

CITY OF PORTLAND, OREGON

June 30, 2020

(Unaudited)

INVESTMENT PORTFOLIO SUMMARY

PORTFOLIO MARKET VALUE	\$	2,372,516,465
GROSS PORTFOLIO YIELD (mo. avg.)		1.45%
WEIGHTED AVERAGE MATURITY/days (mo. avg.)		459

Investment Type	Par Value	Book Value	Market Value	%
US Treasury Securities	430,000,000	431,661,174	435,044,800	18.34%
US Government Agency Securities	1,381,031,000	1,380,926,018	1,390,771,307	58.62%
Repurchase Agreements	40,000,000	40,000,000	40,000,000	1.69%
Bank Deposits & Interest Bearing Accounts	28,711,737	28,711,737	28,711,737	1.21%
Bankers Acceptances	-	-	-	0.00%
Commercial Paper	8,000,000	7,993,316	7,999,520	0.34%
Corporate Bonds	412,367,000	412,734,534	421,487,541	17.77%
Corp. Debt Guaranteed by US Govt. or Agencies	-	-	-	0.00%
Municipal Bonds	5,710,000	5,706,876	5,716,852	0.24%
Local Government Investment Pool (LGIP)	42,784,708	42,784,708	42,784,708	1.80%
TOTAL	2,348,604,445	2,350,518,363	2,372,516,465	100.00%

Top 10 - Per Issuer Holdings	Par Value	Book Value	Market Value	%
United States Treasury	430,000,000	431,661,174	435,044,800	18.34%
Federal Farm Credit Bank	395,377,000	395,335,460	396,838,900	16.73%
Federal Home Loan Mortgage Corp.	265,420,000	265,349,573	266,625,684	11.24%
Federal National Mortgage Assoc.	241,549,000	241,318,040	244,196,783	10.29%
Federal Agricultural Mortgage Corp.	232,250,000	232,176,853	233,444,960	9.84%
Federal Home Loan Bank	174,935,000	175,367,887	178,121,170	7.51%
3M Co.	112,442,000	112,721,627	114,639,896	4.83%
Toyota Motor Credit Corp.	86,345,000	86,310,259	87,322,652	3.68%
Procter & Gamble Co.	73,734,000	73,543,770	75,416,667	3.18%
Apple Inc.	73,350,000	73,574,491	75,286,571	3.17%

