

CITY OF PORTLAND, OREGON

September 30, 2018

(Unaudited)

INVESTMENT PORTFOLIO SUMMARY

PORTFOLIO MARKET VALUE	\$	1,872,178,519
GROSS PORTFOLIO YIELD (mo. avg.)		1.99%
WEIGHTED AVERAGE MATURITY/days (mo. avg.)		476

Investment Type	Par Value	Book Value	Market Value	%
US Treasury Securities	245,000,000	243,384,113	243,068,370	13.0%
US Government Agency Securities	1,387,900,000	1,400,787,963	1,387,547,338	74.1%
Repurchase Agreements	-	-	-	0.0%
Bank Deposits & Interest Bearing Accounts	70,853,808	70,853,808	70,853,808	3.8%
Bankers Acceptances	-	-	-	0.0%
Commercial Paper	-	-	-	0.0%
Corporate Bonds	121,810,000	121,785,534	121,084,252	6.5%
Corp. Debt Guaranteed by US Govt. or Agencies	-	-	-	0.0%
Municipal Bonds	28,210,000	28,103,917	27,892,847	1.5%
Oregon - Local Government Investment Pool (LGIP)	21,731,904	21,731,904	21,731,904	1.2%
TOTAL	1,875,505,711	1,886,647,238	1,872,178,519	100.0%

Top 10 - Per Issuer Holdings	Par Value	Book Value	Market Value	%
Federal Home Loan Mortgage Corp.	422,464,000	421,937,168	415,823,842	22.2%
Federal Home Loan Bank	370,020,000	369,956,159	367,423,209	19.6%
Federal Farm Credit Bank	270,871,000	270,385,653	268,433,488	14.3%
United States Treasury	245,000,000	243,384,113	243,068,370	13.0%
Federal National Mortgage Assoc.	139,929,000	139,089,637	138,008,928	7.4%
Federal Agricultural Mortgage Corp.	137,750,000	137,523,273	136,168,803	7.3%
United States Financing Corp.	30,866,000	30,910,655	30,877,749	1.6%
Toyota Motor Credit Corp.	30,165,000	30,162,658	30,027,464	1.6%
Northwest Natural Gas Co.	23,000,000	23,000,000	22,936,520	1.2%
Microsoft Co.	22,400,000	22,397,365	22,293,012	1.2%

