

# CITY OF PORTLAND, OREGON

January 31, 2101

(Unaudited)

## INVESTMENT PORTFOLIO SUMMARY

<b>PORTFOLIO MARKET VALUE</b>	\$	1,955,210,315
<b>PORTFOLIO YIELD (mo. avg.)</b>		1.46%
<b>WEIGHTED AVERAGE MATURITY/days (mo. avg.)</b>		451

<b>Investment Type</b>	<b>Par Value</b>	<b>Book Value</b>	<b>Market Value</b>	<b>%</b>
US Treasury Securities	341,000,000	340,002,614	339,657,060	17.4%
US Government Agency Securities	1,317,005,000	1,315,358,017	1,315,385,433	67.3%
Repurchase Agreements	15,000,000	15,000,000	15,000,000	0.8%
Bank Deposits & Interest Bearing Accounts	23,565,663	23,565,663	23,565,663	1.2%
Bankers Acceptances	-	-	-	0.0%
Commercial Paper	-	-	-	0.0%
Corporate Bonds	195,789,000	195,741,542	194,863,176	10.0%
Corp. Debt Guaranteed by US Govt. or Agencies	-	-	-	0.0%
Municipal Bonds	20,000,000	19,994,944	19,819,000	1.0%
Oregon - Local Government Investment Pool (LGIP)	46,919,982	46,919,982	46,919,982	2.4%
<b>TOTAL</b>	<b>1,959,279,645</b>	<b>1,956,582,762</b>	<b>1,955,210,315</b>	<b>100.0%</b>

<b>Top 10 - Per Issuer Holdings</b>	<b>Par Value</b>	<b>Book Value</b>	<b>Market Value</b>	<b>%</b>
Federal Home Loan Mortgage Corp.	402,380,000	401,885,245	397,298,393	20.3%
United States Treasury	341,000,000	340,002,614	339,657,060	17.4%
Federal Home Loan Bank	335,175,000	334,927,666	333,209,819	17.0%
Federal National Mortgage Assoc.	244,942,000	243,896,897	242,807,057	12.4%
Federal Farm Credit Bank	199,365,000	199,011,825	197,407,683	10.1%
Federal Agricultural Mrtgage Corp.	78,500,000	78,289,676	77,489,450	4.0%
United States Financing Corp.	45,643,000	46,277,777	46,210,592	2.4%
Wells Fargo	37,979,000	37,970,792	37,935,020	1.9%
Toyota Motor Credit Corp.	33,165,000	33,159,695	33,011,580	1.7%
Northwest Natural Gas Co.	23,000,000	23,000,000	22,853,490	1.2%

# CITY OF PORTLAND, OREGON

January 31, 2101

(Unaudited)

