,653,710	-11.91	-3.83	3.33	3.69
OREGON SHORT TERM FUND (OSTF)*	22,735,139	-0.28	1.95	2.01	1.56
OREGON INTERMEDIATE TERM POOL (OITP)	134,342	1.63	5.62	3.25	2.61
<b><u>OTHER STATE FUNDS</u></b>					
SOUTHERN ORE UNIV ENDOWMENT FUND	2,164	-17.48	-7.94	2.02	2.91
WESTERN OREGON UNIV ENDOWMENT FUND	941	-13.30	-5.93	N/A	N/A
DEPARTMENT OF ADMIN SERVICES	141,755	0.69	3.40	2.51	1.98
CONSUMER AND BUSINESS SERVICES	305,675	0.62	3.27	2.50	2.04
ELDERLY HOUSING BOND SINKING FUND	1,954	14.32	23.19	10.74	6.53
HOUSING	16,741	7.36	14.42	5.91	3.80
OREGON LOTTERY - MEGABUCKS	131,369	10.24	16.07	7.20	4.49
OREGON VETS BOND SINKING FUND	108,361	0.66	2.84	2.28	1.71
ODOT	670,968	0.43	2.52	2.18	1.65
OREGON LOCAL GOVERNMENT INTERMEDIATE FUND	242,231	1.55	5.07	3.07	N/A
OPUF-PUB UNIV CORE BOND	317,931	2.85	6.79	3.75	N/A
<b><u>TOTAL OF ALL TREASURY FUNDS*</u></b>	<b>103,220,245</b>				

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