

CITY OF PORTLAND, OREGON

January 31, 2021

(Unaudited)

INVESTMENT PORTFOLIO SUMMARY

PORTFOLIO MARKET VALUE	\$ 2,807,921,082
GROSS PORTFOLIO YIELD (mo. avg.)	0.88%
WEIGHTED AVERAGE MATURITY/days (mo. avg.)	642

Investment Type	Par Value	Book Value	Market Value	%
US Treasury Securities	445,000,000	447,676,280	449,270,150	16.00%
US Government Agency Securities	1,652,782,000	1,653,950,464	1,660,748,801	59.15%
Repurchase Agreements	-	-	-	0.00%
Bank Deposits & Interest Bearing Accounts	66,842,870	66,842,870	66,842,870	2.38%
Bankers Acceptances	-	-	-	0.00%
Commercial Paper	-	-	-	0.00%
Corporate Bonds	283,060,000	283,548,013	288,468,876	10.27%
Corp. Debt Guaranteed by US Govt. or Agencies	-	-	-	0.00%
Municipal Bonds	28,500,000	28,579,481	28,620,235	1.02%
Local Government Investment Pool (LGIP)	313,970,150	313,970,150	313,970,150	11.18%
TOTAL	2,790,155,020	2,794,567,258	2,807,921,082	100.00%

Top 10 - Per Issuer Holdings	Par Value	Book Value	Market Value	%
Federal Home Loan Mortgage Corp.	472,400,000	472,058,701	472,197,167	16.82%
United States Treasury	445,000,000	447,676,280	449,270,150	16.00%
Federal Farm Credit Bank	412,155,000	412,073,795	413,541,022	14.73%
Federal National Mortgage Assoc.	322,236,000	322,124,338	324,477,917	11.56%
Federal Home Loan Bank	250,430,000	251,768,256	254,197,053	9.05%
Federal Agricultural Mortgage Corp.	184,750,000	184,731,433	185,057,345	6.59%
Procter & Gamble Co.	66,484,000	66,427,468	67,595,908	2.41%
Apple Inc.	59,648,000	59,838,263	60,933,696	2.17%
Microsoft Co..	58,380,000	58,416,124	59,578,012	2.12%
Toyota Motor Credit Corp.	46,345,000	46,336,062	46,863,458	1.67%

