

# CITY OF PORTLAND, OREGON

October 31, 2018

(Unaudited)

## INVESTMENT PORTFOLIO SUMMARY

<b>PORTFOLIO MARKET VALUE</b>	\$	1,870,945,770
<b>GROSS PORTFOLIO YIELD (mo. avg.)</b>		2.00%
<b>WEIGHTED AVERAGE MATURITY/days (mo. avg.)</b>		469

<b>Investment Type</b>	<b>Par Value</b>	<b>Book Value</b>	<b>Market Value</b>	<b>%</b>
US Treasury Securities	247,000,000	245,107,910	244,768,320	13.1%
US Government Agency Securities	1,404,220,000	1,407,048,574	1,393,427,731	74.5%
Repurchase Agreements	18,000,000	18,000,000	18,000,000	1.0%
Bank Deposits & Interest Bearing Accounts	32,142,411	32,142,411	32,142,411	1.7%
Bankers Acceptances	-	-	-	0.0%
Commercial Paper	-	-	-	0.0%
Corporate Bonds	119,855,000	119,832,969	119,183,047	6.4%
Corp. Debt Guaranteed by US Govt. or Agencies	-	-	-	0.0%
Municipal Bonds	28,210,000	28,109,216	27,892,185	1.5%
Oregon - Local Government Investment Pool (LGIP)	35,532,077	35,532,077	35,532,077	1.9%
<b>TOTAL</b>	<b>1,884,959,488</b>	<b>1,885,773,157</b>	<b>1,870,945,770</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.	417,464,000	416,924,120	410,766,501	22.0%
Federal Home Loan Bank	380,720,000	380,620,940	378,014,647	20.2%
Federal Farm Credit Bank	271,491,000	271,036,431	268,991,953	14.4%
United States Treasury	247,000,000	245,107,910	244,768,320	13.1%
Federal Agricultural Mortgage Corp.	147,750,000	147,471,577	145,977,483	7.8%
Federal National Mortgage Assoc.	139,929,000	139,174,602	138,060,405	7.4%
United States Financing Corp.	30,866,000	30,832,881	30,812,632	1.6%
Toyota Motor Credit Corp.	30,165,000	30,162,992	30,038,937	1.6%
Northwest Natural Gas Co.	23,000,000	23,000,000	22,963,200	1.2%
Microsoft Co.	22,400,000	22,398,116	22,312,304	1.2%