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Issuer	Coupon	Maturity	Par Value	Book Value	Market Value
United States Treasury	2.250	4/30/2021	\$ 40,000,000	\$ 40,194,578	\$ 40,687,600
Jefferies & Co. Inc., REPO	0.100	7/1/2020	\$ 40,000,000	\$ 40,000,000	\$ 40,000,000
Toyota Motor Credit Corp., CP	1.908	7/16/2020	\$ 8,000,000	\$ 7,993,316	\$ 7,999,520
United States Treasury	0.000	7/23/2020	\$ 100,000,000	\$ 99,990,001	\$ 99,993,000
Federal Farm Credit Bank	0.000	7/27/2020	\$ 15,000,000	\$ 15,000,000	\$ 14,999,700
Federal Farm Credit Bank	0.000	7/30/2020	\$ 3,852,000	\$ 3,852,291	\$ 3,852,193
Federal Home Loan Mortgage Corp.	1.550	7/30/2020	\$ 950,000	\$ 949,199	\$ 950,941
Federal National Mortgage Assoc.	1.500	7/30/2020	\$ 3,306,000	\$ 3,304,541	\$ 3,309,670
United States Treasury	1.625	7/31/2020	\$ 10,000,000	\$ 9,996,459	\$ 10,012,000
State of Oregon, MUNI	2.027	8/1/2020	\$ 5,210,000	\$ 5,207,177	\$ 5,216,252
State of Oregon, MUNI	2.027	8/1/2020	\$ 500,000	\$ 499,699	\$ 500,600
3M Co., MTN	2.000	8/7/2020	\$ 12,500,000	\$ 12,488,767	\$ 12,521,250
3M Co., MTN	2.000	8/7/2020	\$ 17,000,000	\$ 16,997,198	\$ 17,028,900
United States Treasury	2.625	8/31/2020	\$ 20,000,000	\$ 20,033,572	\$ 20,081,000
United States Treasury	1.375	8/31/2020	\$ 10,000,000	\$ 9,976,029	\$ 10,019,800
Federal Home Loan Bank	2.440	9/9/2020	\$ 705,000	\$ 704,909	\$ 707,926
United States Treasury	1.375	9/15/2020	\$ 20,000,000	\$ 19,989,163	\$ 20,049,400
Federal Home Loan Bank	2.450	9/28/2020	\$ 5,000,000	\$ 4,999,254	\$ 5,027,250
Federal Home Loan Mortgage Corp.	1.600	9/28/2020	\$ 6,250,000	\$ 6,249,924	\$ 6,268,000
United States Treasury	1.375	9/30/2020	\$ 20,000,000	\$ 19,981,159	\$ 20,059,400
United States Treasury	2.000	9/30/2020	\$ 10,000,000	\$ 9,978,566	\$ 10,045,200
Federal Home Loan Bank	2.625	10/1/2020	\$ 5,000,000	\$ 4,998,686	\$ 5,030,600
Federal Home Loan Bank	2.625	10/1/2020	\$ 5,000,000	\$ 4,998,686	\$ 5,030,600
Federal Home Loan Bank	2.625	10/1/2020	\$ 5,000,000	\$ 4,998,686	\$ 5,030,600
Federal Agricultural Mortgage Corp.	2.930	10/1/2020	\$ 10,000,000	\$ 10,000,475	\$ 10,077,900
Toyota Motor Credit Corp., MTN	0.000	10/9/2020	\$ 20,000,000	\$ 20,000,000	\$ 20,001,400
Federal Agricultural Mortgage Corp.	1.540	10/15/2020	\$ 2,500,000	\$ 2,497,702	\$ 2,510,500
Resolution Trust Funding Corp.	0.000	10/15/2020	\$ 50,000,000	\$ 49,965,664	\$ 49,955,500
Resolution Trust Funding Corp.	0.000	10/15/2020	\$ 15,000,000	\$ 14,926,842	\$ 14,986,650
Procter & Gamble Co., MTN	1.900	10/23/2020	\$ 7,250,000	\$ 7,242,122	\$ 7,287,338

