

CITY OF PORTLAND, OREGON

January 31, 2017

(Unaudited)

INVESTMENT PORTFOLIO SUMMARY

PORTFOLIO MARKET VALUE	\$	1,840,959,605
NET PORTFOLIO YIELD (mo. avg.)		1.06%
WEIGHTED AVERAGE MATURITY/days (mo. avg.)		463

Investment Type	Par Value	Book Value	Market Value	%
US Treasury Securities	205,000,000	205,128,489	205,113,300	11.1%
US Government Agency Securities	940,931,000	941,131,688	939,890,457	51.1%
Repurchase Agreements	55,000,000	55,000,000	55,000,000	3.0%
Bank Deposits & Interest Bearing Accounts	40,369,196	40,369,196	40,369,196	2.2%
Bankers Acceptances	-	-	-	0.0%
Commercial Paper	173,000,000	172,269,515	172,307,650	9.4%
Corporate Bonds	383,533,000	383,748,637	383,227,505	20.8%
Corp. Debt Guaranteed by US Govt. or Agencies	-	-	-	0.0%
Municipal Bonds	-	-	-	0.0%
State of Oregon - Local Government Investment Pool (LGIP)	45,051,498	45,051,498	45,051,498	2.4%
TOTAL	1,842,884,694	1,842,699,024	1,840,959,605	100.0%

Top 10 - Per Issuer Holdings	Par Value	Book Value	Market Value	%
Federal National Mortgage Assoc.	278,391,000	278,547,320	278,374,678	15.1%
Federal Home Loan Mortgage Corp.	224,037,000	224,452,027	223,987,776	12.2%
Federal Home Loan Bank	222,595,000	222,630,374	222,188,556	12.1%
United States Treasury	205,000,000	205,128,489	205,113,300	11.1%
Federal Farm Credit Bank	179,675,000	179,364,995	179,135,164	9.7%
Wells Fargo	77,578,000	77,557,690	77,607,182	4.2%
Repurchase Agreement / Daiwa Cap. Mkts. America	55,000,000	55,000,000	55,000,000	3.0%
Bank of Tokyo-Mitsubishi UFJ Ltd. NY	55,000,000	54,801,617	54,820,800	3.0%
Toyota Motor Credit Corp.	48,165,000	48,151,771	47,808,164	2.6%
US Bank	42,785,000	42,831,374	42,754,466	2.3%