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Issuer	Coupon	Maturity	Par Value	Book Value	Market Value
Procter & Gamble Co., MTN	1.850	2/2/2021	\$ 8,890,000	\$ 8,889,883	\$ 8,890,000
United States Treasury	3.625	2/15/2021	\$ 25,000,000	\$ 25,019,564	\$ 25,033,750
Federal Home Loan Mortgage Corp.	2.375	2/16/2021	\$ 2,500,000	\$ 2,499,908	\$ 2,502,400
Federal Home Loan Mortgage Corp.	2.375	2/16/2021	\$ 2,500,000	\$ 2,499,908	\$ 2,502,400
Federal Home Loan Mortgage Corp.	2.375	2/16/2021	\$ 2,500,000	\$ 2,499,908	\$ 2,502,400
Federal Agricultural Mortgage Corp.	1.900	2/22/2021	\$ 10,000,000	\$ 9,999,888	\$ 10,010,700
Federal Farm Credit Bank	2.500	3/1/2021	\$ 4,200,000	\$ 4,199,213	\$ 4,208,484
Federal Agricultural Mortgage Corp.	2.680	3/1/2021	\$ 25,000,000	\$ 25,000,000	\$ 25,054,250
United States Treasury	0.000	3/25/2021	\$ 10,000,000	\$ 9,998,425	\$ 9,999,100
United States Treasury	1.250	3/31/2021	\$ 40,000,000	\$ 39,971,384	\$ 40,074,000
Federal Agricultural Mortgage Corp.	1.950	4/1/2021	\$ 1,000,000	\$ 998,571	\$ 1,003,130
Toyota Motor Credit Corp., MTN	2.950	4/13/2021	\$ 1,500,000	\$ 1,499,331	\$ 1,508,445
Toyota Motor Credit Corp., MTN	0.000	4/13/2021	\$ 1,920,000	\$ 1,918,928	\$ 1,921,114
Federal Agricultural Mortgage Corp.	1.820	4/16/2021	\$ 9,500,000	\$ 9,495,781	\$ 9,535,815
Federal Agricultural Mortgage Corp.	2.650	4/19/2021	\$ 10,000,000	\$ 9,997,610	\$ 10,055,700
Federal Agricultural Mortgage Corp.	2.650	4/19/2021	\$ 5,000,000	\$ 4,999,657	\$ 5,027,850
Federal Farm Credit Bank	2.625	4/23/2021	\$ 10,000,000	\$ 9,997,863	\$ 10,058,000
United States Treasury	2.250	4/30/2021	\$ 40,000,000	\$ 40,056,965	\$ 40,208,800
Federal Farm Credit Bank	0.000	5/13/2021	\$ 10,000,000	\$ 9,999,605	\$ 10,001,200
United States Treasury	2.625	5/15/2021	\$ 25,000,000	\$ 25,172,804	\$ 25,179,750
United States Treasury	2.625	5/15/2021	\$ 25,000,000	\$ 25,067,456	\$ 25,179,750
Federal Agricultural Mortgage Corp.	1.830	5/17/2021	\$ 17,000,000	\$ 16,989,925	\$ 17,088,910
Toyota Motor Credit Corp., MTN	2.750	5/17/2021	\$ 2,000,000	\$ 1,998,224	\$ 2,014,940
Toyota Motor Credit Corp., MTN	2.750	5/17/2021	\$ 5,925,000	\$ 5,919,976	\$ 5,969,260
Google Inc., MTN	3.625	5/19/2021	\$ 1,000,000	\$ 1,003,329	\$ 1,009,990
Federal Farm Credit Bank	0.000	5/20/2021	\$ 37,500,000	\$ 37,499,304	\$ 37,503,750
United States Treasury	0.000	5/20/2021	\$ 20,000,000	\$ 19,992,885	\$ 19,995,400
Federal Agricultural Mortgage Corp.	0.000	5/28/2021	\$ 20,000,000	\$ 20,000,000	\$ 20,001,400
Federal Agricultural Mortgage Corp.	0.000	6/3/2021	\$ 40,000,000	\$ 40,000,000	\$ 39,997,200
Federal Home Loan Bank	0.000	6/14/2021	\$ 50,000,000	\$ 50,000,674	\$ 49,991,500

