

# CITY OF PORTLAND, OREGON

February 29, 2020

(Unaudited)

## INVESTMENT PORTFOLIO SUMMARY

<b>PORTFOLIO MARKET VALUE</b>	\$	2,397,189,641
<b>GROSS PORTFOLIO YIELD (mo. avg.)</b>		2.08%
<b>WEIGHTED AVERAGE MATURITY/days (mo. avg.)</b>		512

<b>Investment Type</b>	<b>Par Value</b>	<b>Book Value</b>	<b>Market Value</b>	<b>%</b>
US Treasury Securities	427,250,000	428,522,596	430,780,143	17.97%
US Government Agency Securities	1,389,500,000	1,389,012,671	1,396,721,101	58.26%
Repurchase Agreements	34,000,000	34,000,000	34,000,000	1.42%
Bank Deposits & Interest Bearing Accounts	20,565,069	20,565,069	20,565,069	0.86%
Bankers Acceptances	-	-	-	0.00%
Commercial Paper	8,000,000	7,942,347	7,957,120	0.33%
Corporate Bonds	439,842,000	439,724,572	445,457,746	18.58%
Corp. Debt Guaranteed by US Govt. or Agencies	-	-	-	0.00%
Municipal Bonds	11,360,000	11,307,019	11,366,374	0.47%
Local Government Investment Pool (LGIP)	50,342,088	50,342,088	50,342,088	2.10%
<b>TOTAL</b>	<b>2,380,859,157</b>	<b>2,381,416,362</b>	<b>2,397,189,641</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>
United States Treasury	427,250,000	428,522,596	430,780,143	17.97%
Federal Farm Credit Bank	381,410,000	381,473,469	382,915,314	15.97%
Federal Home Loan Bank	270,415,000	270,361,696	272,461,778	11.37%
Federal Home Loan Mortgage Corp.	262,850,000	262,801,078	263,711,411	11.00%
Federal Agricultural Mortgage Corp.	256,750,000	256,654,300	257,901,778	10.76%
Federal National Mortgage Assoc.	185,575,000	185,377,494	187,322,076	7.81%
3M Co.	112,442,000	112,726,055	113,934,924	4.75%
Toyota Motor Credit Corp.	112,515,000	112,308,361	112,995,189	4.71%
Apple Inc.	86,831,000	86,755,116	87,765,552	3.66%
Procter & Gamble Co.	65,058,000	64,785,963	66,137,866	3.22%

