

CITY OF PORTLAND, OREGON

March 31, 2021

(Unaudited)

INVESTMENT PORTFOLIO SUMMARY

PORTFOLIO MARKET VALUE	\$ 2,727,906,978
GROSS PORTFOLIO YIELD (mo. avg.)	1.09%
WEIGHTED AVERAGE MATURITY/days (mo. avg.)	683

Investment Type	Par Value	Book Value	Market Value	%
US Treasury Securities	525,000,000	528,405,514	529,556,000	19.41%
US Government Agency Securities	1,772,879,000	1,774,771,767	1,772,314,365	64.97%
Repurchase Agreements	25,000,000	25,000,000	25,000,000	0.92%
Bank Deposits & Interest Bearing Accounts	89,182,263	89,182,263	89,182,263	3.27%
Bankers Acceptances	-	-	-	0.00%
Commercial Paper	-	-	-	0.00%
Corporate Bonds	219,467,000	219,648,396	222,906,680	8.17%
Corp. Debt Guaranteed by US Govt. or Agencies	-	-	-	0.00%
Municipal Bonds	35,345,000	35,421,168	35,017,776	1.28%
Local Government Investment Pool (LGIP)	53,929,896	53,929,896	53,929,896	1.98%
TOTAL	2,720,803,158	2,726,359,004	2,727,906,978	100.00%

Top 10 - Per Issuer Holdings	Par Value	Book Value	Market Value	%
United States Treasury	525,000,000	528,405,514	529,556,000	19.41%
Federal Farm Credit Bank	478,034,000	478,120,348	478,972,376	17.56%
Federal Home Loan Mortgage Corp.	468,288,000	467,966,463	463,838,777	17.00%
Federal Home Loan Bank	343,760,000	345,647,560	346,239,590	12.69%
Federal National Mortgage Assoc.	322,236,000	322,117,011	322,250,218	11.81%
Federal Agricultural Mortgage Corp.	149,750,000	149,744,154	149,868,493	5.49%
Apple Inc.	59,648,000	59,811,812	60,739,848	2.23%
Microsoft Co..	58,380,000	58,410,239	59,348,843	2.18%
Procter & Gamble Co.	57,594,000	57,566,343	58,501,784	2.14%
Toyota Motor Credit Corp.	36,345,000	36,341,377	36,700,755	1.35%