## PORTFOLIO HOLDINGS

<b>Issuer</b>	<b>Coupon</b>	<b>Maturity</b>	<b>Par Value</b>	<b>Book Value</b>	<b>Market Value</b>
Jefferies & Co. Inc., REPO	1.300	2/1/2018	\$ 10,000,000	\$ 10,000,000	\$ 10,000,000
Jefferies & Co. Inc., REPO	1.380	2/2/2018	\$ 5,000,000	\$ 5,000,000	\$ 5,000,000
United States Financing Corp.	0.000	2/8/2018	\$ 5,450,000	\$ 5,448,576	\$ 5,447,766
Federal Farm Credit Bank	0.000	2/13/2018	\$ 5,000,000	\$ 4,997,978	\$ 4,997,850
United States Treasury	3.500	2/15/2018	\$ 10,000,000	\$ 10,009,959	\$ 10,008,300
Cisco Systems Inc., MTN	1.400	2/28/2018	\$ 7,000,000	\$ 7,000,000	\$ 6,998,250
United States Treasury	2.750	2/28/2018	\$ 10,000,000	\$ 10,012,880	\$ 10,010,500
United States Treasury	2.750	2/28/2018	\$ 5,000,000	\$ 5,006,383	\$ 5,005,250
United States Treasury	0.750	2/28/2018	\$ 10,000,000	\$ 9,998,700	\$ 9,995,300
Chevron Corp., MTN	1.365	3/2/2018	\$ 1,000,000	\$ 999,975	\$ 999,880
Chevron Corp., MTN	1.365	3/2/2018	\$ 8,000,000	\$ 7,999,926	\$ 7,999,040
Chevron Corp., MTN	1.365	3/2/2018	\$ 4,000,000	\$ 4,000,000	\$ 3,999,520
Exxon Mobil Corp., MTN	1.305	3/6/2018	\$ 8,000,000	\$ 8,000,000	\$ 7,998,080
Berkshire Hathaway Inc., MTN	1.450	3/7/2018	\$ 2,000,000	\$ 1,999,961	\$ 1,999,720
Federal Home Loan Bank	1.375	3/9/2018	\$ 10,000,000	\$ 10,007,096	\$ 10,000,900
United States Treasury	1.000	3/15/2018	\$ 10,000,000	\$ 9,997,829	\$ 9,995,900
Federal Home Loan Bank	0.875	3/19/2018	\$ 3,335,000	\$ 3,333,960	\$ 3,332,866
Federal Home Loan Bank	0.875	3/19/2018	\$ 3,370,000	\$ 3,368,759	\$ 3,367,843
Federal Home Loan Bank	0.875	3/19/2018	\$ 13,495,000	\$ 13,489,936	\$ 13,486,363
Federal Home Loan Bank	0.875	3/19/2018	\$ 3,250,000	\$ 3,249,423	\$ 3,247,920
Federal National Mortgage Assoc.	0.875	3/28/2018	\$ 3,870,000	\$ 3,871,057	\$ 3,866,091
Federal National Mortgage Assoc.	0.875	3/28/2018	\$ 3,075,000	\$ 3,075,840	\$ 3,071,894
Federal National Mortgage Assoc.	0.875	3/28/2018	\$ 10,000,000	\$ 9,996,871	\$ 9,989,900
Federal National Mortgage Assoc.	0.875	3/28/2018	\$ 2,042,000	\$ 2,041,341	\$ 2,039,938
Federal National Mortgage Assoc.	0.875	3/28/2018	\$ 1,660,000	\$ 1,659,248	\$ 1,658,323
Federal National Mortgage Assoc.	0.875	3/28/2018	\$ 2,166,000	\$ 2,165,201	\$ 2,163,812
United States Treasury	0.000	3/29/2018	\$ 10,000,000	\$ 9,984,167	\$ 9,979,500
Federal Home Loan Bank	0.000	4/11/2018	\$ 6,400,000	\$ 6,382,204	\$ 6,382,592
Federal Home Loan Bank	0.875	4/12/2018	\$ 10,000,000	\$ 9,999,935	\$ 9,988,500
Federal Farm Credit Bank	0.750	4/18/2018	\$ 10,000,000	\$ 9,994,593	\$ 9,984,800

# CITY OF PORTLAND, OREGON

January 31, 2101

(Unaudited)

