

# CITY OF PORTLAND, OREGON

July 31, 2019

(Unaudited)

## INVESTMENT PORTFOLIO SUMMARY

<b>PORTFOLIO MARKET VALUE</b>	\$ 1,998,222,877
<b>GROSS PORTFOLIO YIELD (mo. avg.)</b>	2.33%
<b>WEIGHTED AVERAGE MATURITY/days (mo. avg.)</b>	458

<b>Investment Type</b>	<b>Par Value</b>	<b>Book Value</b>	<b>Market Value</b>	<b>%</b>
US Treasury Securities	195,000,000	194,081,119	194,547,800	9.74%
US Government Agency Securities	1,269,656,000	1,268,919,084	1,271,420,992	63.63%
Repurchase Agreements	45,500,000	45,500,000	45,500,000	2.28%
Bank Deposits & Interest Bearing Accounts	32,628,961	32,628,961	32,628,961	1.63%
Bankers Acceptances	-	-	-	0.00%
Commercial Paper	-	-	-	0.00%
Corporate Bonds	404,256,000	402,907,835	404,905,692	20.26%
Corp. Debt Guaranteed by US Govt. or Agencies	-	-	-	0.00%
Municipal Bonds	11,360,000	11,219,771	11,290,445	0.57%
Local Government Investment Pool (LGIP)	37,928,986	37,928,986	37,928,986	1.90%
<b>TOTAL</b>	<b>1,996,329,948</b>	<b>1,993,185,757</b>	<b>1,998,222,877</b>	<b>100.00%</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 Bank	326,275,000	326,447,692	327,569,167	16.39%
Federal Home Loan Mortgage Corp.	298,513,000	298,344,430	298,144,628	14.92%
Federal Farm Credit Bank	240,435,000	240,311,501	240,885,524	12.05%
Federal Agricultural Mortgage Corp.	196,750,000	196,577,776	196,998,920	9.86%
United States Treasury	195,000,000	194,081,119	194,547,800	9.74%
Federal National Mortgage Assoc.	175,183,000	174,780,515	175,354,963	8.78%
Apple Inc.	100,741,000	100,568,628	101,073,046	5.06%
Toyota Motor Credit Corp.	92,617,000	92,489,417	92,772,180	4.64%
3M Co.	69,127,000	68,713,532	68,938,497	3.45%
Microsoft Corp.	63,880,000	63,967,814	64,309,526	3.22%