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<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	2.250	11/1/2018	\$ 18,000,000	\$ 18,000,000	\$ 18,000,000
United States Financing Corp.	9.650	11/2/2018	\$ 15,000,000	\$ 15,003,263	\$ 15,003,000
United States Financing Corp.	0.000	11/2/2018	\$ 1,733,000	\$ 1,732,894	\$ 1,732,740
Microsoft Co., MTN	1.300	11/3/2018	\$ 10,000,000	\$ 9,999,981	\$ 9,999,100
Microsoft Co., MTN	1.300	11/3/2018	\$ 1,400,000	\$ 1,399,996	\$ 1,399,874
Microsoft Co., MTN	1.300	11/3/2018	\$ 4,000,000	\$ 3,999,988	\$ 3,999,640
Federal Agricultural Mortgage Corp.	1.610	11/14/2018	\$ 5,000,000	\$ 5,000,618	\$ 4,998,900
United States Treasury	1.250	11/30/2018	\$ 12,000,000	\$ 11,991,720	\$ 11,991,120
Northwest Natural Gas Co., MTN	1.545	12/5/2018	\$ 23,000,000	\$ 23,000,000	\$ 22,963,200
United States Financing Corp.	0.000	12/27/2018	\$ 8,350,000	\$ 8,324,181	\$ 8,316,851
United States Financing Corp.	0.000	12/27/2018	\$ 5,783,000	\$ 5,772,543	\$ 5,760,041
Federal Home Loan Bank	1.250	1/16/2019	\$ 10,000,000	\$ 9,999,961	\$ 9,976,400
Federal Home Loan Bank	1.250	1/16/2019	\$ 5,000,000	\$ 4,999,980	\$ 4,988,200
Federal National Mortgage Assoc.	1.375	1/28/2019	\$ 5,000,000	\$ 4,999,755	\$ 4,987,300
Federal National Mortgage Assoc.	1.750	1/30/2019	\$ 7,050,000	\$ 7,041,309	\$ 7,038,156
United States Treasury	1.125	1/31/2019	\$ 20,000,000	\$ 19,970,283	\$ 19,941,400
Federal National Mortgage Assoc.	0.000	2/1/2019	\$ 5,000,000	\$ 4,975,000	\$ 4,964,750
Toyota Motor Credit Corp., MTN	1.700	2/19/2019	\$ 5,000,000	\$ 4,999,940	\$ 4,982,400
Apple Inc., MTN	1.700	2/22/2019	\$ 3,000,000	\$ 2,999,947	\$ 2,990,100
Federal National Mortgage Assoc.	1.000	2/26/2019	\$ 20,000,000	\$ 19,954,822	\$ 19,908,000
Federal Home Loan Mortgage Corp.	1.375	2/28/2019	\$ 5,000,000	\$ 5,000,000	\$ 4,984,000
United States Treasury	1.500	2/28/2019	\$ 10,000,000	\$ 9,975,617	\$ 9,970,300
United States Treasury	1.500	2/28/2019	\$ 15,000,000	\$ 14,962,813	\$ 14,955,450
Federal Home Loan Bank	1.500	3/8/2019	\$ 15,000,000	\$ 14,991,981	\$ 14,951,550
United States Treasury	0.000	3/14/2019	\$ 5,000,000	\$ 4,957,846	\$ 4,957,300
United States Treasury	0.000	3/14/2019	\$ 5,000,000	\$ 4,957,846	\$ 4,957,300
Federal Home Loan Bank	1.375	3/18/2019	\$ 5,500,000	\$ 5,481,428	\$ 5,477,945
Federal Home Loan Bank	1.375	3/18/2019	\$ 15,000,000	\$ 14,980,785	\$ 14,939,850
Federal Home Loan Bank	1.375	3/18/2019	\$ 10,000,000	\$ 9,995,635	\$ 9,959,900
Federal Home Loan Bank	1.375	3/18/2019	\$ 5,000,000	\$ 4,992,456	\$ 4,979,950

