

# CITY OF PORTLAND, OREGON

July 31, 2020

(Unaudited)

## INVESTMENT PORTFOLIO SUMMARY

<b>PORTFOLIO MARKET VALUE</b>	\$	2,303,197,099
<b>GROSS PORTFOLIO YIELD (mo. avg.)</b>		1.25%
<b>WEIGHTED AVERAGE MATURITY/days (mo. avg.)</b>		574

<b>Investment Type</b>	<b>Par Value</b>	<b>Book Value</b>	<b>Market Value</b>	<b>%</b>
US Treasury Securities	420,000,000	421,554,285	424,686,650	18.44%
US Government Agency Securities	1,338,721,000	1,338,643,496	1,348,580,002	58.55%
Repurchase Agreements	36,000,000	36,000,000	36,000,000	1.56%
Bank Deposits & Interest Bearing Accounts	16,359,656	16,359,656	16,359,656	0.71%
Bankers Acceptances	-	-	-	0.00%
Commercial Paper	-	-	-	0.00%
Corporate Bonds	412,367,000	412,745,626	421,345,177	18.29%
Corp. Debt Guaranteed by US Govt. or Agencies	-	-	-	0.00%
Municipal Bonds	5,710,000	5,710,000	5,710,000	0.25%
Local Government Investment Pool (LGIP)	50,515,614	50,515,614	50,515,614	2.19%
<b>TOTAL</b>	<b>2,279,673,270</b>	<b>2,281,528,677</b>	<b>2,303,197,099</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	420,000,000	421,554,285	424,686,650	18.44%
Federal Farm Credit Bank	386,525,000	386,471,850	387,954,475	16.84%
Federal Home Loan Mortgage Corp.	275,460,000	275,391,006	276,745,912	12.02%
Federal Agricultural Mortgage Corp.	222,250,000	222,191,342	223,363,488	9.70%
Federal National Mortgage Assoc.	208,051,000	207,815,860	210,767,044	9.15%
Federal Home Loan Bank	174,935,000	175,363,838	178,175,328	7.74%
3M Co.	112,442,000	112,720,492	114,662,065	4.98%
Toyota Motor Credit Corp.	78,345,000	78,319,749	79,300,331	3.44%
Procter & Gamble Co.	73,734,000	73,564,416	75,447,481	3.28%
Apple Inc.	73,350,000	73,568,663	75,178,805	3.26%