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Issuer	Coupon	Maturity	Par Value	Book Value	Market Value
United States Treasury	0.000	10/11/2018	\$ 10,000,000	\$ 9,995,293	\$ 9,994,300
Federal Home Loan Mortgage Corp.	0.875	10/12/2018	\$ 5,000,000	\$ 4,999,965	\$ 4,998,050
Federal Home Loan Mortgage Corp.	0.875	10/12/2018	\$ 5,000,000	\$ 4,999,965	\$ 4,998,050
Federal Home Loan Mortgage Corp.	0.875	10/12/2018	\$ 5,000,000	\$ 4,999,965	\$ 4,998,050
Tennessee Valley Authority	1.750	10/15/2018	\$ 10,000,000	\$ 10,000,428	\$ 9,998,100
United States Treasury	1.250	10/31/2018	\$ 8,000,000	\$ 7,998,214	\$ 7,994,720
United States Treasury	1.250	10/31/2018	\$ 10,000,000	\$ 9,998,233	\$ 9,993,400
United States Financing Corp.	9.650	11/2/2018	\$ 15,000,000	\$ 15,104,411	\$ 15,096,450
United States Financing Corp.	0.000	11/2/2018	\$ 1,733,000	\$ 1,729,601	\$ 1,729,846
Microsoft Co., MTN	1.300	11/3/2018	\$ 4,000,000	\$ 3,999,795	\$ 3,995,520
Microsoft Co., MTN	1.300	11/3/2018	\$ 1,400,000	\$ 1,399,931	\$ 1,398,432
Microsoft Co., MTN	1.300	11/3/2018	\$ 10,000,000	\$ 9,999,695	\$ 9,988,800
Federal Agricultural Mortgage Corp.	1.610	11/14/2018	\$ 5,000,000	\$ 5,002,092	\$ 4,996,850
US Bancorp, MTN	1.950	11/15/2018	\$ 1,955,000	\$ 1,955,630	\$ 1,953,807
United States Treasury	1.250	11/30/2018	\$ 12,000,000	\$ 11,983,164	\$ 11,982,000
Northwest Natural Gas Co., MTN	1.545	12/5/2018	\$ 23,000,000	\$ 23,000,000	\$ 22,936,520
United States Financing Corp.	0.000	12/27/2018	\$ 5,783,000	\$ 5,766,754	\$ 5,749,632
United States Financing Corp.	0.000	12/27/2018	\$ 8,350,000	\$ 8,309,888	\$ 8,301,821
Federal Home Loan Bank	1.250	1/16/2019	\$ 5,000,000	\$ 4,999,972	\$ 4,985,200
Federal Home Loan Bank	1.250	1/16/2019	\$ 10,000,000	\$ 9,999,944	\$ 9,970,400
Federal National Mortgage Assoc.	1.375	1/28/2019	\$ 5,000,000	\$ 4,999,668	\$ 4,984,700
Federal National Mortgage Assoc.	1.750	1/30/2019	\$ 7,050,000	\$ 7,038,282	\$ 7,037,663
United States Treasury	1.125	1/31/2019	\$ 20,000,000	\$ 19,960,269	\$ 19,921,000
Federal National Mortgage Assoc.	0.000	2/1/2019	\$ 5,000,000	\$ 4,966,389	\$ 4,959,800
Toyota Motor Credit Corp., MTN	1.700	2/19/2019	\$ 5,000,000	\$ 4,999,923	\$ 4,982,950
Apple Inc., MTN	1.700	2/22/2019	\$ 3,000,000	\$ 2,999,933	\$ 2,991,960
Federal National Mortgage Assoc.	1.000	2/26/2019	\$ 20,000,000	\$ 19,942,643	\$ 19,894,600
Federal Home Loan Mortgage Corp.	1.375	2/28/2019	\$ 5,000,000	\$ 5,000,000	\$ 4,979,600
United States Treasury	1.500	2/28/2019	\$ 15,000,000	\$ 14,953,206	\$ 14,946,150
United States Treasury	1.500	2/28/2019	\$ 10,000,000	\$ 9,969,318	\$ 9,964,100

