

CITY OF PORTLAND, OREGON

February 28, 2013

(Unaudited)

INVESTMENT PORTFOLIO SUMMARY

PORTFOLIO MARKET VALUE	\$	1,005,528,321
NET PORTFOLIO YIELD (mo. avg.)		0.44%
WEIGHTED AVERAGE MATURITY/days (mo. avg.)		352

Investment Type	Par Value	Book Value	Market Value	%
US Treasury Securities	40,000,000	40,053,683	40,076,250	4.0%
US Government Agency Securities	564,062,000	565,601,960	567,056,968	56.4%
Repurchase Agreements	-	-	-	0.0%
Bank Deposits & Interest Bearing Accounts	16,712,427	16,712,427	16,712,427	1.7%
Bankers Acceptances	10,000,000	9,981,603	9,991,300	1.0%
Commercial Paper	172,000,000	171,797,968	171,892,190	17.1%
Corporate Bonds	155,355,000	156,962,104	157,142,906	15.6%
Corp. Debt Guaranteed by US Govt. or Agencies	-	-	-	0.0%
Municipal Bonds	-	-	-	0.0%
State of Oregon - Local Government Investment Pool (LGIP)	42,656,280	42,656,280	42,656,280	4.2%
TOTAL	1,000,785,708	1,003,766,026	1,005,528,321	100.0%

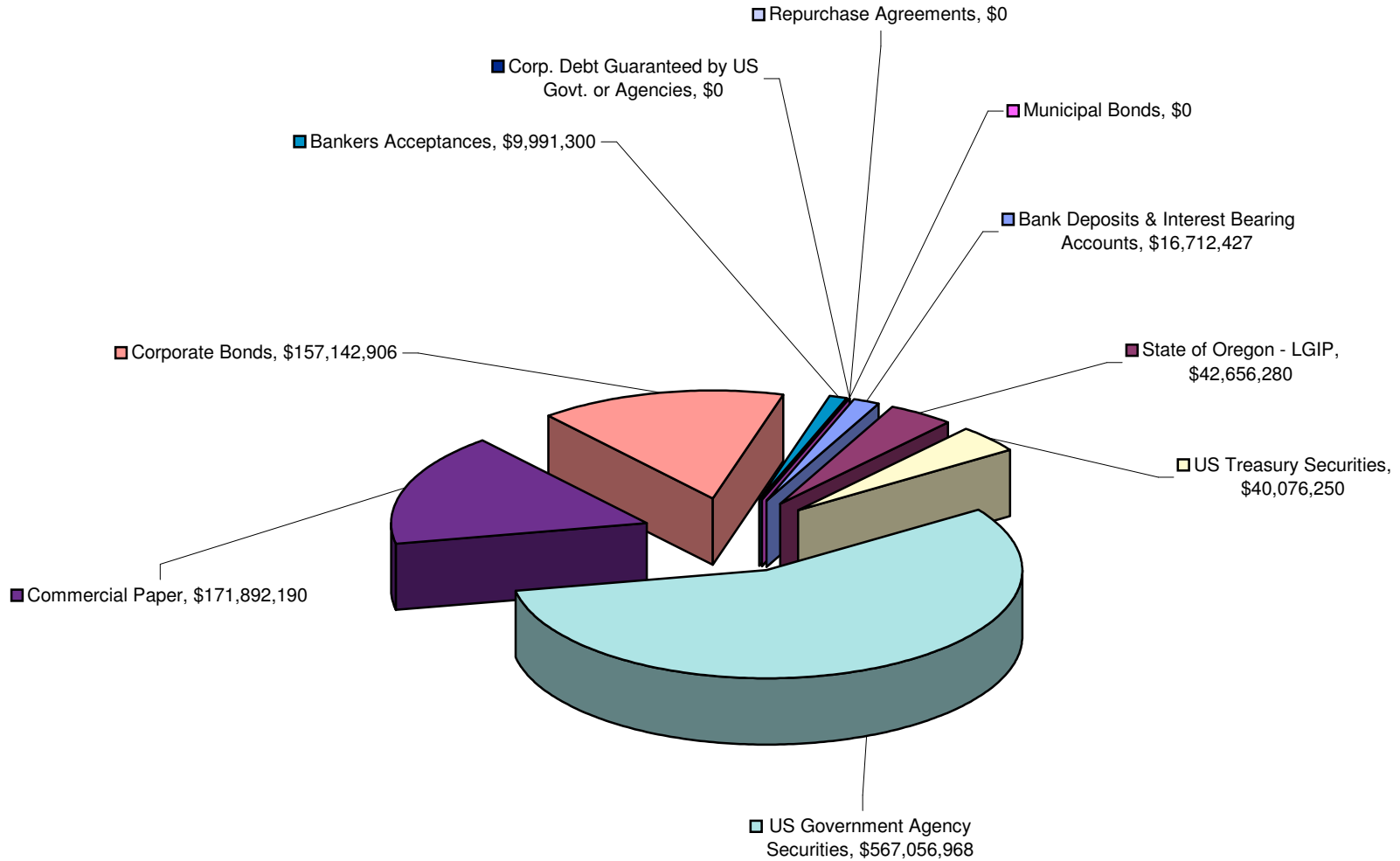
Top 10 - Per Issuer Holdings	Par Value	Book Value	Market Value	%
Federal National Mortgage Assoc.	163,577,000	164,248,093	164,666,181	16.4%
Federal Home Loan Mortgage Corp.	110,000,000	110,129,482	110,317,200	11.0%
Federal Home Loan Bank	117,000,000	117,328,675	117,550,270	11.7%
Federal Agricultural Mortgage Corp.	94,605,000	95,060,590	95,488,443	9.5%
Federal Farm Credit Bank	65,800,000	65,816,397	65,973,848	6.6%
General Electric	42,000,000	42,038,332	42,065,940	4.2%
US Treasury Securities	40,000,000	40,053,683	40,076,250	4.0%
DCAT LLC	40,000,000	39,971,300	39,995,900	4.0%
Union Bank	40,000,000	39,945,451	39,961,350	4.0%
Toyota Motor Corp.	35,000,000	34,972,020	34,925,350	3.5%

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Asset Allocation by Market Value



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BANK DEPOSITS AND INTEREST BEARING ACCOUNTS

Operating Accounts

(Rounded up to 1,000)

BANK	DEPOSIT
Bank of America	-
Key Bank	9,000
Umpqua Bank	1,735,000
Union Bank	-
US Bank	20,000
Wells Fargo Bank	7,491,000

Responsible Banking Resolution Accounts

(Rounded up to 1,000)

BANK / CREDIT UNION	DEPOSIT
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	250,000
Unitus Community Credit Union	250,000
West Coast Bank	250,000