

# CITY OF PORTLAND, OREGON

April 30, 2019

(Unaudited)

## INVESTMENT PORTFOLIO SUMMARY

<b>PORTFOLIO MARKET VALUE</b>	\$ 2,284,223,336
<b>GROSS PORTFOLIO YIELD (mo. avg.)</b>	2.34%
<b>WEIGHTED AVERAGE MATURITY/days (mo. avg.)</b>	370

<b>Investment Type</b>	<b>Par Value</b>	<b>Book Value</b>	<b>Market Value</b>	<b>%</b>
US Treasury Securities	225,000,000	223,855,687	224,133,950	9.8%
US Government Agency Securities	1,506,223,000	1,504,393,438	1,502,780,443	65.8%
Repurchase Agreements	16,500,000	16,500,000	16,500,000	0.7%
Bank Deposits & Interest Bearing Accounts	53,887,144	53,887,144	53,887,144	2.4%
Bankers Acceptances	-	-	-	0.0%
Commercial Paper	25,000,000	24,873,333	24,889,250	1.1%
Corporate Bonds	233,914,000	232,614,853	233,350,590	10.2%
Corp. Debt Guaranteed by US Govt. or Agencies	-	-	-	0.0%
Municipal Bonds	31,360,000	31,181,140	31,184,393	1.4%
Local Government Investment Pool (LGIP)	197,497,566	197,497,566	197,497,566	8.6%
<b>TOTAL</b>	<b>2,289,381,709</b>	<b>2,284,803,162</b>	<b>2,284,223,336</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.	443,998,000	443,670,697	442,080,779	19.4%
Federal Home Loan Bank	378,695,000	378,654,363	378,701,750	16.6%
Federal Farm Credit Bank	260,085,000	259,837,209	259,857,199	11.4%
United States Treasury	225,000,000	223,855,687	224,133,950	9.8%
Federal Agricultural Mortgage Corp.	202,750,000	202,543,237	202,433,043	8.9%
Federal National Mortgage Assoc.	188,195,000	187,309,019	187,365,602	8.2%
Toyota Motor Credit Corp.	112,617,000	112,319,090	112,605,241	4.9%
Apple Inc.	53,310,000	53,151,144	53,293,949	2.3%
3M Co.	28,177,000	27,893,205	28,068,244	1.2%
Procter & Gamble Co.	26,095,000	25,416,744	25,642,513	1.1%