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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>
State of Oregon, MUNI	2.027	8/1/2020	\$ 5,210,000	\$ 5,210,000	\$ 5,210,000
State of Oregon, MUNI	2.027	8/1/2020	\$ 500,000	\$ 500,000	\$ 500,000
Jefferies & Co. Inc., REPO	0.100	8/3/2020	\$ 36,000,000	\$ 36,000,000	\$ 36,000,000
3M Co., MTN	2.000	8/7/2020	\$ 12,500,000	\$ 12,498,178	\$ 12,501,875
3M Co., MTN	2.000	8/7/2020	\$ 17,000,000	\$ 16,999,546	\$ 17,002,550
United States Treasury	0.000	8/27/2020	\$ 100,000,000	\$ 99,993,588	\$ 99,994,000
United States Treasury	2.625	8/31/2020	\$ 20,000,000	\$ 20,016,786	\$ 20,038,200
United States Treasury	1.375	8/31/2020	\$ 10,000,000	\$ 9,988,014	\$ 10,009,600
Federal Home Loan Bank	2.440	9/9/2020	\$ 705,000	\$ 704,950	\$ 706,586
United States Treasury	1.375	9/15/2020	\$ 20,000,000	\$ 19,993,526	\$ 20,029,600
Federal Home Loan Bank	2.450	9/28/2020	\$ 5,000,000	\$ 4,999,517	\$ 5,017,600
Federal Home Loan Mortgage Corp.	1.600	9/28/2020	\$ 6,250,000	\$ 6,249,951	\$ 6,264,000
United States Treasury	1.375	9/30/2020	\$ 20,000,000	\$ 19,987,508	\$ 20,040,000
United States Treasury	2.000	9/30/2020	\$ 10,000,000	\$ 9,985,789	\$ 10,029,900
Federal Home Loan Bank	2.625	10/1/2020	\$ 5,000,000	\$ 4,999,133	\$ 5,020,150
Federal Home Loan Bank	2.625	10/1/2020	\$ 5,000,000	\$ 4,999,133	\$ 5,020,150
Federal Home Loan Bank	2.625	10/1/2020	\$ 5,000,000	\$ 4,999,133	\$ 5,020,150
Federal Agricultural Mortgage Corp.	2.930	10/1/2020	\$ 10,000,000	\$ 10,000,313	\$ 10,045,000
Toyota Motor Credit Corp., MTN	0.000	10/9/2020	\$ 20,000,000	\$ 20,000,000	\$ 20,001,200
Federal Agricultural Mortgage Corp.	1.540	10/15/2020	\$ 2,500,000	\$ 2,498,381	\$ 2,507,025
Resolution Trust Funding Corp.	0.000	10/15/2020	\$ 15,000,000	\$ 14,948,037	\$ 14,993,400
Resolution Trust Funding Corp.	0.000	10/15/2020	\$ 50,000,000	\$ 49,975,612	\$ 49,978,000
Procter & Gamble Co., MTN	1.900	10/23/2020	\$ 7,250,000	\$ 7,244,283	\$ 7,277,478
Federal National Mortgage Assoc.	2.875	10/30/2020	\$ 5,000,000	\$ 4,999,641	\$ 5,033,150
Federal National Mortgage Assoc.	2.875	10/30/2020	\$ 10,000,000	\$ 9,999,282	\$ 10,066,300
Microsoft Co., MTN	2.000	11/3/2020	\$ 2,000,000	\$ 2,002,413	\$ 2,005,940
Federal Farm Credit Bank	0.000	11/9/2020	\$ 17,250,000	\$ 17,249,238	\$ 17,246,033
Federal Home Loan Mortgage Corp.	1.875	11/17/2020	\$ 15,000,000	\$ 14,998,590	\$ 15,077,250
Federal National Mortgage Assoc.	1.500	11/30/2020	\$ 45,518,000	\$ 45,495,340	\$ 45,724,197
Federal Agricultural Mortgage Corp.	0.000	1/4/2021	\$ 25,000,000	\$ 25,000,000	\$ 24,995,750

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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., MTN	3.050	1/8/2021	\$ 2,000,000	\$ 1,999,739	\$ 2,025,180
Toyota Motor Credit Corp., MTN	0.000	1/8/2021	\$ 10,000,000	\$ 10,000,000	\$ 10,015,500
United States Treasury	0.000	1/28/2021	\$ 15,000,000	\$ 14,988,876	\$ 14,992,200
Procter & Gamble Co., MTN	1.850	2/2/2021	\$ 8,890,000	\$ 8,868,822	\$ 8,961,476
United States Treasury	3.625	2/15/2021	\$ 25,000,000	\$ 25,259,553	\$ 25,466,750
Federal Home Loan Mortgage Corp.	2.375	2/16/2021	\$ 2,500,000	\$ 2,498,808	\$ 2,530,175
Federal Home Loan Mortgage Corp.	2.375	2/16/2021	\$ 2,500,000	\$ 2,498,808	\$ 2,530,175
Federal Home Loan Mortgage Corp.	2.375	2/16/2021	\$ 2,500,000	\$ 2,498,808	\$ 2,530,175
Federal Agricultural Mortgage Corp.	1.900	2/22/2021	\$ 10,000,000	\$ 9,998,931	\$ 10,097,800
Apple Inc., MTN	2.250	2/23/2021	\$ 6,782,000	\$ 6,757,042	\$ 6,838,562
Apple Inc., MTN	2.250	2/23/2021	\$ 6,920,000	\$ 6,893,770	\$ 6,977,713
Federal Farm Credit Bank	2.500	3/1/2021	\$ 4,200,000	\$ 4,194,493	\$ 4,257,204
Federal Agricultural Mortgage Corp.	2.680	3/1/2021	\$ 25,000,000	\$ 25,000,000	\$ 25,368,000
United States Treasury	1.250	3/31/2021	\$ 40,000,000	\$ 39,882,140	\$ 40,298,400
Federal Agricultural Mortgage Corp.	1.950	4/1/2021	\$ 1,000,000	\$ 994,282	\$ 1,012,010
Toyota Motor Credit Corp., MTN	2.950	4/13/2021	\$ 1,500,000	\$ 1,497,661	\$ 1,527,825
Toyota Motor Credit Corp., MTN	0.000	4/13/2021	\$ 1,920,000	\$ 1,916,187	\$ 1,922,496
Federal Agricultural Mortgage Corp.	1.820	4/16/2021	\$ 9,500,000	\$ 9,485,656	\$ 9,612,575
Federal Agricultural Mortgage Corp.	2.650	4/19/2021	\$ 10,000,000	\$ 9,992,096	\$ 10,178,900
Federal Agricultural Mortgage Corp.	2.650	4/19/2021	\$ 5,000,000	\$ 4,998,866	\$ 5,089,450
Federal Farm Credit Bank	2.625	4/23/2021	\$ 10,000,000	\$ 9,993,174	\$ 10,179,200
United States Treasury	2.250	4/30/2021	\$ 40,000,000	\$ 40,174,737	\$ 40,634,400
Federal Farm Credit Bank	0.000	5/13/2021	\$ 10,000,000	\$ 9,998,892	\$ 10,003,600
United States Treasury	2.625	5/15/2021	\$ 25,000,000	\$ 25,186,801	\$ 25,490,250
United States Treasury	2.625	5/15/2021	\$ 25,000,000	\$ 25,478,533	\$ 25,490,250
Federal Agricultural Mortgage Corp.	1.830	5/17/2021	\$ 17,000,000	\$ 16,972,817	\$ 17,227,290
Toyota Motor Credit Corp., MTN	2.750	5/17/2021	\$ 2,000,000	\$ 1,995,208	\$ 2,038,140
Toyota Motor Credit Corp., MTN	2.750	5/17/2021	\$ 5,925,000	\$ 5,911,444	\$ 6,037,990
Google Inc., MTN	3.625	5/19/2021	\$ 1,000,000	\$ 1,008,877	\$ 1,027,820
Federal Farm Credit Bank	0.000	5/20/2021	\$ 37,500,000	\$ 37,498,129	\$ 37,510,500

