

# CITY OF PORTLAND, OREGON

March 31, 2018

(Unaudited)

## INVESTMENT PORTFOLIO SUMMARY

<b>PORTFOLIO MARKET VALUE</b>	\$	1,853,790,313
<b>GROSS PORTFOLIO YIELD (mo. avg.)</b>		1.61%
<b>WEIGHTED AVERAGE MATURITY/days (mo. avg.)</b>		426

<b>Investment Type</b>	<b>Par Value</b>	<b>Book Value</b>	<b>Market Value</b>	<b>%</b>
US Treasury Securities	291,000,000	290,279,670	289,898,440	15.6%
US Government Agency Securities	1,317,337,000	1,330,666,969	1,319,965,133	71.2%
Repurchase Agreements	-	-	-	0.0%
Bank Deposits & Interest Bearing Accounts	31,426,031	31,426,031	31,426,031	1.7%
Bankers Acceptances	-	-	-	0.0%
Commercial Paper	-	-	-	0.0%
Corporate Bonds	155,789,000	155,750,354	154,595,558	8.3%
Corp. Debt Guaranteed by US Govt. or Agencies	-	-	-	0.0%
Municipal Bonds	20,000,000	19,995,558	19,817,000	1.1%
Oregon - Local Government Investment Pool (LGIP)	38,088,151	38,088,151	38,088,151	2.1%
<b>TOTAL</b>	<b>1,853,640,182</b>	<b>1,866,206,732</b>	<b>1,853,790,313</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.	409,880,000	409,342,561	404,488,877	21.8%
Federal Home Loan Bank	351,225,000	350,959,913	349,059,509	18.8%
United States Treasury	291,000,000	290,279,670	289,898,440	15.6%
Federal National Mortgage Assoc.	222,129,000	221,206,980	220,123,270	11.9%
Federal Farm Credit Bank	204,410,000	204,105,478	202,542,385	10.9%
Federal Agricultural Mortgage Corp.	78,500,000	78,299,030	77,188,015	4.2%
United States Financing Corp.	40,193,000	40,694,408	40,631,108	2.2%
Toyota Motor Credit Corp.	33,165,000	33,160,484	32,957,243	1.8%
Wells Fargo	27,979,000	27,970,554	27,793,128	1.5%
Northwest Natural Gas Co.	23,000,000	23,000,000	22,841,070	1.2%