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Issuer	Coupon	Maturity	Par Value	Book Value	Market Value
Federal Farm Credit Bank	1.070	5/1/2019	\$ 18,000,000	\$ 17,999,647	\$ 18,000,000
Daiwa Capital Markets America Inc., REPO	2.700	5/1/2019	\$ 16,500,000	\$ 16,500,000	\$ 16,500,000
Federal Home Loan Mortgage Corp.	0.000	5/20/2019	\$ 15,000,000	\$ 14,979,300	\$ 14,980,950
Toyota Motor Credit Corp., MTN	1.400	5/20/2019	\$ 5,000,000	\$ 4,999,870	\$ 4,997,000
Toyota Motor Credit Corp., MTN	0.000	5/20/2019	\$ 8,000,000	\$ 8,000,000	\$ 8,001,920
Federal Agricultural Mortgage Corp.	1.420	5/22/2019	\$ 10,000,000	\$ 9,999,880	\$ 9,993,800
Wells Fargo Bank, MTN	1.750	5/24/2019	\$ 7,000,000	\$ 6,999,933	\$ 6,996,360
Federal Home Loan Bank	1.375	5/28/2019	\$ 3,000,000	\$ 2,999,784	\$ 2,997,750
Federal Home Loan Bank	1.375	5/28/2019	\$ 3,000,000	\$ 2,999,784	\$ 2,997,750
Federal Home Loan Bank	1.375	5/28/2019	\$ 5,000,000	\$ 4,999,641	\$ 4,996,250
Federal Home Loan Bank	1.375	5/28/2019	\$ 5,000,000	\$ 4,999,641	\$ 4,996,250
Federal Home Loan Bank	1.375	5/28/2019	\$ 5,000,000	\$ 4,999,641	\$ 4,996,250
Federal Home Loan Mortgage Corp.	1.125	5/28/2019	\$ 1,390,000	\$ 1,389,810	\$ 1,388,596
Federal Home Loan Mortgage Corp.	1.125	5/28/2019	\$ 6,000,000	\$ 5,999,207	\$ 5,993,940
Federal Home Loan Mortgage Corp.	1.300	5/28/2019	\$ 10,600,000	\$ 10,599,967	\$ 10,590,672
Federal Home Loan Bank	2.250	5/30/2019	\$ 5,000,000	\$ 4,999,574	\$ 4,999,300
Federal Home Loan Mortgage Corp.	1.750	5/30/2019	\$ 10,000,000	\$ 10,002,352	\$ 9,994,500
Federal Home Loan Mortgage Corp.	1.750	5/30/2019	\$ 12,000,000	\$ 11,992,742	\$ 11,993,400
United States Treasury	1.125	5/31/2019	\$ 15,000,000	\$ 14,983,332	\$ 14,983,950
United States Treasury	1.500	5/31/2019	\$ 10,000,000	\$ 9,992,642	\$ 9,992,400
United States Treasury	1.250	5/31/2019	\$ 20,000,000	\$ 19,981,870	\$ 19,980,800
Federal Farm Credit Bank	1.300	6/6/2019	\$ 10,000,000	\$ 10,000,000	\$ 9,988,800
Federal Farm Credit Bank	1.375	6/6/2019	\$ 11,800,000	\$ 11,799,264	\$ 11,787,610
Federal Farm Credit Bank	1.375	6/6/2019	\$ 11,300,000	\$ 11,300,000	\$ 11,288,135
Federal National Mortgage Assoc.	1.400	6/13/2019	\$ 2,500,000	\$ 2,498,827	\$ 2,496,675
Federal Home Loan Bank	1.625	6/14/2019	\$ 10,000,000	\$ 10,001,994	\$ 9,990,100
Federal Home Loan Bank	1.625	6/14/2019	\$ 10,000,000	\$ 10,002,044	\$ 9,990,100
Federal Home Loan Bank	1.625	6/14/2019	\$ 5,000,000	\$ 5,000,961	\$ 4,995,050
Federal Home Loan Mortgage Corp.	1.180	6/14/2019	\$ 20,000,000	\$ 20,000,000	\$ 19,969,200
Multnomah County OR SD #1J, MUNI	1.450	6/15/2019	\$ 10,000,000	\$ 9,999,831	\$ 9,987,300