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Issuer	Coupon	Maturity	Par Value	Book Value	Market Value
United States Treasury	0.000	2/2/2017	\$ 5,000,000	\$ 4,999,888	\$ 4,999,950
Daiwa Capital Mkts. America Inc. / BNY, REPO	0.470	2/2/2017	\$ 15,000,000	\$ 15,000,000	\$ 15,000,000
DCAT LLC, CP	0.920	2/6/2017	\$ 10,000,000	\$ 9,998,467	\$ 9,998,900
Daiwa Capital Mkts. America Inc. / BNY, REPO	0.530	2/6/2017	\$ 40,000,000	\$ 40,000,000	\$ 40,000,000
United States Treasury	4.625	2/15/2017	\$ 10,000,000	\$ 10,016,060	\$ 10,016,000
JP Morgan Securities LLC, CP	1.100	2/27/2017	\$ 10,000,000	\$ 9,991,750	\$ 9,994,500
United States Treasury	0.875	2/28/2017	\$ 10,000,000	\$ 10,001,255	\$ 10,003,200
Bank of Tokyo Mitsubishi UFJ Ltd. NY, CP	1.120	3/2/2017	\$ 15,000,000	\$ 14,986,000	\$ 14,990,850
Cisco Systems Inc., MTN	1.100	3/3/2017	\$ 10,000,000	\$ 9,999,982	\$ 10,003,800
United States Treasury	0.750	3/15/2017	\$ 5,000,000	\$ 5,001,757	\$ 5,001,750
United States Treasury	0.750	3/15/2017	\$ 10,000,000	\$ 10,003,513	\$ 10,003,500
Bank of Tokyo Mitsubishi UFJ Ltd. NY, CP	1.040	3/24/2017	\$ 5,000,000	\$ 4,992,489	\$ 4,993,750
Federal Home Loan Mortgage Corp.	0.000	3/27/2017	\$ 15,000,000	\$ 14,990,031	\$ 14,988,600
United States Treasury	1.000	3/31/2017	\$ 5,000,000	\$ 5,000,770	\$ 5,004,200
United States Treasury	1.000	3/31/2017	\$ 20,000,000	\$ 20,017,728	\$ 20,016,800
Federal Home Loan Bank	0.000	4/13/2017	\$ 9,000,000	\$ 8,991,540	\$ 8,990,640
BNP Paribas NY, CP	1.060	4/13/2017	\$ 10,000,000	\$ 9,978,800	\$ 9,980,300
Federal National Mortgage Assoc.	0.750	4/20/2017	\$ 10,000,000	\$ 9,997,538	\$ 10,004,500
Federal Farm Credit Bank	0.600	4/21/2017	\$ 11,775,000	\$ 11,772,482	\$ 11,776,178
Federal Home Loan Bank	0.000	4/26/2017	\$ 13,480,000	\$ 13,463,449	\$ 13,463,285
Federal National Mortgage Assoc.	1.125	4/27/2017	\$ 1,652,000	\$ 1,654,361	\$ 1,654,329
Federal National Mortgage Assoc.	1.125	4/27/2017	\$ 1,450,000	\$ 1,452,073	\$ 1,452,045
Canadian Imperial Holdings Inc., CP	0.950	4/27/2017	\$ 10,000,000	\$ 9,977,306	\$ 9,976,400
Apple Inc., MTN	1.050	5/5/2017	\$ 10,000,000	\$ 9,997,966	\$ 10,006,400
Apple Inc., MTN	0.900	5/12/2017	\$ 5,000,000	\$ 4,999,516	\$ 5,001,000
Apple Inc., MTN	0.900	5/12/2017	\$ 2,000,000	\$ 1,999,807	\$ 2,000,400
Federal Home Loan Mortgage Corp.	1.250	5/12/2017	\$ 5,000,000	\$ 5,007,483	\$ 5,009,800
Federal Home Loan Mortgage Corp.	1.250	5/12/2017	\$ 10,000,000	\$ 10,010,924	\$ 10,019,600
US Bancorp, MTN	1.650	5/15/2017	\$ 5,830,000	\$ 5,838,883	\$ 5,837,288
Toyota Motor Credit Corp., MTN	1.125	5/16/2017	\$ 5,000,000	\$ 4,999,458	\$ 5,001,950