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## PORTFOLIO HOLDINGS

Issuer	Coupon	Maturity	Par Value	Book Value	Market Value
Jefferies & Co. Inc., REPO	2.450	8/1/2019	\$ 30,000,000	\$ 30,000,000	\$ 30,000,000
Jefferies & Co. Inc., REPO	2.520	8/1/2019	\$ 15,500,000	\$ 15,500,000	\$ 15,500,000
Apple Inc., MTN	1.100	8/2/2019	\$ 5,000,000	\$ 4,999,995	\$ 5,000,000
Federal National Mortgage Assoc.	0.875	8/2/2019	\$ 5,000,000	\$ 4,999,992	\$ 4,999,800
Federal Home Loan Bank	0.875	8/5/2019	\$ 10,000,000	\$ 9,999,929	\$ 9,998,500
Microsoft Co., MTN	1.100	8/8/2019	\$ 7,000,000	\$ 6,999,953	\$ 6,998,320
Federal Home Loan Mortgage Corp.	1.375	8/15/2019	\$ 20,000,000	\$ 19,996,447	\$ 19,992,800
Private Export Funding Corp.	1.450	8/15/2019	\$ 5,000,000	\$ 4,997,574	\$ 4,998,250
Federal National Mortgage Assoc.	1.200	8/16/2019	\$ 20,000,000	\$ 19,994,648	\$ 19,993,200
Federal Home Loan Bank	2.375	8/20/2019	\$ 9,750,000	\$ 9,749,470	\$ 9,750,585
Federal National Mortgage Assoc.	1.000	8/28/2019	\$ 12,595,000	\$ 12,579,179	\$ 12,583,665
Federal Agricultural Mortgage Corp.	2.480	9/6/2019	\$ 15,000,000	\$ 15,000,000	\$ 15,005,100
Apple Inc., MTN	1.500	9/12/2019	\$ 9,910,000	\$ 9,895,716	\$ 9,901,477
Federal Home Loan Bank	2.375	9/13/2019	\$ 6,500,000	\$ 6,499,657	\$ 6,501,170
Federal Home Loan Bank	2.000	9/13/2019	\$ 11,090,000	\$ 11,084,258	\$ 11,087,228
Cisco Systems Inc., MTN	1.400	9/20/2019	\$ 10,000,000	\$ 9,999,497	\$ 9,988,000
Federal Home Loan Bank	2.450	9/23/2019	\$ 10,000,000	\$ 9,999,465	\$ 10,003,600
Federal Home Loan Bank	2.450	9/23/2019	\$ 4,825,000	\$ 4,824,742	\$ 4,826,737
JP Morgan Chase Bank NA, MTN	1.650	9/23/2019	\$ 2,290,000	\$ 2,289,229	\$ 2,287,641
Federal Home Loan Bank	1.000	9/26/2019	\$ 5,000,000	\$ 4,999,782	\$ 4,990,950
Federal Farm Credit Bank	1.550	9/27/2019	\$ 15,000,000	\$ 14,999,559	\$ 14,985,600
Federal Home Loan Mortgage Corp.	1.500	9/27/2019	\$ 10,000,000	\$ 10,000,000	\$ 9,989,900
United States Treasury	1.375	9/30/2019	\$ 20,000,000	\$ 19,965,732	\$ 19,974,400
United States Treasury	1.750	9/30/2019	\$ 10,000,000	\$ 9,989,430	\$ 9,993,300
Federal Home Loan Mortgage Corp.	1.250	10/2/2019	\$ 15,000,000	\$ 14,991,048	\$ 14,976,300
Federal National Mortgage Assoc.	0.000	10/9/2019	\$ 5,000,000	\$ 4,983,677	\$ 4,978,750
Federal National Mortgage Assoc.	0.000	10/9/2019	\$ 4,035,000	\$ 4,020,340	\$ 4,017,851
Federal National Mortgage Assoc.	0.000	10/9/2019	\$ 10,000,000	\$ 9,966,307	\$ 9,957,500
Federal National Mortgage Assoc.	0.000	10/9/2019	\$ 8,750,000	\$ 8,708,625	\$ 8,712,813
Federal Home Loan Bank	1.125	10/11/2019	\$ 3,620,000	\$ 3,608,733	\$ 3,612,470

