City of Portland, Oregon

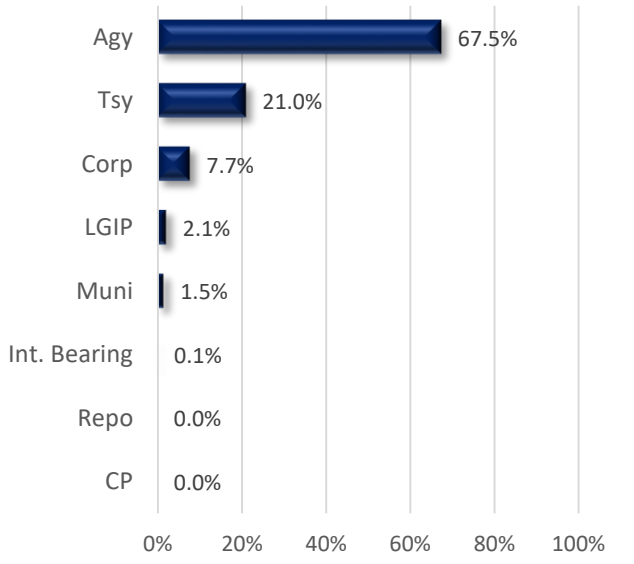
Monthly Investment Report

October 2021

Portfolio Summary

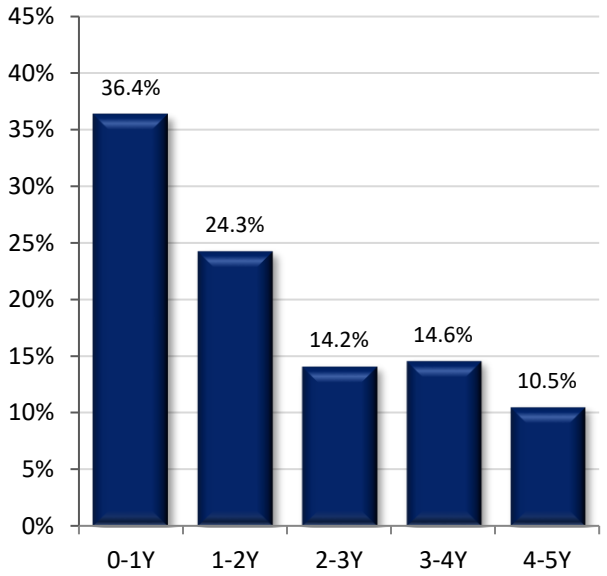
City of Portland **10/31/2021**

SECTOR ALLOCATION



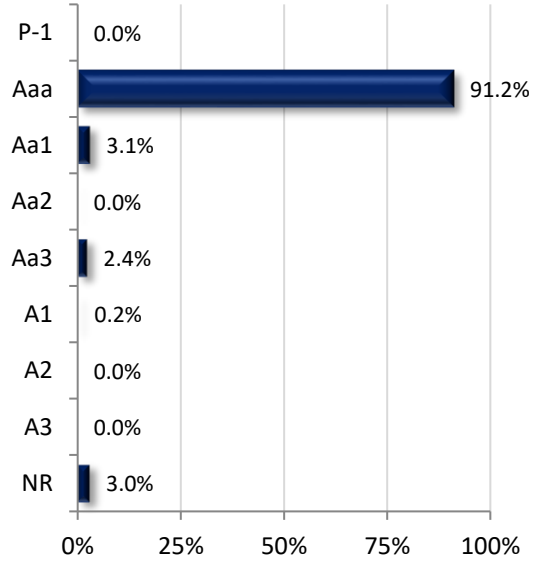
Per Book Value

MATURITY DISTRIBUTION



Per Book Value

CREDIT QUALITY (MOODY'S)



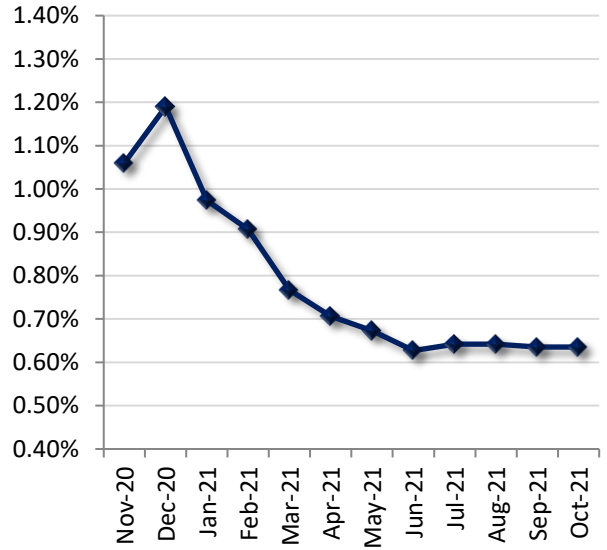
NR: Not Rated

ACCOUNT SUMMARY

	10/31/21	9/30/21
Market Value	$2,462,687,192	$2,499,924,448
Book Value	$2,470,907,399	$2,499,683,661
Variance	-$8,220,207	$240,787
Par Value	$2,458,338,713	$2,486,751,545
Net Asset Value	$99.667	$100.010
Book Yield (Gross)	0.64%	0.64%
Book Yield (Net)	0.58%	0.58%
Admin. Fee	*0.06%*	*0.06%*
Years to Maturity	1.97	1.99
Effective Duration	1.75	1.66

Book Value is Amortized

MONTH-END PORTFOLIO BOOK YIELD



Gross Yield

TOP ISSUERS

Issuer	% Portfolio
U.S. Treasury	21.7%
FHLB	18.4%
FHLMC	16.9%
FFCB	15.9%
FNMA	13.7%
Apple	2.6%
Microsoft	2.4%
Procter & Gamble	2.3%
Oregon LGIP	2.2%
TVA	1.1%
County of Multnomah, OR	1.0%
FAMCA	0.7%
State of Oregon	0.5%
Johnson & Johnson	0.3%
Toyota	0.2%