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Issuer	Coupon	Maturity	Par Value	Book Value	Market Value
Federal Agricultural Mortgage Corp.	1.950	4/1/2021	\$ 1,000,000	\$ 1,000,000	\$ 1,000,000
Toyota Motor Credit Corp., MTN	2.950	4/13/2021	\$ 1,500,000	\$ 1,499,889	\$ 1,500,810
Toyota Motor Credit Corp., MTN	0.000	4/13/2021	\$ 1,920,000	\$ 1,919,806	\$ 1,920,173
Federal Agricultural Mortgage Corp.	1.820	4/16/2021	\$ 9,500,000	\$ 9,499,156	\$ 9,507,125
Federal Agricultural Mortgage Corp.	2.650	4/19/2021	\$ 5,000,000	\$ 4,999,921	\$ 5,006,550
Federal Agricultural Mortgage Corp.	2.650	4/19/2021	\$ 10,000,000	\$ 9,999,449	\$ 10,013,100
Federal Farm Credit Bank	2.625	4/23/2021	\$ 10,000,000	\$ 9,999,427	\$ 10,016,000
United States Treasury	2.250	4/30/2021	\$ 40,000,000	\$ 40,019,202	\$ 40,070,000
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	\$ 9,999,833	\$ 10,001,200
United States Treasury	2.625	5/15/2021	\$ 25,000,000	\$ 25,029,188	\$ 25,077,500
United States Treasury	2.625	5/15/2021	\$ 25,000,000	\$ 25,074,771	\$ 25,077,500
Federal Agricultural Mortgage Corp.	1.830	5/17/2021	\$ 17,000,000	\$ 16,995,628	\$ 17,039,270
Toyota Motor Credit Corp., MTN	2.750	5/17/2021	\$ 2,000,000	\$ 1,999,229	\$ 2,006,340
Toyota Motor Credit Corp., MTN	2.750	5/17/2021	\$ 5,925,000	\$ 5,922,820	\$ 5,943,782
Google Inc., MTN	3.625	5/19/2021	\$ 1,000,000	\$ 1,001,480	\$ 1,004,220
Federal Farm Credit Bank	0.000	5/20/2021	\$ 37,500,000	\$ 37,499,681	\$ 37,504,500
United States Treasury	0.000	5/20/2021	\$ 20,000,000	\$ 19,996,736	\$ 19,999,600
Federal Agricultural Mortgage Corp.	0.000	5/28/2021	\$ 20,000,000	\$ 20,000,000	\$ 20,004,200
Federal Agricultural Mortgage Corp.	0.000	6/3/2021	\$ 40,000,000	\$ 40,000,000	\$ 40,002,800
Federal Home Loan Bank	0.000	6/14/2021	\$ 50,000,000	\$ 50,000,377	\$ 49,995,000
Federal Agricultural Mortgage Corp.	0.000	6/14/2021	\$ 25,000,000	\$ 25,000,000	\$ 25,006,250
United States Treasury	0.000	6/15/2021	\$ 25,000,000	\$ 24,995,514	\$ 24,999,500
Federal National Mortgage Assoc.	2.750	6/22/2021	\$ 15,000,000	\$ 14,999,740	\$ 15,090,900
United States Treasury	0.000	6/24/2021	\$ 20,000,000	\$ 19,995,750	\$ 19,999,400
United States Treasury	2.125	6/30/2021	\$ 15,000,000	\$ 15,074,886	\$ 15,076,650
Federal Home Loan Bank	1.125	7/14/2021	\$ 5,000,000	\$ 4,998,589	\$ 5,015,500
Federal Home Loan Bank	1.125	7/14/2021	\$ 25,000,000	\$ 25,072,252	\$ 25,077,500
Federal Home Loan Bank	0.000	7/21/2021	\$ 40,000,000	\$ 39,988,800	\$ 39,996,400
US Dept. of Housing and Urban Dev.	2.570	8/1/2021	\$ 1,500,000	\$ 1,500,000	\$ 1,512,630

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Issuer	Coupon	Maturity	Par Value	Book Value	Market Value
United States Treasury	1.125	8/31/2021	\$ 25,000,000	\$ 25,106,204	\$ 25,111,250
Federal Home Loan Bank	0.125	9/17/2021	\$ 15,000,000	\$ 14,998,824	\$ 15,004,350
Federal Farm Credit Bank	0.000	9/20/2021	\$ 5,000,000	\$ 5,003,317	\$ 5,002,950
United States Treasury	1.125	9/30/2021	\$ 10,000,000	\$ 10,052,654	\$ 10,053,900
United States Treasury	1.125	9/30/2021	\$ 25,000,000	\$ 24,935,038	\$ 25,134,750
United States Treasury	1.500	9/30/2021	\$ 10,000,000	\$ 10,072,601	\$ 10,071,500
Federal Farm Credit Bank	0.000	10/4/2021	\$ 7,000,000	\$ 7,000,000	\$ 7,007,280
Federal Farm Credit Bank	0.000	10/4/2021	\$ 7,000,000	\$ 7,000,000	\$ 7,007,280
Federal Farm Credit Bank	0.000	10/4/2021	\$ 7,000,000	\$ 7,000,000	\$ 7,007,280
Federal Agricultural Mortgage Corp.	0.000	10/29/2021	\$ 20,000,000	\$ 20,000,000	\$ 20,032,200
Federal Farm Credit Bank	0.000	11/2/2021	\$ 15,000,000	\$ 15,000,000	\$ 15,012,450
Federal Farm Credit Bank	0.000	11/2/2021	\$ 15,000,000	\$ 15,000,000	\$ 15,012,450
Procter & Gamble Co., MTN	1.700	11/3/2021	\$ 16,095,000	\$ 15,987,381	\$ 16,237,763
Procter & Gamble Co., MTN	1.700	11/3/2021	\$ 10,000,000	\$ 9,948,383	\$ 10,088,700
Procter & Gamble Co., MTN	1.700	11/3/2021	\$ 1,426,000	\$ 1,432,153	\$ 1,438,649
Federal Farm Credit Bank	0.000	11/23/2021	\$ 18,000,000	\$ 18,014,830	\$ 18,044,100
Johnson & Johnson, MTN	2.450	12/5/2021	\$ 3,000,000	\$ 2,999,423	\$ 3,047,460
Federal Farm Credit Bank	2.800	12/17/2021	\$ 3,494,000	\$ 3,497,132	\$ 3,561,853
United States Treasury	0.000	1/31/2022	\$ 10,000,000	\$ 9,999,901	\$ 10,012,400
United States Treasury	0.000	1/31/2022	\$ 10,000,000	\$ 10,002,829	\$ 10,012,400
Microsoft Co., MTN	2.400	2/6/2022	\$ 12,081,000	\$ 12,080,886	\$ 12,279,974
Microsoft Co., MTN	2.400	2/6/2022	\$ 10,000,000	\$ 9,998,391	\$ 10,164,700
Microsoft Co., MTN	2.400	2/6/2022	\$ 7,000,000	\$ 7,015,108	\$ 7,115,290
Procter & Gamble Co., MTN	2.300	2/6/2022	\$ 10,000,000	\$ 9,989,353	\$ 10,176,300
Apple Inc., MTN	2.500	2/9/2022	\$ 21,000,000	\$ 21,005,462	\$ 21,367,290
Apple Inc., MTN	0.000	2/9/2022	\$ 4,698,000	\$ 4,708,616	\$ 4,717,403
Microsoft Co., MTN	2.375	2/12/2022	\$ 14,000,000	\$ 13,997,013	\$ 14,234,080
Microsoft Co., MTN	2.375	2/12/2022	\$ 10,224,000	\$ 10,244,189	\$ 10,394,945
Microsoft Co., MTN	2.375	2/12/2022	\$ 1,500,000	\$ 1,500,420	\$ 1,525,080
Microsoft Co., MTN	2.375	2/12/2022	\$ 3,575,000	\$ 3,574,233	\$ 3,634,774