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Issuer	Coupon	Maturity	Par Value	Book Value	Market Value
Resolution Trust Funding Corp.	0.000	10/15/2019	\$ 10,000,000	\$ 9,942,713	\$ 9,953,900
Federal National Mortgage Assoc.	1.200	10/18/2019	\$ 3,000,000	\$ 2,998,247	\$ 2,993,970
Federal Home Loan Mortgage Corp.	1.625	10/25/2019	\$ 10,000,000	\$ 9,999,913	\$ 9,988,100
Wells Fargo Bank, MTN	2.150	12/6/2019	\$ 10,000,000	\$ 9,998,399	\$ 9,993,700
Federal Farm Credit Bank	1.500	12/19/2019	\$ 6,250,000	\$ 6,245,807	\$ 6,236,563
United States Treasury	1.875	12/31/2019	\$ 25,000,000	\$ 24,942,625	\$ 24,974,500
Toyota Motor Credit Corp., MTN	2.200	1/10/2020	\$ 8,102,000	\$ 8,083,734	\$ 8,095,599
Federal Home Loan Mortgage Corp.	1.500	1/17/2020	\$ 15,000,000	\$ 14,982,192	\$ 14,957,100
United States Treasury	1.375	1/31/2020	\$ 20,000,000	\$ 19,862,486	\$ 19,920,400
Federal Farm Credit Bank	0.000	2/3/2020	\$ 2,045,000	\$ 2,045,442	\$ 2,044,755
Apple Inc., MTN	1.900	2/7/2020	\$ 4,000,000	\$ 3,987,157	\$ 3,989,800
Federal Farm Credit Bank	1.250	2/10/2020	\$ 17,550,000	\$ 17,525,631	\$ 17,476,817
Federal Home Loan Bank	2.125	2/11/2020	\$ 5,000,000	\$ 4,997,592	\$ 4,998,600
Federal Home Loan Bank	2.125	2/11/2020	\$ 5,000,000	\$ 4,997,592	\$ 4,998,600
Federal Home Loan Bank	2.125	2/11/2020	\$ 5,000,000	\$ 4,997,592	\$ 4,998,600
Federal Agricultural Mortgage Corp.	2.400	2/12/2020	\$ 10,000,000	\$ 9,975,822	\$ 9,998,000
Federal Home Loan Bank	1.520	2/28/2020	\$ 6,860,000	\$ 6,850,146	\$ 6,839,900
Federal National Mortgage Assoc.	1.500	2/28/2020	\$ 7,350,000	\$ 7,303,586	\$ 7,323,761
Federal National Mortgage Assoc.	1.500	2/28/2020	\$ 17,871,000	\$ 17,774,301	\$ 17,807,201
Federal Farm Credit Bank	0.000	3/12/2020	\$ 8,000,000	\$ 7,999,853	\$ 7,996,640
Toyota Motor Credit Corp., MTN	2.150	3/12/2020	\$ 6,170,000	\$ 6,135,880	\$ 6,163,090
Toyota Motor Credit Corp., MTN	2.150	3/12/2020	\$ 5,000,000	\$ 4,982,051	\$ 4,994,400
Federal Home Loan Bank	4.125	3/13/2020	\$ 12,315,000	\$ 12,436,371	\$ 12,471,524
Private Export Funding Corp.	2.250	3/15/2020	\$ 1,000,000	\$ 1,003,242	\$ 1,000,350
Private Export Funding Corp.	2.250	3/15/2020	\$ 10,000,000	\$ 10,016,968	\$ 10,003,500
Tennessee Valley Authority	2.250	3/15/2020	\$ 5,000,000	\$ 4,996,672	\$ 5,001,800
Federal Farm Credit Bank	1.450	3/20/2020	\$ 10,475,000	\$ 10,402,538	\$ 10,435,300
Federal Farm Credit Bank	2.730	3/25/2020	\$ 620,000	\$ 619,514	\$ 622,722
Federal Home Loan Bank	2.375	3/30/2020	\$ 5,000,000	\$ 4,984,731	\$ 5,009,700
Federal Home Loan Bank	2.375	3/30/2020	\$ 3,500,000	\$ 3,499,796	\$ 3,506,790

