

CITY OF PORTLAND, OREGON

February 29, 2016

(Unaudited)

INVESTMENT PORTFOLIO SUMMARY

PORTFOLIO MARKET VALUE	\$	1,680,067,291
NET PORTFOLIO YIELD (mo. avg.)		0.79%
WEIGHTED AVERAGE MATURITY/days (mo. avg.)		391

Investment Type	Par Value	Book Value	Market Value	%
US Treasury Securities	210,000,000	210,975,501	211,104,800	12.6%
US Government Agency Securities	897,722,000	897,772,285	899,654,991	53.5%
Repurchase Agreements	-	-	-	0.0%
Bank Deposits & Interest Bearing Accounts	26,987,308	26,987,308	26,987,308	1.6%
Bankers Acceptances	-	-	-	0.0%
Commercial Paper	142,000,000	141,672,580	141,685,250	8.4%
Corporate Bonds	337,600,000	338,451,594	338,851,319	20.2%
Corp. Debt Guaranteed by US Govt. or Agencies	-	-	-	0.0%
Municipal Bonds	15,000,000	15,002,199	15,001,200	0.9%
State of Oregon - Local Government Investment Pool (LGIP)	46,782,423	46,782,423	46,782,423	2.8%
TOTAL	1,676,091,731	1,677,643,889	1,680,067,291	100.0%

Top 10 - Per Issuer Holdings	Par Value	Book Value	Market Value	%
Federal National Mortgage Assoc.	303,290,000	303,346,027	304,179,262	18.1%
United States Treasury	210,000,000	210,975,501	211,104,800	12.6%
Federal Home Loan Bank	210,155,000	210,305,319	210,573,569	12.5%
Federal Home Loan Mortgage Corp.	163,782,000	163,895,048	164,224,680	9.8%
Federal Farm Credit Bank	113,045,000	112,929,916	113,064,090	6.7%
Federal Agricultural Mortgage Corp.	92,000,000	91,877,905	91,959,660	5.5%
Toyota Motor Credit Corp.	63,455,000	63,421,684	63,455,375	3.8%
Wells Fargo	46,960,000	47,078,728	47,097,196	2.8%
Chevron Corp.	35,000,000	34,947,007	34,758,320	2.1%
JP Morgan Securities LLC	33,000,000	32,914,467	32,925,540	2.0%