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Johnson & Johnson, MTN	2.250	3/3/2022	\$ 3,500,000	\$ 3,517,721	\$ 3,563,770
Federal National Mortgage Assoc.	0.000	3/9/2022	\$ 10,000,000	\$ 10,000,000	\$ 10,012,800
United States Treasury	0.375	3/31/2022	\$ 30,000,000	\$ 30,073,655	\$ 30,086,700
United States Treasury	0.375	3/31/2022	\$ 30,000,000	\$ 30,080,603	\$ 30,086,700
Federal National Mortgage Assoc.	2.250	4/12/2022	\$ 5,000,000	\$ 4,994,366	\$ 5,110,750
Federal National Mortgage Assoc.	2.250	4/12/2022	\$ 7,500,000	\$ 7,491,550	\$ 7,666,125
Federal Farm Credit Bank	2.800	4/27/2022	\$ 11,396,000	\$ 11,391,667	\$ 11,721,584
Federal Farm Credit Bank	2.800	4/27/2022	\$ 4,000,000	\$ 3,998,489	\$ 4,114,280
United States Treasury	0.000	4/30/2022	\$ 25,000,000	\$ 25,023,021	\$ 25,026,750
Apple Inc., MTN	2.300	5/11/2022	\$ 5,950,000	\$ 5,936,033	\$ 6,082,685
Apple Inc., MTN	2.700	5/13/2022	\$ 10,000,000	\$ 10,174,252	\$ 10,280,400
Apple Inc., MTN	2.700	5/13/2022	\$ 3,000,000	\$ 3,006,998	\$ 3,084,120
Federal Home Loan Mortgage Corp.	0.300	5/13/2022	\$ 10,000,000	\$ 10,000,000	\$ 10,001,300
Federal Farm Credit Bank	0.150	5/16/2022	\$ 25,000,000	\$ 24,993,967	\$ 25,011,750
Federal Farm Credit Bank	0.000	5/20/2022	\$ 7,000,000	\$ 7,000,000	\$ 7,028,140
Federal Farm Credit Bank	0.000	5/20/2022	\$ 6,000,000	\$ 6,000,000	\$ 6,024,120
Federal Farm Credit Bank	0.000	5/20/2022	\$ 6,000,000	\$ 6,000,000	\$ 6,024,120
Federal Farm Credit Bank	0.000	5/20/2022	\$ 6,000,000	\$ 6,000,000	\$ 6,024,120
Federal Home Loan Mortgage Corp.	0.290	5/27/2022	\$ 25,000,000	\$ 25,000,000	\$ 24,991,000
United States Treasury	0.125	5/31/2022	\$ 10,000,000	\$ 10,001,482	\$ 10,002,300
United States Treasury	0.125	5/31/2022	\$ 25,000,000	\$ 25,007,235	\$ 25,005,750
Federal Farm Credit Bank	1.550	6/1/2022	\$ 3,294,000	\$ 3,349,090	\$ 3,349,240
Federal Farm Credit Bank	0.250	6/2/2022	\$ 3,785,000	\$ 3,790,969	\$ 3,785,038
Federal Home Loan Bank	0.250	6/3/2022	\$ 1,090,000	\$ 1,091,723	\$ 1,091,657
Federal Home Loan Bank	0.250	6/3/2022	\$ 25,000,000	\$ 24,997,922	\$ 25,038,000
Federal Farm Credit Bank	2.200	6/3/2022	\$ 5,000,000	\$ 5,122,013	\$ 5,120,300
Federal Farm Credit Bank	0.000	6/8/2022	\$ 25,000,000	\$ 25,000,000	\$ 24,994,750
Federal Home Loan Mortgage Corp.	0.250	6/8/2022	\$ 3,388,000	\$ 3,393,419	\$ 3,393,218
Federal Home Loan Bank	2.750	6/10/2022	\$ 10,865,000	\$ 10,857,864	\$ 11,206,704
Federal Home Loan Bank	2.125	6/10/2022	\$ 4,250,000	\$ 4,352,460	\$ 4,351,065

