

CITY OF PORTLAND, OREGON

November 30, 2018

(Unaudited)

INVESTMENT PORTFOLIO SUMMARY

PORTFOLIO MARKET VALUE	\$	2,314,343,126
GROSS PORTFOLIO YIELD (mo. avg.)		2.11%
WEIGHTED AVERAGE MATURITY/days (mo. avg.)		450

Investment Type	Par Value	Book Value	Market Value	%
US Treasury Securities	255,000,000	252,989,437	252,729,250	10.9%
US Government Agency Securities	1,509,802,000	1,506,607,332	1,495,199,032	64.6%
Repurchase Agreements	95,000,000	95,000,000	95,000,000	4.1%
Bank Deposits & Interest Bearing Accounts	38,525,872	38,525,872	38,525,872	1.7%
Bankers Acceptances	-	-	-	0.0%
Commercial Paper	-	-	-	0.0%
Corporate Bonds	104,455,000	104,435,361	103,857,051	4.5%
Corp. Debt Guaranteed by US Govt. or Agencies	-	-	-	0.0%
Municipal Bonds	28,210,000	28,114,174	27,932,933	1.2%
Local Government Investment Pool (LGIP)	301,098,989	301,098,989	301,098,989	13.0%
TOTAL	2,332,091,861	2,326,771,164	2,314,343,126	100.0%

Top 10 - Per Issuer Holdings	Par Value	Book Value	Market Value	%
Federal Home Loan Mortgage Corp.	453,564,000	452,760,567	447,493,301	19.3%
Federal Home Loan Bank	399,340,000	399,214,049	397,081,555	17.2%
Federal Farm Credit Bank	271,491,000	271,066,268	269,417,349	11.6%
United States Treasury	255,000,000	252,989,437	252,729,250	10.9%
Federal National Mortgage Assoc.	187,524,000	186,214,845	185,277,134	8.0%
Federal Agricultural Mortgage Corp.	152,750,000	152,485,686	151,242,575	6.5%
Toyota Motor Credit Corp.	30,165,000	30,163,305	30,059,777	1.3%
Northwest Natural Gas Co.	23,000,000	23,000,000	22,998,390	1.0%
Multnomah County OR SD #1J	22,500,000	22,464,747	22,314,350	1.0%
Wells Fargo Bank	17,000,000	16,994,826	16,846,080	0.7%