## PORTFOLIO HOLDINGS

<b>Issuer</b>	<b>Coupon</b>	<b>Maturity</b>	<b>Par Value</b>	<b>Book Value</b>	<b>Market Value</b>
Wells Fargo Co., MTN	0.000	4/23/2018	\$ 10,979,000	\$ 10,980,632	\$ 10,994,480
Federal Home Loan Bank	1.125	4/25/2018	\$ 3,000,000	\$ 2,999,898	\$ 2,997,150
Federal Home Loan Bank	1.125	4/25/2018	\$ 3,000,000	\$ 2,999,783	\$ 2,997,150
Federal Home Loan Bank	1.125	4/25/2018	\$ 5,000,000	\$ 4,999,830	\$ 4,995,250
Federal National Mortgage Assoc.	1.000	4/30/2018	\$ 4,525,000	\$ 4,519,499	\$ 4,519,570
Federal National Mortgage Assoc.	1.000	4/30/2018	\$ 5,000,000	\$ 5,000,000	\$ 4,994,000
Apple Inc., MTN	1.000	5/3/2018	\$ 10,000,000	\$ 9,991,186	\$ 9,984,100
Federal Home Loan Mortgage Corp.	0.900	5/10/2018	\$ 13,850,000	\$ 13,848,259	\$ 13,827,286
United States Financing Corp.	0.000	5/11/2018	\$ 6,060,000	\$ 6,039,777	\$ 6,032,730
United States Financing Corp.	0.000	5/11/2018	\$ 3,000,000	\$ 2,989,989	\$ 2,986,500
United States Financing Corp.	0.000	5/11/2018	\$ 2,000,000	\$ 1,993,386	\$ 1,991,000
Federal Farm Credit Bank	0.730	5/14/2018	\$ 15,000,000	\$ 14,989,346	\$ 14,968,350
Federal National Mortgage Assoc.	0.875	5/21/2018	\$ 13,475,000	\$ 13,461,612	\$ 13,448,320
Federal National Mortgage Assoc.	0.875	5/21/2018	\$ 10,000,000	\$ 10,001,174	\$ 9,980,200
Federal National Mortgage Assoc.	0.875	5/21/2018	\$ 10,000,000	\$ 9,991,205	\$ 9,980,200
Federal National Mortgage Assoc.	0.875	5/21/2018	\$ 10,000,000	\$ 9,991,197	\$ 9,980,200
Federal National Mortgage Assoc.	0.875	5/21/2018	\$ 10,000,000	\$ 10,002,469	\$ 9,980,200
United States Treasury	2.375	5/31/2018	\$ 5,000,000	\$ 5,019,611	\$ 5,013,850
United States Treasury	2.375	5/31/2018	\$ 10,000,000	\$ 10,037,444	\$ 10,027,700
United States Treasury	2.375	5/31/2018	\$ 5,000,000	\$ 5,019,269	\$ 5,013,850
United States Treasury	1.000	5/31/2018	\$ 10,000,000	\$ 10,005,291	\$ 9,981,600
United States Treasury	1.000	5/31/2018	\$ 15,000,000	\$ 15,007,689	\$ 14,972,400
United States Treasury	1.000	5/31/2018	\$ 10,000,000	\$ 10,001,247	\$ 9,981,600
Federal Home Loan Bank	1.250	6/8/2018	\$ 2,000,000	\$ 2,000,464	\$ 1,997,480
Federal Home Loan Bank	1.250	6/8/2018	\$ 5,000,000	\$ 5,001,460	\$ 4,993,700
Federal Home Loan Bank	1.250	6/8/2018	\$ 270,000	\$ 270,140	\$ 269,660
Federal Home Loan Bank	1.250	6/8/2018	\$ 1,000,000	\$ 1,000,156	\$ 998,740
Federal Home Loan Bank	1.250	6/8/2018	\$ 15,000,000	\$ 15,003,810	\$ 14,981,100
Federal Home Loan Bank	1.250	6/8/2018	\$ 5,000,000	\$ 5,007,762	\$ 4,993,700
Federal Home Loan Bank	1.250	6/8/2018	\$ 3,260,000	\$ 3,264,295	\$ 3,255,892

# CITY OF PORTLAND, OREGON

January 31, 2101

(Unaudited)

## PORTFOLIO HOLDINGS

<b>Issuer</b>	<b>Coupon</b>	<b>Maturity</b>	<b>Par Value</b>	<b>Book Value</b>	<b>Market Value</b>
Federal Home Loan Bank	1.250	6/8/2018	\$ 10,000,000	\$ 10,002,685	\$ 9,987,400
Federal Home Loan Bank	1.250	6/8/2018	\$ 5,000,000	\$ 5,001,177	\$ 4,993,700
Federal Home Loan Bank	1.250	6/8/2018	\$ 6,000,000	\$ 6,007,349	\$ 5,992,440
Federal Home Loan Bank	1.250	6/8/2018	\$ 5,185,000	\$ 5,184,692	\$ 5,178,467
Federal Home Loan Bank	4.750	6/8/2018	\$ 2,230,000	\$ 2,258,416	\$ 2,254,708
Federal Farm Credit Bank	1.300	6/11/2018	\$ 1,000,000	\$ 1,001,362	\$ 999,040
Federal Farm Credit Bank	0.875	6/13/2018	\$ 10,000,000	\$ 10,000,720	\$ 9,971,500
Federal Home Loan Mortgage Corp.	4.875	6/13/2018	\$ 1,902,000	\$ 1,929,482	\$ 1,925,280
Federal Home Loan Mortgage Corp.	4.875	6/13/2018	\$ 9,080,000	\$ 9,208,108	\$ 9,191,139
Federal Home Loan Mortgage Corp.	4.875	6/13/2018	\$ 3,000,000	\$ 3,039,276	\$ 3,036,720
Federal Farm Credit Bank	1.170	6/14/2018	\$ 10,560,000	\$ 10,561,054	\$ 10,544,054
United States Treasury	0.000	6/21/2018	\$ 20,000,000	\$ 19,888,532	\$ 19,882,200
United States Treasury	0.000	6/21/2018	\$ 8,000,000	\$ 7,953,392	\$ 7,952,880
United States Treasury	0.000	6/21/2018	\$ 10,000,000	\$ 9,941,250	\$ 9,941,100
Federal Home Loan Bank	1.150	6/22/2018	\$ 8,800,000	\$ 8,796,305	\$ 8,785,216
Federal National Mortgage Assoc.	1.300	6/27/2018	\$ 15,000,000	\$ 15,009,457	\$ 14,980,950
United States Treasury	0.000	7/5/2018	\$ 15,000,000	\$ 14,900,794	\$ 14,899,350
Federal National Mortgage Assoc.	0.850	7/13/2018	\$ 10,000,000	\$ 9,995,677	\$ 9,966,200
Toyota Motor Credit Corp., MTN	1.550	7/13/2018	\$ 3,000,000	\$ 2,999,617	\$ 2,994,600
United States Treasury	0.000	7/19/2018	\$ 10,000,000	\$ 9,925,358	\$ 9,925,400
Federal National Mortgage Assoc.	0.750	7/27/2018	\$ 5,000,000	\$ 4,995,722	\$ 4,977,700
United States Treasury	0.750	7/31/2018	\$ 20,000,000	\$ 19,925,606	\$ 19,909,400
United States Treasury	1.375	7/31/2018	\$ 15,000,000	\$ 15,010,191	\$ 14,977,800
3M Co., MTN	1.375	8/7/2018	\$ 5,000,000	\$ 4,998,467	\$ 4,987,100
Berkshire Hathaway Inc., MTN	1.150	8/15/2018	\$ 5,000,000	\$ 4,999,838	\$ 4,979,550
United States Treasury	1.000	8/15/2018	\$ 15,000,000	\$ 14,947,249	\$ 14,943,750
United States Treasury	0.000	8/16/2018	\$ 15,000,000	\$ 14,882,374	\$ 14,866,200
United States Treasury	1.500	8/31/2018	\$ 20,000,000	\$ 19,991,127	\$ 19,972,600
United States Treasury	1.500	8/31/2018	\$ 10,000,000	\$ 9,994,707	\$ 9,986,300
Federal Home Loan Bank	1.000	9/7/2018	\$ 5,750,000	\$ 5,749,740	\$ 5,723,493

