

CITY OF PORTLAND, OREGON

April 30, 2021

(Unaudited)

INVESTMENT PORTFOLIO SUMMARY

PORTFOLIO MARKET VALUE	\$ 2,720,489,989
GROSS PORTFOLIO YIELD (mo. avg.)	0.69%
WEIGHTED AVERAGE MATURITY/days (mo. avg.)	695

Investment Type	Par Value	Book Value	Market Value	%
US Treasury Securities	535,000,000	538,155,074	539,204,600	19.82%
US Government Agency Securities	1,787,720,000	1,789,307,807	1,789,228,946	65.77%
Repurchase Agreements	25,000,000	25,000,000	25,000,000	0.92%
Bank Deposits & Interest Bearing Accounts	58,080,267	58,080,267	58,080,267	2.13%
Bankers Acceptances	-	-	-	0.00%
Commercial Paper	-	-	-	0.00%
Corporate Bonds	216,047,000	216,226,270	219,183,887	8.06%
Corp. Debt Guaranteed by US Govt. or Agencies	-	-	-	0.00%
Municipal Bonds	38,345,000	38,461,082	38,138,643	1.40%
Local Government Investment Pool (LGIP)	51,653,646	51,653,646	51,653,646	1.90%
TOTAL	2,711,845,914	2,716,884,147	2,720,489,989	100.00%

Top 10 - Per Issuer Holdings	Par Value	Book Value	Market Value	%
United States Treasury	535,000,000	538,155,074	539,204,600	19.82%
Federal Farm Credit Bank	488,034,000	488,098,495	489,164,311	17.98%
Federal Home Loan Mortgage Corp.	473,629,000	473,320,309	470,621,400	17.30%
Federal National Mortgage Assoc.	347,236,000	346,920,700	347,468,070	12.77%
Federal Home Loan Bank	343,760,000	345,552,248	346,486,727	12.74%
Federal Agricultural Mortgage Corp.	124,250,000	124,248,384	124,302,823	4.57%
Apple Inc.	59,648,000	59,798,978	60,637,253	2.23%
Microsoft Co..	58,380,000	58,407,395	59,270,317	2.18%
Procter & Gamble Co.	57,594,000	57,580,243	58,441,310	2.15%
Toyota Motor Credit Corp.	32,925,000	32,923,558	33,244,091	1.22%