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Issuer	Coupon	Maturity	Par Value	Book Value	Market Value
Federal Home Loan Bank	1.375	3/18/2019	\$ 25,800,000	\$ 25,760,693	\$ 25,696,542
Federal Home Loan Mortgage Corp.	3.750	3/27/2019	\$ 6,000,000	\$ 6,037,991	\$ 6,032,160
Federal Home Loan Mortgage Corp.	1.050	3/29/2019	\$ 7,466,000	\$ 7,427,037	\$ 7,423,071
Federal Home Loan Mortgage Corp.	1.125	4/15/2019	\$ 10,000,000	\$ 9,999,510	\$ 9,936,000
Federal Home Loan Mortgage Corp.	1.125	4/15/2019	\$ 5,000,000	\$ 4,999,755	\$ 4,968,000
Toyota Motor Credit Corp., MTN	2.000	4/26/2019	\$ 12,165,000	\$ 12,164,343	\$ 12,078,507
US Bank NA, MTN	1.400	4/26/2019	\$ 7,000,000	\$ 6,996,847	\$ 6,948,900
United States Treasury	1.625	4/30/2019	\$ 25,000,000	\$ 24,916,501	\$ 24,893,500
Federal Farm Credit Bank	1.070	5/1/2019	\$ 18,000,000	\$ 17,936,402	\$ 17,875,440
Toyota Motor Credit Corp., MTN	1.400	5/20/2019	\$ 5,000,000	\$ 4,998,709	\$ 4,961,950
Toyota Motor Credit Corp., MTN	0.000	5/20/2019	\$ 8,000,000	\$ 8,000,000	\$ 8,016,080
Federal Agricultural Mortgage Corp.	1.420	5/22/2019	\$ 10,000,000	\$ 9,998,908	\$ 9,941,200
Wells Fargo Bank, MTN	1.750	5/24/2019	\$ 7,000,000	\$ 6,999,431	\$ 6,954,570
Federal Home Loan Bank	1.375	5/28/2019	\$ 5,000,000	\$ 4,997,342	\$ 4,966,300
Federal Home Loan Bank	1.375	5/28/2019	\$ 5,000,000	\$ 4,997,342	\$ 4,966,300
Federal Home Loan Bank	1.375	5/28/2019	\$ 5,000,000	\$ 4,997,342	\$ 4,966,300
Federal Home Loan Bank	1.375	5/28/2019	\$ 3,000,000	\$ 2,998,405	\$ 2,979,780
Federal Home Loan Bank	1.375	5/28/2019	\$ 3,000,000	\$ 2,998,405	\$ 2,979,780
Federal Home Loan Mortgage Corp.	1.125	5/28/2019	\$ 1,390,000	\$ 1,388,593	\$ 1,378,421
Federal Home Loan Mortgage Corp.	1.125	5/28/2019	\$ 6,000,000	\$ 5,994,135	\$ 5,950,020
Federal Home Loan Mortgage Corp.	1.300	5/28/2019	\$ 10,600,000	\$ 10,599,757	\$ 10,522,090
Federal Home Loan Bank	2.250	5/30/2019	\$ 5,000,000	\$ 4,997,031	\$ 4,990,800
Federal Home Loan Mortgage Corp.	1.750	5/30/2019	\$ 10,000,000	\$ 10,016,389	\$ 9,951,900
Federal Home Loan Mortgage Corp.	1.750	5/30/2019	\$ 12,000,000	\$ 11,949,437	\$ 11,942,280
United States Treasury	1.125	5/31/2019	\$ 15,000,000	\$ 14,886,011	\$ 14,877,600
United States Treasury	1.500	5/31/2019	\$ 10,000,000	\$ 9,949,680	\$ 9,939,500
United States Treasury	1.250	5/31/2019	\$ 20,000,000	\$ 19,876,015	\$ 19,850,800
Federal Farm Credit Bank	1.300	6/6/2019	\$ 10,000,000	\$ 10,000,000	\$ 9,927,500
Federal Farm Credit Bank	1.375	6/6/2019	\$ 11,800,000	\$ 11,795,602	\$ 11,719,406
Federal Farm Credit Bank	1.375	6/6/2019	\$ 11,300,000	\$ 11,300,000	\$ 11,222,821