# CITY OF PORTLAND, OREGON

January 31, 2101

(Unaudited)

## PORTFOLIO HOLDINGS

<b>Issuer</b>	<b>Coupon</b>	<b>Maturity</b>	<b>Par Value</b>	<b>Book Value</b>	<b>Market Value</b>
United States Treasury	0.000	9/13/2018	\$ 20,000,000	\$ 19,821,187	\$ 19,796,400
Federal Farm Credit Bank	0.875	9/14/2018	\$ 15,000,000	\$ 15,008,283	\$ 14,920,800
United States Treasury	1.000	9/15/2018	\$ 5,000,000	\$ 4,977,832	\$ 4,976,350
Federal National Mortgage Assoc.	1.875	9/18/2018	\$ 20,000,000	\$ 20,075,830	\$ 20,011,200
Federal Farm Credit Bank	1.020	9/24/2018	\$ 20,000,000	\$ 19,981,753	\$ 19,905,200
Federal Home Loan Bank	1.250	9/28/2018	\$ 1,920,000	\$ 1,914,023	\$ 1,912,934
United States Treasury	0.000	10/11/2018	\$ 10,000,000	\$ 9,891,737	\$ 9,882,100
Federal Home Loan Mortgage Corp.	0.875	10/12/2018	\$ 5,000,000	\$ 4,999,276	\$ 4,966,550
Federal Home Loan Mortgage Corp.	0.875	10/12/2018	\$ 5,000,000	\$ 4,999,276	\$ 4,966,550
Federal Home Loan Mortgage Corp.	0.875	10/12/2018	\$ 5,000,000	\$ 4,999,276	\$ 4,966,550
Tennessee Valley Authority	1.750	10/15/2018	\$ 10,000,000	\$ 10,007,251	\$ 9,993,900
United States Treasury	1.250	10/31/2018	\$ 8,000,000	\$ 7,984,272	\$ 7,965,280
United States Treasury	1.250	10/31/2018	\$ 10,000,000	\$ 9,984,436	\$ 9,956,600
United States Financing Corp.	9.650	11/2/2018	\$ 15,000,000	\$ 15,884,230	\$ 15,855,900
Microsoft Co., MTN	1.300	11/3/2018	\$ 4,000,000	\$ 3,998,313	\$ 3,980,560
Microsoft Co., MTN	1.300	11/3/2018	\$ 1,400,000	\$ 1,399,433	\$ 1,393,196
Microsoft Co., MTN	1.300	11/3/2018	\$ 10,000,000	\$ 9,997,482	\$ 9,951,400
Federal Agricultural Mortgage Corp.	1.610	11/14/2018	\$ 5,000,000	\$ 5,013,452	\$ 4,990,350
US Bancorp, MTN	1.950	11/15/2018	\$ 1,955,000	\$ 1,965,662	\$ 1,953,280
Wells Fargo Bank, MTN	0.000	11/28/2018	\$ 10,000,000	\$ 10,000,000	\$ 10,034,800
Northwest Natural Gas Co., MTN	1.545	12/5/2018	\$ 23,000,000	\$ 23,000,000	\$ 22,853,490
United States Financing Corp.	0.000	12/27/2018	\$ 5,783,000	\$ 5,722,126	\$ 5,686,308
United States Financing Corp.	0.000	12/27/2018	\$ 8,350,000	\$ 8,199,695	\$ 8,210,388
Federal Home Loan Bank	1.250	1/16/2019	\$ 5,000,000	\$ 4,999,909	\$ 4,966,850
Federal Home Loan Bank	1.250	1/16/2019	\$ 10,000,000	\$ 9,999,819	\$ 9,933,700
Federal National Mortgage Assoc.	1.375	1/28/2019	\$ 5,000,000	\$ 4,998,995	\$ 4,971,000
United States Treasury	1.125	1/31/2019	\$ 20,000,000	\$ 19,882,099	\$ 19,837,600
Federal National Mortgage Assoc.	0.000	2/1/2019	\$ 5,000,000	\$ 4,900,001	\$ 4,900,750
Toyota Motor Credit Corp., MTN	1.700	2/19/2019	\$ 5,000,000	\$ 4,999,790	\$ 4,974,500
Apple Inc., MTN	1.700	2/22/2019	\$ 3,000,000	\$ 2,999,819	\$ 2,990,340