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Issuer	Coupon	Maturity	Par Value	Book Value	Market Value
Jefferies & Co. Inc., REPO	0.070	5/6/2021	\$ 25,000,000	\$ 25,000,000	\$ 25,000,000
Federal Farm Credit Bank	0.000	5/13/2021	\$ 10,000,000	\$ 9,999,950	\$ 10,000,400
United States Treasury	2.625	5/15/2021	\$ 25,000,000	\$ 25,009,729	\$ 25,021,500
United States Treasury	2.625	5/15/2021	\$ 25,000,000	\$ 25,024,924	\$ 25,021,500
Federal Agricultural Mortgage Corp.	1.830	5/17/2021	\$ 17,000,000	\$ 16,998,384	\$ 17,011,730
Toyota Motor Credit Corp., MTN	2.750	5/17/2021	\$ 5,925,000	\$ 5,924,194	\$ 5,930,451
Toyota Motor Credit Corp., MTN	2.750	5/17/2021	\$ 2,000,000	\$ 1,999,715	\$ 2,001,840
Google Inc., MTN	3.625	5/19/2021	\$ 1,000,000	\$ 1,000,586	\$ 1,001,440
Federal Farm Credit Bank	0.000	5/20/2021	\$ 37,500,000	\$ 37,499,872	\$ 37,501,500
United States Treasury	0.000	5/20/2021	\$ 20,000,000	\$ 19,998,695	\$ 20,000,000
Federal Agricultural Mortgage Corp.	0.000	5/28/2021	\$ 20,000,000	\$ 20,000,000	\$ 20,001,800
Federal Agricultural Mortgage Corp.	0.000	6/3/2021	\$ 40,000,000	\$ 40,000,000	\$ 40,001,600
Federal Home Loan Bank	0.000	6/14/2021	\$ 50,000,000	\$ 50,000,226	\$ 49,997,500
Federal Agricultural Mortgage Corp.	0.000	6/14/2021	\$ 25,000,000	\$ 25,000,000	\$ 25,003,500
United States Treasury	0.000	6/15/2021	\$ 25,000,000	\$ 24,997,285	\$ 24,999,750
Federal National Mortgage Assoc.	2.750	6/22/2021	\$ 15,000,000	\$ 14,999,833	\$ 15,056,250
United States Treasury	0.000	6/24/2021	\$ 20,000,000	\$ 19,997,250	\$ 19,999,800
United States Treasury	2.125	6/30/2021	\$ 15,000,000	\$ 15,050,198	\$ 15,049,800
Federal Home Loan Bank	1.125	7/14/2021	\$ 5,000,000	\$ 4,998,987	\$ 5,011,200
Federal Home Loan Bank	1.125	7/14/2021	\$ 25,000,000	\$ 25,051,909	\$ 25,056,000
Federal Home Loan Bank	0.000	7/21/2021	\$ 40,000,000	\$ 39,991,800	\$ 39,999,200
US Dept. of Housing and Urban Dev.	2.570	8/1/2021	\$ 1,500,000	\$ 1,500,000	\$ 1,509,390
United States Treasury	1.125	8/31/2021	\$ 25,000,000	\$ 25,085,380	\$ 25,087,750
Federal Home Loan Bank	0.125	9/17/2021	\$ 15,000,000	\$ 14,999,029	\$ 15,002,550
Federal Farm Credit Bank	0.000	9/20/2021	\$ 5,000,000	\$ 5,002,742	\$ 5,002,500
United States Treasury	1.125	9/30/2021	\$ 25,000,000	\$ 24,945,687	\$ 25,112,250
United States Treasury	1.125	9/30/2021	\$ 10,000,000	\$ 10,044,022	\$ 10,044,900
United States Treasury	1.500	9/30/2021	\$ 10,000,000	\$ 10,060,699	\$ 10,060,200
Federal Farm Credit Bank	0.000	10/4/2021	\$ 7,000,000	\$ 7,000,000	\$ 7,006,020
Federal Farm Credit Bank	0.000	10/4/2021	\$ 7,000,000	\$ 7,000,000	\$ 7,006,020