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## PORTFOLIO HOLDINGS

Issuer	Coupon	Maturity	Par Value	Book Value	Market Value
Federal Home Loan Bank	0.000	4/11/2018	\$ 6,400,000	\$ 6,397,204	\$ 6,397,376
Federal Home Loan Bank	0.000	4/11/2018	\$ 6,000,000	\$ 5,997,140	\$ 5,997,540
Federal Home Loan Bank	0.875	4/12/2018	\$ 10,000,000	\$ 9,999,990	\$ 9,997,700
United States Treasury	0.000	4/12/2018	\$ 5,000,000	\$ 4,997,250	\$ 4,997,750
Federal Farm Credit Bank	0.750	4/18/2018	\$ 10,000,000	\$ 9,998,806	\$ 9,995,400
Wells Fargo Co., MTN	0.000	4/23/2018	\$ 10,979,000	\$ 10,979,458	\$ 10,980,208
Federal Home Loan Bank	1.125	4/25/2018	\$ 3,000,000	\$ 2,999,971	\$ 2,998,770
Federal Home Loan Bank	1.125	4/25/2018	\$ 3,000,000	\$ 2,999,938	\$ 2,998,770
Federal Home Loan Bank	1.125	4/25/2018	\$ 5,000,000	\$ 4,999,951	\$ 4,997,950
Federal National Mortgage Assoc.	1.000	4/30/2018	\$ 4,525,000	\$ 4,523,208	\$ 4,522,511
Federal National Mortgage Assoc.	1.000	4/30/2018	\$ 5,000,000	\$ 5,000,000	\$ 4,997,250
Apple Inc., MTN	1.000	5/3/2018	\$ 10,000,000	\$ 9,996,934	\$ 9,990,000
Federal Home Loan Mortgage Corp.	0.900	5/10/2018	\$ 13,850,000	\$ 13,849,314	\$ 13,836,843
United States Financing Corp.	0.000	5/11/2018	\$ 3,000,000	\$ 2,995,995	\$ 2,993,760
United States Financing Corp.	0.000	5/11/2018	\$ 6,060,000	\$ 6,051,911	\$ 6,047,395
United States Financing Corp.	0.000	5/11/2018	\$ 2,000,000	\$ 1,997,354	\$ 1,995,840
Federal Farm Credit Bank	0.730	5/14/2018	\$ 15,000,000	\$ 14,995,552	\$ 14,984,400
Federal National Mortgage Assoc.	0.875	5/21/2018	\$ 13,475,000	\$ 13,468,915	\$ 13,459,369
Federal National Mortgage Assoc.	0.875	5/21/2018	\$ 10,000,000	\$ 10,000,534	\$ 9,988,400
Federal National Mortgage Assoc.	0.875	5/21/2018	\$ 10,000,000	\$ 9,996,002	\$ 9,988,400
Federal National Mortgage Assoc.	0.875	5/21/2018	\$ 10,000,000	\$ 9,995,999	\$ 9,988,400
Federal National Mortgage Assoc.	0.875	5/21/2018	\$ 10,000,000	\$ 10,001,122	\$ 9,988,400
United States Treasury	2.375	5/31/2018	\$ 10,000,000	\$ 10,019,034	\$ 10,010,500
United States Treasury	2.375	5/31/2018	\$ 5,000,000	\$ 5,009,969	\$ 5,005,250
United States Treasury	2.375	5/31/2018	\$ 5,000,000	\$ 5,009,795	\$ 5,005,250
United States Treasury	1.000	5/31/2018	\$ 10,000,000	\$ 10,002,690	\$ 9,988,400
United States Treasury	1.000	5/31/2018	\$ 15,000,000	\$ 15,003,909	\$ 14,982,600
United States Treasury	1.000	5/31/2018	\$ 10,000,000	\$ 10,000,634	\$ 9,988,400
Federal Home Loan Bank	1.250	6/8/2018	\$ 10,000,000	\$ 10,001,417	\$ 9,990,100
Federal Home Loan Bank	1.250	6/8/2018	\$ 270,000	\$ 270,074	\$ 269,733

