

CITY OF PORTLAND, OREGON

June 30, 2017

(Unaudited)

INVESTMENT PORTFOLIO SUMMARY

PORTFOLIO MARKET VALUE	\$	1,596,353,551
NET PORTFOLIO YIELD (mo. avg.)		1.34%
WEIGHTED AVERAGE MATURITY/days (mo. avg.)		425

Investment Type	Par Value	Book Value	Market Value	%
US Treasury Securities	155,000,000	155,513,275	155,263,050	9.7%
US Government Agency Securities	992,816,000	991,699,032	989,533,469	62.0%
Repurchase Agreements	30,000,000	30,000,000	30,000,000	1.9%
Bank Deposits & Interest Bearing Accounts	22,850,577	22,850,577	22,850,577	1.4%
Bankers Acceptances	-	-	-	0.0%
Commercial Paper	45,000,000	44,914,161	44,923,150	2.8%
Corporate Bonds	316,103,000	316,121,982	315,806,345	19.8%
Corp. Debt Guaranteed by US Govt. or Agencies	-	-	-	0.0%
Municipal Bonds	-	-	-	0.0%
State of Oregon - Local Government Investment Pool (LGIP)	37,976,960	37,976,960	37,976,960	2.4%
TOTAL	1,599,746,537	1,599,075,986	1,596,353,551	100.0%

Top 10 - Per Issuer Holdings	Par Value	Book Value	Market Value	%
Federal National Mortgage Assoc.	295,232,000	294,349,577	293,784,318	18.4%
Federal Home Loan Bank	244,544,000	244,556,161	244,040,883	15.3%
Federal Home Loan Mortgage Corp.	178,882,000	179,138,679	178,557,164	11.2%
Federal Farm Credit Bank	171,365,000	171,100,025	170,638,943	10.7%
United States Treasury	155,000,000	155,513,275	155,263,050	9.7%
Federal Agricultural Mortgage Corp.	75,283,000	75,115,577	75,033,804	4.7%
Wells Fargo	62,979,000	62,969,421	63,103,279	4.0%
US Bank	36,955,000	36,976,928	36,925,249	2.3%
Toyota Motor Credit Corp.	33,165,000	33,156,919	33,026,830	2.1%
Chevron Corp.	33,000,000	32,986,876	32,985,020	2.1%