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Issuer	Coupon	Maturity	Par Value	Book Value	Market Value
Federal Home Loan Bank	2.375	3/30/2020	\$ 5,000,000	\$ 4,999,707	\$ 5,009,700
Federal Home Loan Bank	2.375	3/30/2020	\$ 3,000,000	\$ 2,999,824	\$ 3,005,820
Federal Home Loan Bank	2.375	3/30/2020	\$ 5,000,000	\$ 4,999,707	\$ 5,009,700
United States Treasury	1.375	3/31/2020	\$ 15,000,000	\$ 14,934,428	\$ 14,925,000
United States Treasury	1.375	3/31/2020	\$ 15,000,000	\$ 14,936,458	\$ 14,925,000
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	\$ 4,995,899	\$ 4,973,950
Federal Home Loan Mortgage Corp.	1.375	4/20/2020	\$ 5,000,000	\$ 4,995,899	\$ 4,973,950
Federal Home Loan Mortgage Corp.	2.500	4/23/2020	\$ 4,000,000	\$ 3,999,682	\$ 4,010,880
Federal Home Loan Mortgage Corp.	2.500	4/23/2020	\$ 5,000,000	\$ 4,986,103	\$ 5,013,600
Federal Home Loan Mortgage Corp.	2.500	4/23/2020	\$ 5,000,000	\$ 4,986,868	\$ 5,013,600
Federal Farm Credit Bank	2.500	4/27/2020	\$ 10,000,000	\$ 9,995,696	\$ 10,032,800
United States Treasury	2.375	4/30/2020	\$ 25,000,000	\$ 24,975,018	\$ 25,045,000
Apple Inc., MTN	2.000	5/6/2020	\$ 13,481,000	\$ 13,434,265	\$ 13,460,644
Apple Inc., MTN	0.000	5/6/2020	\$ 20,000,000	\$ 20,014,144	\$ 20,039,000
United States Treasury	1.500	5/15/2020	\$ 25,000,000	\$ 24,794,991	\$ 24,880,000
Federal Agricultural Mortgage Corp.	0.000	5/26/2020	\$ 20,000,000	\$ 20,000,000	\$ 19,996,400
Federal Home Loan Mortgage Corp.	1.500	5/27/2020	\$ 2,000,000	\$ 1,992,607	\$ 1,988,820
Federal Home Loan Bank	2.625	5/28/2020	\$ 5,000,000	\$ 4,999,265	\$ 5,024,000
Federal Home Loan Bank	2.625	5/28/2020	\$ 5,000,000	\$ 4,999,265	\$ 5,024,000
Federal Home Loan Bank	2.625	5/28/2020	\$ 5,000,000	\$ 4,999,265	\$ 5,024,000
Federal Home Loan Bank	2.625	5/28/2020	\$ 15,000,000	\$ 14,997,795	\$ 15,072,000
Federal Home Loan Bank	2.625	5/28/2020	\$ 5,000,000	\$ 4,990,653	\$ 5,024,000
Federal Agricultural Mortgage Corp.	1.610	5/29/2020	\$ 14,500,000	\$ 14,495,883	\$ 14,408,650
Federal Agricultural Mortgage Corp.	1.610	5/29/2020	\$ 10,000,000	\$ 9,998,303	\$ 9,937,000
United States Treasury	2.500	5/31/2020	\$ 10,000,000	\$ 9,974,728	\$ 10,030,900
Federal Home Loan Mortgage Corp.	1.900	6/5/2020	\$ 25,000,000	\$ 25,000,000	\$ 24,957,500
Federal Home Loan Bank	2.400	6/9/2020	\$ 8,000,000	\$ 8,000,393	\$ 8,025,120
Federal National Mortgage Assoc.	1.650	6/9/2020	\$ 20,000,000	\$ 20,000,000	\$ 19,928,200
Federal Home Loan Bank	2.000	6/12/2020	\$ 25,000,000	\$ 25,000,000	\$ 24,978,750