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Issuer	Coupon	Maturity	Par Value	Book Value	Market Value
Daiwa Capital Markets America Inc., REPO	2.230	12/3/2018	\$ 75,000,000	\$ 75,000,000	\$ 75,000,000
Northwest Natural Gas Co., MTN	1.545	12/5/2018	\$ 23,000,000	\$ 23,000,000	\$ 22,998,390
Daiwa Capital Markets America Inc., REPO	2.250	12/6/2018	\$ 20,000,000	\$ 20,000,000	\$ 20,000,000
United States Financing Corp.	0.000	12/27/2018	\$ 8,350,000	\$ 8,337,552	\$ 8,335,471
United States Financing Corp.	0.000	12/27/2018	\$ 5,783,000	\$ 5,777,958	\$ 5,772,938
Federal Home Loan Bank	1.250	1/16/2019	\$ 10,000,000	\$ 9,999,976	\$ 9,986,200
Federal Home Loan Bank	1.250	1/16/2019	\$ 5,000,000	\$ 4,999,988	\$ 4,993,100
Federal National Mortgage Assoc.	1.375	1/28/2019	\$ 5,000,000	\$ 4,999,837	\$ 4,991,700
Federal National Mortgage Assoc.	1.750	1/30/2019	\$ 7,050,000	\$ 7,044,141	\$ 7,041,963
United States Treasury	1.125	1/31/2019	\$ 20,000,000	\$ 19,979,973	\$ 19,961,600
Federal National Mortgage Assoc.	0.000	2/1/2019	\$ 5,000,000	\$ 4,983,056	\$ 4,979,750
Toyota Motor Credit Corp., MTN	1.700	2/19/2019	\$ 5,000,000	\$ 4,999,956	\$ 4,988,750
Apple Inc., MTN	1.700	2/22/2019	\$ 3,000,000	\$ 2,999,961	\$ 2,992,950
Federal National Mortgage Assoc.	1.000	2/26/2019	\$ 20,000,000	\$ 19,966,214	\$ 19,935,800
Federal Home Loan Mortgage Corp.	1.375	2/28/2019	\$ 5,000,000	\$ 5,000,000	\$ 4,987,200
United States Treasury	1.500	2/28/2019	\$ 15,000,000	\$ 14,972,109	\$ 14,967,450
United States Treasury	1.500	2/28/2019	\$ 10,000,000	\$ 9,981,712	\$ 9,978,300
Federal Home Loan Bank	1.500	3/8/2019	\$ 15,000,000	\$ 14,993,812	\$ 14,963,400
United States Treasury	0.000	3/14/2019	\$ 5,000,000	\$ 4,967,283	\$ 4,967,350
United States Treasury	0.000	3/14/2019	\$ 5,000,000	\$ 4,967,283	\$ 4,967,350
Federal Home Loan Bank	1.375	3/18/2019	\$ 5,500,000	\$ 5,485,359	\$ 5,483,555
Federal Home Loan Bank	1.375	3/18/2019	\$ 10,000,000	\$ 9,996,559	\$ 9,970,100
Federal Home Loan Bank	1.375	3/18/2019	\$ 5,000,000	\$ 4,994,053	\$ 4,985,050
Federal Home Loan Bank	1.375	3/18/2019	\$ 25,800,000	\$ 25,769,013	\$ 25,722,858
Federal Home Loan Bank	1.375	3/18/2019	\$ 15,000,000	\$ 14,984,852	\$ 14,955,150
Federal Home Loan Mortgage Corp.	3.750	3/27/2019	\$ 6,000,000	\$ 6,030,445	\$ 6,023,220
Federal Home Loan Mortgage Corp.	1.050	3/29/2019	\$ 7,466,000	\$ 7,434,672	\$ 7,430,537
Federal Home Loan Mortgage Corp.	1.125	4/15/2019	\$ 10,000,000	\$ 9,999,597	\$ 9,950,500
Federal Home Loan Mortgage Corp.	1.125	4/15/2019	\$ 5,000,000	\$ 4,999,798	\$ 4,975,250
Toyota Motor Credit Corp., MTN	2.000	4/26/2019	\$ 12,165,000	\$ 12,164,452	\$ 12,089,577