Per Book Value

City of Portland
Portfolio Management
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Investments	Par Value	Market Value	Book Value	% of Portfolio	Days to Maturity	YTM 365 Equiv.
MMF Savings Account	2,019,629.36	2,019,629.36	2,019,629.36	0.08	1	0.155
Oregon LGIP	55,293,083.66	55,293,083.66	55,293,083.66	2.24	1	0.490
Corporate Notes	188,648,000.00	189,991,879.89	188,996,359.20	7.65	170	2.111
Federal Agency Coupon	1,416,185,000.00	1,413,869,837.83	1,422,257,962.60	57.56	964	0.579
Treasury Coupon	460,000,000.00	465,300,350.00	466,016,216.95	18.86	549	0.304
Municipal Bonds	38,345,000.00	37,825,828.55	38,440,707.02	1.56	1,186	0.464
Treasury & Agency Variable	293,150,000.00	293,684,777.50	293,182,070.42	11.87	260	0.556
Corporate Variable	4,698,000.00	4,701,805.38	4,701,370.02	0.19	100	0.657
Investments	**2,458,338,713.02**	**2,462,687,192.17**	**2,470,907,399.23**	**100.00%**	**721**	**0.638**
Cash						
Passbook/Checking (not included in yield calculations)	41,178,657.26	41,178,657.26	41,178,657.26		1	0.102
Total Cash and Investments	**2,499,517,370.28**	**2,503,865,849.43**	**2,512,086,056.49**		**721**	**0.638**

Total Earnings	October 31 Month Ending	Fiscal Year To Date
Current Year	1,247,609.54	5,019,995.13
Average Daily Balance	**2,556,930,475.62**	**2,640,100,164.16**
Effective Rate of Return	**0.57%**	**0.56%**

Brigid O'Callahan, Treasurer

City of Portland
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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 365	Moody's	S&P	Maturity Date
MMF Savings Account												
SYS1223	1223	Advantis CU			249,774.04	249,774.04	249,774.04	0.350	0.350			
SYS1221	1221	Beneficial State Bank			253,047.06	253,047.06	253,047.06	0.150	0.150			
SYS1222	1222	Beneficial State Bank			247,872.38	247,872.38	247,872.38	0.150	0.150			
SYS1220	1220	Columbia Bank			246,870.09	246,870.09	246,870.09	0.050	0.050			
SYS1218	1218	The Commerce Bank			251,469.51	251,469.51	251,469.51	0.050	0.050			
SYS1219	1219	OnPoint Community CU			251,803.74	251,803.74	251,803.74	0.250	0.250			
SYS1216	1216	Umpqua Bank			246,949.68	246,949.68	246,949.68	0.150	0.150			
SYS1217	1217	Unitus Community CU			252,578.93	252,578.93	252,578.93	0.100	0.100			
SYS1269	1269	US Bancorp			19,263.93	19,263.93	19,263.93	0.010	0.010			
SYS1224	1224	Willamette Community Bank			0.00	0.00	0.00	0.600	0.600			
		Subtotal and Average	**2,019,539.15**		**2,019,629.36**	**2,019,629.36**	**2,019,629.36**		**0.155**			
Oregon LGIP												
CITY	1214	Oregon LGIP			54,971,851.09	54,971,851.09	54,971,851.09	0.490	0.490			
SPEC PROJ	1215	Oregon LGIP			321,232.57	321,232.57	321,232.57	0.490	0.490			
		Subtotal and Average	**53,477,254.91**		**55,293,083.66**	**55,293,083.66**	**55,293,083.66**		**0.490**			
Corporate Notes												
037833CM0	1079	Apple		05/16/2019	21,000,000.00	21,086,100.00	21,001,737.68	2.500	2.468	Aa1	AA+	02/09/2022
037833CQ1	1080	Apple		05/09/2019	5,950,000.00	6,004,442.50	5,943,365.37	2.300	2.521	Aa1	AA+	05/11/2022
037833BF6	1081	Apple		05/16/2019	3,000,000.00	3,039,420.00	3,003,342.62	2.700	2.482	Aa1	AA+	05/13/2022
037833BF6	1082	Apple		03/13/2020	10,000,000.00	10,131,400.00	10,083,224.62	2.700	1.116	Aa1	AA+	05/13/2022
037833DL1	1083	Apple		09/11/2019	5,000,000.00	5,063,100.00	4,999,756.02	1.700	1.706	Aa1	AA+	09/11/2022
037833DV9	1084	Apple		05/11/2020	10,000,000.00	10,038,400.00	9,986,148.15	0.750	0.842	Aa1	AA+	05/11/2023
037833AK6	1286	Apple		05/17/2021	4,724,000.00	4,856,508.20	4,874,686.90	2.400	0.274	Aa1	AA+	05/03/2023
19416QEC0	1285	Colgate-Palmolive		05/14/2021	1,500,000.00	1,536,840.00	1,540,878.08	2.100	0.277	Aa3	AA-	05/01/2023
478160BN3	1086	Johnson & Johnson		05/08/2019	3,000,000.00	3,006,390.00	2,999,919.68	2.450	2.479	Aaa	AAA	12/05/2021
478160CD4	1087	Johnson & Johnson		08/28/2019	3,500,000.00	3,518,445.00	3,506,921.65	2.250	1.652	Aaa	AAA	03/03/2022
594918BW3	1088	Microsoft		06/05/2019	7,000,000.00	7,027,790.00	7,004,705.52	2.400	2.136	Aaa	AAA	02/06/2022
594918BW3	1089	Microsoft		05/24/2019	12,081,000.00	12,128,961.57	12,080,964.58	2.400	2.400	Aaa	AAA	02/06/2022
594918BW3	1090	Microsoft		05/10/2019	10,000,000.00	10,039,700.00	9,999,498.99	2.400	2.419	Aaa	AAA	02/06/2022
594918BA1	1091	Microsoft		05/15/2019	3,575,000.00	3,587,619.75	3,574,751.24	2.375	2.400	Aaa	AAA	02/12/2022
594918BA1	1092	Microsoft		03/24/2020	1,500,000.00	1,505,295.00	1,500,136.31	2.375	2.341	Aaa	AAA	02/12/2022
594918BA1	1093	Microsoft		06/05/2019	10,224,000.00	10,260,090.72	10,230,556.68	2.375	2.138	Aaa	AAA	02/12/2022
594918BA1	1094	Microsoft		05/15/2019	14,000,000.00	14,049,420.00	13,999,029.80	2.375	2.400	Aaa	AAA	02/12/2022