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Issuer	Coupon	Maturity	Par Value	Book Value	Market Value
Federal Agricultural Mortgage Corp.	0.000	6/14/2021	\$ 25,000,000	\$ 25,000,000	\$ 25,002,250
United States Treasury	0.000	6/15/2021	\$ 25,000,000	\$ 24,992,031	\$ 24,994,250
Federal National Mortgage Assoc.	2.750	6/22/2021	\$ 15,000,000	\$ 14,999,548	\$ 15,156,750
United States Treasury	0.000	6/24/2021	\$ 20,000,000	\$ 19,992,800	\$ 19,993,800
United States Treasury	2.125	6/30/2021	\$ 15,000,000	\$ 15,123,439	\$ 15,125,400
Federal Home Loan Bank	1.125	7/14/2021	\$ 25,000,000	\$ 25,114,340	\$ 25,117,250
Federal Home Loan Bank	1.125	7/14/2021	\$ 5,000,000	\$ 4,997,768	\$ 5,023,450
Federal Home Loan Bank	0.000	7/21/2021	\$ 40,000,000	\$ 39,982,900	\$ 39,984,800
US Dept. of Housing and Urban Dev.	2.570	8/1/2021	\$ 1,500,000	\$ 1,500,000	\$ 1,517,595
United States Treasury	1.125	8/31/2021	\$ 25,000,000	\$ 25,147,158	\$ 25,147,500
Federal Home Loan Bank	0.125	9/17/2021	\$ 15,000,000	\$ 14,998,399	\$ 15,000,150
Federal Farm Credit Bank	0.000	9/20/2021	\$ 5,000,000	\$ 5,004,449	\$ 5,003,500
United States Treasury	1.125	9/30/2021	\$ 25,000,000	\$ 24,914,094	\$ 25,170,000
Federal Farm Credit Bank	0.000	10/4/2021	\$ 7,000,000	\$ 7,000,000	\$ 7,008,190
Federal Farm Credit Bank	0.000	10/4/2021	\$ 7,000,000	\$ 7,000,000	\$ 7,008,190
Federal Farm Credit Bank	0.000	10/4/2021	\$ 7,000,000	\$ 7,000,000	\$ 7,008,190
Federal Agricultural Mortgage Corp.	0.000	10/29/2021	\$ 20,000,000	\$ 20,000,000	\$ 20,022,400
Federal Farm Credit Bank	0.000	11/2/2021	\$ 15,000,000	\$ 15,000,000	\$ 15,013,350
Federal Farm Credit Bank	0.000	11/2/2021	\$ 15,000,000	\$ 15,000,000	\$ 15,013,350
Procter & Gamble Co., MTN	1.700	11/3/2021	\$ 1,426,000	\$ 1,433,895	\$ 1,442,128
Procter & Gamble Co., MTN	1.700	11/3/2021	\$ 16,095,000	\$ 15,956,923	\$ 16,277,034
Procter & Gamble Co., MTN	1.700	11/3/2021	\$ 10,000,000	\$ 9,933,775	\$ 10,113,100
Federal Farm Credit Bank	0.000	11/23/2021	\$ 18,000,000	\$ 18,018,522	\$ 18,042,480
Johnson & Johnson, MTN	2.450	12/5/2021	\$ 3,000,000	\$ 2,999,281	\$ 3,061,110
Federal Farm Credit Bank	2.800	12/17/2021	\$ 3,494,000	\$ 3,497,865	\$ 3,577,122
United States Treasury	0.000	1/31/2022	\$ 10,000,000	\$ 9,999,881	\$ 10,012,700
United States Treasury	0.000	1/31/2022	\$ 10,000,000	\$ 10,003,374	\$ 10,012,700
Microsoft Co., MTN	2.400	2/6/2022	\$ 12,081,000	\$ 12,080,863	\$ 12,325,882
Microsoft Co., MTN	2.400	2/6/2022	\$ 10,000,000	\$ 9,998,075	\$ 10,202,700
Microsoft Co., MTN	2.400	2/6/2022	\$ 7,000,000	\$ 7,018,080	\$ 7,141,890