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Federal Farm Credit Bank	0.000	10/4/2021	\$ 7,000,000	\$ 7,000,000	\$ 7,006,020
Federal Agricultural Mortgage Corp.	0.000	10/29/2021	\$ 20,000,000	\$ 20,000,000	\$ 20,027,600
Federal Farm Credit Bank	0.000	11/2/2021	\$ 15,000,000	\$ 15,000,000	\$ 15,010,500
Federal Farm Credit Bank	0.000	11/2/2021	\$ 15,000,000	\$ 15,000,000	\$ 15,010,500
Procter & Gamble Co., MTN	1.700	11/3/2021	\$ 10,000,000	\$ 9,955,444	\$ 10,071,700
Procter & Gamble Co., MTN	1.700	11/3/2021	\$ 1,426,000	\$ 1,431,312	\$ 1,436,224
Procter & Gamble Co., MTN	1.700	11/3/2021	\$ 16,095,000	\$ 16,002,103	\$ 16,210,401
Federal Farm Credit Bank	0.000	11/23/2021	\$ 18,000,000	\$ 18,012,953	\$ 18,037,980
Johnson & Johnson, MTN	2.450	12/5/2021	\$ 3,000,000	\$ 2,999,492	\$ 3,038,340
Federal Farm Credit Bank	2.800	12/17/2021	\$ 3,494,000	\$ 3,496,777	\$ 3,554,132
United States Treasury	0.000	1/31/2022	\$ 10,000,000	\$ 9,999,910	\$ 10,010,900
United States Treasury	0.000	1/31/2022	\$ 10,000,000	\$ 10,002,552	\$ 10,010,900
Microsoft Co., MTN	2.400	2/6/2022	\$ 7,000,000	\$ 7,013,672	\$ 7,106,050
Microsoft Co., MTN	2.400	2/6/2022	\$ 12,081,000	\$ 12,080,897	\$ 12,264,027
Microsoft Co., MTN	2.400	2/6/2022	\$ 10,000,000	\$ 9,998,544	\$ 10,151,500
Procter & Gamble Co., MTN	2.300	2/6/2022	\$ 10,000,000	\$ 9,990,365	\$ 10,159,200
Apple Inc., MTN	2.500	2/9/2022	\$ 21,000,000	\$ 21,004,948	\$ 21,330,330
Apple Inc., MTN	0.000	2/9/2022	\$ 4,698,000	\$ 4,707,605	\$ 4,715,946
Microsoft Co., MTN	2.375	2/12/2022	\$ 14,000,000	\$ 13,997,291	\$ 14,214,900
Microsoft Co., MTN	2.375	2/12/2022	\$ 3,575,000	\$ 3,574,305	\$ 3,629,876
Microsoft Co., MTN	2.375	2/12/2022	\$ 1,500,000	\$ 1,500,380	\$ 1,523,025
Microsoft Co., MTN	2.375	2/12/2022	\$ 10,224,000	\$ 10,242,306	\$ 10,380,938
Johnson & Johnson, MTN	2.250	3/3/2022	\$ 3,500,000	\$ 3,516,020	\$ 3,551,135
Federal National Mortgage Assoc.	0.000	3/9/2022	\$ 10,000,000	\$ 10,000,000	\$ 10,012,100
United States Treasury	0.375	3/31/2022	\$ 30,000,000	\$ 30,067,601	\$ 30,086,700
United States Treasury	0.375	3/31/2022	\$ 30,000,000	\$ 30,073,978	\$ 30,086,700
Federal National Mortgage Assoc.	2.250	4/12/2022	\$ 5,000,000	\$ 4,994,807	\$ 5,102,850
Federal National Mortgage Assoc.	2.250	4/12/2022	\$ 7,500,000	\$ 7,492,211	\$ 7,654,275
Federal Farm Credit Bank	2.800	4/27/2022	\$ 11,396,000	\$ 11,391,993	\$ 11,698,564
Federal Farm Credit Bank	2.800	4/27/2022	\$ 4,000,000	\$ 3,998,602	\$ 4,106,200

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United States Treasury	0.000	4/30/2022	\$ 25,000,000	\$ 25,021,273	\$ 25,025,250
Apple Inc., MTN	2.300	5/11/2022	\$ 5,950,000	\$ 5,937,046	\$ 6,065,787
Apple Inc., MTN	2.700	5/13/2022	\$ 3,000,000	\$ 3,006,493	\$ 3,075,540
Apple Inc., MTN	2.700	5/13/2022	\$ 10,000,000	\$ 10,161,682	\$ 10,251,800
Federal Home Loan Mortgage Corp.	0.300	5/13/2022	\$ 10,000,000	\$ 10,000,000	\$ 10,000,400
Federal Farm Credit Bank	0.150	5/16/2022	\$ 25,000,000	\$ 24,994,399	\$ 25,019,250
Federal Farm Credit Bank	0.000	5/20/2022	\$ 6,000,000	\$ 6,000,000	\$ 6,022,260
Federal Farm Credit Bank	0.000	5/20/2022	\$ 7,000,000	\$ 7,000,000	\$ 7,025,970
Federal Farm Credit Bank	0.000	5/20/2022	\$ 6,000,000	\$ 6,000,000	\$ 6,022,260
Federal Farm Credit Bank	0.000	5/20/2022	\$ 6,000,000	\$ 6,000,000	\$ 6,022,260
Federal Home Loan Mortgage Corp.	0.290	5/27/2022	\$ 25,000,000	\$ 25,000,000	\$ 24,992,250
United States Treasury	0.125	5/31/2022	\$ 10,000,000	\$ 10,001,378	\$ 10,005,100
United States Treasury	0.125	5/31/2022	\$ 25,000,000	\$ 25,006,726	\$ 25,012,750
Federal Farm Credit Bank	1.550	6/1/2022	\$ 3,294,000	\$ 3,345,286	\$ 3,346,144
Federal Farm Credit Bank	0.250	6/2/2022	\$ 3,785,000	\$ 3,790,558	\$ 3,791,775
Federal Home Loan Bank	0.250	6/3/2022	\$ 1,090,000	\$ 1,091,605	\$ 1,091,733
Federal Home Loan Bank	0.250	6/3/2022	\$ 25,000,000	\$ 24,998,065	\$ 25,039,750
Federal Farm Credit Bank	2.200	6/3/2022	\$ 5,000,000	\$ 5,113,628	\$ 5,112,900
Federal Farm Credit Bank	0.000	6/8/2022	\$ 25,000,000	\$ 25,000,000	\$ 24,996,750
Federal Home Loan Mortgage Corp.	0.250	6/8/2022	\$ 3,388,000	\$ 3,393,051	\$ 3,393,929
Federal Home Loan Bank	2.750	6/10/2022	\$ 10,865,000	\$ 10,858,346	\$ 11,184,974
Federal Home Loan Bank	2.125	6/10/2022	\$ 10,000,000	\$ 10,030,438	\$ 10,221,900
Federal Home Loan Bank	2.125	6/10/2022	\$ 3,990,000	\$ 4,079,017	\$ 4,078,538
Federal Home Loan Bank	2.125	6/10/2022	\$ 4,250,000	\$ 4,345,534	\$ 4,344,308
Federal Home Loan Bank	2.125	6/10/2022	\$ 22,000,000	\$ 22,489,570	\$ 22,488,180
Federal Home Loan Mortgage Corp.	0.350	6/14/2022	\$ 25,000,000	\$ 25,000,000	\$ 25,004,500
United States Treasury	0.125	6/30/2022	\$ 25,000,000	\$ 25,010,829	\$ 25,011,750
United States Treasury	0.125	6/30/2022	\$ 5,000,000	\$ 5,001,985	\$ 5,002,350
Toyota Motor Credit Corp., MTN	2.350	7/14/2022	\$ 20,000,000	\$ 20,000,000	\$ 20,059,600
Federal Home Loan Mortgage Corp.	0.125	7/25/2022	\$ 27,841,000	\$ 27,847,414	\$ 27,853,250