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Issuer	Coupon	Maturity	Par Value	Book Value	Market Value
Federal Home Loan Bank	1.500	3/8/2019	\$ 15,000,000	\$ 14,990,023	\$ 14,944,650
United States Treasury	0.000	3/14/2019	\$ 5,000,000	\$ 4,948,094	\$ 4,948,000
United States Treasury	0.000	3/14/2019	\$ 5,000,000	\$ 4,948,094	\$ 4,948,000
Federal Home Loan Bank	1.375	3/18/2019	\$ 10,000,000	\$ 9,994,647	\$ 9,954,400
Federal Home Loan Bank	1.375	3/18/2019	\$ 5,500,000	\$ 5,477,225	\$ 5,474,920
Federal Home Loan Bank	1.375	3/18/2019	\$ 5,000,000	\$ 4,990,749	\$ 4,977,200
Federal Home Loan Bank	1.375	3/18/2019	\$ 25,800,000	\$ 25,751,798	\$ 25,682,352
Federal Home Loan Bank	1.375	3/18/2019	\$ 15,000,000	\$ 14,976,437	\$ 14,931,600
Federal Home Loan Mortgage Corp.	3.750	3/27/2019	\$ 6,000,000	\$ 6,046,058	\$ 6,039,180
Federal Home Loan Mortgage Corp.	1.050	3/29/2019	\$ 7,466,000	\$ 7,418,876	\$ 7,415,306
Federal Home Loan Mortgage Corp.	1.125	4/15/2019	\$ 5,000,000	\$ 4,999,708	\$ 4,964,650
Federal Home Loan Mortgage Corp.	1.125	4/15/2019	\$ 10,000,000	\$ 9,999,418	\$ 9,929,300
Toyota Motor Credit Corp., MTN	2.000	4/26/2019	\$ 12,165,000	\$ 12,164,226	\$ 12,065,004
US Bank NA, MTN	1.400	4/26/2019	\$ 7,000,000	\$ 6,996,289	\$ 6,951,980
United States Treasury	1.625	4/30/2019	\$ 25,000,000	\$ 24,902,200	\$ 24,880,750
Federal Farm Credit Bank	1.070	5/1/2019	\$ 18,000,000	\$ 17,925,449	\$ 17,853,480
Toyota Motor Credit Corp., MTN	1.400	5/20/2019	\$ 5,000,000	\$ 4,998,508	\$ 4,961,350
Toyota Motor Credit Corp., MTN	0.000	5/20/2019	\$ 8,000,000	\$ 8,000,000	\$ 8,018,160
Federal Agricultural Mortgage Corp.	1.420	5/22/2019	\$ 10,000,000	\$ 9,998,739	\$ 9,932,500
Wells Fargo Bank, MTN	1.750	5/24/2019	\$ 7,000,000	\$ 6,999,344	\$ 6,956,740
Federal Home Loan Bank	1.375	5/28/2019	\$ 3,000,000	\$ 2,998,166	\$ 2,977,890
Federal Home Loan Bank	1.375	5/28/2019	\$ 3,000,000	\$ 2,998,166	\$ 2,977,890
Federal Home Loan Bank	1.375	5/28/2019	\$ 5,000,000	\$ 4,996,944	\$ 4,963,150
Federal Home Loan Bank	1.375	5/28/2019	\$ 5,000,000	\$ 4,996,944	\$ 4,963,150
Federal Home Loan Bank	1.375	5/28/2019	\$ 5,000,000	\$ 4,996,944	\$ 4,963,150
Federal Home Loan Mortgage Corp.	1.125	5/28/2019	\$ 1,390,000	\$ 1,388,383	\$ 1,377,421
Federal Home Loan Mortgage Corp.	1.125	5/28/2019	\$ 6,000,000	\$ 5,993,256	\$ 5,945,700
Federal Home Loan Mortgage Corp.	1.300	5/28/2019	\$ 10,600,000	\$ 10,599,720	\$ 10,516,048
Federal Home Loan Bank	2.250	5/30/2019	\$ 5,000,000	\$ 4,996,591	\$ 4,991,200
Federal Home Loan Mortgage Corp.	1.750	5/30/2019	\$ 10,000,000	\$ 10,018,820	\$ 9,950,100