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 365	Moody's	S&P	Maturity Date
Corporate Notes												
742718EQ8	1096	Procter & Gamble		03/20/2019	10,000,000.00	10,000,400.00	9,999,513.04	1.700	2.612	Aa3	AA-	11/03/2021
742718EQ8	1097	Procter & Gamble		01/10/2019	16,095,000.00	16,095,643.80	16,093,984.73	1.700	2.890	Aa3	AA-	11/03/2021
742718EQ8	1098	Procter & Gamble		03/12/2020	1,426,000.00	1,426,057.04	1,426,058.05	1.700	0.959	Aa3	AA-	11/03/2021
742718DY2	1099	Procter & Gamble		05/02/2019	10,000,000.00	10,054,600.00	9,996,683.60	2.300	2.430	Aa3	AA-	02/06/2022
742718EU9	1100	Procter & Gamble		10/11/2019	10,779,000.00	10,934,972.13	10,822,785.38	2.150	1.613	Aa3	AA-	08/11/2022
742718EU9	1101	Procter & Gamble		08/30/2019	9,294,000.00	9,428,484.18	9,327,969.96	2.150	1.666	Aa3	AA-	08/11/2022
89236TGW9	1027	Toyota		04/01/2020	5,000,000.00	5,171,800.00	4,999,740.55	2.900	2.904	A1	A+	03/30/2023
		Subtotal and Average	**189,002,450.23**		**188,648,000.00**	**189,991,879.89**	**188,996,359.20**		**2.111**			
Federal Agency Coupon												
31422B3S7	1117	FAMCA		12/01/2020	15,000,000.00	14,715,000.00	15,000,000.00	0.520	0.520			09/29/2025
3133EJ3B3	1021	FFCB		01/10/2019	3,494,000.00	3,506,019.36	3,494,562.61	2.800	2.668	Aaa	AA+	12/17/2021
3133EJTB5	1022	FFCB		07/17/2018	11,396,000.00	11,546,427.20	11,394,023.80	2.800	2.838	Aaa	AA+	04/27/2022
3133EJTB5	1023	FFCB		07/17/2018	4,000,000.00	4,052,800.00	3,999,311.53	2.800	2.838	Aaa	AA+	04/27/2022
3133EMGP1	1024	FFCB		11/19/2020	25,000,000.00	25,008,500.00	24,997,094.97	0.150	0.171	Aaa	AA+	05/16/2022
3133ELJN5	1025	FFCB		01/24/2020	1,785,000.00	1,791,193.95	1,784,633.91	1.640	1.657	Aaa	AA+	01/24/2023
3133ELVX9	1026	FFCB		04/08/2020	5,000,000.00	5,011,350.00	5,000,000.00	0.875	0.875	Aaa	AA+	04/08/2024
3133EMER9	1030	FFCB		11/20/2020	22,880,000.00	22,672,936.00	22,862,297.23	0.470	0.494	Aaa	AA+	01/27/2025
3133EL2A1	1033	FFCB		07/28/2020	10,000,000.00	9,862,000.00	9,991,715.74	0.400	0.426	Aaa	AA+	01/28/2025
3133EL3Y8	1036	FFCB		08/13/2020	5,000,000.00	4,923,050.00	5,000,000.00	0.670	0.670	Aaa	AA+	08/13/2026
3133EMPH9	1237	FFCB		02/03/2021	9,000,000.00	8,982,990.00	8,996,836.00	0.125	0.153	Aaa	AA+	02/03/2023
3133EMPH9	1238	FFCB		02/03/2021	24,000,000.00	23,954,640.00	23,991,562.67	0.125	0.153	Aaa	AA+	02/03/2023
3133EKNR3	1241	FFCB		02/23/2021	5,000,000.00	5,062,150.00	5,061,295.65	2.200	0.116	Aaa	AA+	06/03/2022
3133EKZY5	1247	FFCB		03/01/2021	3,294,000.00	3,321,966.06	3,321,544.95	1.550	0.115	Aaa	AA+	06/01/2022
3133ELE75	1250	FFCB		03/01/2021	3,785,000.00	3,787,725.20	3,787,991.71	0.250	0.115	Aaa	AA+	06/02/2022
3133EMWH1	1275	FFCB		04/22/2021	20,000,000.00	19,844,000.00	19,991,313.41	0.710	0.723	Aaa	AA+	04/21/2025
3133EMYX4	1281	FFCB		05/10/2021	2,500,000.00	2,490,475.00	2,497,560.00	0.125	0.189	Aaa	AA+	05/10/2023
3133EMYX4	1283	FFCB		05/10/2021	15,000,000.00	14,942,850.00	14,985,360.00	0.125	0.189	Aaa	AA+	05/10/2023
3133EMT28	1312	FFCB		07/19/2021	10,000,000.00	9,817,300.00	10,000,000.00	1.190	1.190	Aaa	AA+	07/19/2028
3130AJPU7	1044	FHLB		06/12/2020	25,000,000.00	25,023,750.00	24,998,956.40	0.250	0.257	Aaa	AA+	06/03/2022
3130AEBM1	1045	FHLB		07/16/2018	10,865,000.00	11,039,274.60	10,861,356.28	2.750	2.807	Aaa	AA+	06/10/2022
313379Q69	1047	FHLB		07/03/2019	10,000,000.00	10,124,900.00	10,016,664.30	2.125	1.842	Aaa	AA+	06/10/2022
3130AJY52	1048	FHLB		08/14/2020	5,000,000.00	5,000,050.00	4,996,223.33	0.125	0.222	Aaa	AA+	08/12/2022
3130AJY52	1049	FHLB		08/14/2020	5,000,000.00	5,000,050.00	4,996,223.33	0.125	0.222	Aaa	AA+	08/12/2022
313380GJ0	1050	FHLB		10/21/2020	8,700,000.00	8,839,635.00	8,835,521.36	2.000	0.175	Aaa	AA+	09/09/2022