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Procter & Gamble Co., MTN	2.150	8/11/2022	\$ 10,779,000	\$ 10,851,089	\$ 11,042,547
Procter & Gamble Co., MTN	2.150	8/11/2022	\$ 9,294,000	\$ 9,349,930	\$ 9,521,238
Federal Home Loan Bank	0.125	8/12/2022	\$ 5,000,000	\$ 4,993,791	\$ 5,002,750
Federal Home Loan Bank	0.125	8/12/2022	\$ 5,000,000	\$ 4,993,791	\$ 5,002,750
Federal Farm Credit Bank	0.000	8/30/2022	\$ 20,000,000	\$ 20,036,893	\$ 20,071,200
Federal Farm Credit Bank	0.000	8/30/2022	\$ 10,000,000	\$ 10,000,000	\$ 10,035,600
Port of Morrow, OR, MUNI	1.809	9/1/2022	\$ 1,000,000	\$ 1,020,559	\$ 1,020,330
Federal National Mortgage Assoc.	1.375	9/6/2022	\$ 4,000,000	\$ 3,993,737	\$ 4,067,040
Federal National Mortgage Assoc.	1.375	9/6/2022	\$ 8,000,000	\$ 7,987,473	\$ 8,134,080
Federal National Mortgage Assoc.	1.375	9/6/2022	\$ 4,000,000	\$ 3,993,737	\$ 4,067,040
Federal National Mortgage Assoc.	1.375	9/6/2022	\$ 4,000,000	\$ 3,993,737	\$ 4,067,040
Federal National Mortgage Assoc.	1.375	9/6/2022	\$ 12,349,000	\$ 12,552,500	\$ 12,555,969
Federal Home Loan Bank	2.000	9/9/2022	\$ 8,700,000	\$ 8,915,162	\$ 8,919,588
Apple Inc., MTN	1.700	9/11/2022	\$ 5,000,000	\$ 4,999,615	\$ 5,100,550
Federal Farm Credit Bank	0.000	9/23/2022	\$ 10,000,000	\$ 9,999,297	\$ 10,006,400
United States Treasury	0.125	9/30/2022	\$ 25,000,000	\$ 25,004,754	\$ 25,005,000
United States Treasury	0.125	9/30/2022	\$ 25,000,000	\$ 24,992,336	\$ 25,005,000
Federal Agricultural Mortgage Corp.	0.000	10/13/2022	\$ 2,250,000	\$ 2,250,000	\$ 2,256,593
Federal Home Loan Mortgage Corp.	0.320	10/20/2022	\$ 10,000,000	\$ 9,999,345	\$ 10,002,700
Federal Home Loan Mortgage Corp.	0.320	10/20/2022	\$ 10,000,000	\$ 9,999,017	\$ 10,002,700
United States Treasury	0.125	10/31/2022	\$ 25,000,000	\$ 24,999,043	\$ 25,002,000
Federal Farm Credit Bank	0.000	11/7/2022	\$ 4,900,000	\$ 4,894,737	\$ 4,918,767
Federal Farm Credit Bank	0.000	11/7/2022	\$ 5,000,000	\$ 5,000,000	\$ 5,026,700
Federal Farm Credit Bank	0.000	11/7/2022	\$ 8,000,000	\$ 8,000,000	\$ 8,042,720
Federal Farm Credit Bank	0.000	12/12/2022	\$ 30,000,000	\$ 30,000,000	\$ 30,154,800
Federal National Mortgage Assoc.	2.375	1/19/2023	\$ 4,000,000	\$ 3,992,294	\$ 4,151,720
Federal Farm Credit Bank	1.640	1/24/2023	\$ 1,785,000	\$ 1,784,485	\$ 1,803,475
United States Treasury	0.000	1/31/2023	\$ 25,000,000	\$ 25,000,667	\$ 25,009,750
Federal Farm Credit Bank	0.125	2/3/2023	\$ 9,000,000	\$ 8,995,569	\$ 8,990,910
Federal Farm Credit Bank	0.125	2/3/2023	\$ 24,000,000	\$ 23,988,184	\$ 23,975,760