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Federal Home Loan Bank	2.125	6/10/2022	\$ 10,000,000	\$ 10,032,645	\$ 10,237,800
Federal Home Loan Bank	2.125	6/10/2022	\$ 3,990,000	\$ 4,085,470	\$ 4,084,882
Federal Home Loan Bank	2.125	6/10/2022	\$ 22,000,000	\$ 22,525,064	\$ 22,523,160
Federal Home Loan Mortgage Corp.	0.350	6/14/2022	\$ 25,000,000	\$ 25,000,000	\$ 25,007,500
United States Treasury	0.125	6/30/2022	\$ 5,000,000	\$ 5,002,125	\$ 5,000,800
United States Treasury	0.125	6/30/2022	\$ 25,000,000	\$ 25,011,592	\$ 25,004,000
Toyota Motor Credit Corp., MTN	2.350	7/14/2022	\$ 20,000,000	\$ 20,000,000	\$ 20,084,200
Procter & Gamble Co., MTN	2.150	8/11/2022	\$ 10,779,000	\$ 10,855,624	\$ 11,040,714
Procter & Gamble Co., MTN	2.150	8/11/2022	\$ 9,294,000	\$ 9,353,448	\$ 9,519,658
Federal Home Loan Bank	0.125	8/12/2022	\$ 5,000,000	\$ 4,993,401	\$ 4,996,850
Federal Home Loan Bank	0.125	8/12/2022	\$ 5,000,000	\$ 4,993,401	\$ 4,996,850
Federal Farm Credit Bank	0.000	8/30/2022	\$ 10,000,000	\$ 10,000,000	\$ 10,038,000
Federal Farm Credit Bank	0.000	8/30/2022	\$ 20,000,000	\$ 20,039,165	\$ 20,076,000
Federal National Mortgage Assoc.	1.375	9/6/2022	\$ 12,349,000	\$ 12,564,643	\$ 12,575,357
Federal National Mortgage Assoc.	1.375	9/6/2022	\$ 8,000,000	\$ 7,986,726	\$ 8,146,640
Federal National Mortgage Assoc.	1.375	9/6/2022	\$ 4,000,000	\$ 3,993,363	\$ 4,073,320
Federal National Mortgage Assoc.	1.375	9/6/2022	\$ 4,000,000	\$ 3,993,363	\$ 4,073,320
Federal National Mortgage Assoc.	1.375	9/6/2022	\$ 4,000,000	\$ 3,993,363	\$ 4,073,320
Federal Home Loan Bank	2.000	9/9/2022	\$ 8,700,000	\$ 8,927,923	\$ 8,931,072
Apple Inc., MTN	1.700	9/11/2022	\$ 5,000,000	\$ 4,999,592	\$ 5,107,450
Federal Farm Credit Bank	0.000	9/23/2022	\$ 10,000,000	\$ 9,999,256	\$ 10,006,800
United States Treasury	0.125	9/30/2022	\$ 25,000,000	\$ 24,991,892	\$ 24,998,000
Federal Agricultural Mortgage Corp.	0.000	10/13/2022	\$ 2,250,000	\$ 2,250,000	\$ 2,256,998
Federal Home Loan Mortgage Corp.	0.320	10/20/2022	\$ 10,000,000	\$ 9,999,309	\$ 10,003,300
Federal Home Loan Mortgage Corp.	0.320	10/20/2022	\$ 10,000,000	\$ 9,998,963	\$ 10,003,300
Federal Farm Credit Bank	0.000	11/7/2022	\$ 4,900,000	\$ 4,894,453	\$ 4,921,560
Federal Farm Credit Bank	0.000	11/7/2022	\$ 8,000,000	\$ 8,000,000	\$ 8,045,280
Federal Farm Credit Bank	0.000	11/7/2022	\$ 5,000,000	\$ 5,000,000	\$ 5,028,300
Federal Farm Credit Bank	0.000	12/12/2022	\$ 30,000,000	\$ 30,000,000	\$ 30,163,500
Federal National Mortgage Assoc.	2.375	1/19/2023	\$ 4,000,000	\$ 3,991,933	\$ 4,159,160