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<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.	1.400	6/13/2019	\$ 2,500,000	\$ 2,493,943	\$ 2,481,775
Federal Home Loan Bank	1.625	6/14/2019	\$ 10,000,000	\$ 10,010,107	\$ 9,940,600
Federal Home Loan Bank	1.625	6/14/2019	\$ 10,000,000	\$ 10,010,361	\$ 9,940,600
Federal Home Loan Bank	1.625	6/14/2019	\$ 5,000,000	\$ 5,004,869	\$ 4,970,300
Federal Home Loan Mortgage Corp.	1.180	6/14/2019	\$ 20,000,000	\$ 20,000,000	\$ 19,824,000
Multnomah County OR SD #1J, MUNI	1.450	6/15/2019	\$ 10,000,000	\$ 9,999,158	\$ 9,919,800
Multnomah County OR SD #1J, MUNI	1.450	6/15/2019	\$ 10,000,000	\$ 9,998,550	\$ 9,919,800
United States Treasury	0.875	6/15/2019	\$ 25,000,000	\$ 24,777,777	\$ 24,740,250
Federal National Mortgage Assoc.	1.750	6/20/2019	\$ 3,594,000	\$ 3,605,330	\$ 3,574,449
Federal Home Loan Bank	1.125	6/21/2019	\$ 5,000,000	\$ 4,955,736	\$ 4,953,400
Federal Farm Credit Bank	2.220	7/11/2019	\$ 17,000,000	\$ 16,999,244	\$ 16,956,820
Federal Home Loan Bank	1.400	7/15/2019	\$ 700,000	\$ 694,063	\$ 693,756
Federal Home Loan Mortgage Corp.	0.875	7/19/2019	\$ 15,000,000	\$ 14,901,670	\$ 14,814,300
Federal Home Loan Mortgage Corp.	0.875	7/19/2019	\$ 5,000,000	\$ 4,997,107	\$ 4,938,100
Federal Home Loan Mortgage Corp.	0.875	7/19/2019	\$ 3,000,000	\$ 2,998,265	\$ 2,962,860
Apple Inc., MTN	1.100	8/2/2019	\$ 5,000,000	\$ 4,998,744	\$ 4,937,150
Federal National Mortgage Assoc.	0.875	8/2/2019	\$ 5,000,000	\$ 4,997,893	\$ 4,933,500
Federal Home Loan Bank	0.875	8/5/2019	\$ 10,000,000	\$ 9,995,132	\$ 9,863,700
Microsoft Co., MTN	1.100	8/8/2019	\$ 7,000,000	\$ 6,998,151	\$ 6,913,690
Federal Home Loan Mortgage Corp.	1.375	8/15/2019	\$ 20,000,000	\$ 19,927,929	\$ 19,797,800
Private Export Funding Corp.	1.450	8/15/2019	\$ 5,000,000	\$ 4,950,791	\$ 4,948,600
Federal National Mortgage Assoc.	1.200	8/16/2019	\$ 20,000,000	\$ 19,898,314	\$ 19,771,000
Federal Home Loan Bank	2.375	8/20/2019	\$ 9,750,000	\$ 9,741,938	\$ 9,728,258
Federal Agricultural Mortgage Corp.	2.480	9/6/2019	\$ 15,000,000	\$ 15,000,000	\$ 14,978,550
Federal Home Loan Bank	2.375	9/13/2019	\$ 6,500,000	\$ 6,497,449	\$ 6,481,670
Federal Home Loan Bank	2.000	9/13/2019	\$ 11,090,000	\$ 11,047,349	\$ 11,021,797
Cisco Systems Inc., MTN	1.400	9/20/2019	\$ 10,000,000	\$ 9,996,722	\$ 9,877,100
JP Morgan Chase Bank NA, MTN	1.650	9/23/2019	\$ 2,290,000	\$ 2,285,226	\$ 2,260,986
Federal Home Loan Bank	1.000	9/26/2019	\$ 5,000,000	\$ 4,998,711	\$ 4,925,500
Federal Farm Credit Bank	1.550	9/27/2019	\$ 15,000,000	\$ 14,997,432	\$ 14,844,900