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Issuer	Coupon	Maturity	Par Value	Book Value	Market Value
Procter & Gamble Co., MTN	2.300	2/6/2022	\$ 10,000,000	\$ 9,987,258	\$ 10,210,700
Apple Inc., MTN	2.500	2/9/2022	\$ 21,000,000	\$ 21,006,526	\$ 21,451,080
Apple Inc., MTN	0.000	2/9/2022	\$ 4,698,000	\$ 4,710,604	\$ 4,720,456
Microsoft Co., MTN	2.375	2/12/2022	\$ 10,224,000	\$ 10,248,083	\$ 10,436,352
Microsoft Co., MTN	2.375	2/12/2022	\$ 1,500,000	\$ 1,500,501	\$ 1,531,155
Microsoft Co., MTN	2.375	2/12/2022	\$ 3,575,000	\$ 3,574,085	\$ 3,649,253
Microsoft Co., MTN	2.375	2/12/2022	\$ 14,000,000	\$ 13,996,437	\$ 14,290,780
Toyota Motor Credit Corp., MTN	2.850	2/18/2022	\$ 10,000,000	\$ 10,000,000	\$ 10,033,000
3M Co., MTN	2.750	3/1/2022	\$ 1,000,000	\$ 1,005,479	\$ 1,025,650
3M Co., MTN	2.750	3/1/2022	\$ 2,950,000	\$ 2,962,533	\$ 3,025,668
3M Co., MTN	2.750	3/1/2022	\$ 7,450,000	\$ 7,521,082	\$ 7,641,093
3M Co., MTN	2.750	3/1/2022	\$ 10,000,000	\$ 10,095,406	\$ 10,256,500
3M Co., MTN	2.750	3/1/2022	\$ 10,000,000	\$ 9,998,317	\$ 10,256,500
3M Co., MTN	2.750	3/1/2022	\$ 13,303,000	\$ 13,423,425	\$ 13,644,222
Johnson & Johnson, MTN	2.250	3/3/2022	\$ 3,500,000	\$ 3,521,242	\$ 3,577,070
Federal National Mortgage Assoc.	0.000	3/9/2022	\$ 10,000,000	\$ 10,000,000	\$ 10,015,800
United States Treasury	0.375	3/31/2022	\$ 30,000,000	\$ 30,085,561	\$ 30,091,500
Federal National Mortgage Assoc.	2.250	4/12/2022	\$ 5,000,000	\$ 4,993,455	\$ 5,132,650
Federal National Mortgage Assoc.	2.250	4/12/2022	\$ 7,500,000	\$ 7,490,184	\$ 7,698,975
Federal Farm Credit Bank	2.800	4/27/2022	\$ 4,000,000	\$ 3,998,254	\$ 4,132,400
Federal Farm Credit Bank	2.800	4/27/2022	\$ 11,396,000	\$ 11,390,994	\$ 11,773,208
United States Treasury	0.000	4/30/2022	\$ 25,000,000	\$ 25,026,460	\$ 25,025,250
Apple Inc., MTN	2.300	5/11/2022	\$ 5,950,000	\$ 5,933,938	\$ 6,092,860
Apple Inc., MTN	2.700	5/13/2022	\$ 10,000,000	\$ 10,200,260	\$ 10,328,500
Apple Inc., MTN	2.700	5/13/2022	\$ 3,000,000	\$ 3,008,043	\$ 3,098,550
Federal Home Loan Mortgage Corp.	0.300	5/13/2022	\$ 10,000,000	\$ 10,000,000	\$ 10,002,000
Federal Farm Credit Bank	0.150	5/16/2022	\$ 25,000,000	\$ 24,993,073	\$ 25,012,750
Federal Farm Credit Bank	0.000	5/20/2022	\$ 6,000,000	\$ 6,000,000	\$ 6,024,660
Federal Farm Credit Bank	0.000	5/20/2022	\$ 6,000,000	\$ 6,000,000	\$ 6,024,660
Federal Farm Credit Bank	0.000	5/20/2022	\$ 6,000,000	\$ 6,000,000	\$ 6,024,660