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Issuer	Coupon	Maturity	Par Value	Book Value	Market Value
US Bank NA, MTN	1.400	4/26/2019	\$ 7,000,000	\$ 6,997,370	\$ 6,958,000
United States Treasury	1.625	4/30/2019	\$ 25,000,000	\$ 24,930,340	\$ 24,908,250
Federal Farm Credit Bank	1.070	5/1/2019	\$ 18,000,000	\$ 17,946,649	\$ 17,894,700
Federal Home Loan Mortgage Corp.	0.000	5/20/2019	\$ 15,000,000	\$ 14,823,015	\$ 14,824,950
Toyota Motor Credit Corp., MTN	1.400	5/20/2019	\$ 5,000,000	\$ 4,998,898	\$ 4,967,850
Toyota Motor Credit Corp., MTN	0.000	5/20/2019	\$ 8,000,000	\$ 8,000,000	\$ 8,013,600
Federal Agricultural Mortgage Corp.	1.420	5/22/2019	\$ 10,000,000	\$ 9,999,065	\$ 9,951,800
Wells Fargo Bank, MTN	1.750	5/24/2019	\$ 7,000,000	\$ 6,999,512	\$ 6,958,980
Federal Home Loan Bank	1.375	5/28/2019	\$ 3,000,000	\$ 2,998,629	\$ 2,983,380
Federal Home Loan Bank	1.375	5/28/2019	\$ 3,000,000	\$ 2,998,629	\$ 2,983,380
Federal Home Loan Bank	1.375	5/28/2019	\$ 5,000,000	\$ 4,997,715	\$ 4,972,300
Federal Home Loan Bank	1.375	5/28/2019	\$ 5,000,000	\$ 4,997,715	\$ 4,972,300
Federal Home Loan Bank	1.375	5/28/2019	\$ 5,000,000	\$ 4,997,715	\$ 4,972,300
Federal Home Loan Mortgage Corp.	1.125	5/28/2019	\$ 6,000,000	\$ 5,994,956	\$ 5,957,940
Federal Home Loan Mortgage Corp.	1.125	5/28/2019	\$ 1,390,000	\$ 1,388,790	\$ 1,380,256
Federal Home Loan Mortgage Corp.	1.300	5/28/2019	\$ 10,600,000	\$ 10,599,791	\$ 10,534,598
Federal Home Loan Bank	2.250	5/30/2019	\$ 5,000,000	\$ 4,997,443	\$ 4,993,100
Federal Home Loan Mortgage Corp.	1.750	5/30/2019	\$ 10,000,000	\$ 10,014,115	\$ 9,959,600
Federal Home Loan Mortgage Corp.	1.750	5/30/2019	\$ 12,000,000	\$ 11,956,453	\$ 11,951,520
United States Treasury	1.125	5/31/2019	\$ 15,000,000	\$ 14,902,141	\$ 14,896,350
United States Treasury	1.500	5/31/2019	\$ 10,000,000	\$ 9,956,801	\$ 9,948,100
United States Treasury	1.250	5/31/2019	\$ 20,000,000	\$ 19,893,560	\$ 19,872,600
Federal Farm Credit Bank	1.300	6/6/2019	\$ 10,000,000	\$ 10,000,000	\$ 9,935,900
Federal Farm Credit Bank	1.375	6/6/2019	\$ 11,800,000	\$ 11,796,195	\$ 11,728,846
Federal Farm Credit Bank	1.375	6/6/2019	\$ 11,300,000	\$ 11,300,000	\$ 11,231,861
Federal National Mortgage Assoc.	1.400	6/13/2019	\$ 2,500,000	\$ 2,494,734	\$ 2,484,050
Federal Home Loan Bank	1.625	6/14/2019	\$ 10,000,000	\$ 10,008,793	\$ 9,949,500
Federal Home Loan Bank	1.625	6/14/2019	\$ 5,000,000	\$ 5,004,236	\$ 4,974,750
Federal Home Loan Bank	1.625	6/14/2019	\$ 10,000,000	\$ 10,009,013	\$ 9,949,500
Federal Home Loan Mortgage Corp.	1.180	6/14/2019	\$ 20,000,000	\$ 20,000,000	\$ 19,849,600