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Issuer	Coupon	Maturity	Par Value	Book Value	Market Value
Federal Home Loan Bank	1.250	6/8/2018	\$ 5,000,000	\$ 5,000,770	\$ 4,995,050
Federal Home Loan Bank	1.250	6/8/2018	\$ 2,000,000	\$ 2,000,245	\$ 1,998,020
Federal Home Loan Bank	1.250	6/8/2018	\$ 15,000,000	\$ 15,002,010	\$ 14,985,150
Federal Home Loan Bank	1.250	6/8/2018	\$ 1,000,000	\$ 1,000,082	\$ 999,010
Federal Home Loan Bank	1.250	6/8/2018	\$ 5,000,000	\$ 5,004,095	\$ 4,995,050
Federal Home Loan Bank	1.250	6/8/2018	\$ 5,185,000	\$ 5,184,838	\$ 5,179,867
Federal Home Loan Bank	1.250	6/8/2018	\$ 6,000,000	\$ 6,003,877	\$ 5,994,060
Federal Home Loan Bank	1.250	6/8/2018	\$ 5,000,000	\$ 5,000,621	\$ 4,995,050
Federal Home Loan Bank	1.250	6/8/2018	\$ 3,260,000	\$ 3,262,266	\$ 3,256,773
Federal Home Loan Bank	4.750	6/8/2018	\$ 2,230,000	\$ 2,244,991	\$ 2,241,908
Federal Farm Credit Bank	1.300	6/11/2018	\$ 1,000,000	\$ 1,000,733	\$ 999,430
Federal Farm Credit Bank	0.875	6/13/2018	\$ 10,000,000	\$ 10,000,393	\$ 9,983,200
Federal Home Loan Mortgage Corp.	4.875	6/13/2018	\$ 3,000,000	\$ 3,021,423	\$ 3,017,670
Federal Home Loan Mortgage Corp.	4.875	6/13/2018	\$ 1,902,000	\$ 1,916,990	\$ 1,913,203
Federal Home Loan Mortgage Corp.	4.875	6/13/2018	\$ 9,080,000	\$ 9,149,877	\$ 9,133,481
Federal Farm Credit Bank	1.170	6/14/2018	\$ 10,560,000	\$ 10,560,579	\$ 10,550,496
United States Treasury	0.000	6/21/2018	\$ 20,000,000	\$ 19,935,174	\$ 19,924,800
United States Treasury	0.000	6/21/2018	\$ 10,000,000	\$ 9,965,833	\$ 9,962,400
United States Treasury	0.000	6/21/2018	\$ 8,000,000	\$ 7,972,894	\$ 7,969,920
Federal Home Loan Bank	1.150	6/22/2018	\$ 8,800,000	\$ 8,797,877	\$ 8,786,976
Federal Home Loan Bank	0.000	6/26/2018	\$ 4,000,000	\$ 3,983,808	\$ 3,983,760
Federal National Mortgage Assoc.	1.300	6/27/2018	\$ 15,000,000	\$ 15,005,571	\$ 14,981,850
United States Treasury	0.000	7/5/2018	\$ 15,000,000	\$ 14,938,556	\$ 14,932,950
Federal National Mortgage Assoc.	0.850	7/13/2018	\$ 10,000,000	\$ 9,997,278	\$ 9,969,900
Toyota Motor Credit Corp., MTN	1.550	7/13/2018	\$ 3,000,000	\$ 2,999,759	\$ 2,994,840
United States Treasury	0.000	7/19/2018	\$ 10,000,000	\$ 9,951,417	\$ 9,947,700
Federal National Mortgage Assoc.	0.750	7/27/2018	\$ 5,000,000	\$ 4,997,181	\$ 4,981,800
United States Treasury	0.750	7/31/2018	\$ 20,000,000	\$ 19,949,856	\$ 19,929,000
United States Treasury	1.375	7/31/2018	\$ 15,000,000	\$ 15,006,869	\$ 14,978,400
3M Co., MTN	1.375	8/7/2018	\$ 5,000,000	\$ 4,998,961	\$ 4,983,200