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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>
Toyota Motor Credit Corp., CP	1.908	7/16/2020	\$ 8,000,000	\$ 7,942,347	\$ 7,957,120
Daiwa Capital Markets America Inc., REPO	1.500	3/2/2020	\$ 20,000,000	\$ 20,000,000	\$ 20,000,000
Federal Farm Credit Bank	0.000	3/12/2020	\$ 8,000,000	\$ 7,999,992	\$ 8,000,000
Toyota Motor Credit Corp., MTN	2.150	3/12/2020	\$ 5,000,000	\$ 4,998,944	\$ 5,000,600
Toyota Motor Credit Corp., MTN	2.150	3/12/2020	\$ 6,170,000	\$ 6,167,993	\$ 6,170,740
Federal Home Loan Bank	4.125	3/13/2020	\$ 12,315,000	\$ 12,322,654	\$ 12,325,345
Private Export Funding Corp.	2.250	3/15/2020	\$ 1,000,000	\$ 1,000,232	\$ 1,000,320
Private Export Funding Corp.	2.250	3/15/2020	\$ 10,000,000	\$ 10,001,212	\$ 10,003,200
Tennessee Valley Authority	2.250	3/15/2020	\$ 5,000,000	\$ 4,999,762	\$ 5,001,600
Federal Farm Credit Bank	1.450	3/20/2020	\$ 10,475,000	\$ 10,468,355	\$ 10,476,048
Federal Farm Credit Bank	2.730	3/25/2020	\$ 620,000	\$ 619,946	\$ 620,663
Federal Home Loan Bank	2.375	3/30/2020	\$ 5,000,000	\$ 4,999,962	\$ 5,003,500
Federal Home Loan Bank	2.375	3/30/2020	\$ 3,000,000	\$ 2,999,977	\$ 3,002,100
Federal Home Loan Bank	2.375	3/30/2020	\$ 5,000,000	\$ 4,998,020	\$ 5,003,500
Federal Home Loan Bank	2.375	3/30/2020	\$ 3,500,000	\$ 3,499,974	\$ 3,502,450
Federal Home Loan Bank	2.375	3/30/2020	\$ 5,000,000	\$ 4,999,962	\$ 5,003,500
United States Treasury	1.375	3/31/2020	\$ 15,000,000	\$ 14,991,669	\$ 14,999,100
United States Treasury	1.375	3/31/2020	\$ 15,000,000	\$ 14,991,927	\$ 14,999,100
Federal Farm Credit Bank	0.000	4/14/2020	\$ 10,000,000	\$ 10,000,000	\$ 10,001,300
Federal Home Loan Mortgage Corp.	1.375	4/20/2020	\$ 5,000,000	\$ 4,999,192	\$ 4,999,050
Federal Home Loan Mortgage Corp.	1.375	4/20/2020	\$ 5,000,000	\$ 4,999,192	\$ 4,999,050
Federal Home Loan Mortgage Corp.	2.500	4/23/2020	\$ 5,000,000	\$ 4,997,293	\$ 5,007,100
Federal Home Loan Mortgage Corp.	2.500	4/23/2020	\$ 5,000,000	\$ 4,997,136	\$ 5,007,100
Federal Home Loan Mortgage Corp.	2.500	4/23/2020	\$ 4,000,000	\$ 3,999,934	\$ 4,005,680
Federal Farm Credit Bank	2.500	4/27/2020	\$ 10,000,000	\$ 9,999,061	\$ 10,019,800
United States Treasury	2.375	4/30/2020	\$ 25,000,000	\$ 24,994,438	\$ 25,037,250
Apple Inc., MTN	2.000	5/6/2020	\$ 13,481,000	\$ 13,469,614	\$ 13,490,032
Apple Inc., MTN	0.000	5/6/2020	\$ 20,000,000	\$ 20,003,385	\$ 20,012,600
Jefferies & Co. Inc., REPO	1.580	5/12/2020	\$ 14,000,000	\$ 14,000,000	\$ 14,000,000
United States Treasury	1.500	5/15/2020	\$ 25,000,000	\$ 24,946,088	\$ 24,999,000

