

# CITY OF PORTLAND, OREGON

January 31, 2014

(Unaudited)

## INVESTMENT PORTFOLIO SUMMARY

<b>PORTFOLIO MARKET VALUE</b>	\$	1,259,017,021
<b>NET PORTFOLIO YIELD (mo. avg.)</b>		0.43%
<b>WEIGHTED AVERAGE MATURITY/days (mo. avg.)</b>		402

<b>Investment Type</b>	<b>Par Value</b>	<b>Book Value</b>	<b>Market Value</b>	<b>%</b>
US Treasury Securities	53,000,000	53,002,501	53,053,680	4.2%
US Government Agency Securities	620,690,000	621,583,699	622,414,211	49.4%
Repurchase Agreements	-	-	-	0.0%
Bank Deposits & Interest Bearing Accounts	97,150,403	97,150,403	97,150,403	7.7%
Bankers Acceptances	-	-	-	0.0%
Commercial Paper	191,450,000	191,240,622	191,352,064	15.2%
Corporate Bonds	246,491,000	248,761,888	249,392,513	19.8%
Corp. Debt Guaranteed by US Govt. or Agencies	-	-	-	0.0%
Municipal Bonds	-	-	-	0.0%
State of Oregon - Local Government Investment Pool (LGIP)	45,654,150	45,654,150	45,654,150	3.6%
<b>TOTAL</b>	<b>1,254,435,553</b>	<b>1,257,393,263</b>	<b>1,259,017,021</b>	<b>100.0%</b>

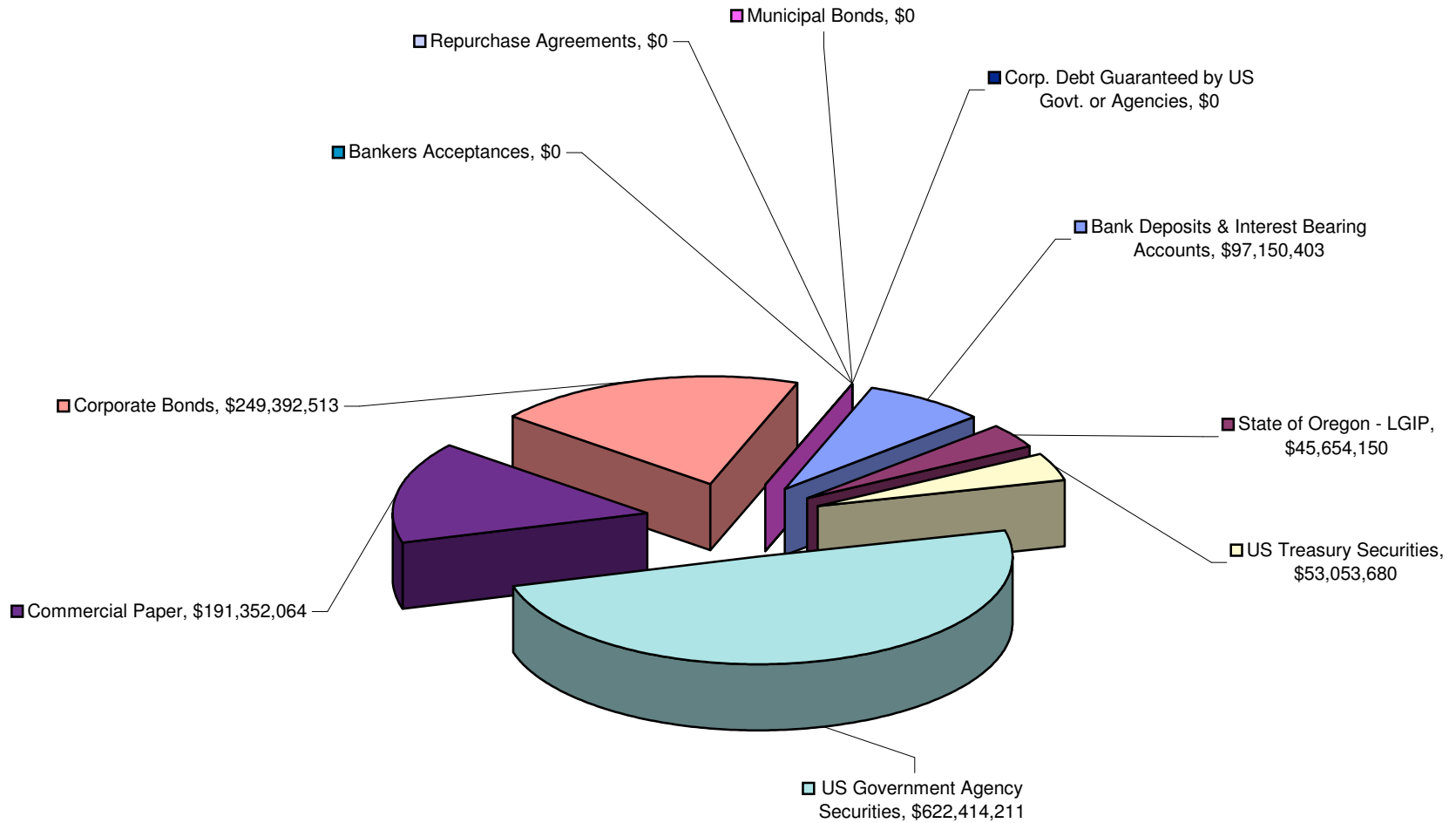
<b>Top 10 - Per Issuer Holdings</b>	<b>Par Value</b>	<b>Book Value</b>	<b>Market Value</b>	<b>%</b>
Federal National Mortgage Assoc.	170,025,000	170,372,009	170,566,712	13.5%
Federal Home Loan Bank	152,110,000	152,449,590	152,616,359	12.1%
Federal Home Loan Mortgage Corp.	119,125,000	119,113,958	119,285,791	9.5%
Federal Agricultural Mortgage Corp.	109,930,000	110,154,710	110,413,724	8.8%
Federal Farm Credit Bank	65,000,000	65,024,265	65,071,000	5.2%
US Treasury Securities	53,000,000	53,002,501	53,053,680	4.2%
Wells Fargo	45,000,000	45,361,341	45,550,800	3.6%
Toyota Motor Credit Corp.	43,000,000	42,975,282	43,033,960	3.4%
JP Morgan	41,500,000	41,433,751	41,470,420	3.3%
Bank of New York Mellon	38,000,000	38,614,895	38,659,490	3.1%

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## Asset Allocation by Market Value



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## BANK DEPOSITS

### Operating Accounts (DDA\*)

*(Rounded up to 1,000)*

<b>BANK / CREDIT UNION</b>	<b>DEPOSIT</b>
Key Bank	147,000
US Bank	372,000
Wells Fargo Bank	37,652,000
<i>SUBTOTAL DDA Accounts</i>	<i>38,171,000</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)*

<b>BANK / CREDIT UNION</b>	<b>DEPOSIT</b>
Advantis Credit Union	8,304,000
Albina Community Bank	10,000
Capital Pacific Bank	1,253,000
Columbia Bank	10,000
One PacificCoast Bank	250,000
OnPoint Community Credit Union	1,254,000
Pacific Continental Bank	250,000
Sterling Savings Bank	250,000
The Commerce Bank of Oregon	251,000
Umpqua Bank	250,000
Unitus Community Credit Union	1,251,000
Wells Fargo Bank	45,650,000
<i>SUBTOTAL Interest Bearing Accounts / CD's</i>	<i>58,983,000</i>
<b>TOTAL BANK DEPOSITS</b>	<b>\$97,154,000</b>