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Federal Farm Credit Bank	1.640	1/24/2023	\$ 1,785,000	\$ 1,784,461	\$ 1,803,885
United States Treasury	0.000	1/31/2023	\$ 25,000,000	\$ 25,000,698	\$ 25,009,000
Federal Farm Credit Bank	0.125	2/3/2023	\$ 24,000,000	\$ 23,987,643	\$ 23,987,280
Federal Farm Credit Bank	0.125	2/3/2023	\$ 9,000,000	\$ 8,995,366	\$ 8,995,230
Federal Home Loan Bank	1.375	2/17/2023	\$ 5,000,000	\$ 4,994,220	\$ 5,112,200
Federal Home Loan Bank	1.375	2/17/2023	\$ 2,000,000	\$ 1,997,688	\$ 2,044,880
Federal Home Loan Bank	0.125	3/17/2023	\$ 10,000,000	\$ 9,989,199	\$ 9,988,000
Federal Home Loan Bank	0.125	3/17/2023	\$ 10,000,000	\$ 9,989,199	\$ 9,988,000
Federal Home Loan Bank	0.125	3/17/2023	\$ 2,000,000	\$ 1,997,840	\$ 1,997,600
Toyota Motor Credit Corp., MTN	2.900	3/30/2023	\$ 5,000,000	\$ 4,999,634	\$ 5,245,450
Federal Home Loan Mortgage Corp.	0.375	4/20/2023	\$ 5,000,000	\$ 4,991,446	\$ 5,018,800
Federal Home Loan Mortgage Corp.	0.375	4/20/2023	\$ 5,000,000	\$ 4,991,446	\$ 5,018,800
Federal Home Loan Mortgage Corp.	0.375	4/20/2023	\$ 5,000,000	\$ 4,991,446	\$ 5,018,800
State of Oregon, MUNI	0.201	5/1/2023	\$ 650,000	\$ 650,000	\$ 649,987
State of Oregon, MUNI	0.201	5/1/2023	\$ 2,450,000	\$ 2,450,000	\$ 2,449,020
Apple Inc., MTN	0.750	5/11/2023	\$ 10,000,000	\$ 9,980,859	\$ 10,100,500
Federal National Mortgage Assoc.	0.250	5/22/2023	\$ 5,000,000	\$ 5,003,812	\$ 5,006,100
Federal National Mortgage Assoc.	0.250	5/22/2023	\$ 18,729,000	\$ 18,749,628	\$ 18,751,849
Federal National Mortgage Assoc.	0.250	5/22/2023	\$ 5,000,000	\$ 5,003,446	\$ 5,006,100
Federal National Mortgage Assoc.	0.250	5/22/2023	\$ 1,725,000	\$ 1,726,168	\$ 1,727,105
Federal Farm Credit Bank	0.000	5/30/2023	\$ 25,000,000	\$ 25,000,000	\$ 25,146,000
United States Treasury	2.750	5/31/2023	\$ 25,000,000	\$ 26,388,723	\$ 26,378,000
United States Treasury	2.750	5/31/2023	\$ 25,000,000	\$ 25,585,035	\$ 26,378,000
Federal National Mortgage Assoc.	0.250	7/10/2023	\$ 10,000,000	\$ 9,983,697	\$ 10,007,200
Federal National Mortgage Assoc.	0.250	11/27/2023	\$ 10,000,000	\$ 9,989,928	\$ 9,987,900
Federal National Mortgage Assoc.	0.250	11/27/2023	\$ 5,000,000	\$ 4,994,964	\$ 4,993,950
Federal National Mortgage Assoc.	0.250	11/27/2023	\$ 10,000,000	\$ 9,989,928	\$ 9,987,900
Federal Home Loan Mortgage Corp.	0.250	12/4/2023	\$ 15,000,000	\$ 14,986,759	\$ 14,976,900
Federal Home Loan Mortgage Corp.	0.250	12/4/2023	\$ 10,000,000	\$ 9,991,173	\$ 9,984,600
Federal Home Loan Mortgage Corp.	0.625	1/30/2024	\$ 12,500,000	\$ 12,500,000	\$ 12,502,125

