

# CITY OF PORTLAND, OREGON

November 30, 2016

(Unaudited)

## INVESTMENT PORTFOLIO SUMMARY

<b>PORTFOLIO MARKET VALUE</b>	\$	1,523,899,611
<b>NET PORTFOLIO YIELD (mo. avg.)</b>		0.97%
<b>WEIGHTED AVERAGE MATURITY/days (mo. avg.)</b>		413

<b>Investment Type</b>	<b>Par Value</b>	<b>Book Value</b>	<b>Market Value</b>	<b>%</b>
US Treasury Securities	195,000,000	195,185,503	195,111,750	12.8%
US Government Agency Securities	777,581,000	777,907,207	777,039,704	51.0%
Repurchase Agreements	-	-	-	0.0%
Bank Deposits & Interest Bearing Accounts	23,015,223	23,015,223	23,015,223	1.5%
Bankers Acceptances	-	-	-	0.0%
Commercial Paper	139,000,000	138,536,948	138,571,800	9.1%
Corporate Bonds	352,789,000	353,121,501	352,626,275	23.1%
Corp. Debt Guaranteed by US Govt. or Agencies	-	-	-	0.0%
Municipal Bonds	-	-	-	0.0%
State of Oregon - Local Government Investment Pool (LGIP)	37,534,858	37,534,858	37,534,858	2.5%
<b>TOTAL</b>	<b>1,524,920,082</b>	<b>1,525,301,240</b>	<b>1,523,899,611</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 Home Loan Mortgage Corp.	224,037,000	224,501,560	224,104,745	14.7%
Federal National Mortgage Assoc.	215,391,000	215,586,345	215,601,708	14.1%
United States Treasury	195,000,000	195,185,503	195,111,750	12.8%
Federal Home Loan Bank	191,595,000	191,611,574	191,247,925	12.5%
Federal Farm Credit Bank	110,325,000	110,090,477	109,873,878	7.2%
Wells Fargo	57,578,000	57,566,822	57,578,379	3.8%
US Bank	51,031,000	51,090,878	50,995,603	3.3%
Toyota Motor Credit Corp.	48,165,000	48,150,258	47,929,296	3.1%
Apple Inc.	35,000,000	34,941,570	34,893,160	2.3%
JP Morgan	33,800,000	33,765,495	33,773,600	2.2%