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Federal Agricultural Mortgage Corp.	0.000	5/26/2020	\$ 20,000,000	\$ 20,000,000	\$ 19,999,000
Federal Home Loan Mortgage Corp.	1.500	5/27/2020	\$ 2,000,000	\$ 1,997,802	\$ 2,000,760
Federal Home Loan Bank	2.625	5/28/2020	\$ 5,000,000	\$ 4,997,199	\$ 5,015,150
Federal Home Loan Bank	2.625	5/28/2020	\$ 15,000,000	\$ 14,999,339	\$ 15,045,450
Federal Home Loan Bank	2.625	5/28/2020	\$ 5,000,000	\$ 4,999,780	\$ 5,015,150
Federal Home Loan Bank	2.625	5/28/2020	\$ 5,000,000	\$ 4,999,780	\$ 5,015,150
Federal Home Loan Bank	2.625	5/28/2020	\$ 5,000,000	\$ 4,999,780	\$ 5,015,150
United States Treasury	0.000	5/28/2020	\$ 8,500,000	\$ 8,468,689	\$ 8,474,330
Federal Agricultural Mortgage Corp.	1.610	5/29/2020	\$ 14,500,000	\$ 14,498,757	\$ 14,516,965
Federal Agricultural Mortgage Corp.	1.610	5/29/2020	\$ 10,000,000	\$ 9,999,487	\$ 10,011,700
United States Treasury	2.500	5/31/2020	\$ 10,000,000	\$ 9,992,377	\$ 10,025,400
Federal Home Loan Bank	0.000	6/5/2020	\$ 30,000,000	\$ 29,873,900	\$ 29,889,300
Federal Home Loan Mortgage Corp.	1.900	6/5/2020	\$ 25,000,000	\$ 25,000,000	\$ 25,029,500
Federal Home Loan Bank	2.400	6/9/2020	\$ 8,000,000	\$ 8,000,128	\$ 8,023,520
Federal Home Loan Bank	3.375	6/12/2020	\$ 1,850,000	\$ 1,854,662	\$ 1,859,435
Federal Home Loan Bank	3.375	6/12/2020	\$ 15,335,000	\$ 15,378,452	\$ 15,413,209
Federal Home Loan Bank	3.375	6/12/2020	\$ 10,000,000	\$ 10,050,037	\$ 10,051,000
Federal Home Loan Bank	1.375	6/12/2020	\$ 615,000	\$ 613,142	\$ 614,994
Federal Home Loan Bank	1.750	6/12/2020	\$ 3,130,000	\$ 3,128,841	\$ 3,132,598
Toyota Motor Credit Corp., MTN	0.000	6/12/2020	\$ 20,000,000	\$ 19,892,533	\$ 19,914,400
Federal Farm Credit Bank	1.800	6/15/2020	\$ 2,905,000	\$ 2,905,335	\$ 2,910,752
Multnomah County OR SD #1J, MUNI	1.650	6/15/2020	\$ 2,500,000	\$ 2,493,648	\$ 2,502,050
United States Treasury	1.500	6/15/2020	\$ 18,750,000	\$ 18,746,865	\$ 18,756,563
Federal Farm Credit Bank	1.980	6/17/2020	\$ 1,250,000	\$ 1,248,075	\$ 1,253,188
Federal National Mortgage Assoc.	1.500	6/22/2020	\$ 9,776,000	\$ 9,761,549	\$ 9,781,279
Federal Farm Credit Bank	0.000	6/25/2020	\$ 3,000,000	\$ 3,000,012	\$ 3,000,450
Federal Agricultural Mortgage Corp.	1.940	6/30/2020	\$ 10,000,000	\$ 10,000,000	\$ 10,027,000
Oregon School Boards Association, MUNI	0.000	6/30/2020	\$ 3,150,000	\$ 3,118,691	\$ 3,134,282
United States Treasury	1.625	6/30/2020	\$ 20,000,000	\$ 19,996,823	\$ 20,019,600
Federal Farm Credit Bank	0.000	7/27/2020	\$ 15,000,000	\$ 15,000,000	\$ 14,998,650

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Federal Home Loan Mortgage Corp.	1.550	7/30/2020	\$ 950,000	\$ 945,968	\$ 950,694
Federal National Mortgage Assoc.	1.500	7/30/2020	\$ 3,306,000	\$ 3,298,655	\$ 3,310,893
United States Treasury	1.625	7/31/2020	\$ 10,000,000	\$ 9,982,525	\$ 10,014,800
State of Oregon, MUNI	2.027	8/1/2020	\$ 5,210,000	\$ 5,196,158	\$ 5,228,287
State of Oregon, MUNI	2.027	8/1/2020	\$ 500,000	\$ 498,522	\$ 501,755
3M Co., MTN	2.000	8/7/2020	\$ 12,500,000	\$ 12,452,030	\$ 12,523,750
3M Co., MTN	2.000	8/7/2020	\$ 17,000,000	\$ 16,988,035	\$ 17,032,300
United States Treasury	2.625	8/31/2020	\$ 20,000,000	\$ 20,099,633	\$ 20,126,600
United States Treasury	1.375	8/31/2020	\$ 10,000,000	\$ 9,928,859	\$ 10,007,800
Federal Home Loan Bank	2.440	9/9/2020	\$ 705,000	\$ 704,750	\$ 709,590
Federal National Mortgage Assoc.	1.450	9/15/2020	\$ 2,000,000	\$ 1,994,246	\$ 2,000,340
United States Treasury	1.375	9/15/2020	\$ 20,000,000	\$ 19,971,993	\$ 20,016,400
Federal Home Loan Bank	2.450	9/28/2020	\$ 5,000,000	\$ 4,998,229	\$ 5,037,350
Federal Home Loan Mortgage Corp.	1.600	9/28/2020	\$ 6,250,000	\$ 6,249,819	\$ 6,261,500
Federal Home Loan Mortgage Corp.	1.750	9/28/2020	\$ 10,000,000	\$ 10,000,000	\$ 10,006,500
Federal Home Loan Mortgage Corp.	1.700	9/29/2020	\$ 7,605,000	\$ 7,597,672	\$ 7,609,791
United States Treasury	1.375	9/30/2020	\$ 20,000,000	\$ 19,956,174	\$ 20,014,000
United States Treasury	2.000	9/30/2020	\$ 10,000,000	\$ 9,950,143	\$ 10,044,100
Federal Home Loan Bank	2.625	10/1/2020	\$ 5,000,000	\$ 4,996,937	\$ 5,041,700
Federal Home Loan Bank	2.625	10/1/2020	\$ 5,000,000	\$ 4,996,937	\$ 5,041,700
Federal Home Loan Bank	2.625	10/1/2020	\$ 5,000,000	\$ 4,996,937	\$ 5,041,700
Federal Agricultural Mortgage Corp.	2.930	10/1/2020	\$ 10,000,000	\$ 10,001,106	\$ 10,106,100
Toyota Motor Credit Corp., MTN	0.000	10/9/2020	\$ 20,000,000	\$ 20,000,000	\$ 20,015,600
Federal Agricultural Mortgage Corp.	1.540	10/15/2020	\$ 2,500,000	\$ 2,495,054	\$ 2,506,775
Resolution Trust Funding Corp.	0.000	10/15/2020	\$ 15,000,000	\$ 14,843,428	\$ 14,871,600
Federal National Mortgage Assoc.	2.875	10/30/2020	\$ 10,000,000	\$ 9,998,056	\$ 10,115,500
Federal National Mortgage Assoc.	2.875	10/30/2020	\$ 5,000,000	\$ 4,999,028	\$ 5,057,750
Federal Farm Credit Bank	0.000	11/9/2020	\$ 17,250,000	\$ 17,248,084	\$ 17,239,823
Federal Home Loan Mortgage Corp.	1.875	11/17/2020	\$ 15,000,000	\$ 14,996,567	\$ 15,072,450
Federal National Mortgage Assoc.	1.500	11/30/2020	\$ 45,518,000	\$ 45,466,396	\$ 45,628,154