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Federal Farm Credit Bank	0.000	5/20/2022	\$ 7,000,000	\$ 7,000,000	\$ 7,028,770
Federal Home Loan Mortgage Corp.	0.290	5/27/2022	\$ 25,000,000	\$ 25,000,000	\$ 25,001,250
Federal Home Loan Bank	0.250	6/3/2022	\$ 25,000,000	\$ 24,997,627	\$ 25,057,000
Federal Home Loan Bank	2.750	6/10/2022	\$ 10,865,000	\$ 10,856,865	\$ 11,256,031
Federal Home Loan Bank	2.125	6/10/2022	\$ 10,000,000	\$ 10,037,210	\$ 10,272,200
Federal Home Loan Mortgage Corp.	0.350	6/14/2022	\$ 25,000,000	\$ 25,000,000	\$ 25,007,250
Toyota Motor Credit Corp., MTN	2.350	7/14/2022	\$ 20,000,000	\$ 20,000,000	\$ 20,138,400
Procter & Gamble Co., MTN	2.150	8/11/2022	\$ 10,779,000	\$ 10,865,006	\$ 11,095,795
Procter & Gamble Co., MTN	2.150	8/11/2022	\$ 9,294,000	\$ 9,360,727	\$ 9,567,151
Federal Home Loan Bank	0.125	8/12/2022	\$ 5,000,000	\$ 4,992,594	\$ 5,005,050
Federal Home Loan Bank	0.125	8/12/2022	\$ 5,000,000	\$ 4,992,594	\$ 5,005,050
Federal Farm Credit Bank	0.000	8/30/2022	\$ 20,000,000	\$ 20,043,635	\$ 20,084,400
Federal Farm Credit Bank	0.000	8/30/2022	\$ 10,000,000	\$ 10,000,000	\$ 10,042,200
Federal National Mortgage Assoc.	1.375	9/6/2022	\$ 12,349,000	\$ 12,589,766	\$ 12,602,401
Federal National Mortgage Assoc.	1.375	9/6/2022	\$ 8,000,000	\$ 7,985,179	\$ 8,164,160
Federal National Mortgage Assoc.	1.375	9/6/2022	\$ 4,000,000	\$ 3,992,589	\$ 4,082,080
Federal National Mortgage Assoc.	1.375	9/6/2022	\$ 4,000,000	\$ 3,992,589	\$ 4,082,080
Federal National Mortgage Assoc.	1.375	9/6/2022	\$ 4,000,000	\$ 3,992,589	\$ 4,082,080
Federal Home Loan Bank	2.000	9/9/2022	\$ 8,700,000	\$ 8,954,323	\$ 8,963,784
Apple Inc., MTN	1.700	9/11/2022	\$ 5,000,000	\$ 4,999,545	\$ 5,115,550
Federal Farm Credit Bank	0.000	9/23/2022	\$ 10,000,000	\$ 9,999,175	\$ 10,007,500
United States Treasury	0.125	9/30/2022	\$ 25,000,000	\$ 24,991,019	\$ 25,003,000
Federal Agricultural Mortgage Corp.	0.000	10/13/2022	\$ 2,250,000	\$ 2,250,000	\$ 2,257,740
Federal Home Loan Mortgage Corp.	0.320	10/20/2022	\$ 10,000,000	\$ 9,999,234	\$ 10,008,100
Federal Home Loan Mortgage Corp.	0.320	10/20/2022	\$ 10,000,000	\$ 9,998,852	\$ 10,008,100
Federal Farm Credit Bank	0.000	11/7/2022	\$ 4,900,000	\$ 4,893,894	\$ 4,922,540
Federal Farm Credit Bank	0.000	11/7/2022	\$ 8,000,000	\$ 8,000,000	\$ 8,050,080
Federal Farm Credit Bank	0.000	11/7/2022	\$ 5,000,000	\$ 5,000,000	\$ 5,031,300
Federal Farm Credit Bank	0.000	12/12/2022	\$ 30,000,000	\$ 30,000,000	\$ 30,173,700
Federal National Mortgage Assoc.	2.375	1/19/2023	\$ 4,000,000	\$ 3,991,186	\$ 4,175,440