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Issuer	Coupon	Maturity	Par Value	Book Value	Market Value
Federal National Mortgage Assoc.	2.875	10/30/2020	\$ 5,000,000	\$ 4,999,516	\$ 5,044,650
Federal National Mortgage Assoc.	2.875	10/30/2020	\$ 10,000,000	\$ 9,999,032	\$ 10,089,300
Federal Agricultural Mortgage Corp.	0.000	11/2/2020	\$ 10,000,000	\$ 9,992,708	\$ 9,994,100
Microsoft Co., MTN	2.000	11/3/2020	\$ 2,000,000	\$ 2,003,226	\$ 2,008,140
Federal Farm Credit Bank	0.000	11/9/2020	\$ 17,250,000	\$ 17,249,004	\$ 17,244,653
Federal Home Loan Mortgage Corp.	1.875	11/17/2020	\$ 15,000,000	\$ 14,998,177	\$ 15,096,450
Federal National Mortgage Assoc.	1.500	11/30/2020	\$ 45,518,000	\$ 45,489,437	\$ 45,762,887
Federal Agricultural Mortgage Corp.	0.000	1/4/2021	\$ 25,000,000	\$ 25,000,000	\$ 24,995,000
Toyota Motor Credit Corp., MTN	3.050	1/8/2021	\$ 2,000,000	\$ 1,999,687	\$ 2,028,360
Toyota Motor Credit Corp., MTN	0.000	1/8/2021	\$ 10,000,000	\$ 10,000,000	\$ 10,017,600
United States Treasury	0.000	1/28/2021	\$ 15,000,000	\$ 14,986,971	\$ 14,985,450
Procter & Gamble Co., MTN	1.850	2/2/2021	\$ 8,890,000	\$ 8,865,195	\$ 8,959,875
United States Treasury	3.625	2/15/2021	\$ 25,000,000	\$ 25,299,986	\$ 25,537,000
Federal Home Loan Mortgage Corp.	2.375	2/16/2021	\$ 2,500,000	\$ 2,498,618	\$ 2,533,500
Federal Home Loan Mortgage Corp.	2.375	2/16/2021	\$ 2,500,000	\$ 2,498,618	\$ 2,533,500
Federal Home Loan Mortgage Corp.	2.375	2/16/2021	\$ 2,500,000	\$ 2,498,618	\$ 2,533,500
Federal Agricultural Mortgage Corp.	1.900	2/22/2021	\$ 10,000,000	\$ 9,998,766	\$ 10,110,800
Apple Inc., MTN	2.250	2/23/2021	\$ 6,920,000	\$ 6,889,745	\$ 6,995,982
Apple Inc., MTN	2.250	2/23/2021	\$ 6,782,000	\$ 6,753,212	\$ 6,856,466
Federal Farm Credit Bank	2.500	3/1/2021	\$ 4,200,000	\$ 4,193,680	\$ 4,269,216
Federal Agricultural Mortgage Corp.	2.680	3/1/2021	\$ 25,000,000	\$ 25,000,000	\$ 25,421,000
United States Treasury	1.250	3/31/2021	\$ 40,000,000	\$ 39,867,105	\$ 40,322,000
Federal Agricultural Mortgage Corp.	1.950	4/1/2021	\$ 1,000,000	\$ 993,543	\$ 1,011,610
Toyota Motor Credit Corp., MTN	2.950	4/13/2021	\$ 1,500,000	\$ 1,497,373	\$ 1,529,040
Toyota Motor Credit Corp., MTN	0.000	4/13/2021	\$ 1,920,000	\$ 1,915,725	\$ 1,919,962
Federal Agricultural Mortgage Corp.	1.820	4/16/2021	\$ 9,500,000	\$ 9,483,913	\$ 9,605,830
Federal Agricultural Mortgage Corp.	2.650	4/19/2021	\$ 5,000,000	\$ 4,998,730	\$ 5,093,800
Federal Agricultural Mortgage Corp.	2.650	4/19/2021	\$ 10,000,000	\$ 9,991,146	\$ 10,187,600
Federal Farm Credit Bank	2.625	4/23/2021	\$ 10,000,000	\$ 9,992,366	\$ 10,199,300
Federal Farm Credit Bank	0.000	5/13/2021	\$ 10,000,000	\$ 9,998,772	\$ 10,004,000