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Issuer	Coupon	Maturity	Par Value	Book Value	Market Value
Berkshire Hathaway Inc., MTN	1.150	8/15/2018	\$ 5,000,000	\$ 4,999,888	\$ 4,975,750
United States Treasury	1.000	8/15/2018	\$ 15,000,000	\$ 14,963,128	\$ 14,952,600
United States Treasury	0.000	8/16/2018	\$ 15,000,000	\$ 14,917,602	\$ 14,895,600
United States Treasury	1.500	8/31/2018	\$ 20,000,000	\$ 19,993,596	\$ 19,967,200
United States Treasury	1.500	8/31/2018	\$ 10,000,000	\$ 9,996,180	\$ 9,983,600
Federal Home Loan Bank	1.000	9/7/2018	\$ 5,750,000	\$ 5,749,812	\$ 5,725,448
United States Treasury	0.000	9/13/2018	\$ 20,000,000	\$ 19,868,076	\$ 19,830,600
Federal Farm Credit Bank	0.875	9/14/2018	\$ 15,000,000	\$ 15,006,055	\$ 14,931,300
United States Treasury	1.000	9/15/2018	\$ 5,000,000	\$ 4,983,594	\$ 4,980,300
Federal National Mortgage Assoc.	1.875	9/18/2018	\$ 20,000,000	\$ 20,055,787	\$ 19,989,000
Federal Farm Credit Bank	1.020	9/24/2018	\$ 20,000,000	\$ 19,986,452	\$ 19,921,600
Federal Home Loan Bank	1.250	9/28/2018	\$ 1,920,000	\$ 1,915,536	\$ 1,912,896
United States Treasury	0.000	10/11/2018	\$ 10,000,000	\$ 9,916,984	\$ 9,901,300
Federal Home Loan Mortgage Corp.	0.875	10/12/2018	\$ 5,000,000	\$ 4,999,449	\$ 4,972,150
Federal Home Loan Mortgage Corp.	0.875	10/12/2018	\$ 5,000,000	\$ 4,999,449	\$ 4,972,150
Federal Home Loan Mortgage Corp.	0.875	10/12/2018	\$ 5,000,000	\$ 4,999,449	\$ 4,972,150
Tennessee Valley Authority	1.750	10/15/2018	\$ 10,000,000	\$ 10,005,538	\$ 9,983,300
United States Treasury	1.250	10/31/2018	\$ 10,000,000	\$ 9,987,800	\$ 9,957,400
United States Treasury	1.250	10/31/2018	\$ 8,000,000	\$ 7,987,671	\$ 7,965,920
United States Financing Corp.	9.650	11/2/2018	\$ 15,000,000	\$ 15,688,459	\$ 15,676,500
Microsoft Co., MTN	1.300	11/3/2018	\$ 4,000,000	\$ 3,998,685	\$ 3,978,440
Microsoft Co., MTN	1.300	11/3/2018	\$ 1,400,000	\$ 1,399,558	\$ 1,392,454
Microsoft Co., MTN	1.300	11/3/2018	\$ 10,000,000	\$ 9,998,038	\$ 9,946,100
Federal Agricultural Mortgage Corp.	1.610	11/14/2018	\$ 5,000,000	\$ 5,010,600	\$ 4,990,000
US Bancorp, MTN	1.950	11/15/2018	\$ 1,955,000	\$ 1,963,143	\$ 1,949,115
Northwest Natural Gas Co., MTN	1.545	12/5/2018	\$ 23,000,000	\$ 23,000,000	\$ 22,841,070
United States Financing Corp.	0.000	12/27/2018	\$ 5,783,000	\$ 5,733,330	\$ 5,694,867
United States Financing Corp.	0.000	12/27/2018	\$ 8,350,000	\$ 8,227,359	\$ 8,222,746
Federal Home Loan Bank	1.250	1/16/2019	\$ 5,000,000	\$ 4,999,924	\$ 4,966,300
Federal Home Loan Bank	1.250	1/16/2019	\$ 10,000,000	\$ 9,999,850	\$ 9,932,600