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Federal Home Loan Bank	1.375	2/17/2023	\$ 2,000,000	\$ 1,997,787	\$ 2,042,780
Federal Home Loan Bank	1.375	2/17/2023	\$ 5,000,000	\$ 4,994,468	\$ 5,106,950
Federal Home Loan Bank	0.125	3/17/2023	\$ 10,000,000	\$ 9,989,643	\$ 9,987,600
Federal Home Loan Bank	0.125	3/17/2023	\$ 10,000,000	\$ 9,989,643	\$ 9,987,600
Federal Home Loan Bank	0.125	3/17/2023	\$ 2,000,000	\$ 1,997,929	\$ 1,997,520
Toyota Motor Credit Corp., MTN	2.900	3/30/2023	\$ 5,000,000	\$ 4,999,648	\$ 5,252,200
Federal Home Loan Mortgage Corp.	0.375	4/20/2023	\$ 5,000,000	\$ 4,991,782	\$ 5,018,700
Federal Home Loan Mortgage Corp.	0.375	4/20/2023	\$ 5,000,000	\$ 4,991,782	\$ 5,018,700
Federal Home Loan Mortgage Corp.	0.375	4/20/2023	\$ 5,000,000	\$ 4,991,782	\$ 5,018,700
State of Oregon, MUNI	0.201	5/1/2023	\$ 650,000	\$ 650,000	\$ 649,805
State of Oregon, MUNI	0.201	5/1/2023	\$ 2,450,000	\$ 2,450,000	\$ 2,447,820
Apple Inc., MTN	0.750	5/11/2023	\$ 10,000,000	\$ 9,981,590	\$ 10,097,300
Federal National Mortgage Assoc.	0.250	5/22/2023	\$ 1,725,000	\$ 1,726,124	\$ 1,727,277
Federal National Mortgage Assoc.	0.250	5/22/2023	\$ 5,000,000	\$ 5,003,669	\$ 5,006,600
Federal National Mortgage Assoc.	0.250	5/22/2023	\$ 18,729,000	\$ 18,748,852	\$ 18,753,722
Federal National Mortgage Assoc.	0.250	5/22/2023	\$ 5,000,000	\$ 5,003,316	\$ 5,006,600
Federal Farm Credit Bank	0.000	5/30/2023	\$ 25,000,000	\$ 25,000,000	\$ 25,140,000
United States Treasury	2.750	5/31/2023	\$ 25,000,000	\$ 25,562,847	\$ 26,330,000
United States Treasury	2.750	5/31/2023	\$ 25,000,000	\$ 26,336,053	\$ 26,330,000
Federal National Mortgage Assoc.	0.250	7/10/2023	\$ 10,000,000	\$ 9,984,274	\$ 10,007,600
Federal National Mortgage Assoc.	0.250	11/27/2023	\$ 5,000,000	\$ 4,995,117	\$ 4,998,150
Federal National Mortgage Assoc.	0.250	11/27/2023	\$ 10,000,000	\$ 9,990,234	\$ 9,996,300
Federal National Mortgage Assoc.	0.250	11/27/2023	\$ 10,000,000	\$ 9,990,234	\$ 9,996,300
Federal Home Loan Mortgage Corp.	0.250	12/4/2023	\$ 10,000,000	\$ 9,991,439	\$ 9,994,700
Federal Home Loan Mortgage Corp.	0.250	12/4/2023	\$ 15,000,000	\$ 14,987,158	\$ 14,992,050
Federal Home Loan Bank	2.500	2/13/2024	\$ 10,000,000	\$ 9,980,254	\$ 10,627,400
Federal Home Loan Bank	2.500	2/13/2024	\$ 5,000,000	\$ 4,990,125	\$ 5,313,700
Federal National Mortgage Assoc.	0.340	2/15/2024	\$ 3,283,000	\$ 3,285,981	\$ 3,285,692
United States Treasury	2.375	2/29/2024	\$ 15,000,000	\$ 15,859,272	\$ 15,873,000
Federal Farm Credit Bank	0.875	4/8/2024	\$ 5,000,000	\$ 5,000,000	\$ 5,025,800