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Issuer	Coupon	Maturity	Par Value	Book Value	Market Value
United States Treasury	2.625	5/15/2021	\$ 25,000,000	\$ 25,530,041	\$ 25,531,250
United States Treasury	2.625	5/15/2021	\$ 25,000,000	\$ 25,206,908	\$ 25,531,250
Federal Agricultural Mortgage Corp.	1.830	5/17/2021	\$ 17,000,000	\$ 16,969,871	\$ 17,209,100
Toyota Motor Credit Corp., MTN	2.750	5/17/2021	\$ 5,925,000	\$ 5,909,974	\$ 6,040,301
Toyota Motor Credit Corp., MTN	2.750	5/17/2021	\$ 2,000,000	\$ 1,994,689	\$ 2,038,920
Google Inc., MTN	3.625	5/19/2021	\$ 1,000,000	\$ 1,009,833	\$ 1,028,820
Federal Farm Credit Bank	0.000	5/20/2021	\$ 37,500,000	\$ 37,497,931	\$ 37,511,625
Federal Agricultural Mortgage Corp.	0.000	5/28/2021	\$ 20,000,000	\$ 20,000,000	\$ 19,996,400
Federal Agricultural Mortgage Corp.	0.000	6/3/2021	\$ 40,000,000	\$ 40,000,000	\$ 39,992,800
Federal Home Loan Bank	0.000	6/14/2021	\$ 50,000,000	\$ 50,001,756	\$ 49,977,500
Federal Agricultural Mortgage Corp.	0.000	6/14/2021	\$ 25,000,000	\$ 25,000,000	\$ 24,995,250
Federal National Mortgage Assoc.	2.750	6/22/2021	\$ 15,000,000	\$ 14,998,872	\$ 15,372,750
Federal Home Loan Bank	1.125	7/14/2021	\$ 5,000,000	\$ 4,994,878	\$ 5,048,750
US Dept. of Housing and Urban Dev.	2.570	8/1/2021	\$ 1,500,000	\$ 1,500,000	\$ 1,536,210
3M Co., MTN	1.625	9/19/2021	\$ 2,167,000	\$ 2,144,285	\$ 2,196,601
3M Co., MTN	1.625	9/19/2021	\$ 20,000,000	\$ 19,891,446	\$ 20,273,200
3M Co., MTN	1.625	9/19/2021	\$ 4,000,000	\$ 3,992,513	\$ 4,054,640
3M Co., MTN	1.625	9/19/2021	\$ 8,562,000	\$ 8,562,525	\$ 8,678,957
3M Co., MTN	1.625	9/19/2021	\$ 3,510,000	\$ 3,460,839	\$ 3,557,947
Federal Farm Credit Bank	0.000	9/20/2021	\$ 5,000,000	\$ 5,008,571	\$ 5,008,150
United States Treasury	1.125	9/30/2021	\$ 25,000,000	\$ 24,837,773	\$ 25,297,000
Federal Farm Credit Bank	0.000	10/4/2021	\$ 7,000,000	\$ 7,000,000	\$ 7,009,030
Federal Farm Credit Bank	0.000	10/4/2021	\$ 7,000,000	\$ 7,000,000	\$ 7,009,030
Federal Farm Credit Bank	0.000	10/4/2021	\$ 7,000,000	\$ 7,000,000	\$ 7,009,030
Federal Agricultural Mortgage Corp.	0.000	10/29/2021	\$ 20,000,000	\$ 20,000,000	\$ 19,994,800
Federal Farm Credit Bank	0.000	11/2/2021	\$ 15,000,000	\$ 15,000,000	\$ 15,009,300
Federal Farm Credit Bank	0.000	11/2/2021	\$ 15,000,000	\$ 15,000,000	\$ 15,009,300
Procter & Gamble Co., MTN	1.700	11/3/2021	\$ 1,426,000	\$ 1,440,020	\$ 1,451,212
Procter & Gamble Co., MTN	1.700	11/3/2021	\$ 10,000,000	\$ 9,882,401	\$ 10,176,800
Procter & Gamble Co., MTN	1.700	11/3/2021	\$ 16,095,000	\$ 15,849,812	\$ 16,379,560