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Issuer	Coupon	Maturity	Par Value	Book Value	Market Value
Federal National Mortgage Assoc.	1.375	1/28/2019	\$ 5,000,000	\$ 4,999,164	\$ 4,971,500
United States Treasury	1.125	1/31/2019	\$ 20,000,000	\$ 19,901,157	\$ 19,840,600
Federal National Mortgage Assoc.	0.000	2/1/2019	\$ 5,000,000	\$ 4,916,668	\$ 4,911,850
Toyota Motor Credit Corp., MTN	1.700	2/19/2019	\$ 5,000,000	\$ 4,999,824	\$ 4,964,200
Apple Inc., MTN	1.700	2/22/2019	\$ 3,000,000	\$ 2,999,848	\$ 2,983,200
Federal National Mortgage Assoc.	1.000	2/26/2019	\$ 20,000,000	\$ 19,872,322	\$ 19,790,400
Federal Home Loan Mortgage Corp.	1.375	2/28/2019	\$ 5,000,000	\$ 5,000,000	\$ 4,964,750
Federal Home Loan Bank	1.500	3/8/2019	\$ 15,000,000	\$ 14,978,720	\$ 14,910,600
Federal Home Loan Bank	1.375	3/18/2019	\$ 10,000,000	\$ 9,988,942	\$ 9,923,400
Federal Home Loan Bank	1.375	3/18/2019	\$ 5,000,000	\$ 4,980,892	\$ 4,961,700
Federal Home Loan Bank	1.375	3/18/2019	\$ 25,800,000	\$ 25,700,441	\$ 25,602,372
Federal Home Loan Bank	1.375	3/18/2019	\$ 15,000,000	\$ 14,951,333	\$ 14,885,100
Federal Home Loan Mortgage Corp.	1.125	4/15/2019	\$ 10,000,000	\$ 9,998,883	\$ 9,893,500
Federal Home Loan Mortgage Corp.	1.125	4/15/2019	\$ 5,000,000	\$ 4,999,441	\$ 4,946,750
US Bank NA, MTN	1.400	4/26/2019	\$ 7,000,000	\$ 6,993,064	\$ 6,913,480
Toyota Motor Credit Corp., MTN	2.000	4/26/2019	\$ 12,165,000	\$ 12,163,554	\$ 12,047,243
Federal Farm Credit Bank	1.070	5/1/2019	\$ 18,000,000	\$ 17,862,205	\$ 17,774,640
Toyota Motor Credit Corp., MTN	1.400	5/20/2019	\$ 5,000,000	\$ 4,997,348	\$ 4,934,000
Toyota Motor Credit Corp., MTN	0.000	5/20/2019	\$ 8,000,000	\$ 8,000,000	\$ 8,016,960
Federal Agricultural Mortgage Corp.	1.420	5/22/2019	\$ 10,000,000	\$ 9,997,767	\$ 9,913,900
Wells Fargo Bank, MTN	1.750	5/24/2019	\$ 7,000,000	\$ 6,998,842	\$ 6,920,620
Federal Home Loan Mortgage Corp.	1.300	5/28/2019	\$ 10,600,000	\$ 10,599,510	\$ 10,466,016
Federal Home Loan Mortgage Corp.	1.125	5/28/2019	\$ 6,000,000	\$ 5,988,184	\$ 5,923,500
Federal Home Loan Mortgage Corp.	1.125	5/28/2019	\$ 1,390,000	\$ 1,387,166	\$ 1,372,278
Federal Home Loan Bank	1.375	5/28/2019	\$ 5,000,000	\$ 4,994,646	\$ 4,954,000
Federal Home Loan Bank	1.375	5/28/2019	\$ 5,000,000	\$ 4,994,646	\$ 4,954,000
Federal Home Loan Bank	1.375	5/28/2019	\$ 5,000,000	\$ 4,994,646	\$ 4,954,000
Federal Home Loan Bank	1.375	5/28/2019	\$ 3,000,000	\$ 2,996,787	\$ 2,972,400
Federal Home Loan Bank	1.375	5/28/2019	\$ 3,000,000	\$ 2,996,787	\$ 2,972,400
Federal Home Loan Mortgage Corp.	1.750	5/30/2019	\$ 10,000,000	\$ 10,032,857	\$ 9,953,400