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Federal Farm Credit Bank	1.640	1/24/2023	\$ 1,785,000	\$ 1,784,412	\$ 1,810,740
Federal Home Loan Bank	1.375	2/17/2023	\$ 5,000,000	\$ 4,993,707	\$ 5,130,750
Federal Home Loan Bank	1.375	2/17/2023	\$ 2,000,000	\$ 1,997,483	\$ 2,052,300
Toyota Motor Credit Corp., MTN	2.900	3/30/2023	\$ 5,000,000	\$ 4,999,603	\$ 5,278,300
Federal Home Loan Mortgage Corp.	0.375	4/20/2023	\$ 5,000,000	\$ 4,990,752	\$ 5,023,750
Federal Home Loan Mortgage Corp.	0.375	4/20/2023	\$ 5,000,000	\$ 4,990,752	\$ 5,023,750
Federal Home Loan Mortgage Corp.	0.375	4/20/2023	\$ 5,000,000	\$ 4,990,752	\$ 5,023,750
Apple Inc., MTN	0.750	5/11/2023	\$ 10,000,000	\$ 9,979,348	\$ 10,126,700
Federal National Mortgage Assoc.	0.250	5/22/2023	\$ 1,725,000	\$ 1,726,259	\$ 1,728,761
Federal National Mortgage Assoc.	0.250	5/22/2023	\$ 5,000,000	\$ 5,003,714	\$ 5,010,900
Federal National Mortgage Assoc.	0.250	5/22/2023	\$ 18,729,000	\$ 18,751,234	\$ 18,769,829
Federal National Mortgage Assoc.	0.250	5/22/2023	\$ 5,000,000	\$ 5,004,108	\$ 5,010,900
Federal Farm Credit Bank	0.000	5/30/2023	\$ 25,000,000	\$ 25,000,000	\$ 25,156,750
United States Treasury	2.750	5/31/2023	\$ 25,000,000	\$ 25,628,673	\$ 26,511,750
United States Treasury	2.750	5/31/2023	\$ 25,000,000	\$ 26,492,306	\$ 26,511,750
Federal National Mortgage Assoc.	0.250	7/10/2023	\$ 10,000,000	\$ 9,982,502	\$ 10,022,100
Federal National Mortgage Assoc.	0.250	11/27/2023	\$ 5,000,000	\$ 4,994,648	\$ 5,009,650
Federal National Mortgage Assoc.	0.250	11/27/2023	\$ 10,000,000	\$ 9,989,296	\$ 10,019,300
Federal National Mortgage Assoc.	0.250	11/27/2023	\$ 10,000,000	\$ 9,989,296	\$ 10,019,300
Federal Home Loan Mortgage Corp.	0.250	12/4/2023	\$ 10,000,000	\$ 9,990,623	\$ 10,012,100
Federal Home Loan Mortgage Corp.	0.250	12/4/2023	\$ 15,000,000	\$ 14,985,934	\$ 15,018,150
Federal Home Loan Mortgage Corp.	0.625	1/30/2024	\$ 12,500,000	\$ 12,500,000	\$ 12,510,750
Federal Home Loan Bank	2.500	2/13/2024	\$ 10,000,000	\$ 9,978,501	\$ 10,707,500
Federal Home Loan Bank	2.500	2/13/2024	\$ 5,000,000	\$ 4,989,249	\$ 5,353,750
Federal National Mortgage Assoc.	0.340	2/15/2024	\$ 3,283,000	\$ 3,286,245	\$ 3,296,887
Federal Farm Credit Bank	0.875	4/8/2024	\$ 5,000,000	\$ 5,000,000	\$ 5,008,350
Federal Farm Credit Bank	0.580	6/3/2024	\$ 25,000,000	\$ 24,958,001	\$ 25,018,000
Federal Farm Credit Bank	0.580	6/3/2024	\$ 25,000,000	\$ 24,947,539	\$ 25,018,000
Federal Home Loan Mortgage Corp.	0.550	6/17/2024	\$ 16,500,000	\$ 16,489,549	\$ 16,501,320
Federal National Mortgage Assoc.	0.410	8/12/2024	\$ 15,000,000	\$ 14,993,778	\$ 14,977,800