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Federal Agricultural Mortgage Corp.	0.000	1/4/2021	\$ 25,000,000	\$ 25,000,000	\$ 24,991,500
Toyota Motor Credit Corp., MTN	3.050	1/8/2021	\$ 2,000,000	\$ 1,999,486	\$ 2,029,040
Toyota Motor Credit Corp., MTN	0.000	1/8/2021	\$ 10,000,000	\$ 10,000,000	\$ 10,042,100
Procter & Gamble Co., MTN	1.850	2/2/2021	\$ 8,890,000	\$ 8,851,037	\$ 8,925,027
United States Treasury	3.625	2/15/2021	\$ 25,000,000	\$ 25,459,108	\$ 25,598,750
Federal Home Loan Mortgage Corp.	2.375	2/16/2021	\$ 2,500,000	\$ 2,497,879	\$ 2,528,450
Federal Home Loan Mortgage Corp.	2.375	2/16/2021	\$ 2,500,000	\$ 2,497,879	\$ 2,528,450
Federal Home Loan Mortgage Corp.	2.375	2/16/2021	\$ 2,500,000	\$ 2,497,879	\$ 2,528,450
Federal Agricultural Mortgage Corp.	1.900	2/22/2021	\$ 10,000,000	\$ 9,998,122	\$ 10,080,100
Apple Inc., MTN	2.250	2/23/2021	\$ 6,782,000	\$ 6,738,262	\$ 6,829,135
Apple Inc., MTN	2.250	2/23/2021	\$ 6,920,000	\$ 6,874,033	\$ 6,968,094
Federal Farm Credit Bank	2.500	3/1/2021	\$ 4,200,000	\$ 4,190,507	\$ 4,264,848
Federal Agricultural Mortgage Corp.	2.680	3/1/2021	\$ 25,000,000	\$ 25,000,000	\$ 25,399,250
United States Treasury	1.250	3/31/2021	\$ 40,000,000	\$ 39,807,932	\$ 40,079,600
Federal Agricultural Mortgage Corp.	1.950	4/1/2021	\$ 1,000,000	\$ 990,660	\$ 1,010,400
Toyota Motor Credit Corp., MTN	2.950	4/13/2021	\$ 1,500,000	\$ 1,496,251	\$ 1,526,730
Toyota Motor Credit Corp., MTN	0.000	4/13/2021	\$ 1,920,000	\$ 1,913,908	\$ 1,922,726
Federal Agricultural Mortgage Corp.	1.820	4/16/2021	\$ 9,500,000	\$ 9,477,106	\$ 9,572,580
Federal Agricultural Mortgage Corp.	2.650	4/19/2021	\$ 10,000,000	\$ 9,987,440	\$ 10,187,500
Federal Agricultural Mortgage Corp.	2.650	4/19/2021	\$ 5,000,000	\$ 4,998,198	\$ 5,093,750
Federal Farm Credit Bank	2.625	4/23/2021	\$ 10,000,000	\$ 9,989,213	\$ 10,194,800
United States Treasury	2.250	4/30/2021	\$ 40,000,000	\$ 40,272,666	\$ 40,553,200
Federal Farm Credit Bank	0.000	5/13/2021	\$ 10,000,000	\$ 9,998,300	\$ 10,005,500
United States Treasury	2.625	5/15/2021	\$ 25,000,000	\$ 25,286,038	\$ 25,469,750
Federal Agricultural Mortgage Corp.	1.830	5/17/2021	\$ 17,000,000	\$ 16,958,370	\$ 17,173,740
Toyota Motor Credit Corp., MTN	2.750	5/17/2021	\$ 5,925,000	\$ 5,904,239	\$ 6,025,133
Toyota Motor Credit Corp., MTN	2.750	5/17/2021	\$ 2,000,000	\$ 1,992,662	\$ 2,033,800
Google Inc., MTN	3.625	5/19/2021	\$ 1,000,000	\$ 1,013,562	\$ 1,027,970
Federal Farm Credit Bank	0.000	5/20/2021	\$ 37,500,000	\$ 37,497,153	\$ 37,515,750
Federal Agricultural Mortgage Corp.	0.000	6/3/2021	\$ 40,000,000	\$ 40,000,000	\$ 39,990,000