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Issuer	Coupon	Maturity	Par Value	Book Value	Market Value
Federal Farm Credit Bank	1.300	6/6/2019	\$ 10,000,000	\$ 10,000,000	\$ 9,874,800
Federal Farm Credit Bank	1.375	6/6/2019	\$ 11,300,000	\$ 11,300,000	\$ 11,176,378
Federal Farm Credit Bank	1.375	6/6/2019	\$ 11,800,000	\$ 11,791,307	\$ 11,670,908
Federal National Mortgage Assoc.	1.400	6/13/2019	\$ 2,500,000	\$ 2,488,215	\$ 2,476,900
Federal Home Loan Mortgage Corp.	1.180	6/14/2019	\$ 20,000,000	\$ 20,000,000	\$ 19,718,000
Federal Home Loan Bank	1.625	6/14/2019	\$ 10,000,000	\$ 10,020,117	\$ 9,934,200
Federal Home Loan Bank	1.625	6/14/2019	\$ 5,000,000	\$ 5,009,455	\$ 4,967,100
Federal Home Loan Bank	1.625	6/14/2019	\$ 10,000,000	\$ 10,019,626	\$ 9,934,200
Multnomah County OR SD #1J, MUNI	1.450	6/15/2019	\$ 10,000,000	\$ 9,997,190	\$ 9,908,500
Multnomah County OR SD #1J, MUNI	1.450	6/15/2019	\$ 10,000,000	\$ 9,998,369	\$ 9,908,500
Federal National Mortgage Assoc.	1.750	6/20/2019	\$ 3,594,000	\$ 3,615,720	\$ 3,575,599
Federal Home Loan Mortgage Corp.	0.875	7/19/2019	\$ 15,000,000	\$ 14,821,634	\$ 14,742,450
Federal Home Loan Mortgage Corp.	0.875	7/19/2019	\$ 5,000,000	\$ 4,994,751	\$ 4,914,150
Federal Home Loan Mortgage Corp.	0.875	7/19/2019	\$ 3,000,000	\$ 2,996,852	\$ 2,948,490
Apple Inc., MTN	1.100	8/2/2019	\$ 5,000,000	\$ 4,997,770	\$ 4,910,450
Federal National Mortgage Assoc.	0.875	8/2/2019	\$ 5,000,000	\$ 4,996,260	\$ 4,910,100
Federal Home Loan Bank	0.875	8/5/2019	\$ 10,000,000	\$ 9,991,403	\$ 9,820,300
Microsoft Co., MTN	1.100	8/8/2019	\$ 7,000,000	\$ 6,996,749	\$ 6,883,170
Federal Home Loan Mortgage Corp.	1.375	8/15/2019	\$ 20,000,000	\$ 19,874,637	\$ 19,767,200
Federal National Mortgage Assoc.	1.200	8/16/2019	\$ 20,000,000	\$ 19,823,388	\$ 19,720,200
Cisco Systems Inc., MTN	1.400	9/20/2019	\$ 10,000,000	\$ 9,994,564	\$ 9,840,200
JP Morgan Chase Bank NA, MTN	1.650	9/23/2019	\$ 2,290,000	\$ 2,282,113	\$ 2,258,558
Federal Home Loan Bank	1.000	9/26/2019	\$ 5,000,000	\$ 4,997,879	\$ 4,909,400
Federal Home Loan Mortgage Corp.	1.500	9/27/2019	\$ 10,000,000	\$ 10,000,000	\$ 9,882,200
Federal Farm Credit Bank	1.550	9/27/2019	\$ 15,000,000	\$ 14,995,778	\$ 14,843,100
Federal Home Loan Mortgage Corp.	1.250	10/2/2019	\$ 15,000,000	\$ 14,920,606	\$ 14,775,150
Federal National Mortgage Assoc.	0.000	10/9/2019	\$ 5,000,000	\$ 4,868,456	\$ 4,822,950
Federal National Mortgage Assoc.	0.000	10/9/2019	\$ 4,035,000	\$ 3,916,859	\$ 3,892,121
Federal National Mortgage Assoc.	0.000	10/9/2019	\$ 10,000,000	\$ 9,728,475	\$ 9,645,900
Federal National Mortgage Assoc.	1.200	10/18/2019	\$ 3,000,000	\$ 2,987,322	\$ 2,951,310