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Colgate-Palmolive Co., MTN	2.450	11/15/2021	\$ 1,425,000	\$ 1,412,705	\$ 1,466,496
Federal Farm Credit Bank	0.000	11/23/2021	\$ 18,000,000	\$ 18,031,975	\$ 18,012,780
Johnson & Johnson, MTN	2.450	12/5/2021	\$ 3,000,000	\$ 2,998,782	\$ 3,087,750
Federal Farm Credit Bank	2.800	12/17/2021	\$ 3,494,000	\$ 3,500,446	\$ 3,626,318
United States Treasury	0.000	1/31/2022	\$ 10,000,000	\$ 10,005,362	\$ 10,013,100
United States Treasury	0.000	1/31/2022	\$ 10,000,000	\$ 9,999,811	\$ 10,013,100
Microsoft Co., MTN	2.400	2/6/2022	\$ 12,081,000	\$ 12,080,784	\$ 12,466,505
Microsoft Co., MTN	2.400	2/6/2022	\$ 10,000,000	\$ 9,996,962	\$ 10,319,100
Microsoft Co., MTN	2.400	2/6/2022	\$ 7,000,000	\$ 7,028,531	\$ 7,223,370
Procter & Gamble Co., MTN	2.300	2/6/2022	\$ 10,000,000	\$ 9,979,892	\$ 10,323,700
Apple Inc., MTN	2.500	2/9/2022	\$ 21,000,000	\$ 21,010,267	\$ 21,710,220
Apple Inc., MTN	0.000	2/9/2022	\$ 4,698,000	\$ 4,717,850	\$ 4,724,873
Microsoft Co., MTN	2.375	2/12/2022	\$ 3,575,000	\$ 3,573,565	\$ 3,689,972
Microsoft Co., MTN	2.375	2/12/2022	\$ 1,500,000	\$ 1,500,785	\$ 1,548,240
Microsoft Co., MTN	2.375	2/12/2022	\$ 14,000,000	\$ 13,994,410	\$ 14,450,240
Microsoft Co., MTN	2.375	2/12/2022	\$ 10,224,000	\$ 10,261,781	\$ 10,552,804
Toyota Motor Credit Corp., MTN	2.850	2/18/2022	\$ 10,000,000	\$ 10,000,000	\$ 10,151,900
3M Co., MTN	2.750	3/1/2022	\$ 7,450,000	\$ 7,562,744	\$ 7,720,882
3M Co., MTN	2.750	3/1/2022	\$ 10,000,000	\$ 10,151,326	\$ 10,363,600
3M Co., MTN	2.750	3/1/2022	\$ 10,000,000	\$ 9,997,407	\$ 10,363,600
3M Co., MTN	2.750	3/1/2022	\$ 1,000,000	\$ 1,008,691	\$ 1,036,360
3M Co., MTN	2.750	3/1/2022	\$ 13,303,000	\$ 13,494,008	\$ 13,786,697
3M Co., MTN	2.750	3/1/2022	\$ 2,950,000	\$ 2,969,879	\$ 3,057,262
Johnson & Johnson, MTN	2.250	3/3/2022	\$ 3,500,000	\$ 3,533,624	\$ 3,607,310
Federal National Mortgage Assoc.	0.000	3/9/2022	\$ 10,000,000	\$ 10,000,000	\$ 9,996,600
Federal National Mortgage Assoc.	2.250	4/12/2022	\$ 7,500,000	\$ 7,485,378	\$ 7,774,275
Federal National Mortgage Assoc.	2.250	4/12/2022	\$ 5,000,000	\$ 4,990,251	\$ 5,182,850
Federal Farm Credit Bank	2.800	4/27/2022	\$ 11,396,000	\$ 11,388,624	\$ 11,924,660
Federal Farm Credit Bank	2.800	4/27/2022	\$ 4,000,000	\$ 3,997,429	\$ 4,185,560
Colgate-Palmolive Co., MTN	2.300	5/3/2022	\$ 2,023,000	\$ 2,021,677	\$ 2,093,744