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Issuer	Coupon	Maturity	Par Value	Book Value	Market Value
Federal Home Loan Bank	0.875	5/24/2017	\$ 10,000,000	\$ 9,997,064	\$ 10,010,100
Federal Home Loan Mortgage Corp.	0.750	5/26/2017	\$ 15,000,000	\$ 14,998,802	\$ 15,008,700
Federal Home Loan Mortgage Corp.	0.720	5/26/2017	\$ 5,705,000	\$ 5,704,772	\$ 5,706,426
Federal Home Loan Mortgage Corp.	0.720	5/26/2017	\$ 4,750,000	\$ 4,745,927	\$ 4,751,188
Federal Home Loan Bank	0.625	5/30/2017	\$ 5,000,000	\$ 4,997,924	\$ 5,001,900
Federal Home Loan Bank	0.625	5/30/2017	\$ 10,000,000	\$ 9,995,871	\$ 10,003,800
Federal Home Loan Bank	0.625	5/30/2017	\$ 15,000,000	\$ 14,982,014	\$ 15,005,700
Federal Home Loan Bank	0.625	5/30/2017	\$ 5,355,000	\$ 5,351,025	\$ 5,357,035
United States Treasury	0.625	5/31/2017	\$ 10,000,000	\$ 10,002,888	\$ 10,000,800
United States Treasury	0.625	5/31/2017	\$ 10,000,000	\$ 9,991,263	\$ 10,000,800
United States Treasury	0.625	5/31/2017	\$ 10,000,000	\$ 9,990,450	\$ 10,000,800
United States Treasury	0.625	5/31/2017	\$ 10,000,000	\$ 9,994,276	\$ 10,000,800
Wells Fargo Co., MTN	1.150	6/2/2017	\$ 10,000,000	\$ 9,998,587	\$ 9,999,900
Wells Fargo Co., MTN	1.150	6/2/2017	\$ 1,099,000	\$ 1,098,666	\$ 1,098,989
Federal Home Loan Bank	1.000	6/9/2017	\$ 12,500,000	\$ 12,502,183	\$ 12,519,000
Federal National Mortgage Assoc.	5.375	6/12/2017	\$ 2,190,000	\$ 2,227,867	\$ 2,228,150
Federal National Mortgage Assoc.	5.375	6/12/2017	\$ 1,199,000	\$ 1,219,825	\$ 1,219,887
Federal National Mortgage Assoc.	5.375	6/12/2017	\$ 1,721,000	\$ 1,749,789	\$ 1,750,980
Bank of Tokyo Mitsubishi UFJ Ltd. NY, CP	1.300	6/14/2017	\$ 25,000,000	\$ 24,879,028	\$ 24,890,000
BNP Paribas NY, CP	1.230	6/14/2017	\$ 18,000,000	\$ 17,917,590	\$ 17,920,800
Canadian Imperial Holdings Inc., CP	1.050	6/14/2017	\$ 10,000,000	\$ 9,960,917	\$ 9,956,000
Credit Suisse NY, CP	1.420	6/14/2017	\$ 15,000,000	\$ 14,920,717	\$ 14,934,000
Federal Home Loan Bank	0.925	6/15/2017	\$ 15,000,000	\$ 15,000,000	\$ 15,013,500
Wells Fargo Bank, MTN	0.000	6/15/2017	\$ 3,500,000	\$ 3,495,518	\$ 3,501,435
Bank of NY Mellon, MTN	1.969	6/20/2017	\$ 5,001,000	\$ 5,017,386	\$ 5,016,353
Federal Home Loan Mortgage Corp.	0.000	6/22/2017	\$ 10,000,000	\$ 9,979,390	\$ 9,978,500
Bank of Tokyo Mitsubishi UFJ Ltd. NY, CP	1.290	7/6/2017	\$ 10,000,000	\$ 9,944,100	\$ 9,946,200
Federal Agricultural Mortgage Corp.	0.650	7/10/2017	\$ 10,000,000	\$ 9,991,033	\$ 9,994,200
United States Treasury	0.625	7/31/2017	\$ 15,000,000	\$ 14,999,293	\$ 14,997,600
Federal Farm Credit Bank	0.750	8/3/2017	\$ 10,000,000	\$ 9,995,091	\$ 9,999,100