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Issuer	Coupon	Maturity	Par Value	Book Value	Market Value
JP Morgan Securities LLC, CP	0.970	12/14/2016	\$ 10,000,000	\$ 9,996,228	\$ 9,997,800
JP Morgan Securities LLC, CP	0.970	12/14/2016	\$ 10,000,000	\$ 9,996,461	\$ 9,997,800
DCAT LLC, CP	0.750	12/20/2016	\$ 10,000,000	\$ 9,995,833	\$ 9,996,800
DCAT LLC, CP	0.760	12/21/2016	\$ 9,000,000	\$ 8,996,010	\$ 8,997,030
Credit Suisse NY, CP	1.180	1/19/2017	\$ 17,000,000	\$ 16,972,139	\$ 16,982,150
US Bank NA, MTN	1.100	1/30/2017	\$ 5,000,000	\$ 4,999,958	\$ 5,000,400
US Bank NA, MTN	1.100	1/30/2017	\$ 3,246,000	\$ 3,245,853	\$ 3,246,260
Berkshire Hathaway Inc., MTN	1.900	1/31/2017	\$ 2,500,000	\$ 2,503,884	\$ 2,503,975
United States Treasury	4.625	2/15/2017	\$ 10,000,000	\$ 10,082,442	\$ 10,086,200
JP Morgan Securities LLC, CP	1.100	2/27/2017	\$ 10,000,000	\$ 9,972,806	\$ 9,978,000
United States Treasury	0.875	2/28/2017	\$ 10,000,000	\$ 10,004,032	\$ 10,010,400
Bank of Tokyo Mitsubishi UFJ Ltd. NY, CP	1.120	3/2/2017	\$ 15,000,000	\$ 14,957,067	\$ 14,962,050
Cisco Systems Inc., MTN	1.100	3/3/2017	\$ 10,000,000	\$ 9,999,948	\$ 10,006,600
United States Treasury	0.750	3/15/2017	\$ 5,000,000	\$ 5,004,289	\$ 5,003,850
United States Treasury	0.750	3/15/2017	\$ 10,000,000	\$ 10,008,578	\$ 10,007,700
Bank of Tokyo Mitsubishi UFJ Ltd. NY, CP	1.040	3/24/2017	\$ 5,000,000	\$ 4,983,533	\$ 4,984,300
Federal Home Loan Mortgage Corp.	0.000	3/27/2017	\$ 15,000,000	\$ 14,978,794	\$ 14,974,800
United States Treasury	1.000	3/31/2017	\$ 5,000,000	\$ 5,001,580	\$ 5,008,200
United States Treasury	1.000	3/31/2017	\$ 20,000,000	\$ 20,036,358	\$ 20,032,800
Federal Home Loan Bank	0.000	4/13/2017	\$ 9,000,000	\$ 8,984,255	\$ 8,982,360
BNP Paribas NY, CP	1.060	4/13/2017	\$ 10,000,000	\$ 9,960,544	\$ 9,960,100
Federal National Mortgage Assoc.	0.750	4/20/2017	\$ 10,000,000	\$ 9,995,637	\$ 10,003,400
Federal Farm Credit Bank	0.600	4/21/2017	\$ 11,775,000	\$ 11,770,562	\$ 11,774,411
Federal Home Loan Bank	0.000	4/26/2017	\$ 13,480,000	\$ 13,451,377	\$ 13,451,018
Federal National Mortgage Assoc.	1.125	4/27/2017	\$ 1,652,000	\$ 1,656,036	\$ 1,655,188
Federal National Mortgage Assoc.	1.125	4/27/2017	\$ 1,450,000	\$ 1,453,543	\$ 1,452,799
Apple Inc., MTN	1.050	5/5/2017	\$ 10,000,000	\$ 9,996,647	\$ 10,006,800
Apple Inc., MTN	0.900	5/12/2017	\$ 2,000,000	\$ 1,999,689	\$ 2,000,000
Apple Inc., MTN	0.900	5/12/2017	\$ 5,000,000	\$ 4,999,223	\$ 5,000,000
Federal Home Loan Mortgage Corp.	1.250	5/12/2017	\$ 10,000,000	\$ 10,017,521	\$ 10,026,200