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Federal Agricultural Mortgage Corp.	0.000	5/28/2021	\$ 20,000,000	\$ 20,000,000	\$ 19,996,800
Federal Agricultural Mortgage Corp.	0.000	6/3/2021	\$ 40,000,000	\$ 40,000,000	\$ 39,993,600
Federal Home Loan Bank	0.000	6/14/2021	\$ 50,000,000	\$ 50,001,600	\$ 49,979,500
Federal Agricultural Mortgage Corp.	0.000	6/14/2021	\$ 25,000,000	\$ 25,000,000	\$ 24,995,750
Federal National Mortgage Assoc.	2.750	6/22/2021	\$ 15,000,000	\$ 14,998,971	\$ 15,345,600
Federal Home Loan Bank	1.125	7/14/2021	\$ 5,000,000	\$ 4,995,303	\$ 5,047,900
US Dept. of Housing and Urban Dev.	2.570	8/1/2021	\$ 1,500,000	\$ 1,500,000	\$ 1,534,905
3M Co., MTN	1.625	9/19/2021	\$ 4,000,000	\$ 3,993,042	\$ 4,057,440
3M Co., MTN	1.625	9/19/2021	\$ 2,167,000	\$ 2,145,889	\$ 2,198,118
3M Co., MTN	1.625	9/19/2021	\$ 20,000,000	\$ 19,899,112	\$ 20,287,200
3M Co., MTN	1.625	9/19/2021	\$ 8,562,000	\$ 8,562,485	\$ 8,684,950
3M Co., MTN	1.625	9/19/2021	\$ 3,510,000	\$ 3,464,310	\$ 3,560,404
Federal Farm Credit Bank	0.000	9/20/2021	\$ 5,000,000	\$ 5,007,976	\$ 5,007,550
United States Treasury	1.125	9/30/2021	\$ 25,000,000	\$ 24,848,777	\$ 25,287,000
Federal Farm Credit Bank	0.000	10/4/2021	\$ 7,000,000	\$ 7,000,000	\$ 7,008,400
Federal Farm Credit Bank	0.000	10/4/2021	\$ 7,000,000	\$ 7,000,000	\$ 7,008,400
Federal Farm Credit Bank	0.000	10/4/2021	\$ 7,000,000	\$ 7,000,000	\$ 7,008,400
Federal Agricultural Mortgage Corp.	0.000	10/29/2021	\$ 20,000,000	\$ 20,000,000	\$ 19,995,000
Federal Farm Credit Bank	0.000	11/2/2021	\$ 15,000,000	\$ 15,000,000	\$ 15,008,700
Federal Farm Credit Bank	0.000	11/2/2021	\$ 15,000,000	\$ 15,000,000	\$ 15,008,700
Procter & Gamble Co., MTN	1.700	11/3/2021	\$ 1,426,000	\$ 1,439,120	\$ 1,451,811
Procter & Gamble Co., MTN	1.700	11/3/2021	\$ 16,095,000	\$ 15,865,549	\$ 16,386,320
Procter & Gamble Co., MTN	1.700	11/3/2021	\$ 10,000,000	\$ 9,889,949	\$ 10,181,000
Colgate-Palmolive Co., MTN	2.450	11/15/2021	\$ 1,425,000	\$ 1,413,475	\$ 1,464,430
Federal Farm Credit Bank	0.000	11/23/2021	\$ 18,000,000	\$ 18,030,035	\$ 18,011,880
Johnson & Johnson, MTN	2.450	12/5/2021	\$ 3,000,000	\$ 2,998,855	\$ 3,091,020
Federal Farm Credit Bank	2.800	12/17/2021	\$ 3,494,000	\$ 3,500,067	\$ 3,620,238
United States Treasury	0.000	1/31/2022	\$ 10,000,000	\$ 10,005,076	\$ 10,016,300
United States Treasury	0.000	1/31/2022	\$ 10,000,000	\$ 9,999,821	\$ 10,016,300
Microsoft Co., MTN	2.400	2/6/2022	\$ 12,081,000	\$ 12,080,796	\$ 12,456,357