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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	\$ 9,999,709	\$ 9,987,300
United States Treasury	0.875	6/15/2019	\$ 25,000,000	\$ 24,954,968	\$ 24,951,750
Federal National Mortgage Assoc.	1.750	6/20/2019	\$ 3,594,000	\$ 3,596,474	\$ 3,590,298
Federal Home Loan Bank	1.125	6/21/2019	\$ 5,000,000	\$ 4,990,185	\$ 4,990,500
Federal Home Loan Mortgage Corp.	1.500	6/27/2019	\$ 15,000,000	\$ 14,973,503	\$ 14,977,500
Toyota Motor Credit Corp., CP	2.914	7/3/2019	\$ 25,000,000	\$ 24,873,333	\$ 24,889,250
Federal Farm Credit Bank	2.220	7/11/2019	\$ 17,000,000	\$ 16,999,785	\$ 16,993,710
Federal Home Loan Bank	1.400	7/15/2019	\$ 700,000	\$ 698,247	\$ 698,593
Toyota Motor Credit Corp., MTN	2.125	7/18/2019	\$ 2,000,000	\$ 1,996,568	\$ 1,998,040
Federal Home Loan Mortgage Corp.	0.875	7/19/2019	\$ 15,000,000	\$ 14,969,891	\$ 14,948,250
Federal Home Loan Mortgage Corp.	0.875	7/19/2019	\$ 5,000,000	\$ 4,999,114	\$ 4,982,750
Federal Home Loan Mortgage Corp.	0.875	7/19/2019	\$ 3,000,000	\$ 2,999,469	\$ 2,989,650
Apple Inc., MTN	1.100	8/2/2019	\$ 5,000,000	\$ 4,999,574	\$ 4,981,700
Federal National Mortgage Assoc.	0.875	8/2/2019	\$ 5,000,000	\$ 4,999,285	\$ 4,979,500
Federal Home Loan Bank	0.875	8/5/2019	\$ 10,000,000	\$ 9,998,312	\$ 9,959,900
Microsoft Co., MTN	1.100	8/8/2019	\$ 7,000,000	\$ 6,999,346	\$ 6,973,470
Federal Home Loan Mortgage Corp.	1.375	8/15/2019	\$ 20,000,000	\$ 19,973,354	\$ 19,937,200
Private Export Funding Corp.	1.450	8/15/2019	\$ 5,000,000	\$ 4,981,807	\$ 4,983,750
Federal National Mortgage Assoc.	1.200	8/16/2019	\$ 20,000,000	\$ 19,962,180	\$ 19,922,200
Federal Home Loan Bank	2.375	8/20/2019	\$ 9,750,000	\$ 9,746,932	\$ 9,748,245
Federal National Mortgage Assoc.	1.000	8/28/2019	\$ 12,595,000	\$ 12,525,854	\$ 12,533,662
Federal Agricultural Mortgage Corp.	2.480	9/6/2019	\$ 15,000,000	\$ 15,000,000	\$ 14,999,100
Apple Inc., MTN	1.500	9/12/2019	\$ 9,910,000	\$ 9,864,013	\$ 9,872,441
Federal Home Loan Bank	2.375	9/13/2019	\$ 6,500,000	\$ 6,498,913	\$ 6,497,595
Federal Home Loan Bank	2.000	9/13/2019	\$ 11,090,000	\$ 11,071,818	\$ 11,071,480
Cisco Systems Inc., MTN	1.400	9/20/2019	\$ 10,000,000	\$ 9,998,562	\$ 9,954,400
Federal Home Loan Bank	2.450	9/23/2019	\$ 10,000,000	\$ 9,998,527	\$ 9,999,200
Federal Home Loan Bank	2.450	9/23/2019	\$ 4,825,000	\$ 4,824,289	\$ 4,824,614
JP Morgan Chase Bank NA, MTN	1.650	9/23/2019	\$ 2,290,000	\$ 2,287,880	\$ 2,281,275
Federal Home Loan Bank	1.000	9/26/2019	\$ 5,000,000	\$ 4,999,421	\$ 4,971,300

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Issuer	Coupon	Maturity	Par Value	Book Value	Market Value
Federal Farm Credit Bank	1.550	9/27/2019	\$ 15,000,000	\$ 14,998,842	\$ 14,946,450
Federal Home Loan Mortgage Corp.	1.500	9/27/2019	\$ 10,000,000	\$ 10,000,000	\$ 9,959,900
United States Treasury	1.375	9/30/2019	\$ 20,000,000	\$ 19,914,050	\$ 19,908,600
United States Treasury	1.750	9/30/2019	\$ 10,000,000	\$ 9,973,489	\$ 9,970,300
Federal Home Loan Mortgage Corp.	1.250	10/2/2019	\$ 15,000,000	\$ 14,977,693	\$ 14,924,100
Federal National Mortgage Assoc.	0.000	10/9/2019	\$ 20,000,000	\$ 19,758,748	\$ 19,780,600
Federal National Mortgage Assoc.	0.000	10/9/2019	\$ 5,000,000	\$ 4,961,833	\$ 4,945,150
Federal National Mortgage Assoc.	0.000	10/9/2019	\$ 4,035,000	\$ 4,000,722	\$ 3,990,736
Federal National Mortgage Assoc.	0.000	10/9/2019	\$ 10,000,000	\$ 9,921,218	\$ 9,890,300
Federal National Mortgage Assoc.	0.000	10/9/2019	\$ 8,750,000	\$ 8,653,256	\$ 8,654,013
Federal Home Loan Bank	1.125	10/11/2019	\$ 3,620,000	\$ 3,594,087	\$ 3,597,737
Resolution Trust Funding Corp.	0.000	10/15/2019	\$ 10,000,000	\$ 9,873,365	\$ 9,891,700
Federal National Mortgage Assoc.	1.200	10/18/2019	\$ 3,000,000	\$ 2,996,176	\$ 2,982,810
Federal Home Loan Mortgage Corp.	1.625	10/25/2019	\$ 10,000,000	\$ 9,999,819	\$ 9,961,400
Wells Fargo Bank, MTN	2.150	12/6/2019	\$ 10,000,000	\$ 9,997,234	\$ 9,970,100
Federal Farm Credit Bank	1.500	12/19/2019	\$ 6,250,000	\$ 6,243,042	\$ 6,216,250
Federal Home Loan Bank	0.000	12/26/2019	\$ 8,995,000	\$ 8,850,480	\$ 8,852,879
United States Treasury	1.875	12/31/2019	\$ 25,000,000	\$ 24,908,125	\$ 24,901,500
Toyota Motor Credit Corp., MTN	2.200	1/10/2020	\$ 8,102,000	\$ 8,073,280	\$ 8,095,437
Federal Home Loan Mortgage Corp.	1.500	1/17/2020	\$ 15,000,000	\$ 14,972,429	\$ 14,905,350
United States Treasury	1.375	1/31/2020	\$ 20,000,000	\$ 19,793,729	\$ 19,842,200
Federal Farm Credit Bank	0.000	2/3/2020	\$ 2,045,000	\$ 2,045,659	\$ 2,045,143
Federal Farm Credit Bank	1.250	2/10/2020	\$ 17,550,000	\$ 17,513,898	\$ 17,400,299
Federal Home Loan Bank	2.125	2/11/2020	\$ 5,000,000	\$ 4,996,438	\$ 4,987,550
Federal Home Loan Bank	2.125	2/11/2020	\$ 5,000,000	\$ 4,996,438	\$ 4,987,550
Federal Home Loan Bank	2.125	2/11/2020	\$ 5,000,000	\$ 4,996,438	\$ 4,987,550
Federal Agricultural Mortgage Corp.	2.400	2/12/2020	\$ 10,000,000	\$ 9,964,303	\$ 9,996,700
Federal Home Loan Bank	1.520	2/28/2020	\$ 6,860,000	\$ 6,845,814	\$ 6,811,911
Federal National Mortgage Assoc.	1.500	2/28/2020	\$ 17,871,000	\$ 17,731,791	\$ 17,744,295
Federal National Mortgage Assoc.	1.500	2/28/2020	\$ 7,350,000	\$ 7,283,182	\$ 7,297,889