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Issuer	Coupon	Maturity	Par Value	Book Value	Market Value
Federal Home Loan Mortgage Corp.	1.250	5/12/2017	\$ 5,000,000	\$ 5,012,002	\$ 5,013,100
US Bancorp, MTN	1.650	5/15/2017	\$ 5,830,000	\$ 5,846,206	\$ 5,842,418
Toyota Motor Credit Corp., MTN	1.125	5/16/2017	\$ 5,000,000	\$ 4,999,143	\$ 5,002,100
Federal Home Loan Bank	0.875	5/24/2017	\$ 10,000,000	\$ 9,995,479	\$ 10,009,600
Federal Home Loan Mortgage Corp.	0.750	5/26/2017	\$ 15,000,000	\$ 14,998,167	\$ 15,005,700
Federal Home Loan Mortgage Corp.	0.720	5/26/2017	\$ 4,750,000	\$ 4,743,767	\$ 4,749,573
Federal Home Loan Mortgage Corp.	0.720	5/26/2017	\$ 5,705,000	\$ 5,704,651	\$ 5,704,487
Federal Home Loan Bank	0.625	5/30/2017	\$ 5,000,000	\$ 4,996,860	\$ 4,998,900
Federal Home Loan Bank	0.625	5/30/2017	\$ 10,000,000	\$ 9,993,755	\$ 9,997,800
Federal Home Loan Bank	0.625	5/30/2017	\$ 15,000,000	\$ 14,972,794	\$ 14,996,700
Federal Home Loan Bank	0.625	5/30/2017	\$ 5,355,000	\$ 5,348,987	\$ 5,353,822
United States Treasury	0.625	5/31/2017	\$ 10,000,000	\$ 9,986,749	\$ 9,998,100
United States Treasury	0.625	5/31/2017	\$ 10,000,000	\$ 9,985,516	\$ 9,998,100
United States Treasury	0.625	5/31/2017	\$ 10,000,000	\$ 9,991,319	\$ 9,998,100
United States Treasury	0.625	5/31/2017	\$ 10,000,000	\$ 10,004,380	\$ 9,998,100
JP Morgan Chase Bank NA, MTN	0.000	6/2/2017	\$ 3,800,000	\$ 3,800,000	\$ 3,800,000
Wells Fargo Co., MTN	1.150	6/2/2017	\$ 1,099,000	\$ 1,098,498	\$ 1,098,868
Wells Fargo Co., MTN	1.150	6/2/2017	\$ 10,000,000	\$ 9,997,875	\$ 9,998,800
Federal Home Loan Bank	1.000	6/9/2017	\$ 12,500,000	\$ 12,503,223	\$ 12,515,750
Federal National Mortgage Assoc.	5.375	6/12/2017	\$ 2,190,000	\$ 2,245,500	\$ 2,242,954
Federal National Mortgage Assoc.	5.375	6/12/2017	\$ 1,199,000	\$ 1,229,522	\$ 1,227,992
Federal National Mortgage Assoc.	5.375	6/12/2017	\$ 1,721,000	\$ 1,763,195	\$ 1,762,614
BNP Paribas NY, CP	1.230	6/14/2017	\$ 18,000,000	\$ 17,879,460	\$ 17,881,020
Canadian Imperial Holdings Inc., CP	1.050	6/14/2017	\$ 10,000,000	\$ 9,942,833	\$ 9,933,900
Credit Suisse NY, CP	1.420	6/14/2017	\$ 15,000,000	\$ 14,884,033	\$ 14,900,850
Federal Home Loan Bank	0.925	6/15/2017	\$ 15,000,000	\$ 15,000,000	\$ 15,015,450
United States Treasury	0.875	6/15/2017	\$ 15,000,000	\$ 15,022,722	\$ 15,015,900
Wells Fargo Bank, MTN	0.000	6/15/2017	\$ 3,500,000	\$ 3,493,460	\$ 3,500,385
Bank of NY Mellon, MTN	1.969	6/20/2017	\$ 5,001,000	\$ 5,024,576	\$ 5,020,004
Federal Home Loan Mortgage Corp.	0.000	6/22/2017	\$ 10,000,000	\$ 9,970,473	\$ 9,968,400