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Federal Home Loan Bank	0.000	6/14/2021	\$ 50,000,000	\$ 50,002,369	\$ 49,987,500
Federal Agricultural Mortgage Corp.	0.000	6/14/2021	\$ 25,000,000	\$ 25,000,000	\$ 24,993,750
Federal National Mortgage Assoc.	2.750	6/22/2021	\$ 15,000,000	\$ 14,998,484	\$ 15,339,900
Federal Home Loan Bank	1.125	7/14/2021	\$ 5,000,000	\$ 4,993,221	\$ 5,010,050
US Dept. of Housing and Urban Dev.	2.570	8/1/2021	\$ 1,500,000	\$ 1,500,000	\$ 1,532,025
3M Co., MTN	1.625	9/19/2021	\$ 3,510,000	\$ 3,447,288	\$ 3,524,742
3M Co., MTN	1.625	9/19/2021	\$ 8,562,000	\$ 8,562,680	\$ 8,597,960
3M Co., MTN	1.625	9/19/2021	\$ 4,000,000	\$ 3,990,450	\$ 4,016,800
3M Co., MTN	1.625	9/19/2021	\$ 2,167,000	\$ 2,138,025	\$ 2,176,101
3M Co., MTN	1.625	9/19/2021	\$ 20,000,000	\$ 19,861,525	\$ 20,084,000
United States Treasury	1.125	9/30/2021	\$ 25,000,000	\$ 24,794,465	\$ 25,064,500
Federal Farm Credit Bank	0.000	10/4/2021	\$ 7,000,000	\$ 7,000,000	\$ 7,015,610
Federal Farm Credit Bank	0.000	10/4/2021	\$ 7,000,000	\$ 7,000,000	\$ 7,015,610
Federal Farm Credit Bank	0.000	10/4/2021	\$ 7,000,000	\$ 7,000,000	\$ 7,015,610
Federal Agricultural Mortgage Corp.	0.000	10/29/2021	\$ 20,000,000	\$ 20,000,000	\$ 19,993,400
Federal Farm Credit Bank	0.000	11/2/2021	\$ 15,000,000	\$ 15,000,000	\$ 15,020,100
Federal Farm Credit Bank	0.000	11/2/2021	\$ 15,000,000	\$ 15,000,000	\$ 15,020,100
Procter & Gamble Co., MTN	1.700	11/3/2021	\$ 16,095,000	\$ 15,788,388	\$ 16,279,449
Procter & Gamble Co., MTN	1.700	11/3/2021	\$ 10,000,000	\$ 9,852,940	\$ 10,114,600
Colgate-Palmolive Co., MTN	2.450	11/15/2021	\$ 1,425,000	\$ 1,409,700	\$ 1,454,355
Federal Farm Credit Bank	0.000	11/23/2021	\$ 18,000,000	\$ 18,039,608	\$ 18,086,400
Johnson & Johnson, MTN	2.450	12/5/2021	\$ 3,000,000	\$ 2,998,497	\$ 3,055,320
Federal Farm Credit Bank	2.800	12/17/2021	\$ 3,494,000	\$ 3,501,926	\$ 3,609,791
United States Treasury	0.000	1/31/2022	\$ 10,000,000	\$ 10,006,491	\$ 9,997,900
United States Treasury	0.000	1/31/2022	\$ 10,000,000	\$ 9,999,771	\$ 9,997,900
Microsoft Co., MTN	2.400	2/6/2022	\$ 12,081,000	\$ 12,080,739	\$ 12,351,735
Microsoft Co., MTN	2.400	2/6/2022	\$ 10,000,000	\$ 9,996,323	\$ 10,224,100
Microsoft Co., MTN	2.400	2/6/2022	\$ 7,000,000	\$ 7,034,524	\$ 7,156,870
Procter & Gamble Co., MTN	2.300	2/6/2022	\$ 10,000,000	\$ 9,975,668	\$ 10,225,900
Apple Inc., MTN	2.500	2/9/2022	\$ 21,000,000	\$ 21,012,412	\$ 21,492,450