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Issuer	Coupon	Maturity	Par Value	Book Value	Market Value
Multnomah County OR SD #1J, MUNI	1.450	6/15/2019	\$ 10,000,000	\$ 9,998,737	\$ 9,931,700
Multnomah County OR SD #1J, MUNI	1.450	6/15/2019	\$ 10,000,000	\$ 9,999,267	\$ 9,931,700
United States Treasury	0.875	6/15/2019	\$ 25,000,000	\$ 24,807,146	\$ 24,773,500
Federal National Mortgage Assoc.	1.750	6/20/2019	\$ 3,594,000	\$ 3,603,895	\$ 3,576,641
Federal Home Loan Bank	1.125	6/21/2019	\$ 5,000,000	\$ 4,961,317	\$ 4,960,200
Federal Home Loan Mortgage Corp.	1.500	6/27/2019	\$ 15,000,000	\$ 14,903,773	\$ 14,898,000
Federal Farm Credit Bank	2.220	7/11/2019	\$ 17,000,000	\$ 16,999,332	\$ 16,959,200
Federal Home Loan Bank	1.400	7/15/2019	\$ 700,000	\$ 694,741	\$ 694,743
Federal Home Loan Mortgage Corp.	0.875	7/19/2019	\$ 15,000,000	\$ 14,912,722	\$ 14,836,200
Federal Home Loan Mortgage Corp.	0.875	7/19/2019	\$ 5,000,000	\$ 4,997,432	\$ 4,945,400
Federal Home Loan Mortgage Corp.	0.875	7/19/2019	\$ 3,000,000	\$ 2,998,460	\$ 2,967,240
Apple Inc., MTN	1.100	8/2/2019	\$ 5,000,000	\$ 4,998,878	\$ 4,941,550
Federal National Mortgage Assoc.	0.875	8/2/2019	\$ 5,000,000	\$ 4,998,118	\$ 4,940,800
Federal Home Loan Bank	0.875	8/5/2019	\$ 10,000,000	\$ 9,995,648	\$ 9,881,100
Microsoft Co., MTN	1.100	8/8/2019	\$ 7,000,000	\$ 6,998,345	\$ 6,917,050
Federal Home Loan Mortgage Corp.	1.375	8/15/2019	\$ 20,000,000	\$ 19,935,288	\$ 19,819,400
Private Export Funding Corp.	1.450	8/15/2019	\$ 5,000,000	\$ 4,955,816	\$ 4,954,200
Federal National Mortgage Assoc.	1.200	8/16/2019	\$ 20,000,000	\$ 19,908,660	\$ 19,794,800
Federal Home Loan Bank	2.375	8/20/2019	\$ 9,750,000	\$ 9,742,747	\$ 9,728,550
Federal National Mortgage Assoc.	1.000	8/28/2019	\$ 12,595,000	\$ 12,437,957	\$ 12,441,215
Federal Agricultural Mortgage Corp.	2.480	9/6/2019	\$ 15,000,000	\$ 15,000,000	\$ 14,982,600
Federal Home Loan Bank	2.375	9/13/2019	\$ 6,500,000	\$ 6,497,686	\$ 6,483,295
Federal Home Loan Bank	2.000	9/13/2019	\$ 11,090,000	\$ 11,051,313	\$ 11,027,120
Cisco Systems Inc., MTN	1.400	9/20/2019	\$ 10,000,000	\$ 9,997,020	\$ 9,878,100
JP Morgan Chase Bank NA, MTN	1.650	9/23/2019	\$ 2,290,000	\$ 2,285,656	\$ 2,265,154
Federal Home Loan Bank	1.000	9/26/2019	\$ 5,000,000	\$ 4,998,826	\$ 4,931,300
Federal Farm Credit Bank	1.550	9/27/2019	\$ 15,000,000	\$ 14,997,661	\$ 14,859,450
Federal Home Loan Mortgage Corp.	1.500	9/27/2019	\$ 10,000,000	\$ 10,000,000	\$ 9,902,000
United States Treasury	1.375	9/30/2019	\$ 20,000,000	\$ 19,829,223	\$ 19,783,600
United States Treasury	1.750	9/30/2019	\$ 10,000,000	\$ 9,947,324	\$ 9,921,900