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Microsoft Co., MTN	2.400	2/6/2022	\$ 10,000,000	\$ 9,997,125	\$ 10,310,700
Microsoft Co., MTN	2.400	2/6/2022	\$ 7,000,000	\$ 7,026,996	\$ 7,217,490
Procter & Gamble Co., MTN	2.300	2/6/2022	\$ 10,000,000	\$ 9,980,975	\$ 10,319,700
Apple Inc., MTN	2.500	2/9/2022	\$ 21,000,000	\$ 21,009,717	\$ 21,687,330
Apple Inc., MTN	0.000	2/9/2022	\$ 4,698,000	\$ 4,716,805	\$ 4,729,571
Microsoft Co., MTN	2.375	2/12/2022	\$ 14,000,000	\$ 13,994,708	\$ 14,429,660
Microsoft Co., MTN	2.375	2/12/2022	\$ 3,575,000	\$ 3,573,642	\$ 3,684,717
Microsoft Co., MTN	2.375	2/12/2022	\$ 1,500,000	\$ 1,500,744	\$ 1,546,035
Microsoft Co., MTN	2.375	2/12/2022	\$ 10,224,000	\$ 10,259,769	\$ 10,537,775
Toyota Motor Credit Corp., MTN	2.850	2/18/2022	\$ 10,000,000	\$ 10,000,000	\$ 10,140,800
3M Co., MTN	2.750	3/1/2022	\$ 7,450,000	\$ 7,556,623	\$ 7,727,736
3M Co., MTN	2.750	3/1/2022	\$ 10,000,000	\$ 10,143,110	\$ 10,372,800
3M Co., MTN	2.750	3/1/2022	\$ 13,303,000	\$ 13,483,638	\$ 13,798,936
3M Co., MTN	2.750	3/1/2022	\$ 2,950,000	\$ 2,968,800	\$ 3,059,976
3M Co., MTN	2.750	3/1/2022	\$ 1,000,000	\$ 1,008,219	\$ 1,037,280
3M Co., MTN	2.750	3/1/2022	\$ 10,000,000	\$ 9,997,540	\$ 10,372,800
Johnson & Johnson, MTN	2.250	3/3/2022	\$ 3,500,000	\$ 3,531,805	\$ 3,611,090
Federal National Mortgage Assoc.	0.000	3/9/2022	\$ 10,000,000	\$ 10,000,000	\$ 9,996,800
Federal National Mortgage Assoc.	2.250	4/12/2022	\$ 5,000,000	\$ 4,990,722	\$ 5,179,650
Federal National Mortgage Assoc.	2.250	4/12/2022	\$ 7,500,000	\$ 7,486,084	\$ 7,769,475
Federal Farm Credit Bank	2.800	4/27/2022	\$ 11,396,000	\$ 11,388,972	\$ 11,911,897
Federal Farm Credit Bank	2.800	4/27/2022	\$ 4,000,000	\$ 3,997,550	\$ 4,181,080
Colgate-Palmolive Co., MTN	2.300	5/3/2022	\$ 2,023,000	\$ 2,021,739	\$ 2,094,108
Colgate-Palmolive Co., MTN	2.300	5/3/2022	\$ 3,168,000	\$ 3,161,363	\$ 3,279,355
Apple Inc., MTN	2.300	5/11/2022	\$ 5,950,000	\$ 5,927,652	\$ 6,151,170
Apple Inc., MTN	2.700	5/13/2022	\$ 10,000,000	\$ 10,278,283	\$ 10,410,700
Apple Inc., MTN	2.700	5/13/2022	\$ 3,000,000	\$ 3,011,177	\$ 3,123,210
Federal Home Loan Mortgage Corp.	0.300	5/13/2022	\$ 10,000,000	\$ 10,000,000	\$ 10,004,000
Federal Farm Credit Bank	0.000	5/20/2022	\$ 6,000,000	\$ 6,000,000	\$ 6,014,160
Federal Farm Credit Bank	0.000	5/20/2022	\$ 6,000,000	\$ 6,000,000	\$ 6,014,160