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Apple Inc., MTN	0.000	2/9/2022	\$ 4,698,000	\$ 4,721,961	\$ 4,739,671
Microsoft Co., MTN	2.375	2/12/2022	\$ 14,000,000	\$ 13,993,248	\$ 14,317,940
Microsoft Co., MTN	2.375	2/12/2022	\$ 3,575,000	\$ 3,573,268	\$ 3,656,188
Microsoft Co., MTN	2.375	2/12/2022	\$ 10,224,000	\$ 10,269,636	\$ 10,456,187
Toyota Motor Credit Corp., MTN	2.850	2/18/2022	\$ 10,000,000	\$ 10,000,000	\$ 10,151,200
3M Co., MTN	2.750	3/1/2022	\$ 7,450,000	\$ 7,586,636	\$ 7,662,698
3M Co., MTN	2.750	3/1/2022	\$ 10,000,000	\$ 10,183,393	\$ 10,285,500
3M Co., MTN	2.750	3/1/2022	\$ 13,303,000	\$ 13,534,484	\$ 13,682,801
3M Co., MTN	2.750	3/1/2022	\$ 2,950,000	\$ 2,974,092	\$ 3,034,223
3M Co., MTN	2.750	3/1/2022	\$ 1,000,000	\$ 1,010,532	\$ 1,028,550
3M Co., MTN	2.750	3/1/2022	\$ 10,000,000	\$ 9,996,885	\$ 10,285,500
Johnson & Johnson, MTN	2.250	3/3/2022	\$ 3,500,000	\$ 3,540,724	\$ 3,563,735
Federal National Mortgage Assoc.	2.250	4/12/2022	\$ 5,000,000	\$ 4,988,414	\$ 5,137,250
Federal National Mortgage Assoc.	2.250	4/12/2022	\$ 7,500,000	\$ 7,482,621	\$ 7,705,875
Federal Farm Credit Bank	2.800	4/27/2022	\$ 11,396,000	\$ 11,387,265	\$ 11,855,373
Federal Farm Credit Bank	2.800	4/27/2022	\$ 4,000,000	\$ 3,996,956	\$ 4,161,240
Colgate-Palmolive Co., MTN	2.300	5/3/2022	\$ 2,023,000	\$ 2,021,436	\$ 2,072,078
Colgate-Palmolive Co., MTN	2.300	5/3/2022	\$ 3,168,000	\$ 3,159,767	\$ 3,244,856
Apple Inc., MTN	2.300	5/11/2022	\$ 5,950,000	\$ 5,922,344	\$ 6,080,960
Apple Inc., MTN	2.700	5/13/2022	\$ 3,000,000	\$ 3,013,823	\$ 3,089,460
Federal Farm Credit Bank	0.000	5/20/2022	\$ 7,000,000	\$ 7,000,000	\$ 7,015,470
Federal Farm Credit Bank	0.000	5/20/2022	\$ 6,000,000	\$ 6,000,000	\$ 6,013,260
Federal Farm Credit Bank	0.000	5/20/2022	\$ 6,000,000	\$ 6,000,000	\$ 6,013,260
Federal Farm Credit Bank	0.000	5/20/2022	\$ 6,000,000	\$ 6,000,000	\$ 6,013,260
Federal Home Loan Bank	2.750	6/10/2022	\$ 10,865,000	\$ 10,851,341	\$ 11,307,097
Federal Home Loan Bank	2.125	6/10/2022	\$ 10,000,000	\$ 10,062,473	\$ 10,272,600
Toyota Motor Credit Corp., MTN	2.350	7/14/2022	\$ 20,000,000	\$ 20,000,000	\$ 20,206,000
Procter & Gamble Co., MTN	2.150	8/11/2022	\$ 10,779,000	\$ 10,916,923	\$ 11,058,176
Procter & Gamble Co., MTN	2.150	8/11/2022	\$ 9,294,000	\$ 9,401,006	\$ 9,534,715
Federal Farm Credit Bank	0.000	8/30/2022	\$ 20,000,000	\$ 20,069,163	\$ 20,069,200

