

# CITY OF PORTLAND, OREGON

May 31, 2012

(Unaudited)

## INVESTMENT PORTFOLIO SUMMARY

<b>PORTFOLIO MARKET VALUE</b>	\$	878,165,345
<b>NET PORTFOLIO YIELD (mo. avg.)</b>		0.56%
<b>WEIGHTED AVERAGE MATURITY/days (mo. avg.)</b>		312

<b>Investment Type</b>	<b>Par Value</b>	<b>Book Value</b>	<b>Market Value</b>	<b>%</b>
US Treasury Securities	10,000,000	10,032,504	10,032,800	1%
US Government Agency Securities	515,308,000	517,337,359	519,317,693	59%
Repurchase Agreements	-	-	-	-
Bank Deposits & Interest Bearing Accounts	43,210,783	43,210,783	43,210,783	5%
Bankers Acceptances	10,000,000	9,975,000	9,982,000	1%
Commercial Paper	62,950,000	62,895,817	62,886,840	7%
Corporate Bonds	118,120,000	120,061,038	120,000,910	14%
Corp. Debt Guaranteed by US Govt. or Agencies	68,565,000	68,661,932	68,654,200	8%
Municipal Bonds	-	-	-	-
State of Oregon - Local Government Investment Pool (LGIP)	44,080,118	44,080,118	44,080,118	5%
<b>TOTAL</b>	<b>872,233,901</b>	<b>876,254,552</b>	<b>878,165,345</b>	<b>100%</b>

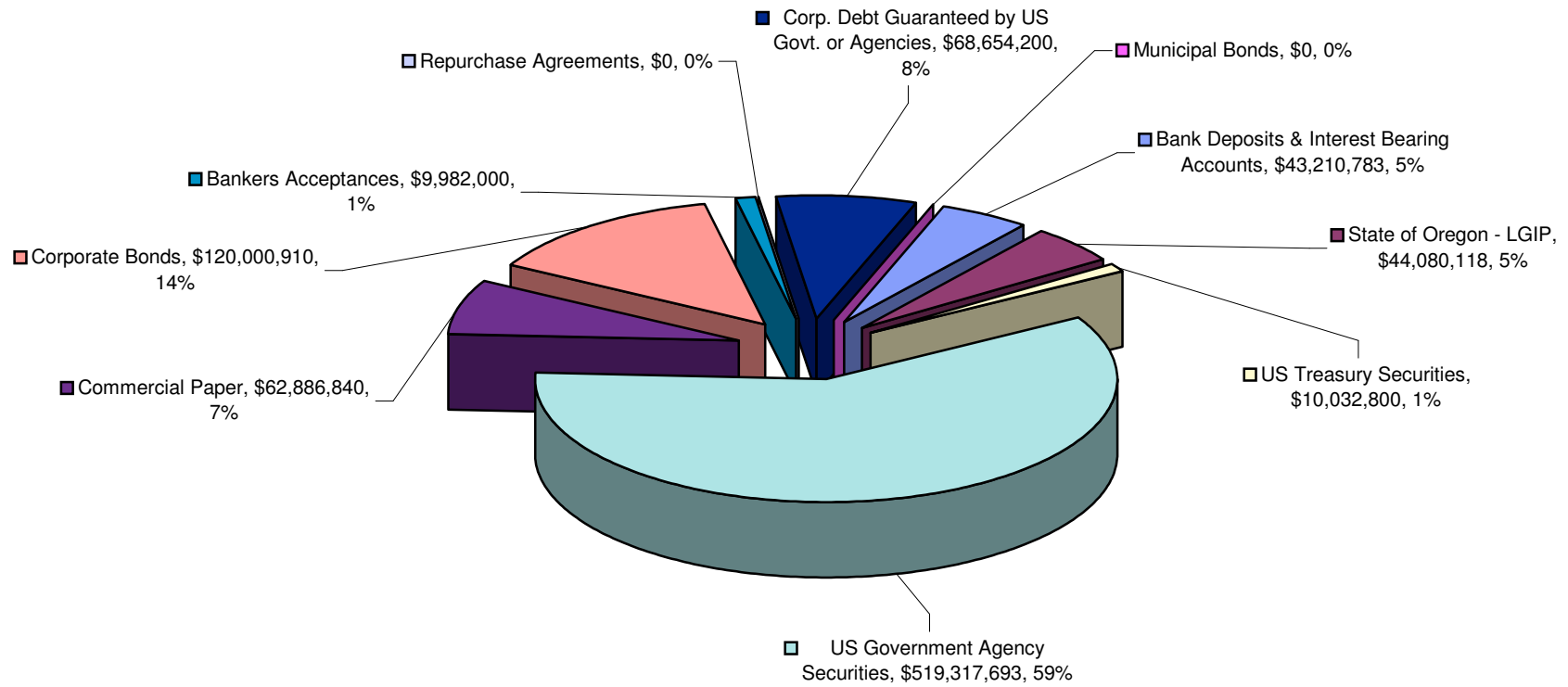
<b>Top 10 - Per Issuer Holdings</b>	<b>Par Value</b>	<b>Book Value</b>	<b>Market Value</b>	<b>%</b>
Federal Home Loan Mortgage Corp.	144,000,000	144,618,332	144,997,420	17%
Federal National Mortgage Assoc.	123,383,000	123,756,815	124,445,938	14%
Federal Home Loan Bank	109,200,000	109,359,489	109,657,794	12%
Federal Agricultural Mortgage Corp.	84,725,000	85,556,847	85,937,581	10%
Federal Farm Credit Bank	45,000,000	45,089,976	45,323,150	5%
State of Oregon - Local Government Investment Pool (LGIP)	44,080,118	44,080,118	44,080,118	5%
Dealers Capital Access Corp.	37,947,040	37,940,817	37,947,040	4%
JPMorgan	33,483,000	33,545,183	33,483,000	4%
General Electric Capital Corp.	33,000,000	33,415,981	33,454,690	4%
Wells Fargo	23,809,568	23,838,131	23,809,568	3%

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## Asset Allocation by Market Value



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## BANK DEPOSITS AND INTEREST BEARING ACCOUNTS

Operating Accounts

*(Rounded to 1,000)*

<b>BANK</b>	<b>DEPOSIT</b>
Bank of America	-
Key Bank	12,000
Umpqua Bank	29,992,000
Union Bank	-
US Bank	28,000
Wells Fargo Bank	11,183,000

Responsible Banking Resolution Accounts

*(Rounded to 1,000)*

<b>BANK / CREDIT UNION</b>	<b>DEPOSIT</b>
Advantis Credit Union	250,000
Albina Community Bank	250,000
Capital Pacific Bank	250,000
Columbia Bank	250,000
One PacificCoast Bank	250,000
OnPoint Community Credit Union	250,000
Sterling Savings Bank	250,000
The Commerce Bank of Oregon	-
Unitus Community Credit Union	-
West Coast Bank	250,000