

CITY OF PORTLAND, OREGON

October 31, 2013

(Unaudited)

INVESTMENT PORTFOLIO SUMMARY

PORTFOLIO MARKET VALUE	\$	987,506,794
NET PORTFOLIO YIELD (mo. avg.)		0.50%
WEIGHTED AVERAGE MATURITY/days (mo. avg.)		524

Investment Type	Par Value	Book Value	Market Value	%
US Treasury Securities	43,000,000	42,999,736	43,035,610	4.4%
US Government Agency Securities	570,420,000	571,574,229	572,539,042	58.0%
Repurchase Agreements	-	-	-	0.0%
Bank Deposits & Interest Bearing Accounts	59,160,181	59,160,181	59,160,181	6.0%
Bankers Acceptances	-	-	-	0.0%
Commercial Paper	34,500,000	34,472,288	34,487,095	3.5%
Corporate Bonds	230,415,000	232,405,043	232,847,438	23.6%
Corp. Debt Guaranteed by US Govt. or Agencies	-	-	-	0.0%
Municipal Bonds	-	-	-	0.0%
State of Oregon - Local Government Investment Pool (LGIP)	45,437,427	45,437,427	45,437,427	4.6%
TOTAL	982,932,609	986,048,905	987,506,794	100.0%

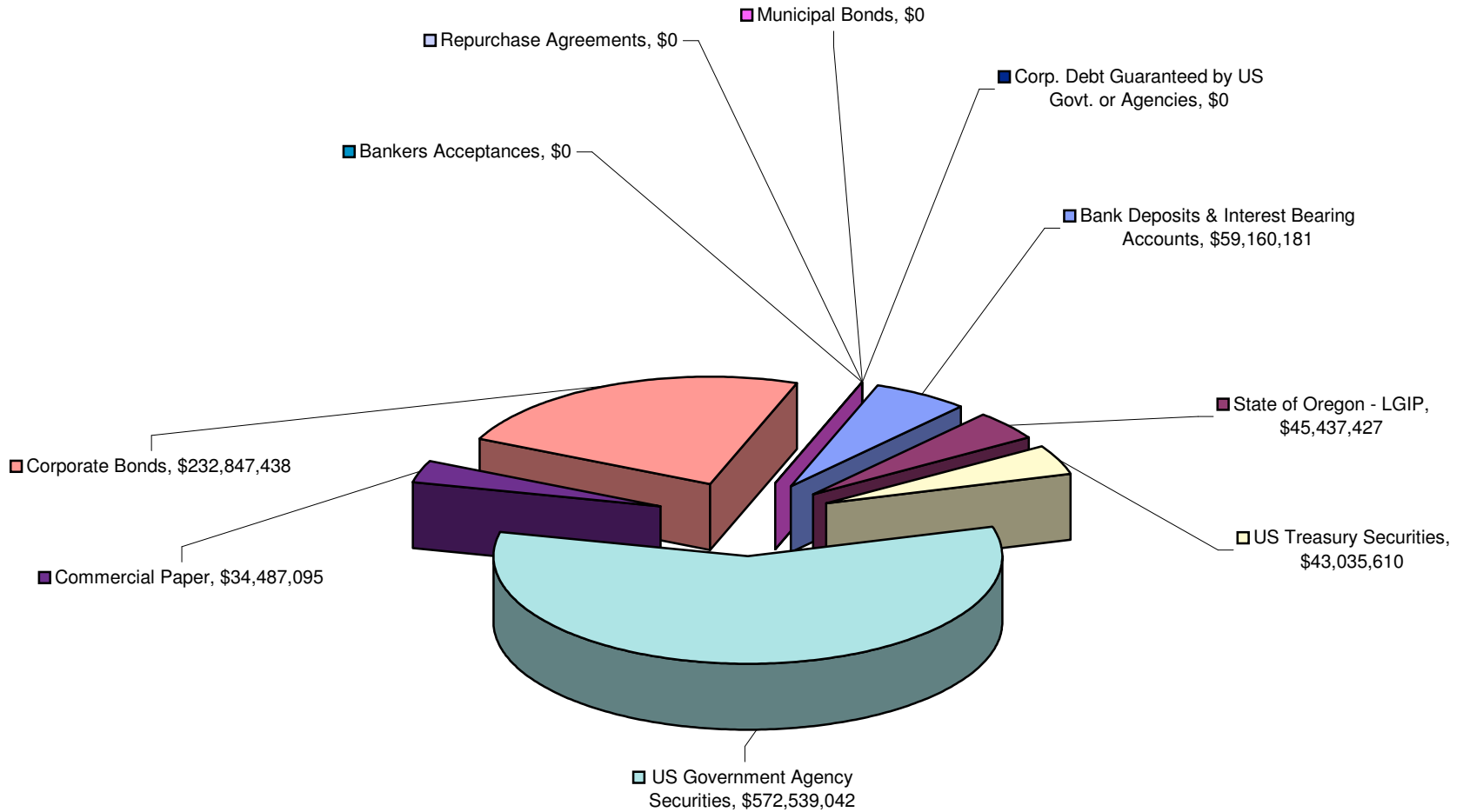
Top 10 - Per Issuer Holdings	Par Value	Book Value	Market Value	%
Federal National Mortgage Assoc.	171,000,000	171,569,891	171,716,800	17.4%
Federal Home Loan Mortgage Corp.	147,125,000	147,139,675	147,305,784	14.9%
Federal Agricultural Mortgage Corp.	93,805,000	93,950,612	94,311,490	9.6%
Federal Home Loan Bank	89,110,000	89,554,002	89,763,098	9.1%
Federal Farm Credit Bank	60,800,000	60,828,059	60,911,750	6.2%
Wells Fargo	45,000,000	45,536,847	45,690,700	4.6%
US Treasury Securities	43,000,000	42,999,736	43,035,610	4.4%
Wal-Mart Stores Inc.	36,000,000	36,275,219	36,344,470	3.7%
Bank of New York Mellon	27,000,000	27,281,772	27,319,080	2.8%
IBM Co.	25,000,000	25,003,436	24,987,600	2.5%

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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	6,000
US Bank	10,000
Wells Fargo Bank	45,205,000
<i>SUBTOTAL DDA Accounts</i>	<i>45,221,000</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	8,288,000
Albina Community Bank	10,000
Capital Pacific Bank	1,252,000
Columbia Bank	10,000
One PacificCoast Bank	250,000
OnPoint Community Credit Union	1,253,000
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	1,250,000
Wells Fargo Bank	631,000
<i>SUBTOTAL Interest Bearing Accounts / CD's</i>	<i>13,944,000</i>
TOTAL BANK DEPOSITS	\$59,165,000