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Issuer	Coupon	Maturity	Par Value	Book Value	Market Value
Toyota Motor Credit Corp., CP	0.520	3/3/2016	\$ 15,000,000	\$ 14,999,350	\$ 14,999,550
Bank of NY Mellon, MTN	0.700	3/4/2016	\$ 5,000,000	\$ 4,999,986	\$ 5,000,050
Federal National Mortgage Assoc.	2.250	3/15/2016	\$ 5,000,000	\$ 5,004,174	\$ 5,003,250
Federal National Mortgage Assoc.	2.250	3/15/2016	\$ 9,864,000	\$ 9,872,051	\$ 9,870,412
Federal Home Loan Mortgage Corp.	0.400	3/15/2016	\$ 8,000,000	\$ 7,999,861	\$ 8,000,080
JP Morgan Securities LLC, CP	0.590	3/21/2016	\$ 15,000,000	\$ 14,994,837	\$ 14,996,100
Bank of Tokyo Mitsubishi UFJ Ltd. NY, CP	0.550	3/31/2016	\$ 10,000,000	\$ 9,995,264	\$ 9,996,200
Federal National Mortgage Assoc.	0.500	3/30/2016	\$ 15,000,000	\$ 15,001,860	\$ 15,001,500
Wal-Mart Stores Inc., MTN	0.600	4/11/2016	\$ 15,000,000	\$ 14,997,545	\$ 15,002,250
Wal-Mart Stores Inc., MTN	0.600	4/11/2016	\$ 2,000,000	\$ 1,999,945	\$ 2,000,300
Federal National Mortgage Assoc.	0.000	4/28/2016	\$ 12,500,000	\$ 12,493,342	\$ 12,493,500
Credit Suisse NY, CP	0.640	4/29/2016	\$ 10,000,000	\$ 9,989,334	\$ 9,991,300
Federal National Mortgage Assoc.	0.000	4/29/2016	\$ 8,000,000	\$ 7,995,667	\$ 7,995,760
Federal Home Loan Bank	0.375	5/6/2016	\$ 7,780,000	\$ 7,779,905	\$ 7,780,156
IBM Co., MTN	0.450	5/6/2016	\$ 5,000,000	\$ 4,999,125	\$ 4,999,650
Federal Farm Credit Bank	0.650	5/9/2016	\$ 10,000,000	\$ 10,005,513	\$ 10,007,100
Federal Agricultural Mortgage Corp.	0.000	5/11/2016	\$ 10,000,000	\$ 9,993,400	\$ 9,993,100
United States Treasury	0.250	5/15/2016	\$ 5,000,000	\$ 4,997,284	\$ 4,999,050
Toyota Motor Credit Corp., MTN	0.800	5/17/2016	\$ 2,455,000	\$ 2,456,821	\$ 2,455,025
Toyota Motor Credit Corp., MTN	0.800	5/17/2016	\$ 3,000,000	\$ 2,999,911	\$ 3,000,030
Federal National Mortgage Assoc.	0.000	5/23/2016	\$ 10,000,000	\$ 9,992,534	\$ 9,991,900
Federal Farm Credit Bank	0.000	5/24/2016	\$ 15,000,000	\$ 14,987,415	\$ 14,987,700
Federal Farm Credit Bank	0.400	5/26/2016	\$ 10,000,000	\$ 9,998,438	\$ 10,001,600
Federal Home Loan Mortgage Corp.	2.500	5/27/2016	\$ 15,000,000	\$ 15,074,749	\$ 15,074,100
Bank of Tokyo Mitsubishi UFJ Ltd. NY, CP	0.560	5/31/2016	\$ 10,000,000	\$ 9,985,689	\$ 10,000,000
United States Treasury	3.250	5/31/2016	\$ 10,000,000	\$ 10,070,315	\$ 10,071,300
United States Treasury	1.750	5/31/2016	\$ 15,000,000	\$ 15,049,414	\$ 15,050,400
Federal National Mortgage Assoc.	0.000	5/31/2016	\$ 16,441,000	\$ 16,424,194	\$ 16,426,532
United States Treasury	0.375	5/31/2016	\$ 15,000,000	\$ 14,999,171	\$ 14,999,250
United States Treasury	0.375	5/31/2016	\$ 10,000,000	\$ 10,002,627	\$ 9,999,500