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Federal Home Loan Bank	2.500	2/13/2024	\$ 10,000,000	\$ 9,979,683	\$ 10,632,900
Federal Home Loan Bank	2.500	2/13/2024	\$ 5,000,000	\$ 4,989,840	\$ 5,316,450
Federal National Mortgage Assoc.	0.340	2/15/2024	\$ 3,283,000	\$ 3,286,067	\$ 3,283,525
United States Treasury	2.375	2/29/2024	\$ 15,000,000	\$ 15,884,178	\$ 15,883,650
Federal Farm Credit Bank	0.875	4/8/2024	\$ 5,000,000	\$ 5,000,000	\$ 5,026,900
State of Oregon, MUNI	0.434	5/1/2024	\$ 500,000	\$ 500,000	\$ 499,880
State of Oregon, MUNI	0.434	5/1/2024	\$ 1,525,000	\$ 1,525,000	\$ 1,523,704
Federal Farm Credit Bank	0.580	6/3/2024	\$ 25,000,000	\$ 24,950,157	\$ 25,016,250
Federal Farm Credit Bank	0.580	6/3/2024	\$ 25,000,000	\$ 24,960,098	\$ 25,016,250
Federal Home Loan Mortgage Corp.	0.550	6/17/2024	\$ 16,500,000	\$ 16,490,065	\$ 16,504,290
Federal National Mortgage Assoc.	0.410	8/12/2024	\$ 15,000,000	\$ 14,994,072	\$ 15,001,500
Federal Home Loan Bank	2.875	9/13/2024	\$ 6,600,000	\$ 7,174,642	\$ 7,130,442
Tennessee Valley Authority	2.875	9/15/2024	\$ 4,311,000	\$ 4,688,323	\$ 4,640,231
Federal National Mortgage Assoc.	0.420	9/30/2024	\$ 25,000,000	\$ 25,000,000	\$ 25,001,500
Federal National Mortgage Assoc.	1.625	10/15/2024	\$ 5,000,000	\$ 4,993,939	\$ 5,194,300
Federal National Mortgage Assoc.	1.625	10/15/2024	\$ 5,000,000	\$ 4,993,939	\$ 5,194,300
State of Oregon, MUNI	0.795	11/1/2024	\$ 3,500,000	\$ 3,542,807	\$ 3,536,855
Federal Home Loan Mortgage Corp.	0.450	11/25/2024	\$ 25,000,000	\$ 25,000,000	\$ 24,899,750
Federal Home Loan Mortgage Corp.	0.740	12/10/2024	\$ 25,000,000	\$ 25,000,000	\$ 25,012,250
Federal Farm Credit Bank	0.470	1/27/2025	\$ 22,880,000	\$ 22,859,109	\$ 22,549,155
Federal Farm Credit Bank	0.400	1/28/2025	\$ 10,000,000	\$ 9,990,225	\$ 9,929,800
Federal Home Loan Mortgage Corp.	1.500	2/12/2025	\$ 5,000,000	\$ 4,997,021	\$ 5,166,900
Federal Home Loan Mortgage Corp.	1.500	2/12/2025	\$ 5,000,000	\$ 4,997,021	\$ 5,166,900
Federal Home Loan Mortgage Corp.	1.500	2/12/2025	\$ 5,000,000	\$ 4,997,021	\$ 5,166,900
Federal Home Loan Bank	0.500	4/14/2025	\$ 10,000,000	\$ 9,959,919	\$ 9,917,500
Federal National Mortgage Assoc.	0.625	4/22/2025	\$ 4,000,000	\$ 3,993,303	\$ 3,988,400
Federal National Mortgage Assoc.	0.625	4/22/2025	\$ 4,000,000	\$ 3,993,303	\$ 3,988,400
Federal National Mortgage Assoc.	0.625	4/22/2025	\$ 4,000,000	\$ 3,993,303	\$ 3,988,400
Federal National Mortgage Assoc.	0.625	4/22/2025	\$ 4,000,000	\$ 3,993,303	\$ 3,988,400
Federal National Mortgage Assoc.	0.625	4/22/2025	\$ 4,000,000	\$ 3,993,303	\$ 3,988,400