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Federal Farm Credit Bank	0.000	5/20/2022	\$ 6,000,000	\$ 6,000,000	\$ 6,014,160
Federal Farm Credit Bank	0.000	5/20/2022	\$ 7,000,000	\$ 7,000,000	\$ 7,016,520
Federal Home Loan Mortgage Corp.	0.290	5/27/2022	\$ 25,000,000	\$ 25,000,000	\$ 25,003,250
Federal Home Loan Bank	0.250	6/3/2022	\$ 25,000,000	\$ 24,996,741	\$ 25,036,000
Federal Home Loan Bank	2.750	6/10/2022	\$ 10,865,000	\$ 10,853,871	\$ 11,374,351
Federal Home Loan Bank	2.125	6/10/2022	\$ 10,000,000	\$ 10,050,907	\$ 10,354,000
Federal Home Loan Mortgage Corp.	0.350	6/14/2022	\$ 25,000,000	\$ 25,000,000	\$ 25,012,500
Toyota Motor Credit Corp., MTN	2.350	7/14/2022	\$ 20,000,000	\$ 20,000,000	\$ 20,282,800
Procter & Gamble Co., MTN	2.150	8/11/2022	\$ 9,294,000	\$ 9,382,565	\$ 9,662,879
Procter & Gamble Co., MTN	2.150	8/11/2022	\$ 10,779,000	\$ 10,893,154	\$ 11,206,819
Federal Farm Credit Bank	0.000	8/30/2022	\$ 20,000,000	\$ 20,057,574	\$ 20,058,800
Federal Farm Credit Bank	0.000	8/30/2022	\$ 10,000,000	\$ 10,000,000	\$ 10,029,400
Federal National Mortgage Assoc.	1.375	9/6/2022	\$ 8,000,000	\$ 7,980,538	\$ 8,202,000
Federal National Mortgage Assoc.	1.375	9/6/2022	\$ 4,000,000	\$ 3,990,269	\$ 4,101,000
Federal National Mortgage Assoc.	1.375	9/6/2022	\$ 4,000,000	\$ 3,990,269	\$ 4,101,000
Federal National Mortgage Assoc.	1.375	9/6/2022	\$ 4,000,000	\$ 3,990,269	\$ 4,101,000
Federal Farm Credit Bank	1.840	9/9/2022	\$ 10,000,000	\$ 9,999,420	\$ 10,011,000
Apple Inc., MTN	1.700	9/11/2022	\$ 5,000,000	\$ 4,999,403	\$ 5,147,150
Federal Agricultural Mortgage Corp.	0.000	10/13/2022	\$ 2,250,000	\$ 2,250,000	\$ 2,248,538
Federal Home Loan Mortgage Corp.	0.320	10/20/2022	\$ 10,000,000	\$ 9,999,011	\$ 10,003,400
Federal Home Loan Mortgage Corp.	0.320	10/20/2022	\$ 10,000,000	\$ 9,998,517	\$ 10,003,400
Federal Farm Credit Bank	0.000	11/7/2022	\$ 4,900,000	\$ 4,892,152	\$ 4,896,080
Federal Farm Credit Bank	0.000	11/7/2022	\$ 8,000,000	\$ 8,000,000	\$ 8,025,680
Federal Farm Credit Bank	0.000	11/7/2022	\$ 5,000,000	\$ 5,000,000	\$ 5,016,050
Federal Farm Credit Bank	0.000	12/12/2022	\$ 30,000,000	\$ 30,000,000	\$ 30,021,600
Federal National Mortgage Assoc.	2.375	1/19/2023	\$ 4,000,000	\$ 3,988,945	\$ 4,216,120
Federal Farm Credit Bank	1.640	1/24/2023	\$ 1,785,000	\$ 1,784,263	\$ 1,816,434
Federal Home Loan Bank	1.375	2/17/2023	\$ 2,000,000	\$ 1,996,867	\$ 2,059,600
Federal Home Loan Bank	1.375	2/17/2023	\$ 5,000,000	\$ 4,992,168	\$ 5,149,000
Toyota Motor Credit Corp., MTN	2.900	3/30/2023	\$ 5,000,000	\$ 4,999,511	\$ 5,308,400