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Issuer	Coupon	Maturity	Par Value	Book Value	Market Value
Federal Home Loan Mortgage Corp.	1.250	10/2/2019	\$ 15,000,000	\$ 14,955,680	\$ 14,814,000
Federal National Mortgage Assoc.	0.000	10/9/2019	\$ 20,000,000	\$ 19,531,152	\$ 19,529,800
Federal National Mortgage Assoc.	0.000	10/9/2019	\$ 5,000,000	\$ 4,925,826	\$ 4,882,450
Federal National Mortgage Assoc.	0.000	10/9/2019	\$ 4,035,000	\$ 3,968,384	\$ 3,940,137
Federal National Mortgage Assoc.	0.000	10/9/2019	\$ 10,000,000	\$ 9,846,895	\$ 9,764,900
Federal National Mortgage Assoc.	0.000	10/9/2019	\$ 8,750,000	\$ 8,561,987	\$ 8,544,288
Federal Home Loan Bank	1.125	10/11/2019	\$ 3,620,000	\$ 3,569,944	\$ 3,569,030
Resolution Trust Funding Corp.	0.000	10/15/2019	\$ 10,000,000	\$ 9,759,545	\$ 9,759,500
Federal National Mortgage Assoc.	1.200	10/18/2019	\$ 3,000,000	\$ 2,992,762	\$ 2,960,040
Federal Home Loan Mortgage Corp.	1.625	10/25/2019	\$ 10,000,000	\$ 9,999,664	\$ 9,900,100
Wells Fargo Bank, MTN	2.150	12/6/2019	\$ 10,000,000	\$ 9,995,314	\$ 9,887,100
Federal Farm Credit Bank	1.500	12/19/2019	\$ 6,250,000	\$ 6,238,484	\$ 6,165,500
Federal Home Loan Mortgage Corp.	1.500	1/17/2020	\$ 15,000,000	\$ 14,956,337	\$ 14,792,100
United States Treasury	1.375	1/31/2020	\$ 20,000,000	\$ 19,680,877	\$ 19,682,800
Federal Farm Credit Bank	0.000	2/3/2020	\$ 2,045,000	\$ 2,046,015	\$ 2,044,796
Federal Farm Credit Bank	1.250	2/10/2020	\$ 17,550,000	\$ 17,494,558	\$ 17,234,627
Federal Home Loan Bank	2.125	2/11/2020	\$ 5,000,000	\$ 4,994,537	\$ 4,960,500
Federal Home Loan Bank	2.125	2/11/2020	\$ 5,000,000	\$ 4,994,537	\$ 4,960,500
Federal Home Loan Bank	2.125	2/11/2020	\$ 5,000,000	\$ 4,994,537	\$ 4,960,500
Federal Agricultural Mortgage Corp.	2.400	2/12/2020	\$ 10,000,000	\$ 9,945,316	\$ 9,970,800
Federal Home Loan Bank	1.520	2/28/2020	\$ 6,860,000	\$ 6,838,673	\$ 6,752,161
Federal Farm Credit Bank	0.000	3/12/2020	\$ 8,000,000	\$ 7,999,693	\$ 7,995,600
Federal Home Loan Bank	4.125	3/13/2020	\$ 12,315,000	\$ 12,568,129	\$ 12,518,074
Private Export Funding Corp.	2.250	3/15/2020	\$ 10,000,000	\$ 10,035,224	\$ 9,910,100
Private Export Funding Corp.	2.250	3/15/2020	\$ 1,000,000	\$ 1,006,731	\$ 991,010
Tennessee Valley Authority	2.250	3/15/2020	\$ 5,000,000	\$ 4,993,092	\$ 4,963,900
Federal Farm Credit Bank	1.450	3/20/2020	\$ 10,475,000	\$ 10,326,279	\$ 10,295,144
Federal Farm Credit Bank	2.730	3/25/2020	\$ 620,000	\$ 619,014	\$ 619,405
Federal Home Loan Bank	2.375	3/30/2020	\$ 3,000,000	\$ 2,999,647	\$ 2,982,990
Federal Home Loan Bank	2.375	3/30/2020	\$ 5,000,000	\$ 4,999,412	\$ 4,971,650