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Federal Agency Coupon												
3130AJ7E3	1051	FHLB		02/21/2020	5,000,000.00	5,071,000.00	4,996,015.61	1.375	1.438	Aaa	AA+	02/17/2023
3130AJ7E3	1052	FHLB		02/21/2020	2,000,000.00	2,028,400.00	1,998,406.25	1.375	1.438	Aaa	AA+	02/17/2023
3130AFW94	1053	FHLB		02/15/2019	10,000,000.00	10,443,000.00	9,983,816.02	2.500	2.576	Aaa	AA+	02/13/2024
3130AFW94	1054	FHLB		02/15/2019	5,000,000.00	5,221,500.00	4,991,908.01	2.500	2.576	Aaa	AA+	02/13/2024
3130A2UW4	1055	FHLB		11/24/2020	6,600,000.00	6,997,386.00	7,077,480.54	2.875	0.333	Aaa	AA+	09/13/2024
3130AJHU6	1056	FHLB		04/16/2020	10,000,000.00	9,862,900.00	9,965,710.34	0.500	0.601	Aaa	AA+	04/14/2025
3130AJ4B2	1057	FHLB		04/16/2020	12,265,000.00	12,500,855.95	12,667,127.76	1.625	0.991	Aaa	AA+	03/12/2027
313379Q69	1240	FHLB		02/22/2021	4,250,000.00	4,303,082.50	4,302,304.97	2.125	0.100	Aaa	AA+	06/10/2022
3130AL6F6	1242	FHLB		02/25/2021	20,000,000.00	19,480,400.00	19,952,173.81	1.000	1.039	Aaa	AA+	02/25/2028
3130ALE34	1243	FHLB		02/25/2021	10,000,000.00	9,795,700.00	10,000,000.00	1.100	1.115	Aaa	AA+	02/25/2028
3130AJPU7	1248	FHLB		03/01/2021	1,090,000.00	1,091,035.50	1,090,865.63	0.250	0.115	Aaa	AA+	06/03/2022
313379Q69	1251	FHLB		03/01/2021	3,990,000.00	4,039,835.10	4,038,736.54	2.125	0.115	Aaa	AA+	06/10/2022
313379Q69	1252	FHLB		03/05/2021	22,000,000.00	22,274,780.00	22,268,039.64	2.125	0.120	Aaa	AA+	06/10/2022
3130ALRG1	1255	FHLB		03/18/2021	22,000,000.00	21,950,060.00	21,983,305.70	0.125	0.180	Aaa	AA+	03/17/2023
3133834G3	1279	FHLB		05/05/2021	20,665,000.00	21,222,748.35	21,307,049.49	2.125	0.185	Aaa	AA+	06/09/2023
3133834G3	1288	FHLB		05/20/2021	3,810,000.00	3,912,831.90	3,929,260.41	2.125	0.171	Aaa	AA+	06/09/2023
3133834G3	1289	FHLB		05/20/2021	8,435,000.00	8,662,660.65	8,700,014.92	2.125	0.164	Aaa	AA+	06/09/2023
3130AMNF5	1292	FHLB		06/09/2021	15,000,000.00	14,967,150.00	14,997,832.50	0.150	0.159	Aaa	AA+	06/09/2023
3130AMQR6	1294	FHLB		06/07/2021	20,000,000.00	19,889,000.00	20,000,000.00	0.350	0.350	Aaa	AA+	06/07/2024
3130AMRY0	1295	FHLB		06/04/2021	40,000,000.00	39,818,000.00	39,970,734.26	0.125	0.171	Aaa	AA+	06/02/2023
3130AMGJ5	1298	FHLB		06/11/2021	4,845,000.00	4,815,493.95	4,844,132.62	0.625	0.630	Aaa	AA+	02/26/2025
3130A5P45	1307	FHLB		07/06/2021	6,100,000.00	6,183,387.00	6,184,877.85	2.375	0.086	Aaa	AA+	06/10/2022
3130AJPU7	1308	FHLB		07/06/2021	3,500,000.00	3,503,325.00	3,503,372.22	0.250	0.086	Aaa	AA+	06/03/2022
3130AMT28	1309	FHLB		07/07/2021	5,470,000.00	5,421,207.60	5,470,000.00	1.000	1.000	Aaa	AA+	06/30/2026
3130A8HK2	1310	FHLB		07/08/2021	5,000,000.00	5,135,050.00	5,174,892.57	1.750	0.405	Aaa	AA+	06/14/2024
3130A8HK2	1311	FHLB		07/08/2021	6,305,000.00	6,475,298.05	6,525,635.25	1.750	0.405	Aaa	AA+	06/14/2024
3130ANDT4	1313	FHLB		08/16/2021	16,600,000.00	16,549,702.00	16,600,000.00	0.375	0.375	Aaa	AA+	02/16/2024
3130AJPU7	1314	FHLB		08/02/2021	14,970,000.00	14,984,221.50	14,985,773.31	0.250	0.071	Aaa	AA+	06/03/2022
3130A8HK2	1318	FHLB		09/03/2021	10,000,000.00	10,270,100.00	10,356,003.70	1.750	0.382	Aaa	AA+	06/14/2024
3130ANYM6	1320	FHLB		09/10/2021	16,000,000.00	15,898,400.00	15,968,523.39	0.125	0.233	Aaa	AA+	08/28/2023
3130ANYM6	1321	FHLB		09/23/2021	15,000,000.00	14,904,750.00	14,972,434.36	0.125	0.226	Aaa	AA+	08/28/2023
3130APBH7	1323	FHLB		09/30/2021	25,000,000.00	24,896,250.00	25,000,000.00	0.570	0.570	Aaa	AA+	09/30/2024
3130APCH6	1324	FHLB		09/29/2021	15,000,000.00	14,914,350.00	15,000,000.00	1.125	1.125	Aaa	AA+	09/29/2026
3137EAEQ8	1066	FHLMC		04/20/2020	5,000,000.00	5,003,350.00	4,993,877.31	0.375	0.459	Aaa	AA+	04/20/2023
3137EAEQ8	1067	FHLMC		04/20/2020	5,000,000.00	5,003,350.00	4,993,877.31	0.375	0.459	Aaa	AA+	04/20/2023
3137EAEQ8	1068	FHLMC		04/20/2020	5,000,000.00	5,003,350.00	4,993,877.31	0.375	0.459	Aaa	AA+	04/20/2023