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State of Oregon, MUNI	0.434	5/1/2024	\$ 500,000	\$ 500,000	\$ 500,480
State of Oregon, MUNI	0.434	5/1/2024	\$ 1,525,000	\$ 1,525,000	\$ 1,523,307
Federal Farm Credit Bank	0.580	6/3/2024	\$ 25,000,000	\$ 24,951,423	\$ 25,008,500
Federal Farm Credit Bank	0.580	6/3/2024	\$ 25,000,000	\$ 24,961,111	\$ 25,008,500
Federal Home Loan Mortgage Corp.	0.550	6/17/2024	\$ 16,500,000	\$ 16,490,314	\$ 16,502,970
Federal National Mortgage Assoc.	0.410	8/12/2024	\$ 15,000,000	\$ 14,994,214	\$ 15,009,300
Federal Home Loan Bank	2.875	9/13/2024	\$ 6,600,000	\$ 7,161,225	\$ 7,126,482
Tennessee Valley Authority	2.875	9/15/2024	\$ 4,311,000	\$ 4,679,527	\$ 4,661,226
Federal National Mortgage Assoc.	0.420	9/30/2024	\$ 25,000,000	\$ 25,000,000	\$ 25,005,750
Federal National Mortgage Assoc.	1.625	10/15/2024	\$ 5,000,000	\$ 4,994,078	\$ 5,202,350
Federal National Mortgage Assoc.	1.625	10/15/2024	\$ 5,000,000	\$ 4,994,078	\$ 5,202,350
State of Oregon, MUNI	0.795	11/1/2024	\$ 3,500,000	\$ 3,541,844	\$ 3,533,635
Federal Home Loan Mortgage Corp.	0.450	11/25/2024	\$ 25,000,000	\$ 25,000,000	\$ 24,926,500
Federal Home Loan Mortgage Corp.	0.740	12/10/2024	\$ 25,000,000	\$ 25,000,000	\$ 25,007,000
Federal Farm Credit Bank	0.470	1/27/2025	\$ 22,880,000	\$ 22,859,549	\$ 22,833,325
Federal Farm Credit Bank	0.400	1/28/2025	\$ 10,000,000	\$ 9,990,431	\$ 9,945,700
Federal Home Loan Mortgage Corp.	1.500	2/12/2025	\$ 5,000,000	\$ 4,997,083	\$ 5,174,050
Federal Home Loan Mortgage Corp.	1.500	2/12/2025	\$ 5,000,000	\$ 4,997,083	\$ 5,174,050
Federal Home Loan Mortgage Corp.	1.500	2/12/2025	\$ 5,000,000	\$ 4,997,083	\$ 5,174,050
Federal Home Loan Bank	0.500	4/14/2025	\$ 10,000,000	\$ 9,960,719	\$ 9,954,000
Federal Farm Credit Bank	0.710	4/21/2025	\$ 20,000,000	\$ 19,990,056	\$ 20,001,400
Federal National Mortgage Assoc.	0.625	4/22/2025	\$ 4,000,000	\$ 3,993,436	\$ 3,996,680
Federal National Mortgage Assoc.	0.625	4/22/2025	\$ 4,000,000	\$ 3,993,436	\$ 3,996,680
Federal National Mortgage Assoc.	0.625	4/22/2025	\$ 4,000,000	\$ 3,993,436	\$ 3,996,680
Federal National Mortgage Assoc.	0.625	4/22/2025	\$ 4,000,000	\$ 3,993,436	\$ 3,996,680
Federal National Mortgage Assoc.	0.625	4/22/2025	\$ 4,000,000	\$ 3,993,436	\$ 3,996,680
State of Oregon, MUNI	0.874	5/1/2025	\$ 500,000	\$ 500,000	\$ 504,330
State of Oregon, MUNI	0.874	5/1/2025	\$ 1,220,000	\$ 1,220,000	\$ 1,220,476
State of Oregon, MUNI	0.895	5/1/2025	\$ 2,000,000	\$ 2,020,956	\$ 2,018,960
Tennessee Valley Authority	0.750	5/15/2025	\$ 5,000,000	\$ 4,988,144	\$ 5,015,000