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Issuer	Coupon	Maturity	Par Value	Book Value	Market Value
Daiwa Capital Mkts. America Inc. / BNY, REPO	1.020	7/6/2017	\$ 30,000,000	\$ 30,000,000	\$ 30,000,000
Bank of Tokyo Mitsubishi UFJ Ltd. NY, CP	1.290	7/6/2017	\$ 10,000,000	\$ 9,997,850	\$ 9,999,000
Federal Home Loan Bank	0.000	7/19/2017	\$ 10,000,000	\$ 9,995,171	\$ 9,995,600
United States Treasury	0.625	7/31/2017	\$ 15,000,000	\$ 14,999,879	\$ 14,997,000
Federal Home Loan Bank	0.000	8/2/2017	\$ 10,000,000	\$ 9,990,833	\$ 9,991,500
Federal Farm Credit Bank	0.750	8/3/2017	\$ 10,000,000	\$ 9,999,110	\$ 9,997,200
Canadian Imperial Holdings Inc., CP	1.250	8/17/2017	\$ 15,000,000	\$ 14,975,000	\$ 14,976,150
IBM Co., MTN	0.000	8/18/2017	\$ 5,000,000	\$ 5,000,000	\$ 5,002,500
Federal Home Loan Bank	0.750	8/28/2017	\$ 5,000,000	\$ 4,999,138	\$ 4,997,250
Federal Home Loan Bank	0.750	8/28/2017	\$ 5,000,000	\$ 4,999,138	\$ 4,997,250
Federal Home Loan Bank	0.000	8/30/2017	\$ 10,584,000	\$ 10,568,666	\$ 10,566,642
Federal Home Loan Bank	0.000	8/31/2017	\$ 10,000,000	\$ 9,983,936	\$ 9,983,300
Wells Fargo Co., MTN	1.400	9/8/2017	\$ 15,000,000	\$ 14,998,268	\$ 15,000,900
Wells Fargo Co., MTN	1.400	9/8/2017	\$ 10,000,000	\$ 9,999,376	\$ 10,000,600
US Bank NA, MTN	1.375	9/11/2017	\$ 5,000,000	\$ 4,999,816	\$ 5,000,200
JP Morgan Securities LLC, CP	1.390	9/14/2017	\$ 20,000,000	\$ 19,941,311	\$ 19,948,000
General Electric Capital Corp., MTN	5.625	9/15/2017	\$ 4,000,000	\$ 4,033,555	\$ 4,032,720
General Electric Capital Corp., MTN	5.625	9/15/2017	\$ 9,250,000	\$ 9,328,432	\$ 9,325,665
United States Treasury	1.000	9/15/2017	\$ 15,000,000	\$ 15,007,495	\$ 14,997,750
Federal National Mortgage Assoc.	1.000	9/20/2017	\$ 3,625,000	\$ 3,626,469	\$ 3,624,456
Federal National Mortgage Assoc.	1.000	9/20/2017	\$ 26,900,000	\$ 26,902,928	\$ 26,895,965
Federal National Mortgage Assoc.	1.000	9/20/2017	\$ 13,959,000	\$ 13,964,838	\$ 13,956,906
Federal National Mortgage Assoc.	1.000	9/27/2017	\$ 5,000,000	\$ 4,998,603	\$ 4,998,750
Federal Home Loan Bank	0.625	10/26/2017	\$ 3,000,000	\$ 2,998,975	\$ 2,995,470
Federal National Mortgage Assoc.	0.875	10/26/2017	\$ 17,631,000	\$ 17,633,518	\$ 17,618,482
The Coca-Cola Co., MTN	0.875	10/27/2017	\$ 2,000,000	\$ 1,999,857	\$ 1,997,240
United States Treasury	1.875	10/31/2017	\$ 10,000,000	\$ 10,034,524	\$ 10,025,100
Johnson & Johnson, MTN	1.125	11/21/2017	\$ 10,000,000	\$ 9,998,969	\$ 9,993,100
Federal Home Loan Mortgage Corp.	0.950	11/24/2017	\$ 8,060,000	\$ 8,060,000	\$ 8,054,600
United States Treasury	0.625	11/30/2017	\$ 15,000,000	\$ 14,985,541	\$ 14,969,100