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Issuer	Coupon	Maturity	Par Value	Book Value	Market Value
Federal Farm Credit Bank	0.000	3/12/2020	\$ 8,000,000	\$ 7,999,792	\$ 7,996,160
Toyota Motor Credit Corp., MTN	2.150	3/12/2020	\$ 6,170,000	\$ 6,121,831	\$ 6,154,452
Toyota Motor Credit Corp., MTN	2.150	3/12/2020	\$ 5,000,000	\$ 4,974,660	\$ 4,987,400
Federal Home Loan Bank	4.125	3/13/2020	\$ 12,315,000	\$ 12,486,122	\$ 12,492,582
Private Export Funding Corp.	2.250	3/15/2020	\$ 1,000,000	\$ 1,004,560	\$ 997,870
Private Export Funding Corp.	2.250	3/15/2020	\$ 10,000,000	\$ 10,023,861	\$ 9,978,700
Tennessee Valley Authority	2.250	3/15/2020	\$ 5,000,000	\$ 4,995,321	\$ 4,990,050
Federal Farm Credit Bank	1.450	3/20/2020	\$ 10,475,000	\$ 10,373,743	\$ 10,390,886
Federal Farm Credit Bank	2.730	3/25/2020	\$ 620,000	\$ 619,326	\$ 621,965
Federal Home Loan Bank	2.375	3/30/2020	\$ 5,000,000	\$ 4,978,917	\$ 4,999,700
Federal Home Loan Bank	2.375	3/30/2020	\$ 3,500,000	\$ 3,499,717	\$ 3,499,790
Federal Home Loan Bank	2.375	3/30/2020	\$ 5,000,000	\$ 4,999,596	\$ 4,999,700
Federal Home Loan Bank	2.375	3/30/2020	\$ 3,000,000	\$ 2,999,757	\$ 2,999,820
Federal Home Loan Bank	2.375	3/30/2020	\$ 5,000,000	\$ 4,999,596	\$ 4,999,700
Federal Farm Credit Bank	0.000	4/14/2020	\$ 10,000,000	\$ 10,000,000	\$ 9,998,500
Federal Home Loan Mortgage Corp.	1.375	4/20/2020	\$ 5,000,000	\$ 4,994,458	\$ 4,951,050
Federal Home Loan Mortgage Corp.	1.375	4/20/2020	\$ 5,000,000	\$ 4,994,458	\$ 4,951,050
Federal Home Loan Mortgage Corp.	2.500	4/23/2020	\$ 5,000,000	\$ 4,982,308	\$ 5,004,700
Federal Home Loan Mortgage Corp.	2.500	4/23/2020	\$ 4,000,000	\$ 3,999,571	\$ 4,003,760
Federal Home Loan Mortgage Corp.	2.500	4/23/2020	\$ 5,000,000	\$ 4,981,277	\$ 5,004,700
Federal Farm Credit Bank	2.500	4/27/2020	\$ 10,000,000	\$ 9,994,223	\$ 10,012,300
United States Treasury	2.375	4/30/2020	\$ 25,000,000	\$ 24,966,630	\$ 24,992,250
Apple Inc., MTN	0.000	5/6/2020	\$ 20,000,000	\$ 20,018,792	\$ 20,050,400
United States Treasury	1.500	5/15/2020	\$ 25,000,000	\$ 24,729,728	\$ 24,773,500
Federal Agricultural Mortgage Corp.	0.000	5/26/2020	\$ 20,000,000	\$ 20,000,000	\$ 19,995,400
Federal Home Loan Mortgage Corp.	1.500	5/27/2020	\$ 2,000,000	\$ 1,990,335	\$ 1,980,680
Federal Home Loan Bank	2.625	5/28/2020	\$ 5,000,000	\$ 4,999,040	\$ 5,013,400
Federal Home Loan Bank	2.625	5/28/2020	\$ 5,000,000	\$ 4,999,040	\$ 5,013,400
Federal Home Loan Bank	2.625	5/28/2020	\$ 5,000,000	\$ 4,987,789	\$ 5,013,400
Federal Home Loan Bank	2.625	5/28/2020	\$ 15,000,000	\$ 14,997,119	\$ 15,040,200