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Issuer	Coupon	Maturity	Par Value	Book Value	Market Value
Federal Farm Credit Bank	0.375	6/2/2016	\$ 6,270,000	\$ 6,266,691	\$ 6,270,251
Federal Agricultural Mortgage Corp.	0.000	6/6/2016	\$ 15,000,000	\$ 14,988,567	\$ 14,985,000
Federal Home Loan Bank	2.125	6/10/2016	\$ 10,850,000	\$ 10,899,487	\$ 10,899,693
Federal Home Loan Bank	2.125	6/10/2016	\$ 10,110,000	\$ 10,149,613	\$ 10,156,304
Federal Home Loan Bank	5.625	6/13/2016	\$ 4,185,000	\$ 4,246,406	\$ 4,245,473
Credit Suisse NY, CP	0.610	6/14/2016	\$ 10,000,000	\$ 9,982,039	\$ 9,980,200
MUFG Union Bank, CP	0.450	6/14/2016	\$ 15,000,000	\$ 14,980,125	\$ 14,970,300
Toyota Motor Credit Corp., CP	0.560	6/14/2016	\$ 15,000,000	\$ 14,975,266	\$ 14,970,300
Multnomah County OR SD #1J, MUNI	0.450	6/15/2016	\$ 15,000,000	\$ 15,002,199	\$ 15,001,200
Federal Farm Credit Bank	0.520	6/17/2016	\$ 10,000,000	\$ 10,001,252	\$ 10,004,400
Federal Agricultural Mortgage Corp.	0.500	6/23/2016	\$ 15,000,000	\$ 14,999,525	\$ 15,005,700
Chevron Corp., MTN	0.889	6/24/2016	\$ 2,000,000	\$ 2,000,000	\$ 2,000,020
Federal Home Loan Bank	0.375	6/24/2016	\$ 10,000,000	\$ 9,989,416	\$ 9,996,400
Federal Home Loan Mortgage Corp.	0.375	6/27/2016	\$ 8,301,000	\$ 8,299,037	\$ 8,302,826
Federal Home Loan Bank	0.000	7/6/2016	\$ 8,000,000	\$ 7,989,191	\$ 7,989,280
Federal Home Loan Bank	0.000	7/6/2016	\$ 7,500,000	\$ 7,490,266	\$ 7,489,950
Wells Fargo Co., MTN	1.250	7/20/2016	\$ 5,000,000	\$ 4,999,368	\$ 5,009,450
United States Treasury	0.000	7/21/2016	\$ 20,000,000	\$ 19,953,525	\$ 19,970,200
Bank of NY Mellon, MTN	2.300	7/28/2016	\$ 11,000,000	\$ 11,062,771	\$ 11,071,170
Federal Agricultural Mortgage Corp.	0.000	8/1/2016	\$ 20,000,000	\$ 19,957,222	\$ 19,964,400
JP Morgan Securities LLC, CP	0.940	8/18/2016	\$ 18,000,000	\$ 17,919,630	\$ 17,929,440
Federal Home Loan Mortgage Corp.	2.000	8/25/2016	\$ 10,506,000	\$ 10,578,188	\$ 10,580,698
Federal National Mortgage Assoc.	0.625	8/26/2016	\$ 5,000,000	\$ 5,002,341	\$ 4,999,750
Federal National Mortgage Assoc.	0.625	8/26/2016	\$ 5,000,000	\$ 5,002,215	\$ 4,999,750
Federal Agricultural Mortgage Corp.	0.000	8/30/2016	\$ 15,000,000	\$ 14,948,912	\$ 14,968,200
Federal Farm Credit Bank	0.000	8/31/2016	\$ 15,000,000	\$ 14,961,666	\$ 14,968,050
Federal Home Loan Bank	2.000	9/9/2016	\$ 10,000,000	\$ 10,074,800	\$ 10,070,700
Federal Home Loan Bank	2.000	9/9/2016	\$ 10,000,000	\$ 10,073,949	\$ 10,070,700
Federal National Mortgage Assoc.	1.250	9/28/2016	\$ 10,000,000	\$ 10,046,996	\$ 10,036,600
Federal National Mortgage Assoc.	1.250	9/28/2016	\$ 10,000,000	\$ 10,039,011	\$ 10,036,600