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Canadian Imperial Holdings Inc., CP	1.250	8/17/2017	\$ 15,000,000	\$ 14,896,875	\$ 14,893,350
IBM Co., MTN	0.000	8/18/2017	\$ 5,000,000	\$ 5,000,000	\$ 5,013,700
Federal Home Loan Bank	0.750	8/28/2017	\$ 5,000,000	\$ 4,996,925	\$ 5,003,150
Federal Home Loan Bank	0.750	8/28/2017	\$ 5,000,000	\$ 4,996,925	\$ 5,003,150
Wells Fargo Co., MTN	1.400	9/8/2017	\$ 15,000,000	\$ 14,994,474	\$ 14,997,450
Wells Fargo Co., MTN	1.400	9/8/2017	\$ 10,000,000	\$ 9,998,009	\$ 9,998,300
US Bank NA, MTN	1.375	9/11/2017	\$ 5,000,000	\$ 4,999,429	\$ 5,002,000
JP Morgan Securities LLC, CP	1.390	9/14/2017	\$ 20,000,000	\$ 19,825,478	\$ 19,832,600
General Electric Capital Corp., MTN	5.625	9/15/2017	\$ 9,250,000	\$ 9,484,249	\$ 9,505,763
General Electric Capital Corp., MTN	5.625	9/15/2017	\$ 4,000,000	\$ 4,100,219	\$ 4,110,600
United States Treasury	1.000	9/15/2017	\$ 15,000,000	\$ 15,022,094	\$ 15,025,800
Federal National Mortgage Assoc.	1.000	9/20/2017	\$ 26,900,000	\$ 26,908,382	\$ 26,945,192
Federal National Mortgage Assoc.	1.000	9/20/2017	\$ 3,625,000	\$ 3,629,206	\$ 3,631,090
Federal National Mortgage Assoc.	1.000	9/20/2017	\$ 13,959,000	\$ 13,975,711	\$ 13,982,451
Federal National Mortgage Assoc.	1.000	9/27/2017	\$ 5,000,000	\$ 4,996,211	\$ 5,009,400
Federal Home Loan Bank	0.625	10/26/2017	\$ 3,000,000	\$ 2,997,659	\$ 2,997,930
Federal National Mortgage Assoc.	0.875	10/26/2017	\$ 17,631,000	\$ 17,636,752	\$ 17,642,813
The Coca-Cola Co., MTN	0.875	10/27/2017	\$ 2,000,000	\$ 1,999,674	\$ 1,999,360
United States Treasury	1.875	10/31/2017	\$ 10,000,000	\$ 10,076,628	\$ 10,081,300
Johnson & Johnson, MTN	1.125	11/21/2017	\$ 10,000,000	\$ 9,997,879	\$ 10,006,400
Federal Home Loan Mortgage Corp.	0.950	11/24/2017	\$ 8,060,000	\$ 8,060,000	\$ 8,059,516
United States Treasury	0.625	11/30/2017	\$ 15,000,000	\$ 14,971,365	\$ 14,976,600
Chevron Corp., MTN	1.104	12/5/2017	\$ 5,000,000	\$ 4,998,699	\$ 4,992,500
Chevron Corp., MTN	1.104	12/5/2017	\$ 15,000,000	\$ 14,977,074	\$ 14,977,500
Intel Corp., MTN	1.350	12/15/2017	\$ 8,340,000	\$ 8,332,265	\$ 8,350,842
Intel Corp., MTN	1.350	12/15/2017	\$ 3,884,000	\$ 3,879,810	\$ 3,889,049
Precision Castparts Corp., MTN	1.250	1/15/2018	\$ 4,840,000	\$ 4,828,763	\$ 4,838,935
US Bank NA, MTN	1.350	1/26/2018	\$ 5,000,000	\$ 4,997,499	\$ 4,997,950
US Bank NA, MTN	1.350	1/26/2018	\$ 1,000,000	\$ 1,001,744	\$ 999,590
US Bank NA, MTN	1.450	1/29/2018	\$ 5,000,000	\$ 5,012,492	\$ 5,004,500