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Federal Home Loan Mortgage Corp.	1.500	9/27/2019	\$ 10,000,000	\$ 10,000,000	\$ 9,886,600
United States Treasury	1.375	9/30/2019	\$ 20,000,000	\$ 19,812,371	\$ 19,763,200
United States Treasury	1.750	9/30/2019	\$ 10,000,000	\$ 9,942,126	\$ 9,914,800
Federal Home Loan Mortgage Corp.	1.250	10/2/2019	\$ 15,000,000	\$ 14,951,424	\$ 14,796,750
Federal National Mortgage Assoc.	0.000	10/9/2019	\$ 8,750,000	\$ 8,544,342	\$ 8,522,675
Federal National Mortgage Assoc.	0.000	10/9/2019	\$ 10,000,000	\$ 9,832,526	\$ 9,740,200
Federal National Mortgage Assoc.	0.000	10/9/2019	\$ 4,035,000	\$ 3,962,132	\$ 3,930,171
Federal National Mortgage Assoc.	0.000	10/9/2019	\$ 5,000,000	\$ 4,918,865	\$ 4,870,100
Federal National Mortgage Assoc.	1.200	10/18/2019	\$ 3,000,000	\$ 2,992,102	\$ 2,955,930
Federal Home Loan Mortgage Corp.	1.625	10/25/2019	\$ 10,000,000	\$ 9,999,634	\$ 9,889,400
Wells Fargo Bank, MTN	2.150	12/6/2019	\$ 10,000,000	\$ 9,994,942	\$ 9,899,800
Federal Farm Credit Bank	1.500	12/19/2019	\$ 6,250,000	\$ 6,237,603	\$ 6,164,125
Federal Home Loan Mortgage Corp.	1.500	1/17/2020	\$ 15,000,000	\$ 14,953,226	\$ 14,771,550
Federal Farm Credit Bank	0.000	2/3/2020	\$ 2,045,000	\$ 2,046,086	\$ 2,044,796
Federal Farm Credit Bank	1.250	2/10/2020	\$ 17,550,000	\$ 17,490,819	\$ 17,216,726
Federal Home Loan Bank	2.125	2/11/2020	\$ 5,000,000	\$ 4,994,170	\$ 4,956,350
Federal Home Loan Bank	2.125	2/11/2020	\$ 5,000,000	\$ 4,994,170	\$ 4,956,350
Federal Home Loan Bank	2.125	2/11/2020	\$ 5,000,000	\$ 4,994,170	\$ 4,956,350
Federal Agricultural Mortgage Corp.	2.400	2/12/2020	\$ 10,000,000	\$ 9,941,646	\$ 9,961,700
Federal Home Loan Bank	1.520	2/28/2020	\$ 6,860,000	\$ 6,837,292	\$ 6,742,968
Federal Farm Credit Bank	0.000	3/12/2020	\$ 8,000,000	\$ 7,999,674	\$ 7,998,640
Federal Home Loan Bank	4.125	3/13/2020	\$ 12,315,000	\$ 12,583,984	\$ 12,523,493
Private Export Funding Corp.	2.250	3/15/2020	\$ 1,000,000	\$ 1,007,151	\$ 990,760
Private Export Funding Corp.	2.250	3/15/2020	\$ 10,000,000	\$ 10,037,420	\$ 9,907,600
Tennessee Valley Authority	2.250	3/15/2020	\$ 5,000,000	\$ 4,992,662	\$ 4,957,150
Federal Farm Credit Bank	1.450	3/20/2020	\$ 10,475,000	\$ 10,317,102	\$ 10,284,355
Federal Farm Credit Bank	2.730	3/25/2020	\$ 620,000	\$ 618,954	\$ 619,417
Federal Home Loan Bank	2.375	3/30/2020	\$ 3,500,000	\$ 3,499,564	\$ 3,478,055
Federal Home Loan Bank	2.375	3/30/2020	\$ 5,000,000	\$ 4,999,376	\$ 4,968,650
Federal Home Loan Bank	2.375	3/30/2020	\$ 3,000,000	\$ 2,999,626	\$ 2,981,190