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United States Treasury	0.500	9/30/2016	\$ 15,000,000	\$ 14,994,463	\$ 14,995,350
United States Treasury	3.000	9/30/2016	\$ 10,000,000	\$ 10,138,491	\$ 10,139,800
Federal Home Loan Bank	0.375	9/30/2016	\$ 6,175,000	\$ 6,172,591	\$ 6,173,456
United States Treasury	1.000	9/30/2016	\$ 10,000,000	\$ 10,024,460	\$ 10,025,800
United States Treasury	1.000	9/30/2016	\$ 10,000,000	\$ 10,017,641	\$ 10,025,800
Intel Corp., MTN	1.950	10/1/2016	\$ 4,750,000	\$ 4,782,253	\$ 4,783,868
Intel Corp., MTN	1.950	10/1/2016	\$ 4,625,000	\$ 4,656,405	\$ 4,657,976
BNP Paribas NY, CP	0.970	10/11/2016	\$ 9,000,000	\$ 8,945,438	\$ 8,946,810
Federal Home Loan Mortgage Corp.	0.875	10/14/2016	\$ 10,000,000	\$ 10,017,081	\$ 10,012,100
BNP Paribas NY, CP	0.940	10/27/2016	\$ 15,000,000	\$ 14,905,608	\$ 14,905,050
United States Treasury	3.125	10/31/2016	\$ 10,000,000	\$ 10,160,334	\$ 10,164,500
United States Treasury	1.000	10/31/2016	\$ 10,000,000	\$ 10,016,304	\$ 10,026,200
United States Treasury	7.500	11/15/2016	\$ 5,000,000	\$ 5,235,966	\$ 5,241,000
Federal Agricultural Mortgage Corp.	0.000	11/22/2016	\$ 12,000,000	\$ 11,943,930	\$ 11,958,360
Federal Home Loan Bank	0.625	11/23/2016	\$ 5,000,000	\$ 4,999,273	\$ 5,000,850
Federal Home Loan Bank	0.625	11/23/2016	\$ 5,000,000	\$ 4,999,273	\$ 5,000,850
Johnson & Johnson, MTN	0.700	11/28/2016	\$ 4,000,000	\$ 4,000,000	\$ 3,999,760
Federal Farm Credit Bank	0.720	12/15/2016	\$ 10,000,000	\$ 9,997,044	\$ 9,997,400
Wells Fargo Co., MTN	2.625	12/15/2016	\$ 3,460,000	\$ 3,506,545	\$ 3,504,011
Wells Fargo Co., MTN	2.625	12/15/2016	\$ 8,000,000	\$ 8,100,756	\$ 8,101,760
Federal Home Loan Bank	1.220	12/28/2016	\$ 5,000,000	\$ 5,024,089	\$ 5,023,950
US Bank, MTN	1.100	1/30/2017	\$ 3,246,000	\$ 3,245,186	\$ 3,248,856
US Bank, MTN	1.100	1/30/2017	\$ 5,000,000	\$ 4,999,770	\$ 5,004,400
Berkshire Hathaway Inc., MTN	1.900	1/31/2017	\$ 2,500,000	\$ 2,521,137	\$ 2,522,825
United States Treasury	4.625	2/15/2017	\$ 10,000,000	\$ 10,376,878	\$ 10,372,700
United States Treasury	0.875	2/28/2017	\$ 10,000,000	\$ 10,016,355	\$ 10,016,000
Cisco Systems Inc., MTN	1.100	3/3/2017	\$ 10,000,000	\$ 9,999,798	\$ 10,025,300
Toyota Motor Credit Corp., MTN	1.550	3/5/2017	\$ 5,000,000	\$ 5,000,000	\$ 5,000,150
Exxon Mobil Corp., MTN	0.921	3/15/2017	\$ 7,000,000	\$ 7,000,000	\$ 7,006,860
Exxon Mobil Corp., MTN	0.921	3/15/2017	\$ 2,000,000	\$ 1,998,378	\$ 2,001,960