# CITY OF PORTLAND, OREGON

January 31, 2101

(Unaudited)

## PORTFOLIO HOLDINGS

<b>Issuer</b>	<b>Coupon</b>	<b>Maturity</b>	<b>Par Value</b>	<b>Book Value</b>	<b>Market Value</b>
Federal National Mortgage Assoc.	1.000	2/26/2019	\$ 20,000,000	\$ 19,848,750	\$ 19,792,800
Federal Home Loan Mortgage Corp.	1.375	2/28/2019	\$ 5,000,000	\$ 5,000,000	\$ 4,960,750
Federal Home Loan Bank	1.500	3/8/2019	\$ 15,000,000	\$ 14,974,931	\$ 14,916,750
Federal Home Loan Bank	1.375	3/18/2019	\$ 25,800,000	\$ 25,683,226	\$ 25,621,980
Federal Home Loan Bank	1.375	3/18/2019	\$ 15,000,000	\$ 14,942,918	\$ 14,896,500
Federal Home Loan Bank	1.375	3/18/2019	\$ 5,000,000	\$ 4,977,589	\$ 4,965,500
Federal Home Loan Bank	1.375	3/18/2019	\$ 10,000,000	\$ 9,987,030	\$ 9,931,000
Federal Home Loan Mortgage Corp.	1.125	4/15/2019	\$ 10,000,000	\$ 9,998,703	\$ 9,892,400
Federal Home Loan Mortgage Corp.	1.125	4/15/2019	\$ 5,000,000	\$ 4,999,351	\$ 4,946,200
Toyota Motor Credit Corp., MTN	2.000	4/26/2019	\$ 12,165,000	\$ 12,163,328	\$ 12,064,760
US Bank NA, MTN	1.400	4/26/2019	\$ 7,000,000	\$ 6,991,983	\$ 6,928,390
Federal Farm Credit Bank	1.070	5/1/2019	\$ 18,000,000	\$ 17,841,006	\$ 17,754,660
Toyota Motor Credit Corp., MTN	1.400	5/20/2019	\$ 5,000,000	\$ 4,996,959	\$ 4,945,800
Toyota Motor Credit Corp., MTN	0.000	5/20/2019	\$ 8,000,000	\$ 8,000,000	\$ 8,031,920
Federal Agricultural Mortgage Corp.	1.420	5/22/2019	\$ 10,000,000	\$ 9,997,441	\$ 9,922,000
Wells Fargo Bank, MTN	1.750	5/24/2019	\$ 7,000,000	\$ 6,998,673	\$ 6,949,040
Federal Home Loan Bank	1.375	5/28/2019	\$ 3,000,000	\$ 2,996,325	\$ 2,973,810
Federal Home Loan Bank	1.375	5/28/2019	\$ 3,000,000	\$ 2,996,325	\$ 2,973,810
Federal Home Loan Bank	1.375	5/28/2019	\$ 5,000,000	\$ 4,993,876	\$ 4,956,350
Federal Home Loan Bank	1.375	5/28/2019	\$ 5,000,000	\$ 4,993,876	\$ 4,956,350
Federal Home Loan Bank	1.375	5/28/2019	\$ 5,000,000	\$ 4,993,876	\$ 4,956,350
Federal Home Loan Mortgage Corp.	1.125	5/28/2019	\$ 6,000,000	\$ 5,986,484	\$ 5,921,880
Federal Home Loan Mortgage Corp.	1.125	5/28/2019	\$ 1,390,000	\$ 1,386,759	\$ 1,371,902
Federal Home Loan Mortgage Corp.	1.300	5/28/2019	\$ 10,600,000	\$ 10,599,439	\$ 10,461,034
Federal Home Loan Mortgage Corp.	1.750	5/30/2019	\$ 10,000,000	\$ 10,037,562	\$ 9,961,800
Federal Farm Credit Bank	1.300	6/6/2019	\$ 10,000,000	\$ 10,000,000	\$ 9,866,000
Federal Farm Credit Bank	1.375	6/6/2019	\$ 11,300,000	\$ 11,300,000	\$ 11,168,920
Federal Farm Credit Bank	1.375	6/6/2019	\$ 11,800,000	\$ 11,790,079	\$ 11,663,120
Federal National Mortgage Assoc.	1.400	6/13/2019	\$ 2,500,000	\$ 2,486,578	\$ 2,474,725
Federal Home Loan Bank	1.625	6/14/2019	\$ 5,000,000	\$ 5,010,765	\$ 4,971,200