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Federal Home Loan Bank	2.375	3/30/2020	\$ 5,000,000	\$ 4,999,412	\$ 4,971,650
Federal Home Loan Bank	2.375	3/30/2020	\$ 5,000,000	\$ 4,969,333	\$ 4,971,650
Federal Home Loan Bank	2.375	3/30/2020	\$ 3,500,000	\$ 3,499,588	\$ 3,480,155
Federal Home Loan Mortgage Corp.	1.375	4/20/2020	\$ 5,000,000	\$ 4,992,083	\$ 4,903,800
Federal Home Loan Mortgage Corp.	1.375	4/20/2020	\$ 5,000,000	\$ 4,992,083	\$ 4,903,800
Federal Home Loan Mortgage Corp.	2.500	4/23/2020	\$ 5,000,000	\$ 4,974,790	\$ 4,979,850
Federal Home Loan Mortgage Corp.	2.500	4/23/2020	\$ 5,000,000	\$ 4,973,321	\$ 4,979,850
Federal Home Loan Mortgage Corp.	2.500	4/23/2020	\$ 4,000,000	\$ 3,999,389	\$ 3,983,880
Federal Farm Credit Bank	2.500	4/27/2020	\$ 10,000,000	\$ 9,991,796	\$ 9,957,700
United States Treasury	1.500	5/15/2020	\$ 25,000,000	\$ 24,622,612	\$ 24,538,000
Federal Agricultural Mortgage Corp.	0.000	5/26/2020	\$ 20,000,000	\$ 20,000,000	\$ 19,992,200
Federal Home Loan Mortgage Corp.	1.500	5/27/2020	\$ 2,000,000	\$ 1,986,589	\$ 1,962,220
Federal Home Loan Bank	2.625	5/28/2020	\$ 5,000,000	\$ 4,998,668	\$ 4,987,600
Federal Home Loan Bank	2.625	5/28/2020	\$ 5,000,000	\$ 4,998,668	\$ 4,987,600
Federal Home Loan Bank	2.625	5/28/2020	\$ 15,000,000	\$ 14,996,004	\$ 14,962,800
Federal Home Loan Bank	2.625	5/28/2020	\$ 5,000,000	\$ 4,998,668	\$ 4,987,600
Federal Home Loan Bank	2.625	5/28/2020	\$ 5,000,000	\$ 4,983,068	\$ 4,987,600
Federal Home Loan Bank	3.000	5/28/2020	\$ 15,000,000	\$ 15,000,000	\$ 15,006,150
Federal Agricultural Mortgage Corp.	1.610	5/29/2020	\$ 14,500,000	\$ 14,492,554	\$ 14,267,565
Federal Agricultural Mortgage Corp.	1.610	5/29/2020	\$ 10,000,000	\$ 9,996,930	\$ 9,839,700
United States Treasury	2.500	5/31/2020	\$ 10,000,000	\$ 9,954,593	\$ 9,954,300
Federal Home Loan Mortgage Corp.	1.900	6/5/2020	\$ 25,000,000	\$ 25,000,000	\$ 24,668,750
Federal Home Loan Bank	2.400	6/9/2020	\$ 8,000,000	\$ 8,000,700	\$ 7,951,280
Federal National Mortgage Assoc.	1.650	6/9/2020	\$ 20,000,000	\$ 20,000,000	\$ 19,649,200
Federal Home Loan Bank	2.000	6/12/2020	\$ 25,000,000	\$ 25,000,000	\$ 24,691,500
Federal Home Loan Bank	3.375	6/12/2020	\$ 1,850,000	\$ 1,874,986	\$ 1,864,985
Federal Home Loan Bank	1.375	6/12/2020	\$ 615,000	\$ 605,042	\$ 601,470
Federal Farm Credit Bank	1.800	6/15/2020	\$ 2,905,000	\$ 2,906,755	\$ 2,860,524
Multnomah County OR SD #1J, MUNI	1.650	6/15/2020	\$ 2,500,000	\$ 2,466,742	\$ 2,450,950
Federal Farm Credit Bank	1.980	6/17/2020	\$ 1,250,000	\$ 1,240,071	\$ 1,234,238