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Issuer	Coupon	Maturity	Par Value	Book Value	Market Value
Exxon Mobil Corp., MTN	0.921	3/15/2017	\$ 1,350,000	\$ 1,349,667	\$ 1,351,323
Exxon Mobil Corp., MTN	0.921	3/15/2017	\$ 10,000,000	\$ 9,998,461	\$ 10,009,800
United States Treasury	1.000	3/31/2017	\$ 5,000,000	\$ 5,005,170	\$ 5,014,850
Federal National Mortgage Assoc.	0.750	4/20/2017	\$ 10,000,000	\$ 9,987,192	\$ 10,002,400
Federal Farm Credit Bank	0.600	4/21/2017	\$ 11,775,000	\$ 11,762,032	\$ 11,755,689
Apple Inc., MTN	1.050	5/5/2017	\$ 10,000,000	\$ 9,990,783	\$ 10,025,300
Federal Home Loan Mortgage Corp.	1.250	5/12/2017	\$ 10,000,000	\$ 10,046,832	\$ 10,057,200
Federal Home Loan Mortgage Corp.	1.250	5/12/2017	\$ 5,000,000	\$ 5,032,080	\$ 5,028,600
Apple Inc., MTN	0.900	5/12/2017	\$ 2,000,000	\$ 1,999,169	\$ 2,001,640
Apple Inc., MTN	0.900	5/12/2017	\$ 5,000,000	\$ 4,997,923	\$ 5,004,100
Federal Home Loan Mortgage Corp.	0.800	5/12/2017	\$ 10,000,000	\$ 9,998,496	\$ 10,001,000
Federal Home Loan Mortgage Corp.	0.800	5/12/2017	\$ 5,050,000	\$ 5,049,089	\$ 5,050,505
Toyota Motor Credit Corp., MTN	1.125	5/16/2017	\$ 5,000,000	\$ 4,997,743	\$ 5,007,150
Federal Home Loan Bank	0.875	5/24/2017	\$ 10,000,000	\$ 9,988,437	\$ 10,012,300
Federal Home Loan Mortgage Corp.	0.750	5/26/2017	\$ 15,000,000	\$ 14,995,345	\$ 14,989,050
Federal Home Loan Mortgage Corp.	0.720	5/26/2017	\$ 4,750,000	\$ 4,734,169	\$ 4,746,580
Federal Home Loan Mortgage Corp.	0.720	5/26/2017	\$ 5,705,000	\$ 5,704,114	\$ 5,700,892
Federal Home Loan Bank	0.625	5/30/2017	\$ 15,000,000	\$ 14,931,833	\$ 14,976,000
Federal Home Loan Bank	0.625	5/30/2017	\$ 5,355,000	\$ 5,339,934	\$ 5,346,432
Federal Home Loan Bank	0.625	5/30/2017	\$ 10,000,000	\$ 9,984,353	\$ 9,984,000
Federal Home Loan Bank	0.625	5/30/2017	\$ 5,000,000	\$ 4,992,133	\$ 4,992,000
United States Treasury	0.625	5/31/2017	\$ 10,000,000	\$ 9,978,201	\$ 9,985,200
United States Treasury	0.625	5/31/2017	\$ 10,000,000	\$ 9,963,630	\$ 9,985,200
United States Treasury	0.625	5/31/2017	\$ 10,000,000	\$ 9,966,728	\$ 9,985,200
Federal National Mortgage Assoc.	0.000	6/1/2017	\$ 1,000,000	\$ 988,201	\$ 990,140
Federal National Mortgage Assoc.	0.000	6/1/2017	\$ 5,196,000	\$ 5,134,519	\$ 5,144,767
Wells Fargo Co., MTN	1.150	6/2/2017	\$ 10,000,000	\$ 9,994,711	\$ 9,981,900
Federal Home Loan Bank	1.000	6/9/2017	\$ 12,500,000	\$ 12,507,844	\$ 12,530,250
Wells Fargo Bank, MTN	0.000	6/15/2017	\$ 3,500,000	\$ 3,484,330	\$ 3,485,405
Federal Home Loan Bank	0.925	6/15/2017	\$ 15,000,000	\$ 15,000,000	\$ 15,053,700

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Federal Farm Credit Bank	0.750	8/3/2017	\$ 10,000,000	\$ 9,986,135	\$ 9,997,300
IBM Co., MTN	0.000	8/18/2017	\$ 5,000,000	\$ 5,000,000	\$ 5,007,800
Federal Home Loan Bank	0.750	8/28/2017	\$ 5,000,000	\$ 4,991,993	\$ 4,998,200
Federal Home Loan Bank	0.750	8/28/2017	\$ 5,000,000	\$ 4,991,993	\$ 4,998,200
Wells Fargo Co., MTN	1.400	9/8/2017	\$ 10,000,000	\$ 9,994,963	\$ 9,985,900
US Bank, MTN	1.375	9/11/2017	\$ 5,000,000	\$ 4,998,568	\$ 5,003,850
General Electric Capital Corp., MTN	5.625	9/15/2017	\$ 9,250,000	\$ 9,831,440	\$ 9,862,535
General Electric Capital Corp., MTN	5.625	9/15/2017	\$ 4,000,000	\$ 4,248,757	\$ 4,264,880
Federal National Mortgage Assoc.	1.000	9/20/2017	\$ 26,900,000	\$ 26,920,533	\$ 26,952,186
Federal National Mortgage Assoc.	1.000	9/20/2017	\$ 3,625,000	\$ 3,635,303	\$ 3,632,033
Federal National Mortgage Assoc.	1.000	9/20/2017	\$ 13,959,000	\$ 13,999,939	\$ 13,986,080
Federal National Mortgage Assoc.	1.000	9/27/2017	\$ 5,000,000	\$ 4,990,881	\$ 5,013,300
Federal Home Loan Bank	0.625	10/26/2017	\$ 3,000,000	\$ 2,994,726	\$ 2,990,100
The Coca-Cola Co., MTN	0.875	10/27/2017	\$ 2,000,000	\$ 1,999,269	\$ 1,999,740
Johnson & Johnson, MTN	1.125	11/21/2017	\$ 10,000,000	\$ 9,995,450	\$ 10,041,600
Federal National Mortgage Assoc.	1.750	11/24/2017	\$ 10,000,000	\$ 10,023,690	\$ 10,036,900
Federal Home Loan Mortgage Corp.	0.950	11/24/2017	\$ 8,060,000	\$ 8,060,000	\$ 8,041,140
Chevron Corp., MTN	1.104	12/5/2017	\$ 15,000,000	\$ 14,952,035	\$ 14,880,150
Chevron Corp., MTN	1.104	12/5/2017	\$ 5,000,000	\$ 4,997,278	\$ 4,960,050
Intel Corp., MTN	1.350	12/15/2017	\$ 3,884,000	\$ 3,875,380	\$ 3,907,925
Intel Corp., MTN	1.350	12/15/2017	\$ 8,340,000	\$ 8,324,086	\$ 8,391,374
Federal Home Loan Bank	1.000	12/19/2017	\$ 4,000,000	\$ 4,000,000	\$ 4,014,960
Federal Home Loan Bank	1.000	12/19/2017	\$ 5,000,000	\$ 5,000,000	\$ 5,018,700
Precision Castparts Corp., MTN	1.250	1/15/2018	\$ 4,840,000	\$ 4,817,918	\$ 4,813,525
Wells Fargo Bank, MTN	1.650	1/22/2018	\$ 7,000,000	\$ 6,998,056	\$ 7,028,770
US Bank, MTN	1.350	1/26/2018	\$ 5,000,000	\$ 4,995,160	\$ 4,994,500
US Bank, MTN	1.450	1/29/2018	\$ 7,000,000	\$ 6,994,231	\$ 7,007,630
United States Financing Corp.	0.000	2/8/2018	\$ 5,450,000	\$ 5,307,778	\$ 5,348,630
Federal Home Loan Mortgage Corp.	1.100	2/26/2018	\$ 10,000,000	\$ 10,000,000	\$ 9,991,800
Cisco Systems Inc., MTN	1.400	2/28/2018	\$ 7,000,000	\$ 7,000,000	\$ 7,018,200