# CITY OF PORTLAND, OREGON

January 31, 2101

(Unaudited)

## PORTFOLIO HOLDINGS

<b>Issuer</b>	<b>Coupon</b>	<b>Maturity</b>	<b>Par Value</b>	<b>Book Value</b>	<b>Market Value</b>
Federal Home Loan Bank	1.625	6/14/2019	\$ 10,000,000	\$ 10,022,905	\$ 9,942,400
Federal Home Loan Bank	1.625	6/14/2019	\$ 10,000,000	\$ 10,022,345	\$ 9,942,400
Federal Home Loan Mortgage Corp.	1.180	6/14/2019	\$ 20,000,000	\$ 20,000,000	\$ 19,698,200
Multnomah County OR SD #1J, MUNI	1.450	6/15/2019	\$ 10,000,000	\$ 9,998,143	\$ 9,909,500
Multnomah County OR SD #1J, MUNI	1.450	6/15/2019	\$ 10,000,000	\$ 9,996,801	\$ 9,909,500
Federal National Mortgage Assoc.	1.750	6/20/2019	\$ 3,594,000	\$ 3,618,688	\$ 3,579,049
Federal Home Loan Mortgage Corp.	0.875	7/19/2019	\$ 3,000,000	\$ 2,996,448	\$ 2,947,980
Federal Home Loan Mortgage Corp.	0.875	7/19/2019	\$ 5,000,000	\$ 4,994,078	\$ 4,913,300
Federal Home Loan Mortgage Corp.	0.875	7/19/2019	\$ 15,000,000	\$ 14,798,767	\$ 14,739,900
Apple Inc., MTN	1.100	8/2/2019	\$ 5,000,000	\$ 4,997,492	\$ 4,916,350
Federal National Mortgage Assoc.	0.875	8/2/2019	\$ 5,000,000	\$ 4,995,793	\$ 4,909,600
Federal Home Loan Bank	0.875	8/5/2019	\$ 10,000,000	\$ 9,990,337	\$ 9,816,100
Microsoft Co., MTN	1.100	8/8/2019	\$ 7,000,000	\$ 6,996,349	\$ 6,887,720
Federal Home Loan Mortgage Corp.	1.375	8/15/2019	\$ 20,000,000	\$ 19,859,411	\$ 19,780,400
Federal National Mortgage Assoc.	1.200	8/16/2019	\$ 20,000,000	\$ 19,801,980	\$ 19,700,800
Cisco Systems Inc., MTN	1.400	9/20/2019	\$ 10,000,000	\$ 9,993,947	\$ 9,854,800
JP Morgan Chase Bank NA, MTN	1.650	9/23/2019	\$ 2,290,000	\$ 2,281,224	\$ 2,261,810
Federal Home Loan Bank	1.000	9/26/2019	\$ 5,000,000	\$ 4,997,641	\$ 4,909,450
Federal Farm Credit Bank	1.550	9/27/2019	\$ 15,000,000	\$ 14,995,305	\$ 14,850,000
Federal Home Loan Mortgage Corp.	1.500	9/27/2019	\$ 10,000,000	\$ 10,000,000	\$ 9,894,300
Federal Home Loan Mortgage Corp.	1.250	10/2/2019	\$ 15,000,000	\$ 14,911,800	\$ 14,780,550
Federal National Mortgage Assoc.	0.000	10/9/2019	\$ 10,000,000	\$ 9,698,746	\$ 9,612,700
Federal National Mortgage Assoc.	0.000	10/9/2019	\$ 4,035,000	\$ 3,903,923	\$ 3,878,724
Federal National Mortgage Assoc.	0.000	10/9/2019	\$ 5,000,000	\$ 4,854,053	\$ 4,806,350
Federal National Mortgage Assoc.	1.200	10/18/2019	\$ 3,000,000	\$ 2,985,956	\$ 2,952,960
Federal Home Loan Mortgage Corp.	1.625	10/25/2019	\$ 10,000,000	\$ 9,999,354	\$ 9,913,000
Wells Fargo Bank, MTN	2.150	12/6/2019	\$ 10,000,000	\$ 9,991,486	\$ 9,956,700
Federal Farm Credit Bank	1.500	12/19/2019	\$ 6,250,000	\$ 6,229,400	\$ 6,165,750
Federal Home Loan Mortgage Corp.	1.500	1/17/2020	\$ 15,000,000	\$ 14,924,261	\$ 14,811,300
Federal Farm Credit Bank	1.250	2/10/2020	\$ 17,550,000	\$ 17,456,007	\$ 17,147,228