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Colgate-Palmolive Co., MTN	2.300	5/3/2022	\$ 3,168,000	\$ 3,161,037	\$ 3,278,785
Apple Inc., MTN	2.300	5/11/2022	\$ 5,950,000	\$ 5,926,570	\$ 6,160,630
Apple Inc., MTN	2.700	5/13/2022	\$ 10,000,000	\$ 10,291,720	\$ 10,449,000
Apple Inc., MTN	2.700	5/13/2022	\$ 3,000,000	\$ 3,011,716	\$ 3,134,700
Federal Home Loan Mortgage Corp.	0.300	5/13/2022	\$ 10,000,000	\$ 10,000,000	\$ 10,000,200
Federal Farm Credit Bank	0.000	5/20/2022	\$ 6,000,000	\$ 6,000,000	\$ 6,014,880
Federal Farm Credit Bank	0.000	5/20/2022	\$ 6,000,000	\$ 6,000,000	\$ 6,014,880
Federal Farm Credit Bank	0.000	5/20/2022	\$ 6,000,000	\$ 6,000,000	\$ 6,014,880
Federal Farm Credit Bank	0.000	5/20/2022	\$ 7,000,000	\$ 7,000,000	\$ 7,017,360
Federal Home Loan Mortgage Corp.	0.290	5/27/2022	\$ 25,000,000	\$ 25,000,000	\$ 24,988,000
Federal Home Loan Bank	0.250	6/3/2022	\$ 25,000,000	\$ 24,996,589	\$ 25,008,500
Federal Home Loan Bank	2.750	6/10/2022	\$ 10,865,000	\$ 10,853,355	\$ 11,385,216
Federal Home Loan Bank	2.125	6/10/2022	\$ 10,000,000	\$ 10,053,266	\$ 10,359,300
Federal Home Loan Mortgage Corp.	0.350	6/14/2022	\$ 25,000,000	\$ 25,000,000	\$ 25,002,750
Toyota Motor Credit Corp., MTN	2.350	7/14/2022	\$ 20,000,000	\$ 20,000,000	\$ 20,302,400
Procter & Gamble Co., MTN	2.150	8/11/2022	\$ 9,294,000	\$ 9,386,326	\$ 9,648,287
Procter & Gamble Co., MTN	2.150	8/11/2022	\$ 10,779,000	\$ 10,898,001	\$ 11,189,895
Federal Farm Credit Bank	0.000	8/30/2022	\$ 20,000,000	\$ 20,059,922	\$ 20,061,400
Federal Farm Credit Bank	0.000	8/30/2022	\$ 10,000,000	\$ 10,000,000	\$ 10,030,700
Federal National Mortgage Assoc.	1.375	9/6/2022	\$ 4,000,000	\$ 3,989,870	\$ 4,099,360
Federal National Mortgage Assoc.	1.375	9/6/2022	\$ 8,000,000	\$ 7,979,739	\$ 8,198,720
Federal National Mortgage Assoc.	1.375	9/6/2022	\$ 4,000,000	\$ 3,989,870	\$ 4,099,360
Federal National Mortgage Assoc.	1.375	9/6/2022	\$ 4,000,000	\$ 3,989,870	\$ 4,099,360
Federal Farm Credit Bank	1.840	9/9/2022	\$ 10,000,000	\$ 9,999,397	\$ 10,019,300
Apple Inc., MTN	1.700	9/11/2022	\$ 5,000,000	\$ 4,999,378	\$ 5,149,300
Federal Home Loan Mortgage Corp.	1.125	10/7/2022	\$ 5,000,000	\$ 5,000,000	\$ 5,000,800
Federal Home Loan Mortgage Corp.	1.125	10/7/2022	\$ 5,000,000	\$ 5,000,000	\$ 5,000,800
Federal Home Loan Mortgage Corp.	1.125	10/7/2022	\$ 10,000,000	\$ 9,999,546	\$ 10,001,600
Federal Agricultural Mortgage Corp.	0.000	10/13/2022	\$ 2,250,000	\$ 2,250,000	\$ 2,248,470
Federal Farm Credit Bank	0.000	11/7/2022	\$ 4,900,000	\$ 4,891,858	\$ 4,895,884