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Federal Agency Coupon												
3137EAFA2	1069	FHLMC		12/04/2020	15,000,000.00	14,922,000.00	14,989,646.25	0.250	0.283	Aaa	AA+	12/04/2023
3137EAFA2	1070	FHLMC		12/04/2020	10,000,000.00	9,948,000.00	9,993,097.50	0.250	0.283	Aaa	AA+	12/04/2023
3134GXDZ4	1105	FHLMC		11/25/2020	25,000,000.00	24,698,500.00	25,000,000.00	0.450	0.450	Aaa	AA+	11/25/2024
3137EAEP0	1107	FHLMC		02/14/2020	5,000,000.00	5,104,450.00	4,997,471.16	1.500	1.516	Aaa	AA+	02/12/2025
3137EAEP0	1108	FHLMC		02/14/2020	5,000,000.00	5,104,450.00	4,997,471.16	1.500	1.516	Aaa	AA+	02/12/2025
3137EAEP0	1109	FHLMC		02/14/2020	5,000,000.00	5,104,450.00	4,997,471.16	1.500	1.516	Aaa	AA+	02/12/2025
3134GVB31	1111	FHLMC		06/01/2020	25,000,000.00	24,849,750.00	25,000,000.00	0.750	0.750	Aaa	AA+	05/28/2025
3134GXCV4	1112	FHLMC		11/30/2020	11,750,000.00	11,628,035.00	11,750,000.00	0.500	0.500	Aaa	AA+	05/30/2025
3137EAEX3	1113	FHLMC		12/11/2020	25,000,000.00	24,385,750.00	24,917,137.89	0.375	0.461	Aaa	AA+	09/23/2025
3137EAEX3	1114	FHLMC		09/25/2020	5,000,000.00	4,877,150.00	4,988,264.68	0.375	0.436	Aaa	AA+	09/23/2025
3137EAEX3	1115	FHLMC		11/25/2020	25,000,000.00	24,385,750.00	24,882,407.05	0.375	0.497	Aaa	AA+	09/23/2025
3134GWVC7	1116	FHLMC		09/29/2020	10,000,000.00	9,783,600.00	10,000,000.00	0.500	0.500	Aaa	AA+	09/29/2025
3134GWW93	1118	FHLMC		10/01/2020	10,000,000.00	9,800,700.00	9,997,650.36	0.550	0.556	Aaa	AA+	09/30/2025
3134GW6S0	1119	FHLMC		11/10/2020	9,200,000.00	9,074,052.00	9,200,000.00	0.610	0.610	Aaa	AA+	11/10/2025
3134GXCR3	1120	FHLMC		11/24/2020	9,250,000.00	9,124,200.00	9,248,872.27	0.625	0.628	Aaa	AA+	11/24/2025
3134GXES9	1121	FHLMC		11/25/2020	30,000,000.00	29,445,600.00	30,000,000.00	0.610	0.610	Aaa	AA+	05/26/2026
3134GXCW2	1122	FHLMC		11/30/2020	10,700,000.00	10,510,075.00	10,700,000.00	0.625	0.625	Aaa	AA+	05/28/2026
3134GWGF7	1123	FHLMC		08/04/2020	10,000,000.00	9,839,600.00	9,995,638.19	0.800	0.809	Aaa	AA+	08/04/2026
3134GWKQ8	1125	FHLMC		08/06/2020	25,000,000.00	24,347,250.00	25,000,000.00	0.850	0.850	Aaa	AA+	08/06/2027
3134GXGE8	1126	FHLMC		12/23/2020	20,000,000.00	19,517,000.00	19,994,733.33	1.000	1.004	Aaa	AA+	12/23/2027
3134GVJ66	1249	FHLMC		03/01/2021	3,388,000.00	3,391,150.84	3,390,754.04	0.250	0.115	Aaa	AA+	06/08/2022
3137EAET2	1274	FHLMC		04/20/2021	27,841,000.00	27,842,392.05	27,844,805.21	0.125	0.106	Aaa	AA+	07/25/2022
3137EAEQ8	1287	FHLMC		05/19/2021	25,000,000.00	25,016,750.00	25,078,412.19	0.375	0.161	Aaa	AA+	04/20/2023
3137EAEV7	1290	FHLMC		05/20/2021	35,000,000.00	34,861,050.00	35,025,269.66	0.250	0.210	Aaa	AA+	08/24/2023
3137EAET2	1315	FHLMC		08/02/2021	20,000,000.00	20,001,000.00	20,007,942.44	0.125	0.071	Aaa	AA+	07/25/2022
3135G0V59	1128	FNMA		04/12/2019	7,500,000.00	7,572,450.00	7,496,332.78	2.250	2.364	Aaa	AA+	04/12/2022
3135G0V59	1129	FNMA		04/12/2019	5,000,000.00	5,048,300.00	4,997,555.19	2.250	2.364	Aaa	AA+	04/12/2022
3135G0W33	1130	FNMA		09/06/2019	8,000,000.00	8,084,320.00	7,992,137.78	1.375	1.494	Aaa	AA+	09/06/2022
3135G0W33	1131	FNMA		09/06/2019	4,000,000.00	4,042,160.00	3,996,068.89	1.375	1.494	Aaa	AA+	09/06/2022
3135G0W33	1132	FNMA		12/09/2020	12,349,000.00	12,479,158.46	12,476,710.72	1.375	0.152	Aaa	AA+	09/06/2022
3135G0W33	1133	FNMA		09/06/2019	4,000,000.00	4,042,160.00	3,996,068.89	1.375	1.494	Aaa	AA+	09/06/2022
3135G0W33	1134	FNMA		09/06/2019	4,000,000.00	4,042,160.00	3,996,068.89	1.375	1.494	Aaa	AA+	09/06/2022
3135G0T94	1135	FNMA		01/23/2018	4,000,000.00	4,103,200.00	3,994,546.95	2.375	2.495	Aaa	AA+	01/19/2023
3135G04Q3	1136	FNMA		11/27/2020	5,000,000.00	4,987,900.00	5,002,507.26	0.250	0.218	Aaa	AA+	05/22/2023
3135G04Q3	1137	FNMA		11/27/2020	1,725,000.00	1,720,825.50	1,725,849.87	0.250	0.218	Aaa	AA+	05/22/2023
3135G04Q3	1138	FNMA		12/03/2020	18,729,000.00	18,683,675.82	18,744,009.96	0.250	0.198	Aaa	AA+	05/22/2023