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Federal Home Loan Bank	2.375	3/30/2020	\$ 5,000,000	\$ 4,967,481	\$ 4,968,650
Federal Home Loan Bank	2.375	3/30/2020	\$ 5,000,000	\$ 4,999,376	\$ 4,968,650
Federal Home Loan Mortgage Corp.	1.375	4/20/2020	\$ 5,000,000	\$ 4,991,623	\$ 4,896,850
Federal Home Loan Mortgage Corp.	1.375	4/20/2020	\$ 5,000,000	\$ 4,991,623	\$ 4,896,850
Federal Home Loan Mortgage Corp.	2.500	4/23/2020	\$ 5,000,000	\$ 4,973,336	\$ 4,972,950
Federal Home Loan Mortgage Corp.	2.500	4/23/2020	\$ 5,000,000	\$ 4,971,782	\$ 4,972,950
Federal Home Loan Mortgage Corp.	2.500	4/23/2020	\$ 4,000,000	\$ 3,999,354	\$ 3,978,360
Federal Farm Credit Bank	2.500	4/27/2020	\$ 10,000,000	\$ 9,991,327	\$ 9,952,900
United States Treasury	1.500	5/15/2020	\$ 25,000,000	\$ 24,601,331	\$ 24,499,000
Federal Agricultural Mortgage Corp.	0.000	5/26/2020	\$ 20,000,000	\$ 20,000,000	\$ 19,991,800
Federal Home Loan Mortgage Corp.	1.500	5/27/2020	\$ 2,000,000	\$ 1,985,865	\$ 1,956,880
Federal Home Loan Bank	2.625	5/28/2020	\$ 5,000,000	\$ 4,998,597	\$ 4,982,650
Federal Home Loan Bank	2.625	5/28/2020	\$ 5,000,000	\$ 4,998,597	\$ 4,982,650
Federal Home Loan Bank	2.625	5/28/2020	\$ 5,000,000	\$ 4,998,597	\$ 4,982,650
Federal Home Loan Bank	2.625	5/28/2020	\$ 15,000,000	\$ 14,995,789	\$ 14,947,950
Federal Home Loan Bank	2.625	5/28/2020	\$ 5,000,000	\$ 4,982,156	\$ 4,982,650
Federal Agricultural Mortgage Corp.	1.610	5/29/2020	\$ 14,500,000	\$ 14,492,153	\$ 14,241,030
Federal Agricultural Mortgage Corp.	1.610	5/29/2020	\$ 10,000,000	\$ 9,996,765	\$ 9,821,400
United States Treasury	2.500	5/31/2020	\$ 10,000,000	\$ 9,952,107	\$ 9,946,900
Federal Home Loan Mortgage Corp.	1.900	6/5/2020	\$ 25,000,000	\$ 25,000,000	\$ 24,631,750
Federal Home Loan Bank	2.400	6/9/2020	\$ 8,000,000	\$ 8,000,737	\$ 7,940,960
Federal National Mortgage Assoc.	1.650	6/9/2020	\$ 20,000,000	\$ 20,000,000	\$ 19,634,200
Federal Home Loan Bank	2.000	6/12/2020	\$ 25,000,000	\$ 25,000,000	\$ 24,651,750
Federal Home Loan Bank	3.375	6/12/2020	\$ 1,850,000	\$ 1,876,299	\$ 1,864,504
Federal Home Loan Bank	1.375	6/12/2020	\$ 615,000	\$ 604,519	\$ 600,535
Federal Farm Credit Bank	1.800	6/15/2020	\$ 2,905,000	\$ 2,906,847	\$ 2,856,574
Multnomah County OR SD #1J, MUNI	1.650	6/15/2020	\$ 2,500,000	\$ 2,465,005	\$ 2,445,650
Federal Farm Credit Bank	1.980	6/17/2020	\$ 1,250,000	\$ 1,239,554	\$ 1,232,625
Federal Farm Credit Bank	0.000	6/25/2020	\$ 3,000,000	\$ 3,000,063	\$ 3,000,030
Federal Farm Credit Bank	0.000	7/27/2020	\$ 15,000,000	\$ 15,000,000	\$ 15,006,600