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Federal Home Loan Mortgage Corp.	0.375	4/20/2023	\$ 5,000,000	\$ 4,988,669	\$ 5,020,850
Federal Home Loan Mortgage Corp.	0.375	4/20/2023	\$ 5,000,000	\$ 4,988,669	\$ 5,020,850
Federal Home Loan Mortgage Corp.	0.375	4/20/2023	\$ 5,000,000	\$ 4,988,669	\$ 5,020,850
Apple Inc., MTN	0.750	5/11/2023	\$ 10,000,000	\$ 9,974,815	\$ 10,113,400
Federal Farm Credit Bank	0.000	5/30/2023	\$ 25,000,000	\$ 25,000,000	\$ 24,979,000
United States Treasury	2.750	5/31/2023	\$ 25,000,000	\$ 25,764,761	\$ 26,853,500
Federal National Mortgage Assoc.	0.250	7/10/2023	\$ 10,000,000	\$ 9,978,918	\$ 10,000,500
Federal Home Loan Mortgage Corp.	0.625	1/30/2024	\$ 12,500,000	\$ 12,500,000	\$ 12,511,000
Federal Home Loan Bank	2.500	2/13/2024	\$ 5,000,000	\$ 4,987,477	\$ 5,396,200
Federal Home Loan Bank	2.500	2/13/2024	\$ 10,000,000	\$ 9,974,957	\$ 10,792,400
Federal National Mortgage Assoc.	0.340	2/15/2024	\$ 3,283,000	\$ 3,286,780	\$ 3,292,192
Federal Farm Credit Bank	0.875	4/8/2024	\$ 5,000,000	\$ 5,000,000	\$ 5,020,750
Federal Home Loan Mortgage Corp.	1.800	5/31/2024	\$ 25,000,000	\$ 25,000,000	\$ 25,112,250
Federal Farm Credit Bank	0.580	6/3/2024	\$ 25,000,000	\$ 24,939,683	\$ 25,017,750
Federal Farm Credit Bank	0.580	6/3/2024	\$ 25,000,000	\$ 24,951,712	\$ 25,017,750
Federal Home Loan Mortgage Corp.	0.550	6/17/2024	\$ 16,500,000	\$ 16,488,003	\$ 16,512,705
Federal Farm Credit Bank	2.060	8/13/2024	\$ 10,000,000	\$ 10,000,000	\$ 10,003,700
Federal National Mortgage Assoc.	1.625	10/15/2024	\$ 5,000,000	\$ 4,992,797	\$ 5,272,400
Federal National Mortgage Assoc.	1.625	10/15/2024	\$ 5,000,000	\$ 4,992,797	\$ 5,272,400
Federal Home Loan Mortgage Corp.	2.000	11/12/2024	\$ 11,720,000	\$ 11,714,984	\$ 11,767,583
Federal Home Loan Mortgage Corp.	0.740	12/10/2024	\$ 25,000,000	\$ 25,000,000	\$ 25,039,000
Federal Farm Credit Bank	0.400	1/28/2025	\$ 10,000,000	\$ 9,988,521	\$ 10,009,700
Federal Home Loan Bank	1.850	2/7/2025	\$ 9,100,000	\$ 9,097,944	\$ 9,101,456
Federal Home Loan Mortgage Corp.	1.500	2/12/2025	\$ 5,000,000	\$ 4,996,507	\$ 5,252,400
Federal Home Loan Mortgage Corp.	1.500	2/12/2025	\$ 5,000,000	\$ 4,996,507	\$ 5,252,400
Federal Home Loan Mortgage Corp.	1.500	2/12/2025	\$ 5,000,000	\$ 4,996,507	\$ 5,252,400
Federal Home Loan Bank	0.500	4/14/2025	\$ 10,000,000	\$ 9,953,297	\$ 10,046,400
Federal National Mortgage Assoc.	0.625	4/22/2025	\$ 4,000,000	\$ 3,992,204	\$ 4,041,760
Federal National Mortgage Assoc.	0.625	4/22/2025	\$ 4,000,000	\$ 3,992,204	\$ 4,041,760
Federal National Mortgage Assoc.	0.625	4/22/2025	\$ 4,000,000	\$ 3,992,204	\$ 4,041,760