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Federal Home Loan Bank	2.625	5/28/2020	\$ 5,000,000	\$ 4,999,040	\$ 5,013,400
Federal Agricultural Mortgage Corp.	1.610	5/29/2020	\$ 10,000,000	\$ 9,997,785	\$ 9,918,000
Federal Agricultural Mortgage Corp.	1.610	5/29/2020	\$ 14,500,000	\$ 14,494,626	\$ 14,381,100
United States Treasury	2.500	5/31/2020	\$ 10,000,000	\$ 9,967,105	\$ 10,012,100
Federal Home Loan Mortgage Corp.	1.900	6/5/2020	\$ 25,000,000	\$ 25,000,000	\$ 24,870,500
Federal Home Loan Bank	2.400	6/9/2020	\$ 8,000,000	\$ 8,000,509	\$ 8,001,680
Federal National Mortgage Assoc.	1.650	6/9/2020	\$ 20,000,000	\$ 20,000,000	\$ 19,836,600
Federal Home Loan Bank	2.000	6/12/2020	\$ 25,000,000	\$ 25,000,000	\$ 24,889,000
Federal Home Loan Bank	3.375	6/12/2020	\$ 1,850,000	\$ 1,868,197	\$ 1,870,739
Federal Home Loan Bank	3.375	6/12/2020	\$ 15,335,000	\$ 15,504,589	\$ 15,506,905
Federal Home Loan Bank	1.375	6/12/2020	\$ 615,000	\$ 607,748	\$ 608,174
Federal Farm Credit Bank	1.800	6/15/2020	\$ 2,905,000	\$ 2,906,281	\$ 2,886,495
Multnomah County OR SD #1J, MUNI	1.650	6/15/2020	\$ 2,500,000	\$ 2,475,730	\$ 2,477,500
Federal Farm Credit Bank	1.980	6/17/2020	\$ 1,250,000	\$ 1,242,745	\$ 1,244,800
Federal Farm Credit Bank	0.000	6/25/2020	\$ 3,000,000	\$ 3,000,044	\$ 2,999,640
Oregon School Boards Association, MUNI	0.000	6/30/2020	\$ 3,150,000	\$ 3,041,325	\$ 3,058,209
Federal Farm Credit Bank	0.000	7/27/2020	\$ 15,000,000	\$ 15,000,000	\$ 15,004,800
Federal Home Loan Mortgage Corp.	1.550	7/30/2020	\$ 950,000	\$ 937,982	\$ 939,987
State of Oregon, MUNI	2.027	8/1/2020	\$ 5,210,000	\$ 5,168,931	\$ 5,177,229
State of Oregon, MUNI	2.027	8/1/2020	\$ 500,000	\$ 495,614	\$ 496,855
Federal Farm Credit Bank	2.625	8/3/2020	\$ 15,750,000	\$ 15,744,275	\$ 15,750,473
3M Co., MTN	2.000	8/7/2020	\$ 12,500,000	\$ 12,361,254	\$ 12,431,625
United States Treasury	1.375	8/31/2020	\$ 10,000,000	\$ 9,810,934	\$ 9,871,500
Federal Home Loan Bank	2.440	9/9/2020	\$ 705,000	\$ 704,356	\$ 705,783
Federal Home Loan Mortgage Corp.	1.990	9/14/2020	\$ 20,000,000	\$ 20,000,000	\$ 19,852,200
Federal National Mortgage Assoc.	1.450	9/15/2020	\$ 2,000,000	\$ 1,985,469	\$ 1,974,040
Federal Home Loan Bank	2.450	9/28/2020	\$ 5,000,000	\$ 4,995,695	\$ 5,005,250
Federal Home Loan Mortgage Corp.	1.600	9/28/2020	\$ 6,250,000	\$ 6,249,560	\$ 6,180,688
Federal Home Loan Mortgage Corp.	1.750	9/28/2020	\$ 10,000,000	\$ 10,000,000	\$ 9,907,900
Federal Home Loan Mortgage Corp.	1.700	9/29/2020	\$ 7,605,000	\$ 7,587,237	\$ 7,530,091