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Federal Agency Coupon												
3135G04Q3	1139	FNMA		12/03/2020	5,000,000.00	4,987,900.00	5,002,773.45	0.250	0.214	Aaa	AA+	05/22/2023
3135G05G4	1140	FNMA		07/10/2020	10,000,000.00	9,968,100.00	9,987,876.39	0.250	0.322	Aaa	AA+	07/10/2023
3135G06H1	1141	FNMA		11/25/2020	10,000,000.00	9,947,300.00	9,992,140.11	0.250	0.288	Aaa	AA+	11/27/2023
3135G06H1	1142	FNMA		11/25/2020	10,000,000.00	9,947,300.00	9,992,140.11	0.250	0.288	Aaa	AA+	11/27/2023
3135G06H1	1143	FNMA		11/25/2020	5,000,000.00	4,973,650.00	4,996,070.06	0.250	0.288	Aaa	AA+	11/27/2023
3136G4YA5	1144	FNMA		07/27/2020	3,283,000.00	3,263,728.79	3,285,444.84	0.340	0.307	Aaa	AA+	02/15/2024
3136G4H22	1145	FNMA		08/12/2020	15,000,000.00	14,918,100.00	14,995,099.27	0.410	0.422	Aaa	AA+	08/12/2024
3135GAB59	1146	FNMA		12/17/2020	25,000,000.00	24,826,250.00	25,000,000.00	0.420	0.420	Aaa	AA+	09/30/2024
3135G0W66	1147	FNMA		10/18/2019	5,000,000.00	5,127,450.00	4,994,937.56	1.625	1.661	Aaa	AA+	10/15/2024
3135G0W66	1148	FNMA		10/18/2019	5,000,000.00	5,127,450.00	4,994,937.56	1.625	1.661	Aaa	AA+	10/15/2024
3135G03U5	1149	FNMA		04/24/2020	4,000,000.00	3,958,080.00	3,994,266.83	0.625	0.667	Aaa	AA+	04/22/2025
3135G03U5	1150	FNMA		04/24/2020	4,000,000.00	3,958,080.00	3,994,266.83	0.625	0.667	Aaa	AA+	04/22/2025
3135G03U5	1151	FNMA		04/24/2020	4,000,000.00	3,958,080.00	3,994,266.83	0.625	0.667	Aaa	AA+	04/22/2025
3135G03U5	1152	FNMA		04/24/2020	4,000,000.00	3,958,080.00	3,994,266.83	0.625	0.667	Aaa	AA+	04/22/2025
3135G03U5	1153	FNMA		04/24/2020	4,000,000.00	3,958,080.00	3,994,266.83	0.625	0.667	Aaa	AA+	04/22/2025
3135G04Z3	1154	FNMA		06/19/2020	15,000,000.00	14,758,200.00	14,977,446.44	0.500	0.542	Aaa	AA+	06/17/2025
3135G04Z3	1155	FNMA		06/19/2020	5,000,000.00	4,919,400.00	4,992,482.15	0.500	0.542	Aaa	AA+	06/17/2025
3135G04Z3	1156	FNMA		06/19/2020	5,000,000.00	4,919,400.00	4,992,482.15	0.500	0.542	Aaa	AA+	06/17/2025
3135G05X7	1158	FNMA		08/27/2020	5,000,000.00	4,884,650.00	4,982,118.13	0.375	0.470	Aaa	AA+	08/25/2025
3135G05X7	1159	FNMA		08/27/2020	5,000,000.00	4,884,650.00	4,982,118.13	0.375	0.470	Aaa	AA+	08/25/2025
3135G05X7	1160	FNMA		08/27/2020	5,000,000.00	4,884,650.00	4,982,118.13	0.375	0.470	Aaa	AA+	08/25/2025
3135G05X7	1161	FNMA		08/27/2020	5,000,000.00	4,884,650.00	4,982,118.13	0.375	0.470	Aaa	AA+	08/25/2025
3135G06G3	1162	FNMA		11/12/2020	14,000,000.00	13,715,240.00	13,959,624.78	0.500	0.573	Aaa	AA+	11/07/2025
3135G06G3	1163	FNMA		11/12/2020	5,000,000.00	4,898,300.00	4,985,580.28	0.500	0.573	Aaa	AA+	11/07/2025
3135G06G3	1164	FNMA		11/12/2020	5,000,000.00	4,898,300.00	4,985,580.28	0.500	0.573	Aaa	AA+	11/07/2025
3135GA4P3	1165	FNMA		11/18/2020	15,000,000.00	14,821,500.00	15,000,000.00	0.650	0.650	Aaa	AA+	11/18/2025
3136G4D91	1166	FNMA		07/30/2020	5,000,000.00	4,912,150.00	5,000,000.00	0.750	0.750	Aaa	AA+	07/30/2026
3136G45U3	1167	FNMA		10/29/2020	7,900,000.00	7,704,001.00	7,893,322.14	0.800	0.816	Aaa	AA+	04/29/2027
3135G04Z3	1277	FNMA		04/29/2021	25,000,000.00	24,597,000.00	24,830,693.95	0.500	0.690	Aaa	AA+	06/17/2025
3135G05G4	1293	FNMA		05/24/2021	20,319,000.00	20,254,182.39	20,339,354.54	0.250	0.191	Aaa	AA+	07/10/2023
880591ER9	1168	TVA		11/27/2020	4,311,000.00	4,578,540.66	4,624,626.83	2.875	0.324	Aaa	AA+	09/15/2024
880591EW8	1169	TVA		05/11/2020	5,000,000.00	4,975,950.00	4,989,618.74	0.750	0.810	Aaa	AA+	05/15/2025
880591CJ9	1306	TVA		07/01/2021	13,346,000.00	16,317,486.90	16,480,913.80	6.750	0.768	Aaa	AA+	11/01/2025
		Subtotal and Average	**1,422,376,746.78**		**1,416,185,000.00**	**1,413,869,837.83**	**1,422,257,962.60**		**0.579**			