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<b>Issuer</b>	<b>Coupon</b>	<b>Maturity</b>	<b>Par Value</b>	<b>Book Value</b>	<b>Market Value</b>
Federal Agricultural Mortgage Corp.	0.650	7/10/2017	\$ 10,000,000	\$ 9,987,593	\$ 9,985,600
United States Treasury	0.625	7/31/2017	\$ 15,000,000	\$ 14,999,051	\$ 14,988,900
Federal Farm Credit Bank	0.750	8/3/2017	\$ 10,000,000	\$ 9,993,445	\$ 9,998,100
IBM Co., MTN	0.000	8/18/2017	\$ 5,000,000	\$ 5,000,000	\$ 5,014,450
Federal Home Loan Bank	0.750	8/28/2017	\$ 5,000,000	\$ 4,996,019	\$ 4,997,500
Federal Home Loan Bank	0.750	8/28/2017	\$ 5,000,000	\$ 4,996,019	\$ 4,997,500
Wells Fargo Co., MTN	1.400	9/8/2017	\$ 10,000,000	\$ 9,997,449	\$ 9,991,700
Wells Fargo Co., MTN	1.400	9/8/2017	\$ 15,000,000	\$ 14,992,921	\$ 14,987,550
US Bank NA, MTN	1.375	9/11/2017	\$ 5,000,000	\$ 4,999,271	\$ 5,009,100
General Electric Capital Corp., MTN	5.625	9/15/2017	\$ 9,250,000	\$ 9,548,040	\$ 9,570,698
General Electric Capital Corp., MTN	5.625	9/15/2017	\$ 4,000,000	\$ 4,127,510	\$ 4,138,680
United States Treasury	1.000	9/15/2017	\$ 15,000,000	\$ 15,028,129	\$ 15,021,150
Federal National Mortgage Assoc.	1.000	9/20/2017	\$ 26,900,000	\$ 26,910,614	\$ 26,934,701
Federal National Mortgage Assoc.	1.000	9/20/2017	\$ 3,625,000	\$ 3,630,326	\$ 3,629,676
Federal National Mortgage Assoc.	1.000	9/20/2017	\$ 13,959,000	\$ 13,980,163	\$ 13,977,007
Federal National Mortgage Assoc.	1.000	9/27/2017	\$ 5,000,000	\$ 4,995,232	\$ 5,000,000
Federal Home Loan Bank	0.625	10/26/2017	\$ 3,000,000	\$ 2,997,120	\$ 2,992,260
Federal National Mortgage Assoc.	0.875	10/26/2017	\$ 17,631,000	\$ 17,638,077	\$ 17,630,295
The Coca-Cola Co., MTN	0.875	10/27/2017	\$ 2,000,000	\$ 1,999,599	\$ 1,997,020
Johnson & Johnson, MTN	1.125	11/21/2017	\$ 10,000,000	\$ 9,997,432	\$ 10,010,200
Federal Home Loan Mortgage Corp.	0.950	11/24/2017	\$ 8,060,000	\$ 8,060,000	\$ 8,040,334
United States Treasury	0.625	11/30/2017	\$ 15,000,000	\$ 14,965,505	\$ 14,960,700
Chevron Corp., MTN	1.104	12/5/2017	\$ 15,000,000	\$ 14,972,474	\$ 14,972,100
Chevron Corp., MTN	1.104	12/5/2017	\$ 5,000,000	\$ 4,998,438	\$ 4,990,700
Intel Corp., MTN	1.350	12/15/2017	\$ 3,884,000	\$ 3,878,996	\$ 3,891,768
Intel Corp., MTN	1.350	12/15/2017	\$ 8,340,000	\$ 8,330,762	\$ 8,356,680
Federal Home Loan Bank	1.000	12/19/2017	\$ 5,000,000	\$ 5,000,000	\$ 5,003,150
Federal Home Loan Bank	1.000	12/19/2017	\$ 4,000,000	\$ 4,000,000	\$ 4,002,520
Precision Castparts Corp., MTN	1.250	1/15/2018	\$ 4,840,000	\$ 4,826,771	\$ 4,829,739
US Bank NA, MTN	1.350	1/26/2018	\$ 1,000,000	\$ 1,002,071	\$ 999,660