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Federal Farm Credit Bank	0.000	6/25/2020	\$ 3,000,000	\$ 3,000,060	\$ 2,998,890
Federal Farm Credit Bank	0.000	7/27/2020	\$ 15,000,000	\$ 15,000,000	\$ 15,006,300
Federal Home Loan Mortgage Corp.	1.550	7/30/2020	\$ 950,000	\$ 933,975	\$ 929,974
State of Oregon, MUNI	2.027	8/1/2020	\$ 5,210,000	\$ 5,155,272	\$ 5,126,588
State of Oregon, MUNI	2.027	8/1/2020	\$ 500,000	\$ 494,155	\$ 491,995
Federal Farm Credit Bank	2.625	8/3/2020	\$ 15,750,000	\$ 15,742,379	\$ 15,675,660
United States Treasury	1.375	8/31/2020	\$ 10,000,000	\$ 9,752,551	\$ 9,754,300
Federal Home Loan Bank	2.440	9/9/2020	\$ 705,000	\$ 704,158	\$ 700,164
Federal Home Loan Mortgage Corp.	1.990	9/14/2020	\$ 20,000,000	\$ 20,000,000	\$ 19,653,800
Federal National Mortgage Assoc.	1.450	9/15/2020	\$ 2,000,000	\$ 1,981,066	\$ 1,950,300
Federal Home Loan Bank	2.450	9/28/2020	\$ 5,000,000	\$ 4,994,423	\$ 4,960,700
Federal Home Loan Mortgage Corp.	1.600	9/28/2020	\$ 6,250,000	\$ 6,249,430	\$ 6,108,188
Federal Home Loan Mortgage Corp.	1.750	9/28/2020	\$ 10,000,000	\$ 10,000,000	\$ 9,801,300
Federal Home Loan Mortgage Corp.	1.700	9/29/2020	\$ 7,605,000	\$ 7,582,002	\$ 7,447,500
United States Treasury	2.000	9/30/2020	\$ 10,000,000	\$ 9,843,906	\$ 9,853,500
Federal Home Loan Bank	2.625	10/1/2020	\$ 5,000,000	\$ 4,990,449	\$ 4,978,350
Federal Home Loan Bank	2.625	10/1/2020	\$ 5,000,000	\$ 4,990,449	\$ 4,978,350
Federal Home Loan Bank	2.625	10/1/2020	\$ 5,000,000	\$ 4,990,449	\$ 4,978,350
Federal Agricultural Mortgage Corp.	2.930	10/1/2020	\$ 10,000,000	\$ 10,003,449	\$ 9,996,600
Federal Agricultural Mortgage Corp.	1.540	10/15/2020	\$ 2,500,000	\$ 2,485,228	\$ 2,443,150
Federal National Mortgage Assoc.	2.875	10/30/2020	\$ 5,000,000	\$ 4,997,217	\$ 4,998,000
Federal National Mortgage Assoc.	2.875	10/30/2020	\$ 10,000,000	\$ 9,994,434	\$ 9,996,000
Federal Farm Credit Bank	0.000	11/9/2020	\$ 17,250,000	\$ 17,244,646	\$ 17,236,890
Federal Home Loan Mortgage Corp.	1.875	11/17/2020	\$ 15,000,000	\$ 14,990,591	\$ 14,716,950
Federal Home Loan Mortgage Corp.	2.080	2/16/2021	\$ 15,000,000	\$ 15,000,000	\$ 14,725,950
Federal Home Loan Mortgage Corp.	2.375	2/16/2021	\$ 2,500,000	\$ 2,495,135	\$ 2,473,850
Federal Home Loan Mortgage Corp.	2.375	2/16/2021	\$ 2,500,000	\$ 2,495,135	\$ 2,473,850
Federal Home Loan Mortgage Corp.	2.375	2/16/2021	\$ 2,500,000	\$ 2,495,135	\$ 2,473,850
Federal Agricultural Mortgage Corp.	1.900	2/22/2021	\$ 10,000,000	\$ 9,995,734	\$ 9,804,300
Federal Farm Credit Bank	2.500	3/1/2021	\$ 4,200,000	\$ 4,178,732	\$ 4,165,056