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Issuer	Coupon	Maturity	Par Value	Book Value	Market Value
Federal Home Loan Bank	3.375	6/12/2020	\$ 1,850,000	\$ 1,864,077	\$ 1,871,238
Federal Home Loan Bank	3.375	6/12/2020	\$ 15,335,000	\$ 15,466,200	\$ 15,511,046
Federal Home Loan Bank	1.375	6/12/2020	\$ 615,000	\$ 609,390	\$ 611,587
Federal Farm Credit Bank	1.800	6/15/2020	\$ 2,905,000	\$ 2,905,994	\$ 2,895,878
Multnomah County OR SD #1J, MUNI	1.650	6/15/2020	\$ 2,500,000	\$ 2,481,184	\$ 2,489,600
Federal Farm Credit Bank	1.980	6/17/2020	\$ 1,250,000	\$ 1,244,367	\$ 1,248,013
Federal National Mortgage Assoc.	1.500	6/22/2020	\$ 9,776,000	\$ 9,734,950	\$ 9,728,391
Federal Farm Credit Bank	0.000	6/25/2020	\$ 3,000,000	\$ 3,000,035	\$ 2,999,220
Federal Agricultural Mortgage Corp.	1.940	6/30/2020	\$ 10,000,000	\$ 10,000,000	\$ 9,992,100
Oregon School Boards Association, MUNI	0.000	6/30/2020	\$ 3,150,000	\$ 3,064,871	\$ 3,089,646
Federal Farm Credit Bank	0.000	7/27/2020	\$ 15,000,000	\$ 15,000,000	\$ 14,996,700
Federal Home Loan Mortgage Corp.	1.550	7/30/2020	\$ 950,000	\$ 940,412	\$ 945,079
Federal National Mortgage Assoc.	1.500	7/30/2020	\$ 3,306,000	\$ 3,288,537	\$ 3,288,148
United States Treasury	1.625	7/31/2020	\$ 10,000,000	\$ 9,958,198	\$ 9,956,300
State of Oregon, MUNI	2.027	8/1/2020	\$ 5,210,000	\$ 5,177,217	\$ 5,211,094
State of Oregon, MUNI	2.027	8/1/2020	\$ 500,000	\$ 496,499	\$ 500,105
3M Co., MTN	2.000	8/7/2020	\$ 17,000,000	\$ 16,972,284	\$ 16,957,670
3M Co., MTN	2.000	8/7/2020	\$ 12,500,000	\$ 12,388,881	\$ 12,468,875
United States Treasury	1.375	8/31/2020	\$ 10,000,000	\$ 9,846,505	\$ 9,928,100
Federal Home Loan Bank	2.440	9/9/2020	\$ 705,000	\$ 704,476	\$ 708,271
Federal Home Loan Mortgage Corp.	1.990	9/14/2020	\$ 20,000,000	\$ 20,000,000	\$ 19,953,400
Federal National Mortgage Assoc.	1.450	9/15/2020	\$ 2,000,000	\$ 1,988,141	\$ 1,985,900
Federal Home Loan Bank	2.450	9/28/2020	\$ 5,000,000	\$ 4,996,466	\$ 5,025,150
Federal Home Loan Mortgage Corp.	1.600	9/28/2020	\$ 6,250,000	\$ 6,249,639	\$ 6,217,875
Federal Home Loan Mortgage Corp.	1.750	9/28/2020	\$ 10,000,000	\$ 10,000,000	\$ 9,961,600
Federal Home Loan Mortgage Corp.	1.700	9/29/2020	\$ 7,605,000	\$ 7,590,413	\$ 7,571,310
United States Treasury	2.000	9/30/2020	\$ 10,000,000	\$ 9,900,520	\$ 9,994,900
Federal Home Loan Bank	2.625	10/1/2020	\$ 5,000,000	\$ 4,993,932	\$ 5,034,700
Federal Home Loan Bank	2.625	10/1/2020	\$ 5,000,000	\$ 4,993,932	\$ 5,034,700
Federal Home Loan Bank	2.625	10/1/2020	\$ 5,000,000	\$ 4,993,932	\$ 5,034,700

