

CITY OF PORTLAND, OREGON

June 30, 2013

(Unaudited)

INVESTMENT PORTFOLIO SUMMARY

PORTFOLIO MARKET VALUE	\$	970,498,130
NET PORTFOLIO YIELD (mo. avg.)		0.46%
WEIGHTED AVERAGE MATURITY/days (mo. avg.)		448

Investment Type	Par Value	Book Value	Market Value	%
US Treasury Securities	38,000,000	38,043,229	38,016,730	3.9%
US Government Agency Securities	542,678,000	544,296,992	544,177,105	56.1%
Repurchase Agreements	-	-	-	0.0%
Bank Deposits & Interest Bearing Accounts	64,554,803	64,554,803	64,554,803	6.7%
Bankers Acceptances	-	-	-	0.0%
Commercial Paper	80,865,000	80,791,527	80,839,682	8.3%
Corporate Bonds	196,400,000	198,378,174	197,876,817	20.4%
Corp. Debt Guaranteed by US Govt. or Agencies	-	-	-	0.0%
Municipal Bonds	-	-	-	0.0%
State of Oregon - Local Government Investment Pool (LGIP)	45,032,995	45,032,995	45,032,995	4.6%
TOTAL	967,530,797	971,097,719	970,498,130	100.0%

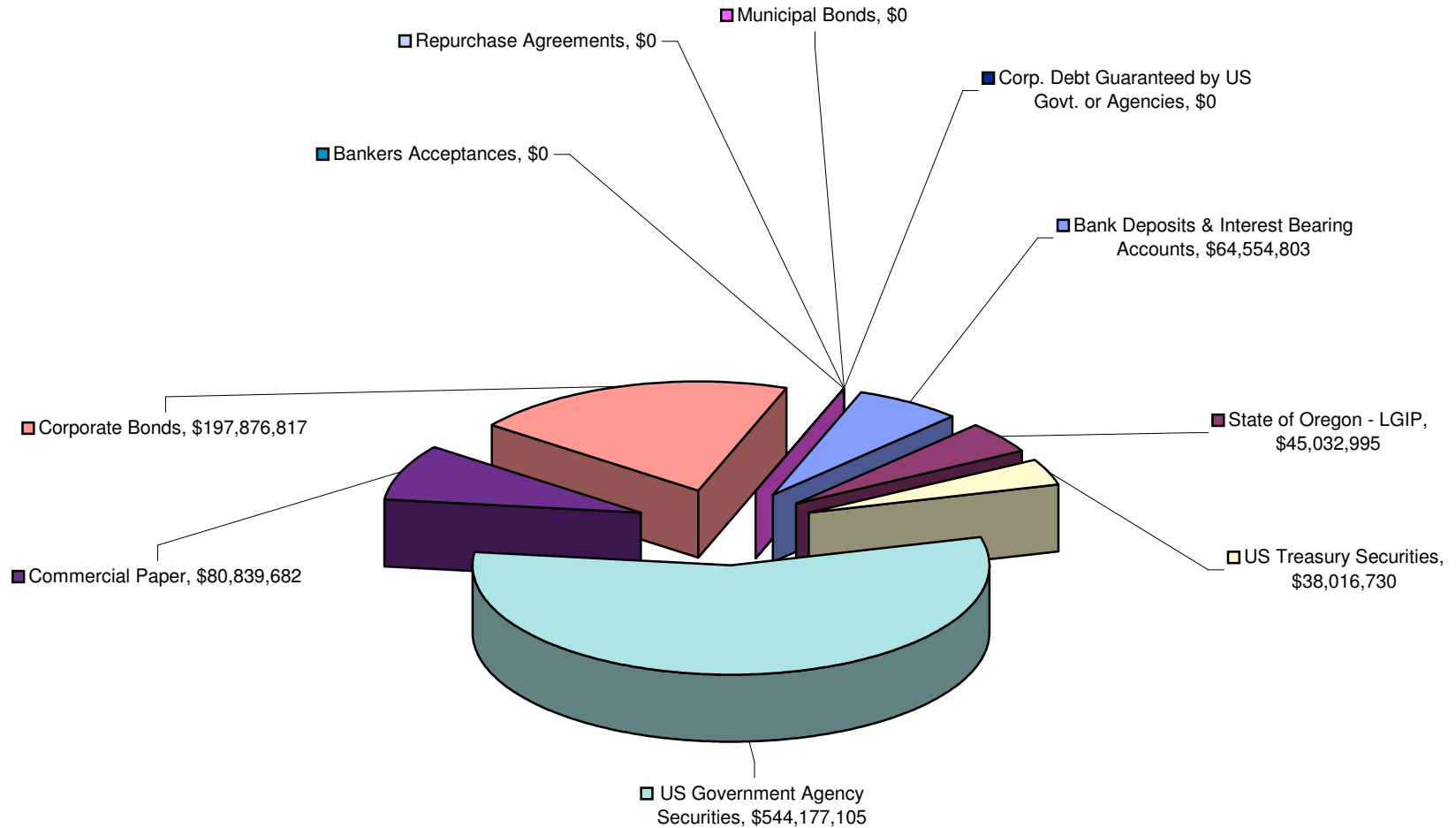
Top 10 - Per Issuer Holdings	Par Value	Book Value	Market Value	%
Federal National Mortgage Assoc.	186,383,000	187,118,237	186,809,261	19.2%
Federal Home Loan Mortgage Corp.	118,000,000	118,034,484	117,974,460	12.2%
Federal Home Loan Bank	87,110,000	87,685,626	87,712,677	9.0%
Federal Agricultural Mortgage Corp.	81,805,000	82,091,758	82,306,868	8.5%
Federal Farm Credit Bank	60,800,000	60,834,898	60,871,784	6.3%
DCAT LLC	40,865,000	40,830,317	40,852,182	4.2%
US Treasury Securities	38,000,000	38,043,229	38,016,730	3.9%
Wells Fargo	35,000,000	35,493,294	35,465,100	3.7%
Toyota Motor Corp.	33,000,000	33,010,150	32,941,020	3.4%
IBM	25,000,000	25,011,816	24,837,550	2.6%

CITY OF PORTLAND, OREGON

June 30, 2013

(Unaudited)

Asset Allocation by Market Value



CITY OF PORTLAND, OREGON

June 30, 2013

(Unaudited)

BANK DEPOSITS

Operating Accounts (DDA*)

(Rounded up to 1,000)

BANK / CREDIT UNION	DEPOSIT
Key Bank	21,000
US Bank	76,000
Wells Fargo Bank	11,875,000
<i>SUBTOTAL DDA Accounts</i>	<i>11,972,000</i>

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

Interest Bearing Accounts / CD's

(Rounded up to 1,000)

BANK / CREDIT UNION	DEPOSIT
Advantis Credit Union	8,265,000
Albina Community Bank	10,000
Capital Pacific Bank	1,250,000
Columbia Bank	10,000
One PacificCoast Bank	250,000
OnPoint Community Credit Union	1,251,000
Pacific Continental Bank	250,000
Sterling Savings Bank	250,000
The Commerce Bank of Oregon	250,000
Umpqua Bank	250,000
Unitus Community Credit Union	5,253,000
Wells Fargo Bank	35,298,000
<i>SUBTOTAL Interest Bearing Accounts / CD's</i>	<i>52,587,000</i>
TOTAL BANK DEPOSITS	\$64,559,000