# CITY OF PORTLAND, OREGON

January 31, 2101

(Unaudited)

## PORTFOLIO HOLDINGS

<b>Issuer</b>	<b>Coupon</b>	<b>Maturity</b>	<b>Par Value</b>	<b>Book Value</b>	<b>Market Value</b>
Federal Home Loan Bank	1.520	2/28/2020	\$ 6,860,000	\$ 6,824,440	\$ 6,764,715
Private Export Funding Corp.	2.250	3/15/2020	\$ 1,000,000	\$ 1,011,059	\$ 997,140
Private Export Funding Corp.	2.250	3/15/2020	\$ 10,000,000	\$ 10,057,873	\$ 9,971,400
Federal Home Loan Mortgage Corp.	1.375	4/20/2020	\$ 5,000,000	\$ 4,987,348	\$ 4,910,200
Federal Home Loan Mortgage Corp.	1.375	4/20/2020	\$ 5,000,000	\$ 4,987,348	\$ 4,910,200
Federal Home Loan Mortgage Corp.	1.500	5/27/2020	\$ 2,000,000	\$ 1,979,123	\$ 1,959,640
Federal Agricultural Mortgage Corp.	1.610	5/29/2020	\$ 10,000,000	\$ 9,995,228	\$ 9,868,300
Federal Agricultural Mortgage Corp.	1.610	5/29/2020	\$ 14,500,000	\$ 14,488,423	\$ 14,309,035
Federal Home Loan Mortgage Corp.	1.900	6/5/2020	\$ 25,000,000	\$ 25,000,000	\$ 24,762,250
Federal National Mortgage Assoc.	1.650	6/9/2020	\$ 20,000,000	\$ 20,000,000	\$ 19,705,600
Federal Home Loan Bank	2.000	6/12/2020	\$ 25,000,000	\$ 25,000,000	\$ 24,824,500
Federal Farm Credit Bank	1.800	6/15/2020	\$ 2,905,000	\$ 2,907,700	\$ 2,875,311
Federal Home Loan Mortgage Corp.	1.990	9/14/2020	\$ 20,000,000	\$ 20,000,000	\$ 19,786,200
Federal National Mortgage Assoc.	1.450	9/15/2020	\$ 2,000,000	\$ 1,972,290	\$ 1,953,380
Federal Home Loan Mortgage Corp.	1.600	9/28/2020	\$ 6,250,000	\$ 6,249,170	\$ 6,120,438
Federal Home Loan Mortgage Corp.	1.750	9/28/2020	\$ 10,000,000	\$ 10,000,000	\$ 9,830,800
Federal Home Loan Mortgage Corp.	1.700	9/29/2020	\$ 7,605,000	\$ 7,571,567	\$ 7,466,209
Federal Agricultural Mortgage Corp.	1.540	10/15/2020	\$ 2,500,000	\$ 2,478,685	\$ 2,452,500
Federal Home Loan Mortgage Corp.	1.875	11/17/2020	\$ 15,000,000	\$ 14,986,612	\$ 14,826,600
Federal Home Loan Mortgage Corp.	2.080	2/16/2021	\$ 15,000,000	\$ 15,000,000	\$ 14,817,600
Federal Agricultural Mortgage Corp.	1.900	2/22/2021	\$ 10,000,000	\$ 9,994,143	\$ 9,877,400
Federal Agricultural Mortgage Corp.	1.820	4/16/2021	\$ 9,500,000	\$ 9,435,031	\$ 9,348,665
Federal Home Loan Mortgage Corp.	1.890	5/3/2021	\$ 15,000,000	\$ 14,915,481	\$ 14,691,750
Federal Agricultural Mortgage Corp.	1.830	5/17/2021	\$ 17,000,000	\$ 16,887,273	\$ 16,721,200
Federal Home Loan Mortgage Corp.	2.020	5/25/2021	\$ 15,000,000	\$ 14,995,722	\$ 14,755,050
Federal Home Loan Bank	2.000	5/28/2021	\$ 12,500,000	\$ 12,494,062	\$ 12,369,750
Federal Home Loan Mortgage Corp.	2.120	5/28/2021	\$ 25,000,000	\$ 25,000,000	\$ 24,667,000
Federal Farm Credit Bank	1.870	6/14/2021	\$ 10,000,000	\$ 9,988,710	\$ 9,819,500
Federal Home Loan Bank	1.125	7/14/2021	\$ 5,000,000	\$ 4,982,977	\$ 4,787,950
Federal Farm Credit Bank	2.200	5/16/2022	\$ 10,000,000	\$ 9,968,528	\$ 9,805,600