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United States Treasury	2.000	9/30/2020	\$ 10,000,000	\$ 9,879,086	\$ 9,953,100
Federal Home Loan Bank	2.625	10/1/2020	\$ 5,000,000	\$ 4,992,617	\$ 5,019,450
Federal Home Loan Bank	2.625	10/1/2020	\$ 5,000,000	\$ 4,992,617	\$ 5,019,450
Federal Home Loan Bank	2.625	10/1/2020	\$ 5,000,000	\$ 4,992,617	\$ 5,019,450
Federal Agricultural Mortgage Corp.	2.930	10/1/2020	\$ 10,000,000	\$ 10,002,666	\$ 10,077,200
Federal Home Loan Bank	2.520	10/9/2020	\$ 10,000,000	\$ 10,000,000	\$ 10,001,300
Toyota Motor Credit Corp., MTN	0.000	10/9/2020	\$ 20,000,000	\$ 20,000,000	\$ 20,013,000
Federal Agricultural Mortgage Corp.	1.540	10/15/2020	\$ 2,500,000	\$ 2,488,510	\$ 2,470,475
Federal Home Loan Mortgage Corp.	2.500	10/15/2020	\$ 15,000,000	\$ 15,000,000	\$ 15,001,950
Federal National Mortgage Assoc.	2.875	10/30/2020	\$ 5,000,000	\$ 4,997,821	\$ 5,039,850
Federal National Mortgage Assoc.	2.875	10/30/2020	\$ 10,000,000	\$ 9,995,644	\$ 10,079,700
Federal Farm Credit Bank	0.000	11/9/2020	\$ 17,250,000	\$ 17,245,784	\$ 17,219,813
Federal Home Loan Mortgage Corp.	1.875	11/17/2020	\$ 15,000,000	\$ 14,992,588	\$ 14,901,000
Federal Agricultural Mortgage Corp.	0.000	1/4/2021	\$ 25,000,000	\$ 25,000,000	\$ 24,983,500
Toyota Motor Credit Corp., MTN	3.050	1/8/2021	\$ 2,000,000	\$ 1,998,987	\$ 2,016,740
Toyota Motor Credit Corp., MTN	0.000	1/8/2021	\$ 10,000,000	\$ 10,000,000	\$ 10,054,100
Federal Home Loan Mortgage Corp.	2.080	2/16/2021	\$ 15,000,000	\$ 15,000,000	\$ 14,928,150
Federal Home Loan Mortgage Corp.	2.375	2/16/2021	\$ 2,500,000	\$ 2,496,052	\$ 2,501,350
Federal Home Loan Mortgage Corp.	2.375	2/16/2021	\$ 2,500,000	\$ 2,496,052	\$ 2,501,350
Federal Home Loan Mortgage Corp.	2.375	2/16/2021	\$ 2,500,000	\$ 2,496,052	\$ 2,501,350
Federal Agricultural Mortgage Corp.	1.900	2/22/2021	\$ 10,000,000	\$ 9,996,532	\$ 9,919,800
Apple Inc., MTN	2.250	2/23/2021	\$ 6,920,000	\$ 6,835,208	\$ 6,892,182
Apple Inc., MTN	2.250	2/23/2021	\$ 6,782,000	\$ 6,701,318	\$ 6,754,736
Federal Farm Credit Bank	2.500	3/1/2021	\$ 4,200,000	\$ 4,182,665	\$ 4,212,558
Federal Agricultural Mortgage Corp.	2.680	3/1/2021	\$ 25,000,000	\$ 25,000,000	\$ 25,143,250
Federal Agricultural Mortgage Corp.	1.950	4/1/2021	\$ 1,000,000	\$ 983,535	\$ 992,450
Toyota Motor Credit Corp., MTN	2.950	4/13/2021	\$ 1,500,000	\$ 1,493,476	\$ 1,510,470
Toyota Motor Credit Corp., MTN	0.000	4/13/2021	\$ 1,920,000	\$ 1,909,365	\$ 1,924,397
Federal Agricultural Mortgage Corp.	1.820	4/16/2021	\$ 9,500,000	\$ 9,460,288	\$ 9,404,335
Federal Agricultural Mortgage Corp.	2.650	4/19/2021	\$ 5,000,000	\$ 4,996,882	\$ 5,028,550