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Federal Farm Credit Bank	0.000	11/7/2022	\$ 8,000,000	\$ 8,000,000	\$ 8,026,720
Federal Farm Credit Bank	0.000	11/7/2022	\$ 5,000,000	\$ 5,000,000	\$ 5,016,700
Federal Farm Credit Bank	0.000	12/12/2022	\$ 30,000,000	\$ 30,000,000	\$ 30,037,500
Federal National Mortgage Assoc.	2.375	1/19/2023	\$ 4,000,000	\$ 3,988,559	\$ 4,225,720
Federal Farm Credit Bank	1.640	1/24/2023	\$ 1,785,000	\$ 1,784,237	\$ 1,816,452
Federal Home Loan Bank	1.375	2/17/2023	\$ 2,000,000	\$ 1,996,761	\$ 2,058,840
Federal Home Loan Bank	1.375	2/17/2023	\$ 5,000,000	\$ 4,991,903	\$ 5,147,100
Toyota Motor Credit Corp., MTN	2.900	3/30/2023	\$ 5,000,000	\$ 4,999,495	\$ 5,293,250
Federal Home Loan Mortgage Corp.	0.375	4/20/2023	\$ 5,000,000	\$ 4,988,310	\$ 5,013,650
Federal Home Loan Mortgage Corp.	0.375	4/20/2023	\$ 5,000,000	\$ 4,988,310	\$ 5,013,650
Federal Home Loan Mortgage Corp.	0.375	4/20/2023	\$ 5,000,000	\$ 4,988,310	\$ 5,013,650
Apple Inc., MTN	0.750	5/11/2023	\$ 10,000,000	\$ 9,974,034	\$ 10,105,400
Federal Farm Credit Bank	0.000	5/30/2023	\$ 25,000,000	\$ 25,000,000	\$ 24,978,250
United States Treasury	2.750	5/31/2023	\$ 25,000,000	\$ 25,787,689	\$ 26,867,250
Federal National Mortgage Assoc.	1.875	1/17/2024	\$ 13,475,000	\$ 13,475,283	\$ 13,481,064
Federal Home Loan Mortgage Corp.	0.625	1/30/2024	\$ 12,500,000	\$ 12,500,000	\$ 12,504,125
Federal Home Loan Bank	2.500	2/13/2024	\$ 5,000,000	\$ 4,987,172	\$ 5,398,200
Federal Home Loan Bank	2.500	2/13/2024	\$ 10,000,000	\$ 9,974,347	\$ 10,796,400
Federal Farm Credit Bank	0.875	4/8/2024	\$ 5,000,000	\$ 5,000,000	\$ 5,014,950
Federal Home Loan Mortgage Corp.	1.800	5/31/2024	\$ 25,000,000	\$ 25,000,000	\$ 25,134,500
Federal Farm Credit Bank	0.580	6/3/2024	\$ 25,000,000	\$ 24,950,629	\$ 24,990,750
Federal Farm Credit Bank	0.580	6/3/2024	\$ 25,000,000	\$ 24,938,329	\$ 24,990,750
Federal Home Loan Mortgage Corp.	0.550	6/17/2024	\$ 16,500,000	\$ 16,487,737	\$ 16,501,650
Federal Farm Credit Bank	2.060	8/13/2024	\$ 10,000,000	\$ 10,000,000	\$ 10,013,700
Federal National Mortgage Assoc.	1.625	10/15/2024	\$ 5,000,000	\$ 4,992,650	\$ 5,253,750
Federal National Mortgage Assoc.	1.625	10/15/2024	\$ 5,000,000	\$ 4,992,650	\$ 5,253,750
Federal Home Loan Mortgage Corp.	2.000	11/12/2024	\$ 11,720,000	\$ 11,714,883	\$ 11,779,069
Federal Home Loan Mortgage Corp.	0.740	12/10/2024	\$ 25,000,000	\$ 25,000,000	\$ 25,024,500
Federal National Mortgage Assoc.	2.000	1/24/2025	\$ 15,000,000	\$ 15,000,000	\$ 15,012,450
Federal National Mortgage Assoc.	2.000	1/24/2025	\$ 10,000,000	\$ 10,000,000	\$ 10,008,300