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Federal Home Loan Mortgage Corp.	1.625	10/25/2019	\$ 10,000,000	\$ 9,999,416	\$ 9,896,900
Wells Fargo Bank, MTN	2.150	12/6/2019	\$ 10,000,000	\$ 9,992,254	\$ 9,892,300
Federal Farm Credit Bank	1.500	12/19/2019	\$ 6,250,000	\$ 6,231,223	\$ 6,166,313
Federal Home Loan Mortgage Corp.	1.500	1/17/2020	\$ 15,000,000	\$ 14,930,697	\$ 14,786,100
Federal Farm Credit Bank	0.000	2/3/2020	\$ 2,045,000	\$ 2,046,591	\$ 2,045,941
Federal Farm Credit Bank	1.250	2/10/2020	\$ 17,550,000	\$ 17,463,743	\$ 17,159,162
Federal Home Loan Bank	2.125	2/11/2020	\$ 5,000,000	\$ 4,991,509	\$ 4,979,300
Federal Home Loan Bank	2.125	2/11/2020	\$ 5,000,000	\$ 4,991,509	\$ 4,979,300
Federal Home Loan Bank	2.125	2/11/2020	\$ 5,000,000	\$ 4,991,509	\$ 4,979,300
Federal Home Loan Bank	1.520	2/28/2020	\$ 6,860,000	\$ 6,827,296	\$ 6,761,216
Federal Farm Credit Bank	0.000	3/12/2020	\$ 8,000,000	\$ 7,999,533	\$ 7,997,760
Private Export Funding Corp.	2.250	3/15/2020	\$ 1,000,000	\$ 1,010,190	\$ 996,170
Private Export Funding Corp.	2.250	3/15/2020	\$ 10,000,000	\$ 10,053,328	\$ 9,961,700
Tennessee Valley Authority	2.250	3/15/2020	\$ 5,000,000	\$ 4,989,542	\$ 4,990,800
Federal Home Loan Bank	2.375	3/30/2020	\$ 5,000,000	\$ 4,999,118	\$ 5,000,650
Federal Home Loan Bank	2.375	3/30/2020	\$ 3,000,000	\$ 2,999,471	\$ 3,000,390
Federal Home Loan Bank	2.375	3/30/2020	\$ 5,000,000	\$ 4,999,118	\$ 5,000,650
Federal Home Loan Bank	2.375	3/30/2020	\$ 3,500,000	\$ 3,499,383	\$ 3,500,455
Federal Home Loan Mortgage Corp.	1.375	4/20/2020	\$ 5,000,000	\$ 4,988,298	\$ 4,904,650
Federal Home Loan Mortgage Corp.	1.375	4/20/2020	\$ 5,000,000	\$ 4,988,298	\$ 4,904,650
Federal Home Loan Mortgage Corp.	1.500	5/27/2020	\$ 2,000,000	\$ 1,980,621	\$ 1,959,240
Federal Agricultural Mortgage Corp.	1.610	5/29/2020	\$ 10,000,000	\$ 9,995,569	\$ 9,822,700
Federal Agricultural Mortgage Corp.	1.610	5/29/2020	\$ 14,500,000	\$ 14,489,252	\$ 14,242,915
Federal Home Loan Mortgage Corp.	1.900	6/5/2020	\$ 25,000,000	\$ 25,000,000	\$ 24,745,250
Federal National Mortgage Assoc.	1.650	6/9/2020	\$ 20,000,000	\$ 20,000,000	\$ 19,694,200
Federal Home Loan Bank	2.400	6/9/2020	\$ 8,000,000	\$ 8,001,004	\$ 8,001,840
Federal Home Loan Bank	2.000	6/12/2020	\$ 25,000,000	\$ 25,000,000	\$ 24,802,750
Federal Farm Credit Bank	1.800	6/15/2020	\$ 2,905,000	\$ 2,907,511	\$ 2,867,758
Federal Home Loan Mortgage Corp.	1.990	9/14/2020	\$ 20,000,000	\$ 20,000,000	\$ 19,761,000
Federal National Mortgage Assoc.	1.450	9/15/2020	\$ 2,000,000	\$ 1,974,051	\$ 1,955,240