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Federal Agricultural Mortgage Corp.	2.930	10/1/2020	\$ 10,000,000	\$ 10,002,191	\$ 10,104,600
Federal Home Loan Bank	2.520	10/9/2020	\$ 10,000,000	\$ 10,000,000	\$ 10,003,400
Toyota Motor Credit Corp., MTN	0.000	10/9/2020	\$ 20,000,000	\$ 20,000,000	\$ 20,004,800
Federal Agricultural Mortgage Corp.	1.540	10/15/2020	\$ 2,500,000	\$ 2,490,502	\$ 2,485,875
Federal National Mortgage Assoc.	2.875	10/30/2020	\$ 5,000,000	\$ 4,998,188	\$ 5,051,850
Federal National Mortgage Assoc.	2.875	10/30/2020	\$ 10,000,000	\$ 9,996,379	\$ 10,103,700
Federal Farm Credit Bank	0.000	11/9/2020	\$ 17,250,000	\$ 17,246,478	\$ 17,224,643
Federal Home Loan Mortgage Corp.	1.875	11/17/2020	\$ 15,000,000	\$ 14,993,799	\$ 14,968,500
Federal Agricultural Mortgage Corp.	0.000	1/4/2021	\$ 25,000,000	\$ 25,000,000	\$ 24,986,000
Toyota Motor Credit Corp., MTN	3.050	1/8/2021	\$ 2,000,000	\$ 1,999,139	\$ 2,025,100
Toyota Motor Credit Corp., MTN	0.000	1/8/2021	\$ 10,000,000	\$ 10,000,000	\$ 10,043,100
Procter & Gamble Co., MTN	1.850	2/2/2021	\$ 8,890,000	\$ 8,826,700	\$ 8,856,751
Federal Home Loan Mortgage Corp.	2.080	2/16/2021	\$ 15,000,000	\$ 15,000,000	\$ 15,000,300
Federal Home Loan Mortgage Corp.	2.375	2/16/2021	\$ 2,500,000	\$ 2,496,608	\$ 2,514,100
Federal Home Loan Mortgage Corp.	2.375	2/16/2021	\$ 2,500,000	\$ 2,496,608	\$ 2,514,100
Federal Home Loan Mortgage Corp.	2.375	2/16/2021	\$ 2,500,000	\$ 2,496,608	\$ 2,514,100
Federal Agricultural Mortgage Corp.	1.900	2/22/2021	\$ 10,000,000	\$ 9,997,016	\$ 9,984,600
Apple Inc., MTN	2.250	2/23/2021	\$ 6,782,000	\$ 6,712,562	\$ 6,796,242
Apple Inc., MTN	2.250	2/23/2021	\$ 6,920,000	\$ 6,847,024	\$ 6,934,532
Federal Farm Credit Bank	2.500	3/1/2021	\$ 4,200,000	\$ 4,185,052	\$ 4,232,844
Federal Agricultural Mortgage Corp.	2.680	3/1/2021	\$ 25,000,000	\$ 25,000,000	\$ 25,264,250
Federal Agricultural Mortgage Corp.	1.950	4/1/2021	\$ 1,000,000	\$ 985,703	\$ 999,230
Toyota Motor Credit Corp., MTN	2.950	4/13/2021	\$ 1,500,000	\$ 1,494,320	\$ 1,518,570
Toyota Motor Credit Corp., MTN	0.000	4/13/2021	\$ 1,920,000	\$ 1,910,735	\$ 1,922,669
Federal Agricultural Mortgage Corp.	1.820	4/16/2021	\$ 9,500,000	\$ 9,465,406	\$ 9,472,165
Federal Agricultural Mortgage Corp.	2.650	4/19/2021	\$ 5,000,000	\$ 4,997,283	\$ 5,055,100
Federal Agricultural Mortgage Corp.	2.650	4/19/2021	\$ 10,000,000	\$ 9,981,068	\$ 10,110,200
Federal Farm Credit Bank	2.625	4/23/2021	\$ 10,000,000	\$ 9,983,793	\$ 10,107,000
Federal Home Loan Mortgage Corp.	1.890	5/3/2021	\$ 15,000,000	\$ 14,954,423	\$ 14,960,550
Federal Agricultural Mortgage Corp.	1.830	5/17/2021	\$ 17,000,000	\$ 16,938,600	\$ 16,951,720