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Issuer	Coupon	Maturity	Par Value	Book Value	Market Value
Chevron Corp., MTN	1.104	12/5/2017	\$ 5,000,000	\$ 4,999,337	\$ 4,997,100
Chevron Corp., MTN	1.104	12/5/2017	\$ 15,000,000	\$ 14,988,311	\$ 14,991,300
Intel Corp., MTN	1.350	12/15/2017	\$ 8,340,000	\$ 8,335,935	\$ 8,337,998
Intel Corp., MTN	1.350	12/15/2017	\$ 3,884,000	\$ 3,881,798	\$ 3,883,068
Precision Castparts Corp., MTN	1.250	1/15/2018	\$ 4,840,000	\$ 4,833,630	\$ 4,836,951
Federal Agricultural Mortgage Corp.	0.000	1/18/2018	\$ 10,000,000	\$ 9,941,084	\$ 9,937,500
US Bank NA, MTN	1.350	1/26/2018	\$ 5,000,000	\$ 4,998,549	\$ 4,997,500
US Bank NA, MTN	1.350	1/26/2018	\$ 1,000,000	\$ 1,000,944	\$ 999,500
US Bank NA, MTN	1.450	1/29/2018	\$ 7,000,000	\$ 6,998,252	\$ 7,002,520
US Bank NA, MTN	1.450	1/29/2018	\$ 5,000,000	\$ 5,009,851	\$ 5,001,800
US Bank NA, MTN	1.450	1/29/2018	\$ 5,000,000	\$ 5,006,817	\$ 5,001,800
Federal Home Loan Bank	0.875	1/30/2018	\$ 10,000,000	\$ 9,999,204	\$ 9,979,300
United States Financing Corp.	0.000	2/8/2018	\$ 5,450,000	\$ 5,405,645	\$ 5,407,000
Federal Farm Credit Bank	0.000	2/13/2018	\$ 5,000,000	\$ 4,964,533	\$ 4,964,400
United States Treasury	3.500	2/15/2018	\$ 10,000,000	\$ 10,152,705	\$ 10,140,700
Cisco Systems Inc., MTN	1.400	2/28/2018	\$ 7,000,000	\$ 7,000,000	\$ 7,001,050
United States Treasury	2.750	2/28/2018	\$ 10,000,000	\$ 10,111,777	\$ 10,098,400
United States Treasury	2.750	2/28/2018	\$ 5,000,000	\$ 5,055,396	\$ 5,049,200
United States Treasury	0.750	2/28/2018	\$ 10,000,000	\$ 9,988,722	\$ 9,969,500
Chevron Corp., MTN	1.365	3/2/2018	\$ 4,000,000	\$ 4,000,000	\$ 3,998,960
Chevron Corp., MTN	1.365	3/2/2018	\$ 8,000,000	\$ 7,999,423	\$ 7,997,920
Chevron Corp., MTN	1.365	3/2/2018	\$ 1,000,000	\$ 999,805	\$ 999,740
Exxon Mobil Corp., MTN	1.305	3/6/2018	\$ 8,000,000	\$ 8,000,000	\$ 7,995,120
Berkshire Hathaway Inc., MTN	1.450	3/7/2018	\$ 2,000,000	\$ 1,999,730	\$ 2,000,780
Federal Home Loan Bank	1.375	3/9/2018	\$ 10,000,000	\$ 10,046,494	\$ 10,010,000
Federal Home Loan Bank	0.875	3/19/2018	\$ 13,495,000	\$ 13,467,674	\$ 13,460,588
Federal Home Loan Bank	0.875	3/19/2018	\$ 3,370,000	\$ 3,363,304	\$ 3,361,407
Federal Home Loan Bank	0.875	3/19/2018	\$ 3,335,000	\$ 3,329,387	\$ 3,326,496
Federal Home Loan Bank	0.875	3/19/2018	\$ 3,250,000	\$ 3,246,887	\$ 3,241,713
Federal National Mortgage Assoc.	0.875	3/28/2018	\$ 3,870,000	\$ 3,874,967	\$ 3,859,783