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Federal Home Loan Mortgage Corp.	1.550	7/30/2020	\$ 950,000	\$ 933,201	\$ 927,495
State of Oregon, MUNI	2.027	8/1/2020	\$ 5,210,000	\$ 5,152,631	\$ 5,115,960
State of Oregon, MUNI	2.027	8/1/2020	\$ 500,000	\$ 493,873	\$ 490,975
Federal Farm Credit Bank	2.625	8/3/2020	\$ 15,750,000	\$ 15,742,012	\$ 15,656,445
United States Treasury	1.375	8/31/2020	\$ 10,000,000	\$ 9,740,952	\$ 9,733,600
Federal Home Loan Bank	2.440	9/9/2020	\$ 705,000	\$ 704,119	\$ 699,036
Federal Home Loan Mortgage Corp.	1.990	9/14/2020	\$ 20,000,000	\$ 20,000,000	\$ 19,616,400
Federal National Mortgage Assoc.	1.450	9/15/2020	\$ 2,000,000	\$ 1,980,215	\$ 1,946,580
Federal Home Loan Bank	2.450	9/28/2020	\$ 5,000,000	\$ 4,994,178	\$ 4,956,750
Federal Home Loan Mortgage Corp.	1.600	9/28/2020	\$ 6,250,000	\$ 6,249,404	\$ 6,094,000
Federal Home Loan Mortgage Corp.	1.750	9/28/2020	\$ 10,000,000	\$ 10,000,000	\$ 9,780,700
Federal Home Loan Mortgage Corp.	1.700	9/29/2020	\$ 7,605,000	\$ 7,580,990	\$ 7,431,302
United States Treasury	2.000	9/30/2020	\$ 10,000,000	\$ 9,836,917	\$ 9,836,300
Federal Home Loan Bank	2.625	10/1/2020	\$ 5,000,000	\$ 4,990,030	\$ 4,972,300
Federal Home Loan Bank	2.625	10/1/2020	\$ 5,000,000	\$ 4,990,030	\$ 4,972,300
Federal Home Loan Bank	2.625	10/1/2020	\$ 5,000,000	\$ 4,990,030	\$ 4,972,300
Federal Agricultural Mortgage Corp.	1.540	10/15/2020	\$ 2,500,000	\$ 2,484,593	\$ 2,438,000
Federal Farm Credit Bank	0.000	11/9/2020	\$ 17,250,000	\$ 17,244,420	\$ 17,236,373
Federal Home Loan Mortgage Corp.	1.875	11/17/2020	\$ 15,000,000	\$ 14,990,205	\$ 14,680,950
Federal Home Loan Mortgage Corp.	2.080	2/16/2021	\$ 15,000,000	\$ 15,000,000	\$ 14,677,350
Federal Home Loan Mortgage Corp.	2.375	2/16/2021	\$ 2,500,000	\$ 2,494,958	\$ 2,466,425
Federal Home Loan Mortgage Corp.	2.375	2/16/2021	\$ 2,500,000	\$ 2,494,958	\$ 2,466,425
Federal Home Loan Mortgage Corp.	2.375	2/16/2021	\$ 2,500,000	\$ 2,494,958	\$ 2,466,425
Federal Agricultural Mortgage Corp.	1.900	2/22/2021	\$ 10,000,000	\$ 9,995,579	\$ 9,771,600
Federal Farm Credit Bank	2.500	3/1/2021	\$ 4,200,000	\$ 4,177,971	\$ 4,154,682
Federal Agricultural Mortgage Corp.	1.950	4/1/2021	\$ 1,000,000	\$ 979,269	\$ 976,710
Federal Agricultural Mortgage Corp.	1.820	4/16/2021	\$ 9,500,000	\$ 9,450,219	\$ 9,244,355
Federal Agricultural Mortgage Corp.	2.650	4/19/2021	\$ 5,000,000	\$ 4,996,095	\$ 4,962,800
Federal Agricultural Mortgage Corp.	2.650	4/19/2021	\$ 10,000,000	\$ 9,972,796	\$ 9,925,600
Federal Farm Credit Bank	2.625	4/23/2021	\$ 10,000,000	\$ 9,976,757	\$ 9,913,100