# CITY OF PORTLAND, OREGON

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(Unaudited)

## PORTFOLIO HOLDINGS

Issuer	Coupon	Maturity	Par Value	Book Value	Market Value
Federal Agricultural Mortgage Corp.	2.650	4/19/2021	\$ 10,000,000	\$ 9,978,280	\$ 10,057,100
Federal Farm Credit Bank	2.625	4/23/2021	\$ 10,000,000	\$ 9,981,422	\$ 10,057,300
Federal Agricultural Mortgage Corp.	2.850	5/3/2021	\$ 6,000,000	\$ 6,000,000	\$ 6,000,120
Federal Home Loan Mortgage Corp.	1.890	5/3/2021	\$ 15,000,000	\$ 14,947,861	\$ 14,855,700
Federal Agricultural Mortgage Corp.	1.830	5/17/2021	\$ 17,000,000	\$ 16,929,951	\$ 16,824,390
Toyota Motor Credit Corp., MTN	2.750	5/17/2021	\$ 2,000,000	\$ 1,987,653	\$ 2,006,520
Toyota Motor Credit Corp., MTN	2.750	5/17/2021	\$ 5,925,000	\$ 5,890,066	\$ 5,944,316
Alphabet Inc., MTN	3.625	5/19/2021	\$ 1,000,000	\$ 1,022,777	\$ 1,023,460
Federal Home Loan Mortgage Corp.	2.020	5/25/2021	\$ 15,000,000	\$ 14,997,329	\$ 14,891,550
Federal Home Loan Bank	2.000	5/28/2021	\$ 12,500,000	\$ 12,496,290	\$ 12,370,625
Federal Home Loan Mortgage Corp.	2.120	5/28/2021	\$ 25,000,000	\$ 25,000,000	\$ 24,863,500
Federal Home Loan Mortgage Corp.	2.650	6/3/2021	\$ 25,000,000	\$ 25,000,000	\$ 25,003,250
Federal Farm Credit Bank	1.870	6/14/2021	\$ 10,000,000	\$ 9,992,890	\$ 9,905,500
Federal National Mortgage Assoc.	2.750	6/22/2021	\$ 15,000,000	\$ 14,997,526	\$ 15,138,300
Federal Home Loan Bank	1.125	7/14/2021	\$ 5,000,000	\$ 4,989,126	\$ 4,871,850
US Dept. of Housing and Urban Dev.	2.570	8/1/2021	\$ 1,500,000	\$ 1,500,000	\$ 1,500,000
Federal Farm Credit Bank	2.750	9/1/2021	\$ 3,800,000	\$ 3,790,930	\$ 3,800,190
3M Co., MTN	1.625	9/19/2021	\$ 3,510,000	\$ 3,413,803	\$ 3,438,291
3M Co., MTN	1.625	9/19/2021	\$ 2,167,000	\$ 2,122,554	\$ 2,122,728
Federal Home Loan Bank	2.700	9/28/2021	\$ 6,500,000	\$ 6,500,000	\$ 6,501,300
Procter & Gamble Co., MTN	1.700	11/3/2021	\$ 16,095,000	\$ 15,636,605	\$ 15,815,913
Procter & Gamble Co., MTN	1.700	11/3/2021	\$ 10,000,000	\$ 9,780,139	\$ 9,826,600
Colgate-Palmolive Co., MTN	2.450	11/15/2021	\$ 1,425,000	\$ 1,402,273	\$ 1,430,828
Federal Farm Credit Bank	2.800	12/17/2021	\$ 3,494,000	\$ 3,505,583	\$ 3,539,876
Apple Inc., MTN	0.000	2/9/2022	\$ 4,698,000	\$ 4,732,239	\$ 4,742,490
Toyota Motor Credit Corp., MTN	2.850	2/18/2022	\$ 10,000,000	\$ 10,000,000	\$ 10,012,200
3M Co., MTN	2.750	3/1/2022	\$ 10,000,000	\$ 9,995,594	\$ 10,075,600
Federal Home Loan Bank	2.850	3/28/2022	\$ 15,000,000	\$ 15,000,000	\$ 15,003,450
Federal National Mortgage Assoc.	2.250	4/12/2022	\$ 7,500,000	\$ 7,475,810	\$ 7,486,575
Federal National Mortgage Assoc.	2.250	4/12/2022	\$ 5,000,000	\$ 4,983,873	\$ 4,991,050