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Toyota Motor Credit Corp., MTN	2.750	5/17/2021	\$ 5,925,000	\$ 5,894,380	\$ 5,985,672
Toyota Motor Credit Corp., MTN	2.750	5/17/2021	\$ 2,000,000	\$ 1,989,178	\$ 2,020,480
Google Inc., MTN	3.625	5/19/2021	\$ 1,000,000	\$ 1,019,972	\$ 1,027,280
Federal Home Loan Mortgage Corp.	2.020	5/25/2021	\$ 15,000,000	\$ 14,997,655	\$ 14,991,000
Federal Home Loan Bank	2.000	5/28/2021	\$ 12,500,000	\$ 12,496,741	\$ 12,443,750
Federal Home Loan Mortgage Corp.	2.120	5/28/2021	\$ 25,000,000	\$ 25,000,000	\$ 25,001,000
Federal Farm Credit Bank	1.870	6/14/2021	\$ 10,000,000	\$ 9,993,738	\$ 9,981,000
Federal National Mortgage Assoc.	2.750	6/22/2021	\$ 15,000,000	\$ 14,997,817	\$ 15,226,200
Federal Home Loan Bank	1.125	7/14/2021	\$ 5,000,000	\$ 4,990,372	\$ 4,924,350
US Dept. of Housing and Urban Dev.	2.570	8/1/2021	\$ 1,500,000	\$ 1,500,000	\$ 1,509,990
3M Co., MTN	1.625	9/19/2021	\$ 20,000,000	\$ 19,810,091	\$ 19,766,200
3M Co., MTN	1.625	9/19/2021	\$ 2,167,000	\$ 2,127,263	\$ 2,141,668
3M Co., MTN	1.625	9/19/2021	\$ 3,510,000	\$ 3,423,994	\$ 3,468,968
Procter & Gamble Co., MTN	1.700	11/3/2021	\$ 10,000,000	\$ 9,802,296	\$ 9,931,000
Procter & Gamble Co., MTN	1.700	11/3/2021	\$ 16,095,000	\$ 15,682,800	\$ 15,983,945
Colgate-Palmolive Co., MTN	2.450	11/15/2021	\$ 1,425,000	\$ 1,404,533	\$ 1,438,053
Federal Farm Credit Bank	0.000	11/23/2021	\$ 18,000,000	\$ 18,052,936	\$ 18,032,580
Johnson & Johnson, MTN	2.450	12/5/2021	\$ 3,000,000	\$ 2,998,006	\$ 3,031,980
Federal Farm Credit Bank	2.800	12/17/2021	\$ 3,494,000	\$ 3,504,470	\$ 3,561,050
Federal Home Loan Mortgage Corp.	2.250	1/18/2022	\$ 7,505,000	\$ 7,502,388	\$ 7,489,240
Microsoft Co., MTN	2.400	2/6/2022	\$ 12,081,000	\$ 12,080,662	\$ 12,175,715
Microsoft Co., MTN	2.400	2/6/2022	\$ 10,000,000	\$ 9,995,227	\$ 10,078,400
Microsoft Co., MTN	2.400	2/6/2022	\$ 7,000,000	\$ 7,044,826	\$ 7,054,880
Procter & Gamble Co., MTN	2.300	2/6/2022	\$ 10,000,000	\$ 9,968,407	\$ 10,046,600
Apple Inc., MTN	2.500	2/9/2022	\$ 21,000,000	\$ 21,016,100	\$ 21,183,750
Apple Inc., MTN	0.000	2/9/2022	\$ 4,698,000	\$ 4,729,139	\$ 4,738,967
Microsoft Co., MTN	2.375	2/12/2022	\$ 14,000,000	\$ 13,991,249	\$ 14,102,340
Microsoft Co., MTN	2.375	2/12/2022	\$ 3,575,000	\$ 3,572,756	\$ 3,601,133
Microsoft Co., MTN	2.375	2/12/2022	\$ 10,224,000	\$ 10,283,140	\$ 10,298,737
Toyota Motor Credit Corp., MTN	2.850	2/18/2022	\$ 10,000,000	\$ 10,000,000	\$ 10,064,900

# CITY OF PORTLAND, OREGON

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(Unaudited)