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Treasury Coupon												
912828ZG8	1008	U.S. Treasury		12/04/2020	30,000,000.00	30,033,900.00	30,030,269.32	0.375	0.129	Aaa	AA+	03/31/2022
91282CAN1	1009	U.S. Treasury		12/09/2020	25,000,000.00	24,996,000.00	24,995,072.74	0.125	0.147	Aaa	AA+	09/30/2022
9128284S6	1010	U.S. Treasury		11/18/2019	25,000,000.00	25,934,500.00	25,426,017.41	2.750	1.634	Aaa	AA+	05/31/2023
9128284S6	1011	U.S. Treasury		12/07/2020	25,000,000.00	25,934,500.00	26,011,256.79	2.750	0.181	Aaa	AA+	05/31/2023
912828ZR4	1245	U.S. Treasury		02/25/2021	25,000,000.00	25,003,000.00	25,003,583.56	0.125	0.100	Aaa	AA+	05/31/2022
912828ZG8	1246	U.S. Treasury		02/26/2021	30,000,000.00	30,033,900.00	30,033,124.61	0.375	0.106	Aaa	AA+	03/31/2022
912828ZR4	1253	U.S. Treasury		03/08/2021	10,000,000.00	10,001,200.00	10,000,734.27	0.125	0.112	Aaa	AA+	05/31/2022
9128286G0	1262	U.S. Treasury		03/19/2021	15,000,000.00	15,612,300.00	15,705,682.02	2.375	0.341	Aaa	AA+	02/29/2024
912828ZX1	1266	U.S. Treasury		03/26/2021	25,000,000.00	25,004,000.00	25,006,126.29	0.125	0.088	Aaa	AA+	06/30/2022
912828ZX1	1267	U.S. Treasury		03/26/2021	5,000,000.00	5,000,800.00	5,001,123.15	0.125	0.091	Aaa	AA+	06/30/2022
91282CAN1	1271	U.S. Treasury		04/16/2021	25,000,000.00	24,996,000.00	25,003,056.35	0.125	0.112	Aaa	AA+	09/30/2022
91282CAR2	1273	U.S. Treasury		04/19/2021	25,000,000.00	24,992,250.00	24,999,365.24	0.125	0.128	Aaa	AA+	10/31/2022
912828R69	1278	U.S. Treasury		05/06/2021	25,000,000.00	25,494,250.00	25,570,695.37	1.625	0.175	Aaa	AA+	05/31/2023
91282CBX8	1291	U.S. Treasury		05/21/2021	10,000,000.00	9,964,100.00	9,995,819.30	0.125	0.153	Aaa	AA+	04/30/2023
912828XT2	1296	U.S. Treasury		06/08/2021	25,000,000.00	25,844,750.00	26,080,570.00	2.000	0.315	Aaa	AA+	05/31/2024
912828XT2	1316	U.S. Treasury		08/06/2021	25,000,000.00	25,844,750.00	26,055,809.26	2.000	0.353	Aaa	AA+	05/31/2024
912828XT2	1317	U.S. Treasury		08/09/2021	25,000,000.00	25,844,750.00	26,042,757.45	2.000	0.373	Aaa	AA+	05/31/2024
91282CAK7	1319	U.S. Treasury		09/08/2021	25,000,000.00	24,840,750.00	24,954,750.44	0.125	0.222	Aaa	AA+	09/15/2023
91282CAK7	1322	U.S. Treasury		09/24/2021	25,000,000.00	24,840,750.00	24,938,943.85	0.125	0.256	Aaa	AA+	09/15/2023
912828XT2	1325	U.S. Treasury		10/01/2021	10,000,000.00	10,337,900.00	10,398,601.30	2.000	0.444	Aaa	AA+	05/31/2024
91282CCX7	1326	U.S. Treasury		10/14/2021	10,000,000.00	9,898,400.00	9,930,489.62	0.375	0.620	Aaa	AA+	09/15/2024
91282CCX7	1327	U.S. Treasury		10/25/2021	15,000,000.00	14,847,600.00	14,832,368.61	0.375	0.769	Aaa	AA+	09/15/2024
		Subtotal and Average	**450,494,510.50**		**460,000,000.00**	**465,300,350.00**	**466,016,216.95**		**0.304**			
Treasury Discounts												
		Subtotal and Average	**10,483,792.34**									
Municipal Bonds												
625506QN3	1230	County of Multnomah, OR		01/28/2021	25,000,000.00	24,517,750.00	25,028,730.14	0.500	0.468	Aaa	AAA	06/15/2025
68609TWW4	1171	State of Oregon		10/07/2020	3,500,000.00	3,492,475.00	3,535,830.20	0.795	0.450	Aa1	AA+	11/01/2024
68609TL89	1256	State of Oregon		03/30/2021	500,000.00	497,230.00	500,000.00	0.874	0.874	Aa1	AA+	05/01/2025
68609TL71	1257	State of Oregon		03/30/2021	500,000.00	496,230.00	500,000.00	0.434	0.434	Aa1	AA+	05/01/2024
68609TL63	1258	State of Oregon		03/30/2021	650,000.00	647,913.50	650,000.00	0.201	0.201	Aa1	AA+	05/01/2023
68609TN53	1259	State of Oregon		03/30/2021	2,450,000.00	2,443,238.00	2,450,000.00	0.201	0.201	Aa1	AA+	05/01/2023
68609TN61	1260	State of Oregon		03/30/2021	1,525,000.00	1,512,754.25	1,525,000.00	0.434	0.434	Aa1	AA+	05/01/2024