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PORTFOLIO HOLDINGS

Issuer	Coupon	Maturity	Par Value	Book Value	Market Value
Federal Home Loan Mortgage Corp.	0.750	5/28/2025	\$ 25,000,000	\$ 25,000,000	\$ 24,995,750
Federal Home Loan Mortgage Corp.	0.500	5/30/2025	\$ 11,750,000	\$ 11,750,000	\$ 11,555,185
Multnomah County OR SD #1J, MUNI	0.500	6/15/2025	\$ 25,000,000	\$ 25,032,722	\$ 24,719,500
Federal National Mortgage Assoc.	0.500	6/17/2025	\$ 5,000,000	\$ 4,991,441	\$ 4,961,250
Federal National Mortgage Assoc.	0.500	6/17/2025	\$ 5,000,000	\$ 4,991,441	\$ 4,961,250
Federal National Mortgage Assoc.	0.500	6/17/2025	\$ 15,000,000	\$ 14,974,321	\$ 14,883,750
Federal National Mortgage Assoc.	0.500	6/17/2025	\$ 25,000,000	\$ 24,807,230	\$ 24,806,250
Federal National Mortgage Assoc.	0.800	6/24/2025	\$ 12,750,000	\$ 12,744,708	\$ 12,750,638
Federal National Mortgage Assoc.	0.375	8/25/2025	\$ 5,000,000	\$ 4,979,762	\$ 4,932,050
Federal National Mortgage Assoc.	0.375	8/25/2025	\$ 5,000,000	\$ 4,979,762	\$ 4,932,050
Federal National Mortgage Assoc.	0.375	8/25/2025	\$ 5,000,000	\$ 4,979,762	\$ 4,932,050
Federal National Mortgage Assoc.	0.375	8/25/2025	\$ 5,000,000	\$ 4,979,762	\$ 4,932,050
Federal Home Loan Mortgage Corp.	0.375	9/23/2025	\$ 25,000,000	\$ 24,906,440	\$ 24,602,250
Federal Home Loan Mortgage Corp.	0.375	9/23/2025	\$ 25,000,000	\$ 24,867,226	\$ 24,602,250
Federal Home Loan Mortgage Corp.	0.375	9/23/2025	\$ 5,000,000	\$ 4,986,750	\$ 4,920,450
Federal Home Loan Mortgage Corp.	0.500	9/29/2025	\$ 10,000,000	\$ 10,000,000	\$ 9,907,200
Federal Home Loan Mortgage Corp.	0.520	9/29/2025	\$ 15,000,000	\$ 15,000,000	\$ 14,858,250
Federal Home Loan Mortgage Corp.	0.550	9/30/2025	\$ 10,000,000	\$ 9,997,349	\$ 9,887,400
Federal National Mortgage Assoc.	0.500	11/7/2025	\$ 5,000,000	\$ 4,983,775	\$ 4,941,550
Federal National Mortgage Assoc.	0.500	11/7/2025	\$ 5,000,000	\$ 4,983,775	\$ 4,941,550
Federal National Mortgage Assoc.	0.500	11/7/2025	\$ 14,000,000	\$ 13,954,571	\$ 13,836,340
Federal Home Loan Mortgage Corp.	0.610	11/10/2025	\$ 9,200,000	\$ 9,200,000	\$ 9,153,540
Federal National Mortgage Assoc.	0.650	11/18/2025	\$ 15,000,000	\$ 15,000,000	\$ 14,871,000
Federal Home Loan Mortgage Corp.	0.625	11/24/2025	\$ 9,250,000	\$ 9,248,733	\$ 9,208,468
Federal Home Loan Mortgage Corp.	0.610	5/26/2026	\$ 30,000,000	\$ 30,000,000	\$ 29,391,900
Federal Home Loan Mortgage Corp.	0.625	5/28/2026	\$ 10,700,000	\$ 10,700,000	\$ 10,480,008
Federal National Mortgage Assoc.	0.750	7/30/2026	\$ 5,000,000	\$ 5,000,000	\$ 4,950,850
Federal Home Loan Mortgage Corp.	0.800	8/4/2026	\$ 10,000,000	\$ 9,995,178	\$ 9,836,300
Federal Farm Credit Bank	0.670	8/13/2026	\$ 5,000,000	\$ 5,000,000	\$ 4,874,850
Federal Home Loan Bank	1.625	3/12/2027	\$ 12,265,000	\$ 12,704,820	\$ 12,652,574