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Federal Agricultural Mortgage Corp.	1.950	4/1/2021	\$ 1,000,000	\$ 979,960	\$ 980,130
Federal Agricultural Mortgage Corp.	1.820	4/16/2021	\$ 9,500,000	\$ 9,451,850	\$ 9,277,985
Federal Agricultural Mortgage Corp.	2.650	4/19/2021	\$ 5,000,000	\$ 4,996,222	\$ 4,977,400
Federal Agricultural Mortgage Corp.	2.650	4/19/2021	\$ 10,000,000	\$ 9,973,685	\$ 9,954,800
Federal Farm Credit Bank	2.625	4/23/2021	\$ 10,000,000	\$ 9,977,513	\$ 9,934,100
Federal Agricultural Mortgage Corp.	2.850	5/3/2021	\$ 6,000,000	\$ 6,000,000	\$ 5,970,480
Federal Home Loan Mortgage Corp.	1.890	5/3/2021	\$ 15,000,000	\$ 14,937,044	\$ 14,649,300
Federal Agricultural Mortgage Corp.	1.830	5/17/2021	\$ 17,000,000	\$ 16,915,693	\$ 16,585,540
Federal Home Loan Mortgage Corp.	2.020	5/25/2021	\$ 15,000,000	\$ 14,996,792	\$ 14,659,350
Federal Home Loan Bank	2.000	5/28/2021	\$ 12,500,000	\$ 12,495,546	\$ 12,192,000
Federal Home Loan Mortgage Corp.	2.120	5/28/2021	\$ 25,000,000	\$ 25,000,000	\$ 24,491,000
Federal Farm Credit Bank	1.870	6/14/2021	\$ 10,000,000	\$ 9,991,494	\$ 9,743,000
Federal National Mortgage Assoc.	2.750	6/22/2021	\$ 15,000,000	\$ 14,997,046	\$ 14,959,500
Federal Home Loan Bank	1.125	7/14/2021	\$ 5,000,000	\$ 4,987,072	\$ 4,787,800
Federal Home Loan Mortgage Corp.	2.875	8/27/2021	\$ 1,600,000	\$ 1,591,297	\$ 1,591,248
Federal Home Loan Mortgage Corp.	2.875	8/27/2021	\$ 1,220,000	\$ 1,213,364	\$ 1,213,327
Federal Home Loan Mortgage Corp.	2.900	8/27/2021	\$ 3,280,000	\$ 3,262,970	\$ 3,265,502
Federal Farm Credit Bank	2.750	9/1/2021	\$ 3,800,000	\$ 3,789,313	\$ 3,777,656
Federal Home Loan Mortgage Corp.	3.020	1/28/2022	\$ 10,000,000	\$ 10,000,000	\$ 9,970,700
Federal Farm Credit Bank	2.800	4/27/2022	\$ 11,396,000	\$ 11,382,223	\$ 11,345,402
Federal Farm Credit Bank	2.800	4/27/2022	\$ 4,000,000	\$ 3,995,200	\$ 3,982,240
Federal Farm Credit Bank	2.200	5/16/2022	\$ 10,000,000	\$ 9,974,618	\$ 9,747,400
Federal Home Loan Mortgage Corp.	2.220	5/16/2022	\$ 15,000,000	\$ 15,000,000	\$ 14,563,350
Federal Home Loan Bank	2.750	6/10/2022	\$ 10,865,000	\$ 10,843,870	\$ 10,792,096
Federal Farm Credit Bank	3.120	7/25/2022	\$ 11,000,000	\$ 10,989,955	\$ 10,985,260
Federal Home Loan Bank	4.000	8/24/2022	\$ 1,750,000	\$ 1,749,348	\$ 1,720,390
Federal Home Loan Mortgage Corp.	2.150	9/29/2022	\$ 5,000,000	\$ 5,000,000	\$ 4,835,800
Federal Agricultural Mortgage Corp.	0.000	10/13/2022	\$ 2,250,000	\$ 2,250,000	\$ 2,247,525
Federal Home Loan Mortgage Corp.	2.350	11/22/2022	\$ 12,703,000	\$ 12,698,453	\$ 12,366,752
Federal National Mortgage Assoc.	2.375	1/19/2023	\$ 4,000,000	\$ 3,981,462	\$ 3,915,800

CITY OF PORTLAND, OREGON

November 30, 2018

(Unaudited)

PORTFOLIO HOLDINGS

Issuer	Coupon	Maturity	Par Value	Book Value	Market Value
Federal Home Loan Bank	3.170	6/13/2023	\$ 13,420,000	\$ 13,408,951	\$ 13,349,679
Federal Farm Credit Bank	3.280	7/25/2023	\$ 13,900,000	\$ 13,897,633	\$ 13,802,005
			<u>\$ 1,992,467,000</u>	<u>\$ 1,987,146,304</u>	<u>\$ 1,974,718,266</u>

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

(MUNI) = Municipal Bond

CITY OF PORTLAND, OREGON

November 30, 2018

(Unaudited)

BANK DEPOSITS

Operating Accounts (DDA*)

BANK / CREDIT UNION	DEPOSIT
Key Bank	64,406
US Bank	1,794,512
Wells Fargo Bank	32,610,775
<i>SUBTOTAL DDA Accounts</i>	<i>34,469,693</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	247,757
Columbia State Bank	245,809
Beneficial State Bank	496,736
OnPoint Community Credit Union	250,436
Willamette Community Bank	2,048,900
The Commerce Bank of Oregon	250,823
Umpqua Bank	246,303
Unitus Community Credit Union	250,208
US Bank	19,206
<i>SUBTOTAL Interest Bearing Accounts / CD's</i>	<i>4,056,178</i>
TOTAL BANK DEPOSITS	\$38,525,872

CITY OF PORTLAND, OREGON

November 30, 2018

(Unaudited)