# CITY OF PORTLAND, OREGON

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(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 Agricultural Mortgage Corp.	2.850	5/3/2021	\$ 6,000,000	\$ 6,000,000	\$ 5,952,720
Federal Home Loan Mortgage Corp.	1.890	5/3/2021	\$ 15,000,000	\$ 14,934,952	\$ 14,555,700
Federal Agricultural Mortgage Corp.	1.830	5/17/2021	\$ 17,000,000	\$ 16,912,937	\$ 16,523,660
Federal Home Loan Mortgage Corp.	2.020	5/25/2021	\$ 15,000,000	\$ 14,996,689	\$ 14,605,350
Federal Home Loan Bank	2.000	5/28/2021	\$ 12,500,000	\$ 12,495,402	\$ 12,160,125
Federal Home Loan Mortgage Corp.	2.120	5/28/2021	\$ 25,000,000	\$ 25,000,000	\$ 24,402,750
Federal Farm Credit Bank	1.870	6/14/2021	\$ 10,000,000	\$ 9,991,224	\$ 9,715,800
Federal National Mortgage Assoc.	2.750	6/22/2021	\$ 15,000,000	\$ 14,996,953	\$ 14,908,500
Federal Home Loan Bank	1.125	7/14/2021	\$ 5,000,000	\$ 4,986,675	\$ 4,764,950
Federal Farm Credit Bank	2.750	9/1/2021	\$ 3,800,000	\$ 3,789,000	\$ 3,764,850
Federal Home Loan Mortgage Corp.	3.020	1/28/2022	\$ 10,000,000	\$ 10,000,000	\$ 9,928,900
Federal Farm Credit Bank	2.800	4/27/2022	\$ 11,396,000	\$ 11,381,897	\$ 11,311,214
Federal Farm Credit Bank	2.800	4/27/2022	\$ 4,000,000	\$ 3,995,087	\$ 3,970,240
Federal Farm Credit Bank	2.200	5/16/2022	\$ 10,000,000	\$ 9,974,028	\$ 9,697,000
Federal Home Loan Mortgage Corp.	2.220	5/16/2022	\$ 15,000,000	\$ 15,000,000	\$ 14,486,400
Federal Home Loan Bank	2.750	6/10/2022	\$ 10,865,000	\$ 10,843,387	\$ 10,755,698
Federal Farm Credit Bank	3.120	7/25/2022	\$ 11,000,000	\$ 10,989,733	\$ 10,928,720
Federal Home Loan Bank	4.000	8/24/2022	\$ 1,750,000	\$ 1,749,334	\$ 1,713,968
Federal Home Loan Mortgage Corp.	2.150	9/29/2022	\$ 5,000,000	\$ 5,000,000	\$ 4,808,550
Federal Agricultural Mortgage Corp.	0.000	10/13/2022	\$ 2,250,000	\$ 2,250,000	\$ 2,247,458
Federal Home Loan Mortgage Corp.	2.350	11/22/2022	\$ 12,703,000	\$ 12,698,361	\$ 12,295,488
Federal National Mortgage Assoc.	2.375	1/19/2023	\$ 4,000,000	\$ 3,981,101	\$ 3,893,120
Federal Home Loan Bank	3.170	6/13/2023	\$ 13,420,000	\$ 13,408,755	\$ 13,271,038
Federal Farm Credit Bank	3.280	7/25/2023	\$ 13,900,000	\$ 13,897,592	\$ 13,719,856
			<b>\$ 1,822,285,000</b>	<b>\$ 1,818,098,669</b>	<b>\$ 1,803,271,282</b>

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



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## BANK DEPOSITS

### Operating Accounts (DDA\*)

<b>BANK / CREDIT UNION</b>	<b>DEPOSIT</b>
Key Bank	313,862
US Bank	748,495
Wells Fargo Bank	27,026,293
<i>SUBTOTAL DDA Accounts</i>	<i>28,088,650</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	247,686
Columbia State Bank	245,750
Beneficial State Bank	496,566
OnPoint Community Credit Union	250,385
Willamette Community Bank	2,047,049
The Commerce Bank of Oregon	250,792
Umpqua Bank	246,273
Unitus Community Credit Union	250,054
US Bank	19,206
<i>SUBTOTAL Interest Bearing Accounts / CD's</i>	<i>4,053,761</i>
<b>TOTAL BANK DEPOSITS</b>	<b>\$32,142,411</b>

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