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US Bank NA, MTN	1.450	1/29/2018	\$ 5,000,000	\$ 5,018,051	\$ 5,004,500
US Bank NA, MTN	1.450	1/29/2018	\$ 7,000,000	\$ 6,997,006	\$ 7,006,300
United States Financing Corp.	0.000	2/8/2018	\$ 5,450,000	\$ 5,375,328	\$ 5,391,685
Cisco Systems Inc., MTN	1.400	2/28/2018	\$ 7,000,000	\$ 7,000,000	\$ 7,010,990
United States Treasury	0.750	2/28/2018	\$ 10,000,000	\$ 9,981,761	\$ 9,982,000
Chevron Corp., MTN	1.365	3/2/2018	\$ 4,000,000	\$ 4,000,000	\$ 3,997,320
Chevron Corp., MTN	1.365	3/2/2018	\$ 8,000,000	\$ 7,999,067	\$ 7,994,640
Chevron Corp., MTN	1.365	3/2/2018	\$ 1,000,000	\$ 999,685	\$ 999,330
Exxon Mobil Corp., MTN	1.305	3/6/2018	\$ 8,000,000	\$ 8,000,000	\$ 8,002,320
Berkshire Hathaway Inc., MTN	1.450	3/7/2018	\$ 2,000,000	\$ 1,999,566	\$ 2,002,400
Federal Home Loan Bank	1.375	3/9/2018	\$ 10,000,000	\$ 10,074,315	\$ 10,045,100
Federal Home Loan Bank	0.875	3/19/2018	\$ 3,250,000	\$ 3,245,096	\$ 3,247,043
Toyota Motor Credit Corp., MTN	2.000	3/19/2018	\$ 10,000,000	\$ 9,997,355	\$ 9,827,900
Federal National Mortgage Assoc.	0.875	3/28/2018	\$ 3,870,000	\$ 3,877,730	\$ 3,865,820
Federal National Mortgage Assoc.	0.875	3/28/2018	\$ 3,075,000	\$ 3,081,145	\$ 3,071,679
Federal Home Loan Bank	0.875	4/12/2018	\$ 10,000,000	\$ 9,999,606	\$ 9,974,600
Federal Farm Credit Bank	0.750	4/18/2018	\$ 10,000,000	\$ 9,969,315	\$ 9,960,700
Wells Fargo Co., MTN	0.000	4/23/2018	\$ 10,979,000	\$ 10,987,896	\$ 11,016,658
Federal Home Loan Bank	1.125	4/25/2018	\$ 3,000,000	\$ 2,999,461	\$ 3,004,230
Federal Home Loan Bank	1.125	4/25/2018	\$ 3,000,000	\$ 2,998,852	\$ 3,004,230
Federal Home Loan Bank	1.125	4/25/2018	\$ 5,000,000	\$ 4,999,102	\$ 5,007,050
Federal National Mortgage Assoc.	1.000	4/30/2018	\$ 4,525,000	\$ 4,497,249	\$ 4,521,244
Federal National Mortgage Assoc.	1.000	4/30/2018	\$ 5,000,000	\$ 5,000,000	\$ 4,995,850
Apple Inc., MTN	1.000	5/3/2018	\$ 10,000,000	\$ 9,956,696	\$ 9,966,300
Federal Home Loan Mortgage Corp.	0.900	5/10/2018	\$ 13,850,000	\$ 13,841,928	\$ 13,771,332
Federal Farm Credit Bank	0.730	5/14/2018	\$ 15,000,000	\$ 14,952,108	\$ 14,947,650
Federal Home Loan Mortgage Corp.	2.000	5/15/2018	\$ 15,000,000	\$ 14,992,742	\$ 14,991,150
Federal National Mortgage Assoc.	0.875	5/21/2018	\$ 10,000,000	\$ 10,005,018	\$ 9,976,800
Federal National Mortgage Assoc.	0.875	5/21/2018	\$ 10,000,000	\$ 9,962,421	\$ 9,976,800
Federal National Mortgage Assoc.	0.875	5/21/2018	\$ 10,000,000	\$ 9,962,389	\$ 9,976,800