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US Bank NA, MTN	1.350	1/26/2018	\$ 5,000,000	\$ 4,997,069	\$ 4,998,300
US Bank NA, MTN	1.450	1/29/2018	\$ 7,000,000	\$ 6,996,496	\$ 7,003,710
US Bank NA, MTN	1.450	1/29/2018	\$ 5,000,000	\$ 5,021,409	\$ 5,002,650
US Bank NA, MTN	1.450	1/29/2018	\$ 5,000,000	\$ 5,014,815	\$ 5,002,650
United States Financing Corp.	0.000	2/8/2018	\$ 5,450,000	\$ 5,362,917	\$ 5,376,044
Cisco Systems Inc., MTN	1.400	2/28/2018	\$ 7,000,000	\$ 7,000,000	\$ 7,003,500
Chevron Corp., MTN	1.365	3/2/2018	\$ 4,000,000	\$ 4,000,000	\$ 3,994,040
Chevron Corp., MTN	1.365	3/2/2018	\$ 8,000,000	\$ 7,998,922	\$ 7,988,080
Chevron Corp., MTN	1.365	3/2/2018	\$ 1,000,000	\$ 999,636	\$ 998,510
Exxon Mobil Corp., MTN	1.305	3/6/2018	\$ 8,000,000	\$ 8,000,000	\$ 7,994,560
Berkshire Hathaway Inc., MTN	1.450	3/7/2018	\$ 2,000,000	\$ 1,999,500	\$ 2,002,560
Federal Home Loan Bank	1.375	3/9/2018	\$ 10,000,000	\$ 10,085,705	\$ 10,042,700
Federal Home Loan Bank	0.875	3/19/2018	\$ 3,250,000	\$ 3,244,363	\$ 3,243,370
Toyota Motor Credit Corp., MTN	2.000	3/19/2018	\$ 10,000,000	\$ 9,996,959	\$ 9,942,100
Federal National Mortgage Assoc.	0.875	3/28/2018	\$ 3,075,000	\$ 3,082,044	\$ 3,070,265
Federal National Mortgage Assoc.	0.875	3/28/2018	\$ 3,870,000	\$ 3,878,861	\$ 3,864,040
Federal Home Loan Bank	0.875	4/12/2018	\$ 10,000,000	\$ 9,999,550	\$ 9,978,900
Federal Farm Credit Bank	0.750	4/18/2018	\$ 10,000,000	\$ 9,965,032	\$ 9,958,600
Wells Fargo Co., MTN	0.000	4/23/2018	\$ 10,979,000	\$ 10,989,129	\$ 11,022,916
Federal Home Loan Bank	1.125	4/25/2018	\$ 3,000,000	\$ 2,999,386	\$ 3,003,300
Federal Home Loan Bank	1.125	4/25/2018	\$ 3,000,000	\$ 2,998,695	\$ 3,003,300
Federal Home Loan Bank	1.125	4/25/2018	\$ 5,000,000	\$ 4,998,979	\$ 5,005,500
Federal National Mortgage Assoc.	1.000	4/30/2018	\$ 4,525,000	\$ 4,493,478	\$ 4,512,421
Federal National Mortgage Assoc.	1.000	4/30/2018	\$ 5,000,000	\$ 5,000,000	\$ 4,986,100
Apple Inc., MTN	1.000	5/3/2018	\$ 10,000,000	\$ 9,950,852	\$ 9,954,200
Federal Home Loan Mortgage Corp.	0.900	5/10/2018	\$ 13,850,000	\$ 13,840,855	\$ 13,766,485
Federal Farm Credit Bank	0.730	5/14/2018	\$ 15,000,000	\$ 14,945,798	\$ 14,930,700
Federal Home Loan Mortgage Corp.	2.000	5/15/2018	\$ 15,000,000	\$ 14,991,788	\$ 14,992,800
Federal National Mortgage Assoc.	0.875	5/21/2018	\$ 10,000,000	\$ 9,957,544	\$ 9,973,500
Federal National Mortgage Assoc.	0.875	5/21/2018	\$ 10,000,000	\$ 9,957,507	\$ 9,973,500