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Federal National Mortgage Assoc.	0.875	3/28/2018	\$ 3,075,000	\$ 3,078,949	\$ 3,066,882
Federal National Mortgage Assoc.	0.875	3/28/2018	\$ 10,000,000	\$ 9,985,288	\$ 9,973,600
Federal National Mortgage Assoc.	0.875	3/28/2018	\$ 2,042,000	\$ 2,038,903	\$ 2,036,609
Federal National Mortgage Assoc.	0.875	3/28/2018	\$ 1,660,000	\$ 1,656,467	\$ 1,655,618
Federal National Mortgage Assoc.	0.875	3/28/2018	\$ 2,166,000	\$ 2,162,242	\$ 2,160,282
United States Treasury	0.000	3/29/2018	\$ 10,000,000	\$ 9,924,445	\$ 9,915,800
Federal Home Loan Bank	0.875	4/12/2018	\$ 10,000,000	\$ 9,999,742	\$ 9,972,500
Federal Farm Credit Bank	0.750	4/18/2018	\$ 10,000,000	\$ 9,979,778	\$ 9,960,300
Wells Fargo Co., MTN	0.000	4/23/2018	\$ 10,979,000	\$ 10,984,911	\$ 11,026,759
Federal Home Loan Bank	1.125	4/25/2018	\$ 5,000,000	\$ 4,999,403	\$ 4,994,550
Federal Home Loan Bank	1.125	4/25/2018	\$ 3,000,000	\$ 2,999,237	\$ 2,996,730
Federal Home Loan Bank	1.125	4/25/2018	\$ 3,000,000	\$ 2,999,642	\$ 2,996,730
Federal National Mortgage Assoc.	1.000	4/30/2018	\$ 5,000,000	\$ 5,000,000	\$ 4,987,000
Federal National Mortgage Assoc.	1.000	4/30/2018	\$ 4,525,000	\$ 4,506,458	\$ 4,513,235
Apple Inc., MTN	1.000	5/3/2018	\$ 10,000,000	\$ 9,970,971	\$ 9,963,800
Federal Home Loan Mortgage Corp.	0.900	5/10/2018	\$ 13,850,000	\$ 13,844,549	\$ 13,816,899
United States Financing Corp.	0.000	5/11/2018	\$ 6,060,000	\$ 5,997,105	\$ 5,984,977
United States Financing Corp.	0.000	5/11/2018	\$ 3,000,000	\$ 2,968,864	\$ 2,962,860
United States Financing Corp.	0.000	5/11/2018	\$ 2,000,000	\$ 1,979,430	\$ 1,975,240
Federal Farm Credit Bank	0.730	5/14/2018	\$ 15,000,000	\$ 14,967,521	\$ 14,945,700
Federal National Mortgage Assoc.	0.875	5/21/2018	\$ 10,000,000	\$ 9,974,312	\$ 9,965,800
Federal National Mortgage Assoc.	0.875	5/21/2018	\$ 10,000,000	\$ 10,007,205	\$ 9,965,800
Federal National Mortgage Assoc.	0.875	5/21/2018	\$ 13,475,000	\$ 13,435,933	\$ 13,428,916
Federal National Mortgage Assoc.	0.875	5/21/2018	\$ 10,000,000	\$ 9,974,334	\$ 9,965,800
Federal National Mortgage Assoc.	0.875	5/21/2018	\$ 10,000,000	\$ 10,003,427	\$ 9,965,800
United States Treasury	2.375	5/31/2018	\$ 5,000,000	\$ 5,054,747	\$ 5,048,050
United States Treasury	2.375	5/31/2018	\$ 5,000,000	\$ 5,053,794	\$ 5,048,050
United States Treasury	2.375	5/31/2018	\$ 10,000,000	\$ 10,104,533	\$ 10,096,100
United States Treasury	1.000	5/31/2018	\$ 10,000,000	\$ 10,014,771	\$ 9,973,800
United States Treasury	1.000	5/31/2018	\$ 10,000,000	\$ 10,003,482	\$ 9,973,800