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Federal National Mortgage Assoc.	0.875	5/21/2018	\$ 10,000,000	\$ 10,010,549	\$ 9,976,800
United States Treasury	1.000	5/31/2018	\$ 10,000,000	\$ 10,005,042	\$ 10,000,400
United States Treasury	1.000	5/31/2018	\$ 15,000,000	\$ 15,031,074	\$ 15,000,600
United States Treasury	1.000	5/31/2018	\$ 10,000,000	\$ 10,021,385	\$ 10,000,400
Federal Home Loan Bank	1.250	6/8/2018	\$ 6,000,000	\$ 6,028,178	\$ 6,014,100
Federal Home Loan Bank	1.250	6/8/2018	\$ 3,260,000	\$ 3,276,469	\$ 3,267,661
Federal Home Loan Bank	1.250	6/8/2018	\$ 5,000,000	\$ 5,029,765	\$ 5,011,750
Federal Farm Credit Bank	1.300	6/11/2018	\$ 1,000,000	\$ 1,005,135	\$ 1,000,940
Federal Farm Credit Bank	0.875	6/13/2018	\$ 10,000,000	\$ 10,002,682	\$ 9,972,300
Federal Home Loan Mortgage Corp.	4.875	6/13/2018	\$ 9,080,000	\$ 9,557,493	\$ 9,549,708
Federal Home Loan Mortgage Corp.	4.875	6/13/2018	\$ 1,902,000	\$ 2,004,433	\$ 2,000,390
Federal National Mortgage Assoc.	1.300	6/27/2018	\$ 15,000,000	\$ 15,032,778	\$ 15,023,400
Federal National Mortgage Assoc.	0.850	7/13/2018	\$ 10,000,000	\$ 9,986,070	\$ 9,959,100
Toyota Motor Credit Corp., MTN	1.550	7/13/2018	\$ 3,000,000	\$ 2,998,767	\$ 3,000,150
Federal National Mortgage Assoc.	0.750	7/27/2018	\$ 5,000,000	\$ 4,986,973	\$ 4,969,650
3M Co., MTN	1.375	8/7/2018	\$ 5,000,000	\$ 4,995,500	\$ 4,999,900
Berkshire Hathaway Inc., MTN	1.150	8/15/2018	\$ 5,000,000	\$ 4,999,538	\$ 4,977,050
Federal Home Loan Bank	1.000	9/7/2018	\$ 5,750,000	\$ 5,749,306	\$ 5,720,503
Federal Farm Credit Bank	0.875	9/14/2018	\$ 15,000,000	\$ 15,021,653	\$ 14,932,950
Federal National Mortgage Assoc.	1.875	9/18/2018	\$ 20,000,000	\$ 20,196,090	\$ 20,234,800
Federal Farm Credit Bank	1.020	9/24/2018	\$ 20,000,000	\$ 19,953,559	\$ 19,952,400
Federal Home Loan Mortgage Corp.	0.875	10/12/2018	\$ 5,000,000	\$ 4,998,239	\$ 4,973,900
Federal Home Loan Mortgage Corp.	0.875	10/12/2018	\$ 5,000,000	\$ 4,998,239	\$ 4,973,900
Federal Home Loan Mortgage Corp.	0.875	10/12/2018	\$ 5,000,000	\$ 4,998,239	\$ 4,973,900
Microsoft Co., MTN	1.300	11/3/2018	\$ 10,000,000	\$ 9,994,148	\$ 9,985,800
Microsoft Co., MTN	1.300	11/3/2018	\$ 1,400,000	\$ 1,398,682	\$ 1,398,012
Microsoft Co., MTN	1.300	11/3/2018	\$ 4,000,000	\$ 3,996,081	\$ 3,994,320
Federal Agricultural Mortgage Corp.	1.610	11/14/2018	\$ 5,000,000	\$ 5,030,565	\$ 5,032,750
US Bancorp, MTN	1.950	11/15/2018	\$ 1,955,000	\$ 1,980,774	\$ 1,966,808
Wells Fargo Bank, MTN	0.000	11/28/2018	\$ 10,000,000	\$ 10,000,000	\$ 10,029,600