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## 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.	1.750	9/28/2020	\$ 10,000,000	\$ 10,000,000	\$ 9,848,200
Federal Home Loan Mortgage Corp.	1.600	9/28/2020	\$ 6,250,000	\$ 6,249,222	\$ 6,115,875
Federal Home Loan Mortgage Corp.	1.700	9/29/2020	\$ 7,605,000	\$ 7,573,661	\$ 7,457,691
Federal Agricultural Mortgage Corp.	1.540	10/15/2020	\$ 2,500,000	\$ 2,479,998	\$ 2,441,075
Federal Home Loan Mortgage Corp.	1.875	11/17/2020	\$ 15,000,000	\$ 14,987,410	\$ 14,779,200
Federal Home Loan Mortgage Corp.	2.080	2/16/2021	\$ 15,000,000	\$ 15,000,000	\$ 14,800,350
Federal Home Loan Mortgage Corp.	2.375	2/16/2021	\$ 2,500,000	\$ 2,493,675	\$ 2,492,925
Federal Home Loan Mortgage Corp.	2.375	2/16/2021	\$ 2,500,000	\$ 2,493,675	\$ 2,492,925
Federal Home Loan Mortgage Corp.	2.375	2/16/2021	\$ 2,500,000	\$ 2,493,675	\$ 2,492,925
Federal Agricultural Mortgage Corp.	1.900	2/22/2021	\$ 10,000,000	\$ 9,994,462	\$ 9,819,000
Federal Agricultural Mortgage Corp.	1.820	4/16/2021	\$ 9,500,000	\$ 9,438,406	\$ 9,310,665
Federal Home Loan Mortgage Corp.	1.890	5/3/2021	\$ 15,000,000	\$ 14,919,808	\$ 14,678,400
Federal Agricultural Mortgage Corp.	1.830	5/17/2021	\$ 17,000,000	\$ 16,892,976	\$ 16,647,760
Federal Home Loan Mortgage Corp.	2.020	5/25/2021	\$ 15,000,000	\$ 14,995,937	\$ 14,737,650
Federal Home Loan Bank	2.000	5/28/2021	\$ 12,500,000	\$ 12,494,360	\$ 12,293,625
Federal Home Loan Mortgage Corp.	2.120	5/28/2021	\$ 25,000,000	\$ 25,000,000	\$ 24,634,250
Federal Farm Credit Bank	1.870	6/14/2021	\$ 10,000,000	\$ 9,989,269	\$ 9,796,600
Federal Home Loan Bank	1.125	7/14/2021	\$ 5,000,000	\$ 4,983,799	\$ 4,790,400
Federal Home Loan Mortgage Corp.	2.220	5/16/2022	\$ 15,000,000	\$ 15,000,000	\$ 14,636,100
Federal Farm Credit Bank	2.200	5/16/2022	\$ 10,000,000	\$ 9,969,750	\$ 9,803,200
Federal Home Loan Bank	4.000	8/24/2022	\$ 1,750,000	\$ 1,749,231	\$ 1,718,605
Federal Home Loan Mortgage Corp.	2.150	9/29/2022	\$ 5,000,000	\$ 5,000,000	\$ 4,877,050
Federal Home Loan Mortgage Corp.	2.350	11/22/2022	\$ 12,703,000	\$ 12,697,694	\$ 12,402,066
Federal National Mortgage Assoc.	2.375	1/19/2023	\$ 4,000,000	\$ 3,978,487	\$ 3,949,720
			<u>\$ 1,799,126,000</u>	<u>\$ 1,796,692,550</u>	<u>\$ 1,784,276,132</u>

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



# CITY OF PORTLAND, OREGON

March 31, 2018

(Unaudited)

## BANK DEPOSITS

### Operating Accounts (DDA\*)

<b>BANK / CREDIT UNION</b>	<b>DEPOSIT</b>
Key Bank	137,144
US Bank	396,917
Wells Fargo Bank	26,854,328
<i>SUBTOTAL DDA Accounts</i>	<i>27,388,389</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	247,178
Albina Community Bank	245,428
Columbia State Bank	245,390
Beneficial State Bank	250,189
OnPoint Community Credit Union	250,018
Willamette Community Bank	2,033,833
The Commerce Bank of Oregon	250,570
Umpqua Bank	246,056
Unitus Community Credit Union	249,793
US Bank	19,187
<i>SUBTOTAL Interest Bearing Accounts / CD's</i>	<i>4,037,643</i>
<b>TOTAL BANK DEPOSITS</b>	<b>\$31,426,031</b>

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