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Federal Home Loan Bank	2.875	9/13/2024	\$ 6,600,000	\$ 7,202,403	\$ 7,218,090
Tennessee Valley Authority	2.875	9/15/2024	\$ 4,311,000	\$ 4,706,522	\$ 4,705,801
Federal National Mortgage Assoc.	0.420	9/30/2024	\$ 25,000,000	\$ 25,000,000	\$ 25,009,500
Federal National Mortgage Assoc.	1.625	10/15/2024	\$ 5,000,000	\$ 4,993,654	\$ 5,246,150
Federal National Mortgage Assoc.	1.625	10/15/2024	\$ 5,000,000	\$ 4,993,654	\$ 5,246,150
State of Oregon, MUNI	0.795	11/1/2024	\$ 3,500,000	\$ 3,544,797	\$ 3,563,735
Federal Home Loan Mortgage Corp.	0.450	11/25/2024	\$ 25,000,000	\$ 25,000,000	\$ 24,999,000
Federal Home Loan Mortgage Corp.	0.740	12/10/2024	\$ 25,000,000	\$ 25,000,000	\$ 25,011,250
Federal Farm Credit Bank	0.470	1/27/2025	\$ 22,880,000	\$ 22,858,198	\$ 22,792,598
Federal Farm Credit Bank	0.400	1/28/2025	\$ 10,000,000	\$ 9,989,799	\$ 9,992,000
Federal Home Loan Mortgage Corp.	1.500	2/12/2025	\$ 5,000,000	\$ 4,996,893	\$ 5,229,700
Federal Home Loan Mortgage Corp.	1.500	2/12/2025	\$ 5,000,000	\$ 4,996,893	\$ 5,229,700
Federal Home Loan Mortgage Corp.	1.500	2/12/2025	\$ 5,000,000	\$ 4,996,893	\$ 5,229,700
Federal Home Loan Bank	0.500	4/14/2025	\$ 10,000,000	\$ 9,958,263	\$ 10,061,300
Federal National Mortgage Assoc.	0.625	4/22/2025	\$ 4,000,000	\$ 3,993,029	\$ 4,038,920
Federal National Mortgage Assoc.	0.625	4/22/2025	\$ 4,000,000	\$ 3,993,029	\$ 4,038,920
Federal National Mortgage Assoc.	0.625	4/22/2025	\$ 4,000,000	\$ 3,993,029	\$ 4,038,920
Federal National Mortgage Assoc.	0.625	4/22/2025	\$ 4,000,000	\$ 3,993,029	\$ 4,038,920
Federal Home Loan Mortgage Corp.	0.850	4/30/2025	\$ 10,000,000	\$ 10,000,000	\$ 10,000,900
Tennessee Valley Authority	0.750	5/15/2025	\$ 5,000,000	\$ 4,987,419	\$ 5,054,900
Federal Home Loan Mortgage Corp.	0.750	5/28/2025	\$ 25,000,000	\$ 25,000,000	\$ 25,055,000
Federal Home Loan Mortgage Corp.	0.500	5/30/2025	\$ 11,750,000	\$ 11,750,000	\$ 11,726,030
Multnomah County OR SD #1J, MUNI	0.500	6/15/2025	\$ 25,000,000	\$ 25,034,684	\$ 25,056,500
Federal National Mortgage Assoc.	0.500	6/17/2025	\$ 15,000,000	\$ 14,972,784	\$ 15,049,200
Federal National Mortgage Assoc.	0.500	6/17/2025	\$ 5,000,000	\$ 4,990,929	\$ 5,016,400
Federal National Mortgage Assoc.	0.500	6/17/2025	\$ 5,000,000	\$ 4,990,929	\$ 5,016,400
Federal National Mortgage Assoc.	0.800	6/24/2025	\$ 12,750,000	\$ 12,744,393	\$ 12,774,225
Federal National Mortgage Assoc.	0.375	8/25/2025	\$ 5,000,000	\$ 4,978,604	\$ 4,985,200
Federal National Mortgage Assoc.	0.375	8/25/2025	\$ 5,000,000	\$ 4,978,604	\$ 4,985,200