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Northwest Natural Gas Co., MTN	1.545	12/5/2018	\$ 23,000,000	\$ 23,000,000	\$ 22,999,770
Federal Agricultural Mortgage Corp.	0.000	12/27/2018	\$ 5,783,000	\$ 5,654,903	\$ 5,622,348
Federal Home Loan Bank	1.250	1/16/2019	\$ 10,000,000	\$ 9,999,628	\$ 9,994,100
Federal Home Loan Bank	1.250	1/16/2019	\$ 5,000,000	\$ 4,999,814	\$ 4,997,050
Federal National Mortgage Assoc.	1.375	1/28/2019	\$ 5,000,000	\$ 4,997,980	\$ 5,013,200
Federal National Mortgage Assoc.	0.000	2/1/2019	\$ 5,000,000	\$ 4,800,002	\$ 4,857,650
Toyota Motor Credit Corp., MTN	1.700	2/19/2019	\$ 5,000,000	\$ 4,999,590	\$ 4,998,000
Apple Inc., MTN	1.700	2/22/2019	\$ 3,000,000	\$ 2,999,649	\$ 3,007,380
Federal Home Loan Mortgage Corp.	1.125	4/15/2019	\$ 5,000,000	\$ 4,998,813	\$ 4,977,750
Federal Home Loan Mortgage Corp.	1.125	4/15/2019	\$ 10,000,000	\$ 9,997,627	\$ 9,955,500
Toyota Motor Credit Corp., MTN	2.000	4/26/2019	\$ 12,165,000	\$ 12,161,975	\$ 12,023,764
US Bank NA, MTN	1.400	4/26/2019	\$ 7,000,000	\$ 6,985,496	\$ 6,935,530
Toyota Motor Credit Corp., MTN	1.400	5/20/2019	\$ 5,000,000	\$ 4,994,626	\$ 4,953,200
Toyota Motor Credit Corp., MTN	0.000	5/20/2019	\$ 8,000,000	\$ 8,000,000	\$ 8,003,200
Federal Home Loan Mortgage Corp.	3.000	5/23/2019	\$ 9,700,000	\$ 9,698,506	\$ 9,676,817
Wells Fargo Bank, MTN	1.750	5/24/2019	\$ 7,000,000	\$ 6,997,662	\$ 6,972,350
Federal Home Loan Mortgage Corp.	1.125	5/28/2019	\$ 6,000,000	\$ 5,976,285	\$ 5,949,420
Federal Home Loan Mortgage Corp.	1.125	5/28/2019	\$ 1,390,000	\$ 1,384,312	\$ 1,378,282
Federal Home Loan Mortgage Corp.	1.300	5/28/2019	\$ 10,600,000	\$ 10,599,014	\$ 10,551,346
Federal Home Loan Mortgage Corp.	1.750	5/30/2019	\$ 10,000,000	\$ 10,065,793	\$ 10,084,000
Federal Farm Credit Bank	1.300	6/6/2019	\$ 10,000,000	\$ 10,004,377	\$ 9,963,200
Federal Farm Credit Bank	1.375	6/6/2019	\$ 11,800,000	\$ 11,782,717	\$ 11,771,562
Federal Farm Credit Bank	1.375	6/6/2019	\$ 11,300,000	\$ 11,300,000	\$ 11,272,767
Federal Home Loan Mortgage Corp.	1.180	6/14/2019	\$ 20,000,000	\$ 20,000,000	\$ 19,850,800
Federal National Mortgage Assoc.	1.750	6/20/2019	\$ 3,594,000	\$ 3,636,499	\$ 3,626,238
Federal Home Loan Mortgage Corp.	0.875	7/19/2019	\$ 3,000,000	\$ 2,994,025	\$ 2,960,400
Federal Home Loan Mortgage Corp.	0.875	7/19/2019	\$ 5,000,000	\$ 4,990,041	\$ 4,934,000
Apple Inc., MTN	1.100	8/2/2019	\$ 5,000,000	\$ 4,995,821	\$ 4,941,550
Federal National Mortgage Assoc.	0.875	8/2/2019	\$ 5,000,000	\$ 4,992,993	\$ 4,933,300
Federal Home Loan Bank	0.875	8/5/2019	\$ 10,000,000	\$ 9,983,944	\$ 9,866,000