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Federal National Mortgage Assoc.	0.875	5/21/2018	\$ 10,000,000	\$ 10,011,918	\$ 9,973,500
Federal National Mortgage Assoc.	0.875	5/21/2018	\$ 10,000,000	\$ 10,005,669	\$ 9,973,500
United States Treasury	1.000	5/31/2018	\$ 15,000,000	\$ 15,035,047	\$ 14,992,950
United States Treasury	1.000	5/31/2018	\$ 10,000,000	\$ 10,005,687	\$ 9,995,300
United States Treasury	1.000	5/31/2018	\$ 10,000,000	\$ 10,024,118	\$ 9,995,300
Federal Home Loan Bank	1.250	6/8/2018	\$ 5,000,000	\$ 5,033,493	\$ 5,004,850
Federal Home Loan Bank	1.250	6/8/2018	\$ 6,000,000	\$ 6,031,708	\$ 6,005,820
Federal Home Loan Bank	1.250	6/8/2018	\$ 3,260,000	\$ 3,278,532	\$ 3,263,162
Federal Farm Credit Bank	1.300	6/11/2018	\$ 1,000,000	\$ 1,005,774	\$ 1,003,400
Federal Farm Credit Bank	0.875	6/13/2018	\$ 10,000,000	\$ 10,003,014	\$ 9,951,400
Federal Home Loan Mortgage Corp.	4.875	6/13/2018	\$ 9,080,000	\$ 9,616,695	\$ 9,600,556
Federal Home Loan Mortgage Corp.	4.875	6/13/2018	\$ 1,902,000	\$ 2,017,133	\$ 2,011,042
Federal National Mortgage Assoc.	0.850	7/13/2018	\$ 10,000,000	\$ 9,984,443	\$ 9,943,400
Toyota Motor Credit Corp., MTN	1.550	7/13/2018	\$ 3,000,000	\$ 2,998,623	\$ 3,001,980
Federal National Mortgage Assoc.	0.750	7/27/2018	\$ 5,000,000	\$ 4,985,490	\$ 4,969,300
3M Co., MTN	1.375	8/7/2018	\$ 5,000,000	\$ 4,994,998	\$ 5,005,000
Berkshire Hathaway Inc., MTN	1.150	8/15/2018	\$ 5,000,000	\$ 4,999,487	\$ 4,975,150
Federal Home Loan Bank	1.000	9/7/2018	\$ 5,750,000	\$ 5,749,232	\$ 5,737,293
Federal Farm Credit Bank	0.875	9/14/2018	\$ 15,000,000	\$ 15,023,919	\$ 14,915,850
Federal National Mortgage Assoc.	1.875	9/18/2018	\$ 20,000,000	\$ 20,216,468	\$ 20,257,800
Federal Home Loan Mortgage Corp.	0.875	10/12/2018	\$ 5,000,000	\$ 4,998,063	\$ 4,974,600
Federal Home Loan Mortgage Corp.	0.875	10/12/2018	\$ 5,000,000	\$ 4,998,063	\$ 4,974,600
Federal Home Loan Mortgage Corp.	0.875	10/12/2018	\$ 5,000,000	\$ 4,998,063	\$ 4,974,600
Microsoft Co., MTN	1.300	11/3/2018	\$ 4,000,000	\$ 3,995,703	\$ 3,994,240
Microsoft Co., MTN	1.300	11/3/2018	\$ 1,400,000	\$ 1,398,555	\$ 1,397,984
Microsoft Co., MTN	1.300	11/3/2018	\$ 10,000,000	\$ 9,993,584	\$ 9,985,600
Federal Agricultural Mortgage Corp.	1.610	11/14/2018	\$ 5,000,000	\$ 5,033,465	\$ 5,036,400
US Bancorp, MTN	1.950	11/15/2018	\$ 1,955,000	\$ 1,983,334	\$ 1,965,635
Federal Farm Credit Bank	1.300	12/14/2018	\$ 10,000,000	\$ 9,974,692	\$ 10,013,300
Federal Agricultural Mortgage Corp.	0.000	12/27/2018	\$ 5,783,000	\$ 5,643,513	\$ 5,633,105