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Federal Farm Credit Bank	2.800	4/27/2022	\$ 4,000,000	\$ 3,995,787	\$ 4,051,480
Federal Farm Credit Bank	2.800	4/27/2022	\$ 11,396,000	\$ 11,383,907	\$ 11,542,667
Federal Farm Credit Bank	2.200	5/16/2022	\$ 10,000,000	\$ 9,977,674	\$ 9,955,400
Federal Home Loan Mortgage Corp.	2.220	5/16/2022	\$ 15,000,000	\$ 15,000,000	\$ 14,851,950
Federal Home Loan Bank	2.750	6/10/2022	\$ 10,865,000	\$ 10,846,366	\$ 11,002,768
Federal Home Loan Bank	4.000	8/24/2022	\$ 1,750,000	\$ 1,749,421	\$ 1,740,603
Federal Home Loan Mortgage Corp.	2.150	9/29/2022	\$ 5,000,000	\$ 5,000,000	\$ 4,969,850
Federal Agricultural Mortgage Corp.	0.000	10/13/2022	\$ 2,250,000	\$ 2,250,000	\$ 2,247,773
Federal Home Loan Mortgage Corp.	2.350	11/22/2022	\$ 12,703,000	\$ 12,698,930	\$ 12,635,166
Federal National Mortgage Assoc.	2.375	1/19/2023	\$ 4,000,000	\$ 3,983,330	\$ 4,011,360
Federal Home Loan Bank	3.170	6/13/2023	\$ 13,420,000	\$ 13,409,967	\$ 13,426,978
Federal Home Loan Bank	2.500	2/13/2024	\$ 10,000,000	\$ 9,966,077	\$ 10,071,000
Federal Home Loan Bank	2.500	2/13/2024	\$ 5,000,000	\$ 4,983,038	\$ 5,035,500
			<u>\$ 2,037,997,000</u>	<u>\$ 2,033,418,452</u>	<u>\$ 2,032,838,627</u>

(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	103,501
US Bank	1,623,965
Wells Fargo Bank	48,091,092
<i>SUBTOTAL DDA Accounts</i>	<i>49,818,558</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	248,116
Columbia State Bank	246,172
Beneficial State Bank	497,734
OnPoint Community Credit Union	250,695
Willamette Community Bank	2,058,242
The Commerce Bank of Oregon	250,978
Umpqua Bank	246,456
Unitus Community Credit Union	250,986
US Bank	19,206
<i>SUBTOTAL Interest Bearing Accounts / CD's</i>	<i>4,068,585</i>
<b>TOTAL BANK DEPOSITS</b>	<b>\$53,887,144</b>

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## ASSET ALLOCATION BY MARKET VALUE