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PORTFOLIO HOLDINGS

Issuer	Coupon	Maturity	Par Value	Book Value	Market Value
Microsoft Co., MTN	1.100	8/8/2019	\$ 7,000,000	\$ 6,993,946	\$ 6,896,260
Federal National Mortgage Assoc.	1.750	9/12/2019	\$ 20,000,000	\$ 20,095,958	\$ 20,166,800
Cisco Systems Inc., MTN	1.400	9/20/2019	\$ 10,000,000	\$ 9,990,247	\$ 9,900,000
JP Morgan Chase Bank NA, MTN	1.650	9/23/2019	\$ 2,290,000	\$ 2,275,887	\$ 2,271,749
Federal Home Loan Bank	1.000	9/26/2019	\$ 5,000,000	\$ 4,996,213	\$ 4,941,600
Federal Farm Credit Bank	1.550	9/27/2019	\$ 15,000,000	\$ 14,992,468	\$ 15,033,450
Federal Home Loan Mortgage Corp.	1.250	10/2/2019	\$ 15,000,000	\$ 14,858,968	\$ 14,912,850
Federal National Mortgage Assoc.	1.200	10/18/2019	\$ 3,000,000	\$ 2,977,763	\$ 2,970,360
Wells Fargo Bank, MTN	2.150	12/6/2019	\$ 10,000,000	\$ 9,986,878	\$ 9,992,500
Federal Farm Credit Bank	1.500	12/19/2019	\$ 6,250,000	\$ 6,218,463	\$ 6,237,125
Federal Farm Credit Bank	1.250	2/10/2020	\$ 17,550,000	\$ 17,409,592	\$ 17,319,042
Private Export Funding Corp.	2.250	3/15/2020	\$ 10,000,000	\$ 10,085,143	\$ 10,163,300
Federal National Mortgage Assoc.	1.650	6/9/2020	\$ 20,000,000	\$ 20,000,000	\$ 19,973,800
Federal National Mortgage Assoc.	1.950	6/9/2021	\$ 25,000,000	\$ 25,000,000	\$ 24,763,750
Federal Farm Credit Bank	2.350	6/23/2021	\$ 15,000,000	\$ 14,985,352	\$ 14,995,800
Federal Home Loan Bank	1.125	7/14/2021	\$ 5,000,000	\$ 4,978,047	\$ 4,836,100
Federal Home Loan Bank	2.750	12/2/2021	\$ 25,000,000	\$ 25,000,000	\$ 24,888,250
			<u>\$ 1,757,464,000</u>	<u>\$ 1,757,278,330</u>	<u>\$ 1,755,538,911</u>

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

(Muni) = Municipal Bond

CITY OF PORTLAND, OREGON

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BANK DEPOSITS

Operating Accounts (DDA*)

BANK / CREDIT UNION	DEPOSIT
Key Bank	177,852
US Bank	796,437
Wells Fargo Bank	35,248,732
<i>SUBTOTAL DDA Accounts</i>	<i>36,223,020</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	1,340,209
Albina Community Bank	9,514
Columbia State Bank	9,503
Beneficial State Bank	249,627
OnPoint Community Credit Union	249,438
Pacific Continental Bank	494,381
Willamette Community Bank	1,022,836
The Commerce Bank of Oregon	250,135
Umpqua Bank	245,628
Unitus Community Credit Union	249,359
US Bank	19,168
Wells Fargo Bank	6,378
<i>SUBTOTAL Interest Bearing Accounts / CD's</i>	<i>4,146,175</i>
TOTAL BANK DEPOSITS	\$40,369,196

CITY OF PORTLAND, OREGON

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