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PORTFOLIO HOLDINGS

Issuer	Coupon	Maturity	Par Value	Book Value	Market Value
Federal Home Loan Mortgage Corp.	0.850	4/30/2025	\$ 10,000,000	\$ 10,000,000	\$ 9,958,300
State of Oregon, MUNI	0.874	5/1/2025	\$ 500,000	\$ 500,000	\$ 503,795
State of Oregon, MUNI	0.874	5/1/2025	\$ 1,220,000	\$ 1,220,000	\$ 1,215,535
Tennessee Valley Authority	0.750	5/15/2025	\$ 5,000,000	\$ 4,987,908	\$ 4,992,050
Federal Home Loan Mortgage Corp.	0.750	5/28/2025	\$ 25,000,000	\$ 25,000,000	\$ 24,745,500
Federal Home Loan Mortgage Corp.	0.500	5/30/2025	\$ 11,750,000	\$ 11,750,000	\$ 11,503,838
Multnomah County OR SD #1J, MUNI	0.500	6/15/2025	\$ 25,000,000	\$ 25,033,361	\$ 24,639,000
Federal National Mortgage Assoc.	0.500	6/17/2025	\$ 5,000,000	\$ 4,991,274	\$ 4,950,100
Federal National Mortgage Assoc.	0.500	6/17/2025	\$ 15,000,000	\$ 14,973,820	\$ 14,850,300
Federal National Mortgage Assoc.	0.500	6/17/2025	\$ 5,000,000	\$ 4,991,274	\$ 4,950,100
Federal National Mortgage Assoc.	0.800	6/24/2025	\$ 12,750,000	\$ 12,744,606	\$ 12,714,300
Federal National Mortgage Assoc.	0.375	8/25/2025	\$ 5,000,000	\$ 4,979,384	\$ 4,907,900
Federal National Mortgage Assoc.	0.375	8/25/2025	\$ 5,000,000	\$ 4,979,384	\$ 4,907,900
Federal National Mortgage Assoc.	0.375	8/25/2025	\$ 5,000,000	\$ 4,979,384	\$ 4,907,900
Federal National Mortgage Assoc.	0.375	8/25/2025	\$ 5,000,000	\$ 4,979,384	\$ 4,907,900
Federal Home Loan Mortgage Corp.	0.375	9/23/2025	\$ 5,000,000	\$ 4,986,507	\$ 4,905,500
Federal Home Loan Mortgage Corp.	0.375	9/23/2025	\$ 25,000,000	\$ 24,864,794	\$ 24,527,500
Federal Home Loan Mortgage Corp.	0.375	9/23/2025	\$ 25,000,000	\$ 24,904,726	\$ 24,527,500
Federal Home Loan Mortgage Corp.	0.500	9/29/2025	\$ 10,000,000	\$ 10,000,000	\$ 9,861,600
Federal Home Loan Mortgage Corp.	0.520	9/29/2025	\$ 15,000,000	\$ 15,000,000	\$ 14,802,900
Federal Home Loan Mortgage Corp.	0.550	9/30/2025	\$ 10,000,000	\$ 9,997,301	\$ 9,770,100
Federal National Mortgage Assoc.	0.500	11/7/2025	\$ 5,000,000	\$ 4,983,486	\$ 4,921,750
Federal National Mortgage Assoc.	0.500	11/7/2025	\$ 14,000,000	\$ 13,953,761	\$ 13,780,900
Federal National Mortgage Assoc.	0.500	11/7/2025	\$ 5,000,000	\$ 4,983,486	\$ 4,921,750
Federal Home Loan Mortgage Corp.	0.610	11/10/2025	\$ 9,200,000	\$ 9,200,000	\$ 9,111,312
Federal National Mortgage Assoc.	0.650	11/18/2025	\$ 15,000,000	\$ 15,000,000	\$ 14,801,100
Federal Home Loan Mortgage Corp.	0.625	11/24/2025	\$ 9,250,000	\$ 9,248,710	\$ 9,165,733
Federal Home Loan Mortgage Corp.	0.610	5/26/2026	\$ 30,000,000	\$ 30,000,000	\$ 29,233,800
Federal Home Loan Mortgage Corp.	0.625	5/28/2026	\$ 10,700,000	\$ 10,700,000	\$ 10,423,512
Federal National Mortgage Assoc.	0.750	7/30/2026	\$ 5,000,000	\$ 5,000,000	\$ 4,923,900