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Federal National Mortgage Assoc.	1.375	1/28/2019	\$ 5,000,000	\$ 4,997,808	\$ 5,016,700
Federal National Mortgage Assoc.	0.000	2/1/2019	\$ 5,000,000	\$ 4,783,057	\$ 4,828,000
Toyota Motor Credit Corp., MTN	1.700	2/19/2019	\$ 5,000,000	\$ 4,999,557	\$ 4,986,450
Apple Inc., MTN	1.700	2/22/2019	\$ 3,000,000	\$ 2,999,620	\$ 3,007,560
Federal Home Loan Mortgage Corp.	1.125	4/15/2019	\$ 5,000,000	\$ 4,998,722	\$ 4,978,100
Federal Home Loan Mortgage Corp.	1.125	4/15/2019	\$ 10,000,000	\$ 9,997,445	\$ 9,956,200
Toyota Motor Credit Corp., MTN	2.000	4/26/2019	\$ 12,165,000	\$ 12,161,745	\$ 12,049,676
US Bank NA, MTN	1.400	4/26/2019	\$ 7,000,000	\$ 6,984,396	\$ 6,924,820
Toyota Motor Credit Corp., MTN	1.400	5/20/2019	\$ 5,000,000	\$ 4,994,231	\$ 4,943,550
Toyota Motor Credit Corp., MTN	0.000	5/20/2019	\$ 8,000,000	\$ 8,000,000	\$ 8,003,440
Federal Home Loan Mortgage Corp.	3.000	5/23/2019	\$ 9,700,000	\$ 9,698,397	\$ 9,682,249
Wells Fargo Bank, MTN	1.750	5/24/2019	\$ 7,000,000	\$ 6,997,490	\$ 6,978,160
Federal Home Loan Mortgage Corp.	1.125	5/28/2019	\$ 1,390,000	\$ 1,383,898	\$ 1,381,507
Federal Home Loan Mortgage Corp.	1.125	5/28/2019	\$ 6,000,000	\$ 5,974,557	\$ 5,963,340
Federal Home Loan Mortgage Corp.	1.300	5/28/2019	\$ 10,600,000	\$ 10,598,942	\$ 10,578,694
Federal Home Loan Mortgage Corp.	1.750	5/30/2019	\$ 10,000,000	\$ 10,070,577	\$ 10,102,400
Federal Farm Credit Bank	1.300	6/6/2019	\$ 10,000,000	\$ 10,006,513	\$ 9,965,200
Federal Home Loan Mortgage Corp.	1.180	6/14/2019	\$ 20,000,000	\$ 20,000,000	\$ 19,869,600
Federal National Mortgage Assoc.	1.750	6/20/2019	\$ 3,594,000	\$ 3,639,517	\$ 3,628,107
Federal Home Loan Mortgage Corp.	0.875	7/19/2019	\$ 3,000,000	\$ 2,993,615	\$ 2,960,580
Federal Home Loan Mortgage Corp.	0.875	7/19/2019	\$ 5,000,000	\$ 4,989,357	\$ 4,934,300
Apple Inc., MTN	1.100	8/2/2019	\$ 5,000,000	\$ 4,995,538	\$ 4,924,600
Federal National Mortgage Assoc.	0.875	8/2/2019	\$ 5,000,000	\$ 4,992,518	\$ 4,931,950
Federal Home Loan Bank	0.875	8/5/2019	\$ 10,000,000	\$ 9,982,860	\$ 9,864,700
Microsoft Co., MTN	1.100	8/8/2019	\$ 7,000,000	\$ 6,993,538	\$ 6,903,400
Federal National Mortgage Assoc.	1.750	9/12/2019	\$ 20,000,000	\$ 20,102,179	\$ 20,183,000
Cisco Systems Inc., MTN	1.400	9/20/2019	\$ 10,000,000	\$ 9,989,620	\$ 9,884,600
Federal Home Loan Bank	1.000	9/26/2019	\$ 5,000,000	\$ 4,995,972	\$ 4,940,250
Federal Home Loan Mortgage Corp.	1.250	10/2/2019	\$ 15,000,000	\$ 14,850,016	\$ 14,920,500
Federal Farm Credit Bank	1.250	2/10/2020	\$ 17,550,000	\$ 17,401,728	\$ 17,362,917

# CITY OF PORTLAND, OREGON

November 30, 2016

*(Unaudited)*

## PORTFOLIO HOLDINGS

<b>Issuer</b>	<b>Coupon</b>	<b>Maturity</b>	<b>Par Value</b>	<b>Book Value</b>	<b>Market Value</b>
Private Export Funding Corp.	2.250	3/15/2020	\$ 10,000,000	\$ 10,089,764	\$ 10,180,300
Federal Home Loan Bank	1.125	7/14/2021	\$ 5,000,000	\$ 4,977,212	\$ 4,840,450
			<u>\$ 1,464,370,000</u>	<u>\$ 1,464,751,159</u>	<u>\$ 1,463,349,530</u>

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

(Muni) = Municipal Bond



# CITY OF PORTLAND, OREGON

November 30, 2016

(Unaudited)

## BANK DEPOSITS

### Operating Accounts (DDA\*)

<b>BANK / CREDIT UNION</b>	<b>DEPOSIT</b>
Key Bank	142,537
US Bank	480,604
Wells Fargo Bank	18,248,950
<i>SUBTOTAL DDA Accounts</i>	<i>18,872,091</i>

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

### Interest Bearing Accounts / CD's

<b>BANK / CREDIT UNION</b>	<b>DEPOSIT</b>
Advantis Credit Union	1,339,073
Albina Community Bank	9,513
Columbia State Bank	9,503
Beneficial State Bank	249,565
OnPoint Community Credit Union	249,353
Pacific Continental Bank	494,222
Willamette Community Bank	1,021,428
The Commerce Bank of Oregon	250,071
Umpqua Bank	245,565
Unitus Community Credit Union	249,295
US Bank	19,168
Wells Fargo Bank	6,376
<i>SUBTOTAL Interest Bearing Accounts / CD's</i>	<i>4,143,132</i>
<b>TOTAL BANK DEPOSITS</b>	<b>\$23,015,223</b>

# CITY OF PORTLAND, OREGON

November 30, 2016  
(Unaudited)