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Issuer	Coupon	Maturity	Par Value	Book Value	Market Value
United States Treasury	1.000	5/31/2018	\$ 15,000,000	\$ 15,021,464	\$ 14,960,700
Federal Home Loan Bank	1.250	6/8/2018	\$ 2,000,000	\$ 2,001,234	\$ 1,999,260
Federal Home Loan Bank	1.250	6/8/2018	\$ 5,000,000	\$ 5,003,887	\$ 4,998,150
Federal Home Loan Bank	1.250	6/8/2018	\$ 270,000	\$ 270,373	\$ 269,900
Federal Home Loan Bank	1.250	6/8/2018	\$ 15,000,000	\$ 15,010,140	\$ 14,994,450
Federal Home Loan Bank	1.250	6/8/2018	\$ 1,000,000	\$ 1,000,414	\$ 999,630
Federal Home Loan Bank	1.250	6/8/2018	\$ 5,000,000	\$ 5,020,658	\$ 4,998,150
Federal Home Loan Bank	1.250	6/8/2018	\$ 3,260,000	\$ 3,271,429	\$ 3,258,794
Federal Home Loan Bank	1.250	6/8/2018	\$ 6,000,000	\$ 6,019,557	\$ 5,997,780
Federal Home Loan Bank	1.250	6/8/2018	\$ 5,000,000	\$ 5,003,132	\$ 4,998,150
Federal Home Loan Bank	1.250	6/8/2018	\$ 10,000,000	\$ 10,007,147	\$ 9,996,300
Federal Home Loan Bank	4.750	6/8/2018	\$ 2,230,000	\$ 2,305,626	\$ 2,301,204
Federal Farm Credit Bank	1.300	6/11/2018	\$ 1,000,000	\$ 1,003,574	\$ 998,790
Federal Farm Credit Bank	0.875	6/13/2018	\$ 10,000,000	\$ 10,001,870	\$ 9,961,000
Federal Home Loan Mortgage Corp.	4.875	6/13/2018	\$ 9,080,000	\$ 9,412,887	\$ 9,385,814
Federal Home Loan Mortgage Corp.	4.875	6/13/2018	\$ 1,902,000	\$ 1,973,411	\$ 1,966,059
Federal Farm Credit Bank	1.170	6/14/2018	\$ 10,560,000	\$ 10,562,726	\$ 10,548,173
Federal National Mortgage Assoc.	1.300	6/27/2018	\$ 15,000,000	\$ 15,023,126	\$ 15,000,450
Federal National Mortgage Assoc.	0.850	7/13/2018	\$ 10,000,000	\$ 9,990,047	\$ 9,961,600
Toyota Motor Credit Corp., MTN	1.550	7/13/2018	\$ 3,000,000	\$ 2,999,119	\$ 3,005,220
Federal National Mortgage Assoc.	0.750	7/27/2018	\$ 5,000,000	\$ 4,990,594	\$ 4,972,200
3M Co., MTN	1.375	8/7/2018	\$ 5,000,000	\$ 4,996,728	\$ 4,996,500
Berkshire Hathaway Inc., MTN	1.150	8/15/2018	\$ 5,000,000	\$ 4,999,662	\$ 4,982,050
Federal Home Loan Bank	1.000	9/7/2018	\$ 5,750,000	\$ 5,749,485	\$ 5,720,560
Federal Farm Credit Bank	0.875	9/14/2018	\$ 15,000,000	\$ 15,016,120	\$ 14,916,900
Federal National Mortgage Assoc.	1.875	9/18/2018	\$ 20,000,000	\$ 20,146,316	\$ 20,124,800
Federal Farm Credit Bank	1.020	9/24/2018	\$ 20,000,000	\$ 19,965,228	\$ 19,916,200
Federal Home Loan Mortgage Corp.	0.875	10/12/2018	\$ 5,000,000	\$ 4,998,668	\$ 4,969,500
Federal Home Loan Mortgage Corp.	0.875	10/12/2018	\$ 5,000,000	\$ 4,998,668	\$ 4,969,500
Federal Home Loan Mortgage Corp.	0.875	10/12/2018	\$ 5,000,000	\$ 4,998,668	\$ 4,969,500