CITY OF PORTLAND, OREGON

March 31, 2021

(Unaudited)

PORTFOLIO HOLDINGS

Issuer	Coupon	Maturity	Par Value	Book Value	Market Value
Federal Home Loan Mortgage Corp.	0.800	8/4/2026	\$ 10,000,000	\$ 9,995,104	\$ 9,782,700
Federal Farm Credit Bank	0.670	8/13/2026	\$ 5,000,000	\$ 5,000,000	\$ 4,847,400
Federal Home Loan Bank	1.625	3/12/2027	\$ 12,265,000	\$ 12,710,859	\$ 12,588,428
Federal Home Loan Bank	1.320	3/29/2027	\$ 10,000,000	\$ 10,000,000	\$ 9,957,400
Federal National Mortgage Assoc.	0.800	4/29/2027	\$ 7,900,000	\$ 7,892,614	\$ 7,737,497
Federal Home Loan Mortgage Corp.	0.850	8/6/2027	\$ 25,000,000	\$ 25,000,000	\$ 24,231,750
Federal Home Loan Mortgage Corp.	1.000	12/23/2027	\$ 20,000,000	\$ 19,994,233	\$ 19,450,600
Federal Home Loan Bank	1.000	2/25/2028	\$ 20,000,000	\$ 19,947,757	\$ 19,267,800
Federal Home Loan Bank	1.100	2/25/2028	\$ 10,000,000	\$ 10,000,000	\$ 9,751,200
			\$ 2,577,691,000	\$ 2,583,246,846	\$ 2,584,794,820

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

(MUNI) = Municipal Bond

CITY OF PORTLAND, OREGON

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BANK DEPOSITS

Operating Accounts (DDA*)

BANK / CREDIT UNION	DEPOSIT
Key Bank	51,066
US Bank	3,117,290
Wells Fargo Bank	80,349,194
<i>SUBTOTAL DDA Accounts</i>	<i>83,517,549</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	249,633
Columbia State Bank	246,827
Beneficial State Bank	500,590
OnPoint Community Credit Union	251,735
Willamette Community Bank	3,645,824
The Commerce Bank of Oregon	251,440
Umpqua Bank	246,911
Unitus Community Credit Union	252,510
US Bank	19,245
<i>SUBTOTAL Interest Bearing Accounts / CD's</i>	<i>5,664,714</i>
TOTAL BANK DEPOSITS	\$89,182,263

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