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Issuer	Coupon	Maturity	Par Value	Book Value	Market Value
Federal Home Loan Mortgage Corp.	1.750	5/30/2019	\$ 12,000,000	\$ 11,941,937	\$ 11,940,120
United States Treasury	1.125	5/31/2019	\$ 15,000,000	\$ 14,869,343	\$ 14,863,500
United States Treasury	1.500	5/31/2019	\$ 10,000,000	\$ 9,942,322	\$ 9,934,000
United States Treasury	1.250	5/31/2019	\$ 20,000,000	\$ 19,857,885	\$ 19,834,400
Federal Farm Credit Bank	1.300	6/6/2019	\$ 10,000,000	\$ 10,000,000	\$ 9,918,700
Federal Farm Credit Bank	1.375	6/6/2019	\$ 11,800,000	\$ 11,794,968	\$ 11,709,966
Federal Farm Credit Bank	1.375	6/6/2019	\$ 11,300,000	\$ 11,300,000	\$ 11,213,781
Federal National Mortgage Assoc.	1.400	6/13/2019	\$ 2,500,000	\$ 2,493,098	\$ 2,480,775
Federal Home Loan Bank	1.625	6/14/2019	\$ 10,000,000	\$ 10,011,513	\$ 9,937,000
Federal Home Loan Bank	1.625	6/14/2019	\$ 10,000,000	\$ 10,011,801	\$ 9,937,000
Federal Home Loan Bank	1.625	6/14/2019	\$ 5,000,000	\$ 5,005,546	\$ 4,968,500
Federal Home Loan Mortgage Corp.	1.180	6/14/2019	\$ 20,000,000	\$ 20,000,000	\$ 19,811,400
Multnomah County OR SD #1J, MUNI	1.450	6/15/2019	\$ 10,000,000	\$ 9,998,349	\$ 9,915,200
Multnomah County OR SD #1J, MUNI	1.450	6/15/2019	\$ 10,000,000	\$ 9,999,042	\$ 9,915,200
United States Treasury	0.875	6/15/2019	\$ 25,000,000	\$ 24,747,430	\$ 24,713,000
Federal National Mortgage Assoc.	1.750	6/20/2019	\$ 3,594,000	\$ 3,606,864	\$ 3,574,305
Federal Home Loan Bank	1.125	6/21/2019	\$ 5,000,000	\$ 4,949,770	\$ 4,949,200
Federal Farm Credit Bank	2.220	7/11/2019	\$ 17,000,000	\$ 16,999,150	\$ 16,958,690
Federal Home Loan Mortgage Corp.	0.875	7/19/2019	\$ 3,000,000	\$ 2,998,056	\$ 2,960,520
Federal Home Loan Mortgage Corp.	0.875	7/19/2019	\$ 5,000,000	\$ 4,996,759	\$ 4,934,200
Federal Home Loan Mortgage Corp.	0.875	7/19/2019	\$ 15,000,000	\$ 14,889,855	\$ 14,802,600
Apple Inc., MTN	1.100	8/2/2019	\$ 5,000,000	\$ 4,998,600	\$ 4,935,400
Federal National Mortgage Assoc.	0.875	8/2/2019	\$ 5,000,000	\$ 4,997,652	\$ 4,929,850
Federal Home Loan Bank	0.875	8/5/2019	\$ 10,000,000	\$ 9,994,582	\$ 9,856,200
Microsoft Co., MTN	1.100	8/8/2019	\$ 7,000,000	\$ 6,997,944	\$ 6,910,260
Federal Home Loan Mortgage Corp.	1.375	8/15/2019	\$ 20,000,000	\$ 19,920,062	\$ 19,791,600
Private Export Funding Corp.	1.450	8/15/2019	\$ 5,000,000	\$ 4,945,420	\$ 4,941,800
Federal National Mortgage Assoc.	1.200	8/16/2019	\$ 20,000,000	\$ 19,887,253	\$ 19,759,200
Federal Home Loan Bank	2.375	8/20/2019	\$ 9,750,000	\$ 9,741,074	\$ 9,731,183
Federal Agricultural Mortgage Corp.	2.480	9/6/2019	\$ 15,000,000	\$ 15,000,000	\$ 14,991,300

