

CITY OF PORTLAND, OREGON

September 30, 2013

(Unaudited)

INVESTMENT PORTFOLIO SUMMARY

PORTFOLIO MARKET VALUE	\$	1,016,966,616
NET PORTFOLIO YIELD (mo. avg.)		0.49%
WEIGHTED AVERAGE MATURITY/days (mo. avg.)		525

Investment Type	Par Value	Book Value	Market Value	%
US Treasury Securities	53,000,000	53,286,188	53,314,780	5.2%
US Government Agency Securities	580,420,000	581,680,667	582,191,292	57.2%
Repurchase Agreements	-	-	-	0.0%
Bank Deposits & Interest Bearing Accounts	65,787,100	65,787,100	65,787,100	6.5%
Bankers Acceptances	-	-	-	0.0%
Commercial Paper	43,000,000	42,977,354	42,990,090	4.2%
Corporate Bonds	225,415,000	227,368,945	227,431,678	22.4%
Corp. Debt Guaranteed by US Govt. or Agencies	-	-	-	0.0%
Municipal Bonds	-	-	-	0.0%
State of Oregon - Local Government Investment Pool (LGIP)	45,251,676	45,251,676	45,251,676	4.4%
TOTAL	1,012,873,776	1,016,351,930	1,016,966,616	100.0%

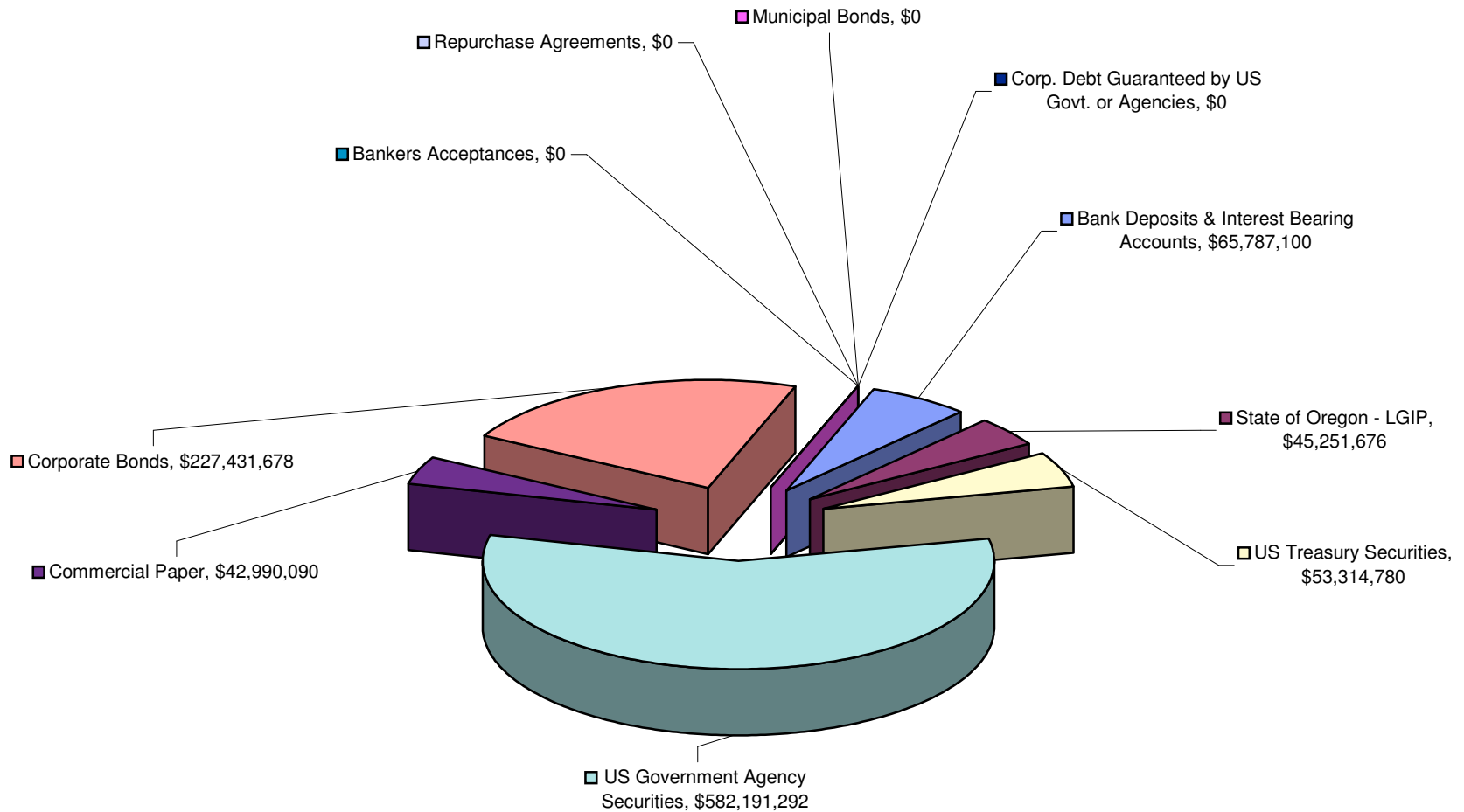
Top 10 - Per Issuer Holdings	Par Value	Book Value	Market Value	%
Federal National Mortgage Assoc.	171,000,000	171,610,309	171,583,600	16.9%
Federal Home Loan Mortgage Corp.	147,125,000	147,138,980	147,172,363	14.5%
Federal Home Loan Bank	99,110,000	99,587,175	99,679,377	9.8%
Federal Agricultural Mortgage Corp.	93,805,000	93,982,431	94,324,706	9.3%
Federal Farm Credit Bank	60,800,000	60,829,783	60,907,416	6.0%
US Treasury Securities	53,000,000	53,286,188	53,314,780	5.2%
Wells Fargo	40,000,000	40,411,012	40,498,600	4.0%
Wal-Mart Stores Inc.	36,000,000	36,303,584	36,282,040	3.6%
DCAT Llc	28,000,000	27,990,245	27,995,790	2.8%
Bank of New York Mellon	27,000,000	27,296,715	27,256,770	2.7%

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Asset Allocation by Market Value



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BANK DEPOSITS

Operating Accounts (DDA*)

(Rounded up to 1,000)

BANK / CREDIT UNION	DEPOSIT
Key Bank	10,000
US Bank	57,000
Wells Fargo Bank	47,869,000
<i>SUBTOTAL DDA Accounts</i>	<i>47,936,000</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	8,282,000
Albina Community Bank	10,000
Capital Pacific Bank	1,252,000
Columbia Bank	10,000
One PacificCoast Bank	250,000
OnPoint Community Credit Union	1,252,000
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	5,257,000
Wells Fargo Bank	543,000
<i>SUBTOTAL Interest Bearing Accounts / CD's</i>	<i>17,856,000</i>
TOTAL BANK DEPOSITS	\$65,792,000