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Municipal Bonds												
68609TN79	1261	State of Oregon		03/30/2021	1,220,000.00	1,214,497.80	1,220,000.00	0.874	0.874	Aa1	AA+	05/01/2025
68609TWD6	1276	State of Oregon		04/27/2021	2,000,000.00	1,990,360.00	2,018,324.10	0.895	0.629	Aa1	AA+	05/01/2025
73474TAM2	1270	Port of Morrow Trans Rev		04/15/2021	1,000,000.00	1,013,380.00	1,012,822.58	1.809	0.266	Aa2		09/01/2022
		Subtotal and Average	**38,442,327.22**		**38,345,000.00**	**37,825,828.55**	**38,440,707.02**		**0.464**			
Treasury & Agency Variable												
3132X0CL3	1187	FAMCA		09/13/2018	2,250,000.00	2,254,387.50	2,250,000.00	0.335	1.167			10/13/2022
3133ELBX1	1196	FFCB		12/02/2019	15,000,000.00	15,000,150.00	15,000,000.00	0.185	0.555	Aaa	AA+	11/02/2021
3133ELBX1	1197	FFCB		12/02/2019	15,000,000.00	15,000,150.00	15,000,000.00	0.185	0.555	Aaa	AA+	11/02/2021
3133EJV89	1199	FFCB		06/04/2019	18,000,000.00	18,003,960.00	18,001,376.58	0.450	1.120	Aaa	AA+	11/23/2021
3133EKMB9	1200	FFCB		05/20/2019	7,000,000.00	7,013,720.00	7,000,000.00	0.440	1.060	Aaa	AA+	05/20/2022
3133EKMB9	1201	FFCB		05/20/2019	6,000,000.00	6,011,760.00	6,000,000.00	0.440	1.060	Aaa	AA+	05/20/2022
3133EKMB9	1202	FFCB		05/20/2019	6,000,000.00	6,011,760.00	6,000,000.00	0.440	1.060	Aaa	AA+	05/20/2022
3133EKMB9	1203	FFCB		05/20/2019	6,000,000.00	6,011,760.00	6,000,000.00	0.440	1.060	Aaa	AA+	05/20/2022
3133EKJ56	1204	FFCB		08/30/2019	10,000,000.00	10,026,800.00	10,000,000.00	0.400	0.828	Aaa	AA+	08/30/2022
3133EKJ56	1205	FFCB		01/31/2020	20,000,000.00	20,053,600.00	20,022,877.62	0.400	0.550	Aaa	AA+	08/30/2022
3133EMAW2	1206	FFCB		09/25/2020	10,000,000.00	10,010,700.00	9,999,552.20	0.180	0.188	Aaa	AA+	09/23/2022
3133EK6V3	1207	FFCB		05/01/2020	4,900,000.00	4,915,190.00	4,896,487.50	0.360	0.457	Aaa	AA+	11/07/2022
3133EK6W1	1208	FFCB		11/07/2019	5,000,000.00	5,020,900.00	5,000,000.00	0.470	0.781	Aaa	AA+	11/07/2022
3133EK6W1	1209	FFCB		11/07/2019	8,000,000.00	8,033,440.00	8,000,000.00	0.470	0.781	Aaa	AA+	11/07/2022
3133ELCW2	1210	FFCB		12/12/2019	30,000,000.00	30,127,500.00	30,000,000.00	0.430	0.699	Aaa	AA+	12/12/2022
3133EKNJ1	1211	FFCB		05/30/2019	25,000,000.00	25,151,750.00	25,000,000.00	0.470	0.975	Aaa	AA+	05/30/2023
3133EMQF2	1239	FFCB		02/09/2021	25,000,000.00	25,002,750.00	25,000,000.00	0.075	0.067	Aaa	AA+	06/08/2022
3135G0Z55	1212	FNMA		03/09/2020	10,000,000.00	10,006,100.00	10,000,000.00	0.220	0.373	Aaa	AA+	03/09/2022
912828Z45	1178	U.S. Treasury		02/28/2020	10,000,000.00	10,003,700.00	10,000,841.39	0.204	0.414	Aaa	AA+	01/31/2022
912828Z45	1182	U.S. Treasury		02/28/2020	10,000,000.00	10,003,700.00	9,999,970.27	0.204	0.449	Aaa	AA+	01/31/2022
912828ZK9	1234	U.S. Treasury		01/21/2021	25,000,000.00	25,013,250.00	25,010,490.62	0.164	0.074	Aaa	AA+	04/30/2022
91282CBK6	1236	U.S. Treasury		02/01/2021	25,000,000.00	25,007,750.00	25,000,474.24	0.099	0.094	Aaa	AA+	01/31/2023
		Subtotal and Average	**313,281,780.49**		**293,150,000.00**	**293,684,777.50**	**293,182,070.42**		**0.556**			
Corporate Variable												
037833CN8	1179	Apple		02/26/2019	4,698,000.00	4,701,805.38	4,701,370.02	0.625	0.657	Aa1	AA+	02/09/2022
		Subtotal and Average	**4,701,875.52**		**4,698,000.00**	**4,701,805.38**	**4,701,370.02**		**0.657**			

City of Portland
Portfolio Management
Portfolio Details - Investments
October 31, 2021

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 365	Moody's	S&P
		Total and Average	2,556,930,475.62		2,458,338,713.02	2,462,687,192.17	2,470,907,399.23		0.638		

City of Portland
Portfolio Management
Portfolio Details - Cash
October 31, 2021

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 365	Moody's	S&P
Demand Deposit Accounts											
SYS1225	1225	Key Bank			10,962.45	10,962.45	10,962.45	0.500	0.500		
SYS1227	1227	US Bank			1,185,561.77	1,185,561.77	1,185,561.77	0.160	0.160		
SYS1226	1226	Wells Fargo			39,982,133.04	39,982,133.04	39,982,133.04	0.100	0.100		
		Average Balance	**0.00**								
		Total Cash and Investments	**2,556,930,475.62**		**2,499,517,370.28**	**2,503,865,849.43**	**2,512,086,056.49**		**0.638**		

Bank Deposits

City of Portland **10/31/2021**

Operating Bank Accounts (DDA*)

BANK / CREDIT UNION	DEPOSIT
Key Bank	10,962
US Bank	1,185,562
Wells Fargo Bank	39,982,133
SUBTOTAL DDA ACCOUNTS	***41,178,657***

* Demand Deposit Account (DDA) Qualifies for compensating credit, up to but not above monthly banking fees.

Interest Bearing Accounts / CDs

BANK / CREDIT UNION	DEPOSIT
Advantis Credit Union	249,774
Columbia State Bank	246,870
Beneficial State Bank	500,919
OnPoint Community Credit Union	251,804
The Commerce Bank of Oregon	251,470
Umpqua Bank	246,950
Unitus Community Credit Union	252,579
US Bank	19,264
SUBTOTAL INTEREST BEARING ACCOUNTS / CDs	***2,019,629***

TOTAL BANK DEPOSITS	**43,198,287**