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Federal Home Loan Bank	2.375	9/13/2019	\$ 6,500,000	\$ 6,497,196	\$ 6,481,215
Federal Home Loan Bank	2.000	9/13/2019	\$ 11,090,000	\$ 11,043,111	\$ 11,023,904
Cisco Systems Inc., MTN	1.400	9/20/2019	\$ 10,000,000	\$ 9,996,404	\$ 9,869,400
JP Morgan Chase Bank NA, MTN	1.650	9/23/2019	\$ 2,290,000	\$ 2,284,767	\$ 2,264,169
Federal Home Loan Bank	1.000	9/26/2019	\$ 5,000,000	\$ 4,998,588	\$ 4,919,000
Federal Farm Credit Bank	1.550	9/27/2019	\$ 15,000,000	\$ 14,997,188	\$ 14,839,950
Federal Home Loan Mortgage Corp.	1.500	9/27/2019	\$ 10,000,000	\$ 10,000,000	\$ 9,885,000
United States Treasury	1.375	9/30/2019	\$ 20,000,000	\$ 19,794,956	\$ 19,747,600
United States Treasury	1.750	9/30/2019	\$ 10,000,000	\$ 9,936,755	\$ 9,910,200
Federal Home Loan Mortgage Corp.	1.250	10/2/2019	\$ 15,000,000	\$ 14,946,875	\$ 14,793,300
Federal National Mortgage Assoc.	0.000	10/9/2019	\$ 5,000,000	\$ 4,911,423	\$ 4,862,200
Federal National Mortgage Assoc.	0.000	10/9/2019	\$ 4,035,000	\$ 3,955,449	\$ 3,923,795
Federal National Mortgage Assoc.	0.000	10/9/2019	\$ 10,000,000	\$ 9,817,166	\$ 9,724,400
Federal National Mortgage Assoc.	0.000	10/9/2019	\$ 8,750,000	\$ 8,525,480	\$ 8,508,850
Federal National Mortgage Assoc.	1.200	10/18/2019	\$ 3,000,000	\$ 2,991,396	\$ 2,954,760
Federal Home Loan Mortgage Corp.	1.625	10/25/2019	\$ 10,000,000	\$ 9,999,602	\$ 9,889,400
Wells Fargo Bank, MTN	2.150	12/6/2019	\$ 10,000,000	\$ 9,994,546	\$ 9,903,800
Federal Farm Credit Bank	1.500	12/19/2019	\$ 6,250,000	\$ 6,236,661	\$ 6,161,625
Federal Home Loan Mortgage Corp.	1.500	1/17/2020	\$ 15,000,000	\$ 14,949,900	\$ 14,766,000
Federal Farm Credit Bank	0.000	2/3/2020	\$ 2,045,000	\$ 2,046,159	\$ 2,047,536
Federal Farm Credit Bank	1.250	2/10/2020	\$ 17,550,000	\$ 17,486,822	\$ 17,202,159
Federal Home Loan Bank	2.125	2/11/2020	\$ 5,000,000	\$ 4,993,777	\$ 4,958,200
Federal Home Loan Bank	2.125	2/11/2020	\$ 5,000,000	\$ 4,993,777	\$ 4,958,200
Federal Home Loan Bank	2.125	2/11/2020	\$ 5,000,000	\$ 4,993,777	\$ 4,958,200
Federal Home Loan Bank	1.520	2/28/2020	\$ 6,860,000	\$ 6,835,817	\$ 6,741,048
Federal Farm Credit Bank	0.000	3/12/2020	\$ 8,000,000	\$ 7,999,653	\$ 7,998,880
Federal Home Loan Bank	4.125	3/13/2020	\$ 12,315,000	\$ 12,600,932	\$ 12,546,029
Private Export Funding Corp.	2.250	3/15/2020	\$ 10,000,000	\$ 10,039,769	\$ 9,916,700
Private Export Funding Corp.	2.250	3/15/2020	\$ 1,000,000	\$ 1,007,599	\$ 991,670
Tennessee Valley Authority	2.250	3/15/2020	\$ 5,000,000	\$ 4,992,201	\$ 4,963,050