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Chevron Corp., MTN	1.365	3/2/2018	\$ 1,000,000	\$ 999,418	\$ 993,700
Chevron Corp., MTN	1.365	3/2/2018	\$ 8,000,000	\$ 7,998,276	\$ 7,949,600
Chevron Corp., MTN	1.365	3/2/2018	\$ 4,000,000	\$ 4,000,000	\$ 3,974,800
Exxon Mobil Corp., MTN	1.305	3/6/2018	\$ 8,000,000	\$ 8,000,000	\$ 7,986,720
Toyota Motor Credit Corp., MTN	2.000	3/19/2018	\$ 10,000,000	\$ 9,995,203	\$ 10,011,600
Federal Home Loan Bank	1.125	4/25/2018	\$ 3,000,000	\$ 2,997,994	\$ 3,015,510
Federal Home Loan Bank	1.125	4/25/2018	\$ 3,000,000	\$ 2,999,058	\$ 3,015,510
Federal Home Loan Bank	1.125	4/25/2018	\$ 5,000,000	\$ 4,998,431	\$ 5,025,850
Federal National Mortgage Assoc.	1.375	4/27/2018	\$ 25,000,000	\$ 25,000,000	\$ 25,017,750
Federal National Mortgage Assoc.	1.000	4/30/2018	\$ 4,525,000	\$ 4,476,728	\$ 4,520,475
Apple Inc., MTN	1.000	5/3/2018	\$ 10,000,000	\$ 9,924,889	\$ 9,973,700
Federal Farm Credit Bank	1.170	5/18/2018	\$ 5,000,000	\$ 4,998,382	\$ 5,000,300
Federal National Mortgage Assoc.	1.125	5/18/2018	\$ 6,775,000	\$ 6,753,000	\$ 6,779,472
Federal National Mortgage Assoc.	0.875	5/21/2018	\$ 10,000,000	\$ 9,935,876	\$ 9,991,200
Federal National Mortgage Assoc.	0.875	5/21/2018	\$ 10,000,000	\$ 9,935,822	\$ 9,991,200
Federal Home Loan Mortgage Corp.	1.150	5/25/2018	\$ 3,410,000	\$ 3,403,935	\$ 3,410,409
Federal Home Loan Bank	1.200	5/25/2018	\$ 2,200,000	\$ 2,199,667	\$ 2,200,770
United States Treasury	1.000	5/31/2018	\$ 10,000,000	\$ 10,008,547	\$ 10,037,500
Federal National Mortgage Assoc.	1.750	6/8/2018	\$ 14,505,000	\$ 14,548,323	\$ 14,550,256
Federal Home Loan Mortgage Corp.	1.200	6/15/2018	\$ 10,000,000	\$ 10,000,000	\$ 10,005,700
Toyota Motor Credit Corp., MTN	1.550	7/13/2018	\$ 3,000,000	\$ 2,997,983	\$ 3,000,570
3M Co., MTN	1.375	8/7/2018	\$ 5,000,000	\$ 4,992,764	\$ 5,026,500
Federal Home Loan Bank	1.270	8/10/2018	\$ 2,500,000	\$ 2,498,664	\$ 2,503,325
Federal National Mortgage Assoc.	1.875	9/18/2018	\$ 20,000,000	\$ 20,306,998	\$ 20,457,400
Microsoft Co., MTN	1.300	11/3/2018	\$ 10,000,000	\$ 9,991,074	\$ 10,043,000
Microsoft Co., MTN	1.300	11/3/2018	\$ 1,400,000	\$ 1,397,989	\$ 1,406,020
Microsoft Co., MTN	1.300	11/3/2018	\$ 4,000,000	\$ 3,994,023	\$ 4,017,200
Federal Agricultural Mortgage Corp.	1.610	11/14/2018	\$ 5,000,000	\$ 5,046,348	\$ 5,084,900
Federal Farm Credit Bank	1.300	12/14/2018	\$ 10,000,000	\$ 9,965,348	\$ 10,074,300
Federal National Mortgage Assoc.	1.375	1/28/2019	\$ 5,000,000	\$ 4,997,044	\$ 5,049,600