# CITY OF PORTLAND, OREGON

January 31, 2101

*(Unaudited)*

## PORTFOLIO HOLDINGS

<b>Issuer</b>	<b>Coupon</b>	<b>Maturity</b>	<b>Par Value</b>	<b>Book Value</b>	<b>Market Value</b>
Federal Home Loan Mortgage Corp.	2.220	5/16/2022	\$ 15,000,000	\$ 15,000,000	\$ 14,635,200
Federal Home Loan Bank	4.000	8/24/2022	\$ 1,750,000	\$ 1,749,202	\$ 1,717,240
Federal Home Loan Mortgage Corp.	2.150	9/29/2022	\$ 5,000,000	\$ 5,000,000	\$ 4,877,900
Federal Home Loan Mortgage Corp.	2.350	11/22/2022	\$ 12,703,000	\$ 12,697,503	\$ 12,406,385
Federal National Mortgage Assoc.	2.375	1/19/2023	\$ 4,000,000	\$ 3,977,740	\$ 3,959,920
			<u>\$ 1,898,794,000</u>	<u>\$ 1,896,104,368</u>	<u>\$ 1,884,724,670</u>

(CP) = Corp. Commercial Paper, (MTN) = Corp. Medium Term Note

(MUNI) = Municipal Bond

# CITY OF PORTLAND, OREGON

January 31, 2101

(Unaudited)

## BANK DEPOSITS

### Operating Accounts (DDA\*)

<b>BANK / CREDIT UNION</b>	<b>DEPOSIT</b>
Key Bank	54,141
US Bank	2,209,818
Wells Fargo Bank	16,908,589
<i>SUBTOTAL DDA Accounts</i>	<i>19,172,548</i>

\* Demand Deposit Account (DDA) qualifies for compensating credit, up to but not above monthly banking fees.

### Interest Bearing Accounts / CD's

<b>BANK / CREDIT UNION</b>	<b>DEPOSIT</b>
Advantis Credit Union	1,346,926
Albina Community Bank	245,350
Columbia State Bank	504,822
Beneficial State Bank	250,110
OnPoint Community Credit Union	249,937
Willamette Community Bank	1,030,543
The Commerce Bank of Oregon	250,511
Umpqua Bank	245,997
Unitus Community Credit Union	249,733
US Bank	19,187
<i>SUBTOTAL Interest Bearing Accounts / CD's</i>	<i>4,393,115</i>
<b>TOTAL BANK DEPOSITS</b>	<b>\$23,565,663</b>

# CITY OF PORTLAND, OREGON

January 31, 2101  
(Unaudited)