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Issuer	Coupon	Maturity	Par Value	Book Value	Market Value
Federal Farm Credit Bank	1.450	3/20/2020	\$ 10,475,000	\$ 10,307,293	\$ 10,274,718
Federal Home Loan Bank	2.375	3/30/2020	\$ 3,500,000	\$ 3,499,537	\$ 3,478,755
Federal Home Loan Bank	2.375	3/30/2020	\$ 5,000,000	\$ 4,999,339	\$ 4,969,650
Federal Home Loan Bank	2.375	3/30/2020	\$ 3,000,000	\$ 2,999,603	\$ 2,981,790
Federal Home Loan Bank	2.375	3/30/2020	\$ 5,000,000	\$ 4,999,339	\$ 4,969,650
Federal Home Loan Mortgage Corp.	1.375	4/20/2020	\$ 5,000,000	\$ 4,991,132	\$ 4,893,350
Federal Home Loan Mortgage Corp.	1.375	4/20/2020	\$ 5,000,000	\$ 4,991,132	\$ 4,893,350
Federal Home Loan Mortgage Corp.	2.500	4/23/2020	\$ 4,000,000	\$ 3,999,316	\$ 3,981,440
Federal Farm Credit Bank	2.500	4/27/2020	\$ 10,000,000	\$ 9,990,826	\$ 9,954,100
United States Treasury	1.500	5/15/2020	\$ 25,000,000	\$ 24,579,340	\$ 24,493,250
Federal Agricultural Mortgage Corp.	0.000	5/26/2020	\$ 20,000,000	\$ 20,000,000	\$ 19,991,400
Federal Home Loan Mortgage Corp.	1.500	5/27/2020	\$ 2,000,000	\$ 1,985,091	\$ 1,956,640
Federal Home Loan Bank	2.625	5/28/2020	\$ 5,000,000	\$ 4,998,520	\$ 4,985,900
Federal Home Loan Bank	2.625	5/28/2020	\$ 5,000,000	\$ 4,998,520	\$ 4,985,900
Federal Home Loan Bank	2.625	5/28/2020	\$ 5,000,000	\$ 4,998,520	\$ 4,985,900
Federal Home Loan Bank	2.625	5/28/2020	\$ 15,000,000	\$ 14,995,558	\$ 14,957,700
Federal Agricultural Mortgage Corp.	1.610	5/29/2020	\$ 14,500,000	\$ 14,491,725	\$ 14,248,715
Federal Agricultural Mortgage Corp.	1.610	5/29/2020	\$ 10,000,000	\$ 9,996,589	\$ 9,826,700
Federal Home Loan Mortgage Corp.	1.900	6/5/2020	\$ 25,000,000	\$ 25,000,000	\$ 24,638,500
Federal Home Loan Bank	2.400	6/9/2020	\$ 8,000,000	\$ 8,000,776	\$ 7,944,560
Federal National Mortgage Assoc.	1.650	6/9/2020	\$ 20,000,000	\$ 20,000,000	\$ 19,640,000
Federal Home Loan Bank	2.000	6/12/2020	\$ 25,000,000	\$ 25,000,000	\$ 24,652,250
Federal Home Loan Bank	3.375	6/12/2020	\$ 1,850,000	\$ 1,877,702	\$ 1,866,724
Federal Home Loan Bank	1.375	6/12/2020	\$ 615,000	\$ 603,960	\$ 600,320
Federal Farm Credit Bank	1.800	6/15/2020	\$ 2,905,000	\$ 2,906,945	\$ 2,856,254
Multnomah County OR SD #1J, MUNI	1.650	6/15/2020	\$ 2,500,000	\$ 2,463,147	\$ 2,444,325
Federal Farm Credit Bank	1.980	6/17/2020	\$ 1,250,000	\$ 1,239,001	\$ 1,232,675
Federal Farm Credit Bank	0.000	6/25/2020	\$ 3,000,000	\$ 3,000,066	\$ 3,001,530
Federal Farm Credit Bank	0.000	7/27/2020	\$ 15,000,000	\$ 15,000,000	\$ 15,006,900
Federal Home Loan Mortgage Corp.	1.550	7/30/2020	\$ 950,000	\$ 932,373	\$ 927,542