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Issuer	Coupon	Maturity	Par Value	Book Value	Market Value
Federal National Mortgage Assoc.	0.000	2/1/2019	\$ 5,000,000	\$ 4,707,779	\$ 4,781,950
Toyota Motor Credit Corp., MTN	1.700	2/19/2019	\$ 5,000,000	\$ 4,999,406	\$ 5,011,000
Apple Inc., MTN	1.700	2/22/2019	\$ 3,000,000	\$ 2,999,493	\$ 3,026,190
Federal Home Loan Mortgage Corp.	1.750	5/30/2019	\$ 10,000,000	\$ 10,091,829	\$ 10,199,600
Federal National Mortgage Assoc.	1.750	9/12/2019	\$ 20,000,000	\$ 20,129,814	\$ 20,426,600
Federal Home Loan Mortgage Corp.	1.250	10/2/2019	\$ 15,000,000	\$ 14,810,245	\$ 15,032,400
Private Export Funding Corp.	2.250	3/15/2020	\$ 10,000,000	\$ 10,110,292	\$ 10,305,100
			\$ 1,602,322,000	\$ 1,603,874,158	\$ 1,606,297,560

(CP) = Commercial Paper, (MTN) = Medium Term Note

(Muni) = Municipal Bond

CITY OF PORTLAND, OREGON

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(Unaudited)

BANK DEPOSITS

Operating Accounts (DDA*)

BANK / CREDIT UNION	DEPOSIT
Key Bank	690,165
US Bank	399,204
Wells Fargo Bank	19,703,037
<i>SUBTOTAL DDA Accounts</i>	<i>20,792,405</i>

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

Interest Bearing Accounts / CD's

BANK / CREDIT UNION	DEPOSIT
Advantis Credit Union	1,334,053
Albina Community Bank	9,509
Columbia State Bank	9,502
Beneficial State Bank	249,292
OnPoint Community Credit Union	1,260,020
Pacific Continental Bank	493,517
Willamette Community Bank	1,016,352
The Commerce Bank of Oregon	249,726
Umpqua Bank	245,288
Unitus Community Credit Union	1,254,981
US Bank	19,130
Wells Fargo Bank	53,514
<i>SUBTOTAL Interest Bearing Accounts / CD's</i>	<i>6,194,884</i>
TOTAL BANK DEPOSITS	\$26,987,289

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Asset Allocation by Market Value