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## PORTFOLIO HOLDINGS

Issuer	Coupon	Maturity	Par Value	Book Value	Market Value
Federal Farm Credit Bank	0.000	8/30/2022	\$ 10,000,000	\$ 10,000,000	\$ 10,034,600
Federal National Mortgage Assoc.	1.375	9/6/2022	\$ 8,000,000	\$ 7,976,620	\$ 8,085,520
Federal National Mortgage Assoc.	1.375	9/6/2022	\$ 4,000,000	\$ 3,988,310	\$ 4,042,760
Federal National Mortgage Assoc.	1.375	9/6/2022	\$ 4,000,000	\$ 3,988,310	\$ 4,042,760
Federal National Mortgage Assoc.	1.375	9/6/2022	\$ 4,000,000	\$ 3,988,310	\$ 4,042,760
Federal Farm Credit Bank	1.840	9/9/2022	\$ 10,000,000	\$ 9,999,305	\$ 10,034,600
Apple Inc., MTN	1.700	9/11/2022	\$ 5,000,000	\$ 4,999,283	\$ 5,063,150
Federal Agricultural Mortgage Corp.	0.000	10/13/2022	\$ 2,250,000	\$ 2,250,000	\$ 2,248,268
Federal Home Loan Bank	2.000	10/17/2022	\$ 5,000,000	\$ 5,000,000	\$ 5,004,150
Federal Home Loan Mortgage Corp.	2.000	10/21/2022	\$ 7,900,000	\$ 7,900,000	\$ 7,909,480
Federal Home Loan Mortgage Corp.	2.000	10/21/2022	\$ 5,000,000	\$ 5,000,000	\$ 5,006,000
Federal Farm Credit Bank	0.000	11/7/2022	\$ 5,000,000	\$ 5,000,000	\$ 5,015,750
Federal Farm Credit Bank	0.000	11/7/2022	\$ 8,000,000	\$ 8,000,000	\$ 8,025,200
Federal Farm Credit Bank	0.000	12/12/2022	\$ 30,000,000	\$ 30,000,000	\$ 30,041,100
Federal National Mortgage Assoc.	2.375	1/19/2023	\$ 4,000,000	\$ 3,987,052	\$ 4,164,120
Federal Farm Credit Bank	1.640	1/24/2023	\$ 1,785,000	\$ 1,784,137	\$ 1,805,438
Federal Home Loan Bank	1.375	2/17/2023	\$ 5,000,000	\$ 4,990,868	\$ 5,064,850
Federal Home Loan Bank	1.375	2/17/2023	\$ 2,000,000	\$ 1,996,347	\$ 2,025,940
Federal Farm Credit Bank	1.890	5/12/2023	\$ 8,535,000	\$ 8,531,076	\$ 8,535,171
Federal Home Loan Mortgage Corp.	1.850	5/26/2023	\$ 20,000,000	\$ 20,000,000	\$ 20,029,000
Federal Farm Credit Bank	0.000	5/30/2023	\$ 25,000,000	\$ 25,000,000	\$ 24,976,500
United States Treasury	2.750	5/31/2023	\$ 25,000,000	\$ 25,877,922	\$ 26,484,500
Federal Home Loan Mortgage Corp.	1.875	6/9/2023	\$ 25,000,000	\$ 25,000,000	\$ 25,003,500
Federal Home Loan Mortgage Corp.	2.000	10/30/2023	\$ 10,000,000	\$ 10,000,000	\$ 10,011,000
Federal Home Loan Mortgage Corp.	2.000	10/30/2023	\$ 10,000,000	\$ 10,000,000	\$ 10,011,000
Federal Home Loan Mortgage Corp.	1.900	11/27/2023	\$ 25,000,000	\$ 24,998,830	\$ 25,038,750
Federal National Mortgage Assoc.	1.875	1/17/2024	\$ 13,475,000	\$ 13,477,296	\$ 13,501,815
Federal Home Loan Bank	2.500	2/13/2024	\$ 10,000,000	\$ 9,971,964	\$ 10,577,900
Federal Home Loan Bank	2.500	2/13/2024	\$ 5,000,000	\$ 4,985,981	\$ 5,288,950
Federal Home Loan Mortgage Corp.	1.800	5/31/2024	\$ 25,000,000	\$ 25,000,000	\$ 25,119,500