# CITY OF PORTLAND, OREGON

July 31, 2020

*(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 National Mortgage Assoc.	0.625	4/22/2025	\$ 4,000,000	\$ 3,992,204	\$ 4,041,760
Federal National Mortgage Assoc.	0.625	4/22/2025	\$ 4,000,000	\$ 3,992,204	\$ 4,041,760
Federal Home Loan Mortgage Corp.	0.850	4/30/2025	\$ 10,000,000	\$ 10,000,000	\$ 10,013,200
Tennessee Valley Authority	0.750	5/15/2025	\$ 5,000,000	\$ 4,985,952	\$ 5,067,450
Federal Home Loan Mortgage Corp.	0.750	5/28/2025	\$ 25,000,000	\$ 25,000,000	\$ 25,021,000
Federal National Mortgage Assoc.	0.500	6/17/2025	\$ 5,000,000	\$ 4,989,892	\$ 5,024,600
Federal National Mortgage Assoc.	0.500	6/17/2025	\$ 5,000,000	\$ 4,989,892	\$ 5,024,600
Federal National Mortgage Assoc.	0.500	6/17/2025	\$ 15,000,000	\$ 14,969,675	\$ 15,073,800
Federal National Mortgage Assoc.	0.800	6/24/2025	\$ 12,750,000	\$ 12,743,756	\$ 12,760,710
Federal National Mortgage Assoc.	0.750	7/30/2026	\$ 5,000,000	\$ 5,000,000	\$ 5,000,750
Federal Home Loan Mortgage Corp.	0.900	10/30/2026	\$ 10,990,000	\$ 10,990,000	\$ 10,991,099
Federal Home Loan Bank	1.625	3/12/2027	\$ 12,265,000	\$ 12,760,839	\$ 13,053,885
			<b>\$ 2,212,798,000</b>	<b>\$ 2,214,653,407</b>	<b>\$ 2,236,321,830</b>

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

(MUNI) = Municipal Bond



# CITY OF PORTLAND, OREGON

July 31, 2020

(Unaudited)

## BANK DEPOSITS

### Operating Accounts (DDA\*)

<b>BANK / CREDIT UNION</b>	<b>DEPOSIT</b>
Key Bank	161,110
US Bank	1,901,668
Wells Fargo Bank	8,649,466
<i>SUBTOTAL DDA Accounts</i>	<i>10,712,245</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	249,206
Columbia State Bank	246,771
Beneficial State Bank	500,051
OnPoint Community Credit Union	251,483
Willamette Community Bank	3,630,053
The Commerce Bank of Oregon	251,388
Umpqua Bank	246,828
Unitus Community Credit Union	252,387
US Bank	19,245
<i>SUBTOTAL Interest Bearing Accounts / CD's</i>	<i>5,647,411</i>
<b>TOTAL BANK DEPOSITS</b>	<b>\$16,359,656</b>

# CITY OF PORTLAND, OREGON

July 31, 2020  
(Unaudited)

## ASSET ALLOCATION BY MARKET VALUE