CITY OF PORTLAND, OREGON

June 30, 2020

(Unaudited)

PORTFOLIO HOLDINGS

Issuer	Coupon	Maturity	Par Value	Book Value	Market Value
Federal National Mortgage Assoc.	2.000	1/24/2025	\$ 10,000,000	\$ 10,000,000	\$ 10,008,300
Federal Home Loan Bank	1.850	2/7/2025	\$ 9,100,000	\$ 9,097,905	\$ 9,111,193
Federal Home Loan Mortgage Corp.	1.500	2/12/2025	\$ 5,000,000	\$ 4,996,441	\$ 5,239,050
Federal Home Loan Mortgage Corp.	1.500	2/12/2025	\$ 5,000,000	\$ 4,996,441	\$ 5,239,050
Federal Home Loan Mortgage Corp.	1.500	2/12/2025	\$ 5,000,000	\$ 4,996,441	\$ 5,239,050
Federal Home Loan Bank	0.500	4/14/2025	\$ 10,000,000	\$ 9,952,442	\$ 10,016,400
Federal National Mortgage Assoc.	0.625	4/22/2025	\$ 4,000,000	\$ 3,992,062	\$ 4,032,400
Federal National Mortgage Assoc.	0.625	4/22/2025	\$ 4,000,000	\$ 3,992,062	\$ 4,032,400
Federal National Mortgage Assoc.	0.625	4/22/2025	\$ 4,000,000	\$ 3,992,062	\$ 4,032,400
Federal National Mortgage Assoc.	0.625	4/22/2025	\$ 4,000,000	\$ 3,992,062	\$ 4,032,400
Federal National Mortgage Assoc.	0.625	4/22/2025	\$ 4,000,000	\$ 3,992,062	\$ 4,032,400
Federal Home Loan Mortgage Corp.	0.850	4/30/2025	\$ 10,000,000	\$ 10,000,000	\$ 10,008,200
Tennessee Valley Authority	0.750	5/15/2025	\$ 5,000,000	\$ 4,985,699	\$ 5,065,450
Federal Home Loan Mortgage Corp.	0.750	5/28/2025	\$ 25,000,000	\$ 25,000,000	\$ 25,005,500
Federal National Mortgage Assoc.	0.500	6/17/2025	\$ 5,000,000	\$ 4,989,713	\$ 5,001,900
Federal National Mortgage Assoc.	0.500	6/17/2025	\$ 15,000,000	\$ 14,969,140	\$ 15,005,700
Federal National Mortgage Assoc.	0.500	6/17/2025	\$ 5,000,000	\$ 4,989,713	\$ 5,001,900
Federal National Mortgage Assoc.	0.800	6/24/2025	\$ 12,750,000	\$ 12,743,646	\$ 12,752,168
Federal Home Loan Bank	1.625	3/12/2027	\$ 12,265,000	\$ 12,767,295	\$ 12,986,795
			<u>\$ 2,277,108,000</u>	<u>\$ 2,279,021,918</u>	<u>\$ 2,301,020,020</u>

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

(MUNI) = Municipal Bond

CITY OF PORTLAND, OREGON

June 30, 2020

(Unaudited)

BANK DEPOSITS

Operating Accounts (DDA*)

BANK / CREDIT UNION	DEPOSIT
Key Bank	171,815
US Bank	4,077,920
Wells Fargo Bank	18,817,834
<i>SUBTOTAL DDA Accounts</i>	<i>23,067,569</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	249,132
Columbia State Bank	246,760
Beneficial State Bank	499,977
OnPoint Community Credit Union	251,430
Willamette Community Bank	3,627,063
The Commerce Bank of Oregon	251,377
Umpqua Bank	246,818
Unitus Community Credit Union	252,365
US Bank	19,245
<i>SUBTOTAL Interest Bearing Accounts / CD's</i>	<i>5,644,167</i>
TOTAL BANK DEPOSITS	\$28,711,737

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