CITY OF PORTLAND, OREGON

April 30, 2021

(Unaudited)

PORTFOLIO HOLDINGS

Issuer	Coupon	Maturity	Par Value	Book Value	Market Value
Federal Home Loan Bank	1.320	3/29/2027	\$ 10,000,000	\$ 10,000,000	\$ 10,001,000
Federal National Mortgage Assoc.	0.800	4/29/2027	\$ 7,900,000	\$ 7,892,712	\$ 7,785,687
Federal Home Loan Mortgage Corp.	0.850	8/6/2027	\$ 25,000,000	\$ 25,000,000	\$ 24,389,250
Federal Home Loan Mortgage Corp.	1.000	12/23/2027	\$ 20,000,000	\$ 19,994,302	\$ 19,582,000
Federal Home Loan Bank	1.000	2/25/2028	\$ 20,000,000	\$ 19,948,367	\$ 19,418,800
Federal Home Loan Bank	1.100	2/25/2028	\$ 10,000,000	\$ 10,000,000	\$ 9,829,400
			<u>\$ 2,602,112,000</u>	<u>\$ 2,607,150,233</u>	<u>\$ 2,610,756,075</u>

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

(MUNI) = Municipal Bond

CITY OF PORTLAND, OREGON

April 30, 2021

(Unaudited)

BANK DEPOSITS

Operating Accounts (DDA*)

BANK / CREDIT UNION	DEPOSIT
Key Bank	107,745
US Bank	393,529
Wells Fargo Bank	51,912,748
<i>SUBTOTAL DDA Accounts</i>	<i>52,414,022</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	249,648
Columbia State Bank	246,833
Beneficial State Bank	500,637
OnPoint Community Credit Union	251,740
Willamette Community Bank	3,647,262
The Commerce Bank of Oregon	251,444
Umpqua Bank	246,921
Unitus Community Credit Union	252,515
US Bank	19,245
<i>SUBTOTAL Interest Bearing Accounts / CD's</i>	<i>5,666,245</i>
TOTAL BANK DEPOSITS	\$58,080,267

CITY OF PORTLAND, OREGON

April 30, 2021
(Unaudited)