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State of Oregon, MUNI	2.027	8/1/2020	\$ 5,210,000	\$ 5,149,808	\$ 5,126,327
State of Oregon, MUNI	2.027	8/1/2020	\$ 500,000	\$ 493,571	\$ 491,795
Federal Farm Credit Bank	2.625	8/3/2020	\$ 15,750,000	\$ 15,741,621	\$ 15,665,580
Federal Home Loan Bank	2.440	9/9/2020	\$ 705,000	\$ 704,078	\$ 699,698
Federal Home Loan Mortgage Corp.	1.990	9/14/2020	\$ 20,000,000	\$ 20,000,000	\$ 19,631,600
Federal National Mortgage Assoc.	1.450	9/15/2020	\$ 2,000,000	\$ 1,979,305	\$ 1,947,000
Federal Home Loan Bank	2.450	9/28/2020	\$ 5,000,000	\$ 4,993,915	\$ 4,962,000
Federal Home Loan Mortgage Corp.	1.600	9/28/2020	\$ 6,250,000	\$ 6,249,377	\$ 6,098,000
Federal Home Loan Mortgage Corp.	1.750	9/28/2020	\$ 10,000,000	\$ 10,000,000	\$ 9,787,400
Federal Home Loan Mortgage Corp.	1.700	9/29/2020	\$ 7,605,000	\$ 7,579,908	\$ 7,436,397
Federal Home Loan Bank	2.625	10/1/2020	\$ 5,000,000	\$ 4,989,582	\$ 4,976,450
Federal Home Loan Bank	2.625	10/1/2020	\$ 5,000,000	\$ 4,989,582	\$ 4,976,450
Federal Home Loan Bank	2.625	10/1/2020	\$ 5,000,000	\$ 4,989,582	\$ 4,976,450
Federal Agricultural Mortgage Corp.	1.540	10/15/2020	\$ 2,500,000	\$ 2,483,915	\$ 2,440,375
Federal Farm Credit Bank	0.000	11/9/2020	\$ 17,250,000	\$ 17,244,186	\$ 17,235,855
Federal Home Loan Mortgage Corp.	1.875	11/17/2020	\$ 15,000,000	\$ 14,989,793	\$ 14,700,300
Federal Home Loan Mortgage Corp.	2.080	2/16/2021	\$ 15,000,000	\$ 15,000,000	\$ 14,682,750
Federal Home Loan Mortgage Corp.	2.375	2/16/2021	\$ 2,500,000	\$ 2,494,769	\$ 2,471,250
Federal Home Loan Mortgage Corp.	2.375	2/16/2021	\$ 2,500,000	\$ 2,494,769	\$ 2,471,250
Federal Home Loan Mortgage Corp.	2.375	2/16/2021	\$ 2,500,000	\$ 2,494,769	\$ 2,471,250
Federal Agricultural Mortgage Corp.	1.900	2/22/2021	\$ 10,000,000	\$ 9,995,414	\$ 9,792,000
Federal Farm Credit Bank	2.500	3/1/2021	\$ 4,200,000	\$ 4,177,158	\$ 4,163,586
Federal Agricultural Mortgage Corp.	1.950	4/1/2021	\$ 1,000,000	\$ 978,530	\$ 979,050
Federal Agricultural Mortgage Corp.	1.820	4/16/2021	\$ 9,500,000	\$ 9,448,475	\$ 9,265,920
Federal Agricultural Mortgage Corp.	2.650	4/19/2021	\$ 5,000,000	\$ 4,995,958	\$ 4,977,600
Federal Agricultural Mortgage Corp.	2.650	4/19/2021	\$ 10,000,000	\$ 9,971,846	\$ 9,955,200
Federal Farm Credit Bank	2.625	4/23/2021	\$ 10,000,000	\$ 9,975,949	\$ 9,935,500
Federal Agricultural Mortgage Corp.	2.850	5/3/2021	\$ 6,000,000	\$ 6,000,000	\$ 5,958,300
Federal Home Loan Mortgage Corp.	1.890	5/3/2021	\$ 15,000,000	\$ 14,932,717	\$ 14,572,050
Federal Agricultural Mortgage Corp.	1.830	5/17/2021	\$ 17,000,000	\$ 16,909,990	\$ 16,565,480