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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 Farm Credit Bank	2.060	8/13/2024	\$ 10,000,000	\$ 10,000,000	\$ 10,021,100
Federal National Mortgage Assoc.	1.625	10/15/2024	\$ 5,000,000	\$ 4,992,074	\$ 5,144,200
Federal National Mortgage Assoc.	1.625	10/15/2024	\$ 5,000,000	\$ 4,992,074	\$ 5,144,200
Federal Home Loan Mortgage Corp.	2.125	10/17/2024	\$ 4,710,000	\$ 4,710,000	\$ 4,715,464
Federal Home Loan Mortgage Corp.	2.125	10/17/2024	\$ 5,215,000	\$ 5,215,000	\$ 5,221,049
Federal Home Loan Mortgage Corp.	2.000	11/12/2024	\$ 11,720,000	\$ 11,714,489	\$ 11,777,194
Federal National Mortgage Assoc.	2.000	1/24/2025	\$ 15,000,000	\$ 15,000,000	\$ 15,033,000
Federal National Mortgage Assoc.	2.000	1/24/2025	\$ 10,000,000	\$ 10,000,000	\$ 10,022,000
Federal National Mortgage Assoc.	2.000	1/24/2025	\$ 10,000,000	\$ 10,000,000	\$ 10,022,000
Federal Home Loan Bank	1.850	2/7/2025	\$ 9,100,000	\$ 9,097,753	\$ 9,120,202
Federal Home Loan Mortgage Corp.	1.500	2/12/2025	\$ 5,000,000	\$ 4,996,182	\$ 5,111,650
Federal Home Loan Mortgage Corp.	1.500	2/12/2025	\$ 5,000,000	\$ 4,996,182	\$ 5,111,650
Federal Home Loan Mortgage Corp.	1.500	2/12/2025	\$ 5,000,000	\$ 4,996,182	\$ 5,111,650
			<u>\$ 2,309,952,000</u>	<u>\$ 2,310,509,205</u>	<u>\$ 2,326,282,483</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	40,690
US Bank	2,687,674
Wells Fargo Bank	12,211,910
<i>SUBTOTAL DDA Accounts</i>	<i>14,940,273</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	248,842
Columbia State Bank	246,716
Beneficial State Bank	499,594
OnPoint Community Credit Union	251,220
Willamette Community Bank	3,608,924
The Commerce Bank of Oregon	251,292
Umpqua Bank	246,765
Unitus Community Credit Union	252,217
US Bank	19,206
<i>SUBTOTAL Interest Bearing Accounts / CD's</i>	<i>5,624,776</i>
<b>TOTAL BANK DEPOSITS</b>	<b>\$20,565,050</b>

# CITY OF PORTLAND, OREGON

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