## PORTFOLIO HOLDINGS

Issuer	Coupon	Maturity	Par Value	Book Value	Market Value
3M Co., MTN	2.750	3/1/2022	\$ 10,000,000	\$ 9,995,987	\$ 10,132,700
3M Co., MTN	2.750	3/1/2022	\$ 1,000,000	\$ 1,013,698	\$ 1,013,270
3M Co., MTN	2.750	3/1/2022	\$ 2,950,000	\$ 2,981,334	\$ 2,989,147
Federal National Mortgage Assoc.	2.250	4/12/2022	\$ 7,500,000	\$ 7,477,883	\$ 7,566,375
Federal National Mortgage Assoc.	2.250	4/12/2022	\$ 5,000,000	\$ 4,985,255	\$ 5,044,250
Federal Farm Credit Bank	2.800	4/27/2022	\$ 4,000,000	\$ 3,996,142	\$ 4,089,920
Federal Farm Credit Bank	2.800	4/27/2022	\$ 11,396,000	\$ 11,384,929	\$ 11,652,182
Colgate-Palmolive Co., MTN	2.300	5/3/2022	\$ 3,168,000	\$ 3,157,583	\$ 3,190,271
Colgate-Palmolive Co., MTN	2.300	5/3/2022	\$ 2,023,000	\$ 2,021,021	\$ 2,037,222
Apple Inc., MTN	2.300	5/11/2022	\$ 5,950,000	\$ 5,915,081	\$ 5,981,595
Apple Inc., MTN	2.700	5/13/2022	\$ 3,000,000	\$ 3,017,444	\$ 3,047,040
Federal Farm Credit Bank	2.200	5/16/2022	\$ 10,000,000	\$ 9,979,528	\$ 10,000,300
Federal Home Loan Mortgage Corp.	2.220	5/16/2022	\$ 15,000,000	\$ 15,000,000	\$ 15,000,300
Federal Farm Credit Bank	0.000	5/20/2022	\$ 6,000,000	\$ 6,000,000	\$ 6,014,820
Federal Farm Credit Bank	0.000	5/20/2022	\$ 6,000,000	\$ 6,000,000	\$ 6,014,820
Federal Farm Credit Bank	0.000	5/20/2022	\$ 6,000,000	\$ 6,000,000	\$ 6,014,820
Federal Farm Credit Bank	0.000	5/20/2022	\$ 7,000,000	\$ 7,000,000	\$ 7,017,290
Federal Home Loan Bank	2.750	6/10/2022	\$ 10,865,000	\$ 10,847,880	\$ 11,122,718
Federal Home Loan Bank	2.125	6/10/2022	\$ 10,000,000	\$ 10,078,299	\$ 10,054,400
Toyota Motor Credit Corp., MTN	2.350	7/14/2022	\$ 20,000,000	\$ 20,000,000	\$ 19,933,800
Federal Home Loan Bank	4.000	8/24/2022	\$ 1,750,000	\$ 1,749,465	\$ 1,749,703
Federal Home Loan Mortgage Corp.	2.150	9/29/2022	\$ 5,000,000	\$ 5,000,000	\$ 5,001,150
Federal Agricultural Mortgage Corp.	0.000	10/13/2022	\$ 2,250,000	\$ 2,250,000	\$ 2,247,930
Federal Home Loan Mortgage Corp.	2.350	11/22/2022	\$ 12,703,000	\$ 12,699,219	\$ 12,704,524
Federal National Mortgage Assoc.	2.375	1/19/2023	\$ 4,000,000	\$ 3,984,463	\$ 4,063,440
Federal Home Loan Bank	2.725	5/22/2023	\$ 8,195,000	\$ 8,195,000	\$ 8,202,212
Federal Home Loan Bank	2.725	5/22/2023	\$ 15,000,000	\$ 15,000,000	\$ 15,013,200
Federal Home Loan Bank	2.690	5/26/2023	\$ 15,000,000	\$ 15,000,000	\$ 15,013,650
Federal Farm Credit Bank	0.000	5/30/2023	\$ 25,000,000	\$ 25,000,000	\$ 24,972,750
Federal Home Loan Bank	2.500	2/13/2024	\$ 10,000,000	\$ 9,967,869	\$ 10,278,900



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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 Bank	2.500	2/13/2024	\$ 5,000,000	\$ 4,983,933	\$ 5,139,450
			<u>\$ 1,925,772,000</u>	<u>\$ 1,922,627,809</u>	<u>\$ 1,927,664,930</u>

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

(MUNI) = Municipal Bond

# CITY OF PORTLAND, OREGON

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## BANK DEPOSITS

### Operating Accounts (DDA\*)

<b>BANK / CREDIT UNION</b>	<b>DEPOSIT</b>
Key Bank	99,879
US Bank	1,099,577
Wells Fargo Bank	25,849,951
<i>SUBTOTAL DDA Accounts</i>	<i>27,049,407</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	248,335
Columbia State Bank	246,420
Beneficial State Bank	498,362
OnPoint Community Credit Union	250,853
Willamette Community Bank	3,567,276
The Commerce Bank of Oregon	251,073
Umpqua Bank	246,549
Unitus Community Credit Union	251,460
US Bank	19,206
<i>SUBTOTAL Interest Bearing Accounts / CD's</i>	<i>5,579,535</i>
<b>TOTAL BANK DEPOSITS</b>	<b>\$32,628,942</b>

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