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Issuer	Coupon	Maturity	Par Value	Book Value	Market Value
Federal Home Loan Mortgage Corp.	2.020	5/25/2021	\$ 15,000,000	\$ 14,996,578	\$ 14,611,350
Federal Home Loan Bank	2.000	5/28/2021	\$ 12,500,000	\$ 12,495,248	\$ 12,173,125
Federal Home Loan Mortgage Corp.	2.120	5/28/2021	\$ 25,000,000	\$ 25,000,000	\$ 24,410,500
Federal Farm Credit Bank	1.870	6/14/2021	\$ 10,000,000	\$ 9,990,935	\$ 9,733,400
Federal National Mortgage Assoc.	2.750	6/22/2021	\$ 15,000,000	\$ 14,996,854	\$ 14,927,550
Federal Home Loan Bank	1.125	7/14/2021	\$ 5,000,000	\$ 4,986,250	\$ 4,767,750
Federal Farm Credit Bank	2.750	9/1/2021	\$ 3,800,000	\$ 3,788,666	\$ 3,769,296
Federal Home Loan Mortgage Corp.	3.020	1/28/2022	\$ 10,000,000	\$ 10,000,000	\$ 9,938,900
Federal Farm Credit Bank	2.800	4/27/2022	\$ 11,396,000	\$ 11,381,549	\$ 11,334,120
Federal Farm Credit Bank	2.800	4/27/2022	\$ 4,000,000	\$ 3,994,965	\$ 3,978,280
Federal Farm Credit Bank	2.200	5/16/2022	\$ 10,000,000	\$ 9,973,396	\$ 9,704,000
Federal Home Loan Mortgage Corp.	2.220	5/16/2022	\$ 15,000,000	\$ 15,000,000	\$ 14,494,650
Federal Home Loan Bank	2.750	6/10/2022	\$ 10,865,000	\$ 10,842,872	\$ 10,783,621
Federal Farm Credit Bank	3.120	7/25/2022	\$ 11,000,000	\$ 10,989,497	\$ 10,942,360
Federal Home Loan Bank	4.000	8/24/2022	\$ 1,750,000	\$ 1,749,319	\$ 1,714,160
Federal Home Loan Mortgage Corp.	2.150	9/29/2022	\$ 5,000,000	\$ 5,000,000	\$ 4,812,400
Federal Agricultural Mortgage Corp.	0.000	10/13/2022	\$ 2,250,000	\$ 2,250,000	\$ 2,247,413
Federal Home Loan Mortgage Corp.	2.350	11/22/2022	\$ 12,703,000	\$ 12,698,263	\$ 12,257,379
Federal National Mortgage Assoc.	2.375	1/19/2023	\$ 4,000,000	\$ 3,980,715	\$ 3,899,480
Federal Home Loan Bank	3.170	6/13/2023	\$ 13,420,000	\$ 13,408,545	\$ 13,292,376
Federal Farm Credit Bank	3.280	7/25/2023	\$ 13,900,000	\$ 13,897,549	\$ 13,740,567
			<u>\$ 1,797,920,000</u>	<u>\$ 1,794,061,527</u>	<u>\$ 1,779,592,807</u>

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

CITY OF PORTLAND, OREGON

September 30, 2018

(Unaudited)

BANK DEPOSITS

Operating Accounts (DDA*)

BANK / CREDIT UNION	DEPOSIT
Key Bank	205,788
US Bank	2,558,665
Wells Fargo Bank	64,038,124
<i>SUBTOTAL DDA Accounts</i>	<i>66,802,577</i>

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

Interest Bearing Accounts / CD's

BANK / CREDIT UNION	DEPOSIT
Advantis Credit Union	247,612
Columbia State Bank	245,698
Beneficial State Bank	496,387
OnPoint Community Credit Union	250,332
Willamette Community Bank	2,045,015
The Commerce Bank of Oregon	250,758
Umpqua Bank	246,241
Unitus Community Credit Union	249,981
US Bank	19,206
<i>SUBTOTAL Interest Bearing Accounts / CD's</i>	<i>4,051,230</i>
TOTAL BANK DEPOSITS	\$70,853,808

CITY OF PORTLAND, OREGON

September 30, 2018

(Unaudited)