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PORTFOLIO HOLDINGS

Issuer	Coupon	Maturity	Par Value	Book Value	Market Value
Federal National Mortgage Assoc.	0.375	8/25/2025	\$ 5,000,000	\$ 4,978,604	\$ 4,985,200
Federal National Mortgage Assoc.	0.375	8/25/2025	\$ 5,000,000	\$ 4,978,604	\$ 4,985,200
Federal Home Loan Mortgage Corp.	0.375	9/23/2025	\$ 25,000,000	\$ 24,901,180	\$ 24,891,500
Federal Home Loan Mortgage Corp.	0.375	9/23/2025	\$ 25,000,000	\$ 24,859,761	\$ 24,891,500
Federal Home Loan Mortgage Corp.	0.375	9/23/2025	\$ 5,000,000	\$ 4,986,005	\$ 4,978,300
Federal Home Loan Mortgage Corp.	0.500	9/29/2025	\$ 10,000,000	\$ 10,000,000	\$ 9,925,800
Federal Home Loan Mortgage Corp.	0.520	9/29/2025	\$ 15,000,000	\$ 15,000,000	\$ 15,023,400
Federal Home Loan Mortgage Corp.	0.550	9/30/2025	\$ 10,000,000	\$ 9,997,200	\$ 9,952,700
Federal National Mortgage Assoc.	0.500	11/7/2025	\$ 14,000,000	\$ 13,952,086	\$ 14,024,360
Federal National Mortgage Assoc.	0.500	11/7/2025	\$ 5,000,000	\$ 4,982,888	\$ 5,008,700
Federal National Mortgage Assoc.	0.500	11/7/2025	\$ 5,000,000	\$ 4,982,888	\$ 5,008,700
Federal Home Loan Mortgage Corp.	0.610	11/10/2025	\$ 9,200,000	\$ 9,200,000	\$ 9,217,664
Federal National Mortgage Assoc.	0.650	11/18/2025	\$ 15,000,000	\$ 15,000,000	\$ 15,057,300
Federal Home Loan Mortgage Corp.	0.625	11/24/2025	\$ 9,250,000	\$ 9,248,664	\$ 9,269,980
Federal Home Loan Mortgage Corp.	0.610	5/26/2026	\$ 30,000,000	\$ 30,000,000	\$ 29,930,700
Federal Home Loan Mortgage Corp.	0.625	5/28/2026	\$ 10,700,000	\$ 10,700,000	\$ 10,672,073
Federal National Mortgage Assoc.	0.750	7/30/2026	\$ 5,000,000	\$ 5,000,000	\$ 4,987,550
Federal Home Loan Mortgage Corp.	0.800	8/4/2026	\$ 10,000,000	\$ 9,994,951	\$ 9,885,700
Federal Farm Credit Bank	0.670	8/13/2026	\$ 5,000,000	\$ 5,000,000	\$ 4,965,950
Federal Home Loan Bank	1.625	3/12/2027	\$ 12,265,000	\$ 12,723,354	\$ 12,997,098
Federal National Mortgage Assoc.	0.800	4/29/2027	\$ 7,900,000	\$ 7,892,411	\$ 7,840,039
Federal Home Loan Mortgage Corp.	0.850	8/6/2027	\$ 25,000,000	\$ 25,000,000	\$ 24,487,500
Federal Home Loan Mortgage Corp.	1.000	12/23/2027	\$ 20,000,000	\$ 19,994,090	\$ 19,941,600
			\$ 2,409,342,000	\$ 2,413,754,238	\$ 2,427,108,062

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

CITY OF PORTLAND, OREGON

January 31, 2021

(Unaudited)

BANK DEPOSITS

Operating Accounts (DDA*)

BANK / CREDIT UNION	DEPOSIT
Key Bank	96,545
US Bank	9,765,876
Wells Fargo Bank	51,319,245
<i>SUBTOTAL DDA Accounts</i>	<i>61,181,666</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	249,592
Columbia State Bank	246,815
Beneficial State Bank	500,483
OnPoint Community Credit Union	251,715
Willamette Community Bank	3,642,542
The Commerce Bank of Oregon	251,432
Umpqua Bank	246,891
Unitus Community Credit Union	252,490
US Bank	19,245
<i>SUBTOTAL Interest Bearing Accounts / CD's</i>	<i>5,661,203</i>
TOTAL BANK DEPOSITS	\$66,842,870

CITY OF PORTLAND, OREGON

January 31, 2021
(Unaudited)