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Microsoft Co., MTN	1.300	11/3/2018	\$ 10,000,000	\$ 9,995,528	\$ 9,984,100
Microsoft Co., MTN	1.300	11/3/2018	\$ 4,000,000	\$ 3,997,005	\$ 3,993,640
Microsoft Co., MTN	1.300	11/3/2018	\$ 1,400,000	\$ 1,398,993	\$ 1,397,774
Federal Agricultural Mortgage Corp.	1.610	11/14/2018	\$ 5,000,000	\$ 5,023,482	\$ 5,018,450
US Bancorp, MTN	1.950	11/15/2018	\$ 1,955,000	\$ 1,974,519	\$ 1,965,049
Wells Fargo Bank, MTN	0.000	11/28/2018	\$ 10,000,000	\$ 10,000,000	\$ 10,042,300
Northwest Natural Gas Co., MTN	1.545	12/5/2018	\$ 23,000,000	\$ 23,000,000	\$ 22,961,590
Federal Agricultural Mortgage Corp.	0.000	12/27/2018	\$ 5,783,000	\$ 5,682,726	\$ 5,653,114
Federal Home Loan Bank	1.250	1/16/2019	\$ 5,000,000	\$ 4,999,853	\$ 4,989,850
Federal Home Loan Bank	1.250	1/16/2019	\$ 10,000,000	\$ 9,999,707	\$ 9,979,700
Federal National Mortgage Assoc.	1.375	1/28/2019	\$ 5,000,000	\$ 4,998,400	\$ 4,999,300
Federal National Mortgage Assoc.	0.000	2/1/2019	\$ 5,000,000	\$ 4,841,390	\$ 4,863,650
Toyota Motor Credit Corp., MTN	1.700	2/19/2019	\$ 5,000,000	\$ 4,999,673	\$ 5,005,950
Apple Inc., MTN	1.700	2/22/2019	\$ 3,000,000	\$ 2,999,719	\$ 3,008,250
Federal Home Loan Mortgage Corp.	1.375	2/28/2019	\$ 5,000,000	\$ 5,000,000	\$ 4,996,700
Federal Home Loan Bank	1.375	3/18/2019	\$ 10,000,000	\$ 9,980,306	\$ 9,995,600
Federal Home Loan Mortgage Corp.	1.125	4/15/2019	\$ 10,000,000	\$ 9,998,072	\$ 9,955,100
Federal Home Loan Mortgage Corp.	1.125	4/15/2019	\$ 5,000,000	\$ 4,999,036	\$ 4,977,550
Toyota Motor Credit Corp., MTN	2.000	4/26/2019	\$ 12,165,000	\$ 12,162,535	\$ 12,043,350
US Bank NA, MTN	1.400	4/26/2019	\$ 7,000,000	\$ 6,988,180	\$ 6,956,880
Toyota Motor Credit Corp., MTN	1.400	5/20/2019	\$ 5,000,000	\$ 4,995,592	\$ 4,969,750
Toyota Motor Credit Corp., MTN	0.000	5/20/2019	\$ 8,000,000	\$ 8,000,000	\$ 8,002,560
Federal Agricultural Mortgage Corp.	1.420	5/22/2019	\$ 10,000,000	\$ 9,996,295	\$ 9,983,000
Wells Fargo Bank, MTN	1.750	5/24/2019	\$ 7,000,000	\$ 6,998,080	\$ 6,986,420
Federal Home Loan Bank	1.375	5/28/2019	\$ 3,000,000	\$ 2,994,700	\$ 2,996,790
Federal Home Loan Bank	1.375	5/28/2019	\$ 3,000,000	\$ 2,994,700	\$ 2,996,790
Federal Home Loan Bank	1.375	5/28/2019	\$ 5,000,000	\$ 4,991,166	\$ 4,994,650
Federal Home Loan Bank	1.375	5/28/2019	\$ 5,000,000	\$ 4,991,166	\$ 4,994,650
Federal Home Loan Bank	1.375	5/28/2019	\$ 5,000,000	\$ 4,991,166	\$ 4,994,650
Federal Home Loan Mortgage Corp.	1.125	5/28/2019	\$ 6,000,000	\$ 5,980,506	\$ 5,945,820

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Federal Home Loan Mortgage Corp.	1.125	5/28/2019	\$ 1,390,000	\$ 1,385,325	\$ 1,377,448
Federal Home Loan Mortgage Corp.	1.300	5/28/2019	\$ 10,600,000	\$ 10,599,190	\$ 10,537,884
Federal Home Loan Mortgage Corp.	1.750	5/30/2019	\$ 10,000,000	\$ 10,054,109	\$ 10,067,400
Federal Farm Credit Bank	1.300	6/6/2019	\$ 10,000,000	\$ 10,000,000	\$ 9,917,200
Federal Farm Credit Bank	1.375	6/6/2019	\$ 11,300,000	\$ 11,300,000	\$ 11,260,224
Federal Farm Credit Bank	1.375	6/6/2019	\$ 11,800,000	\$ 11,785,764	\$ 11,758,464
Federal Home Loan Mortgage Corp.	1.180	6/14/2019	\$ 20,000,000	\$ 20,000,000	\$ 19,834,200
Federal National Mortgage Assoc.	1.750	6/20/2019	\$ 3,594,000	\$ 3,629,127	\$ 3,617,613
Federal Home Loan Mortgage Corp.	0.875	7/19/2019	\$ 3,000,000	\$ 2,995,028	\$ 2,964,240
Federal Home Loan Mortgage Corp.	0.875	7/19/2019	\$ 5,000,000	\$ 4,991,712	\$ 4,940,400
Apple Inc., MTN	1.100	8/2/2019	\$ 5,000,000	\$ 4,996,513	\$ 4,946,600
Federal National Mortgage Assoc.	0.875	8/2/2019	\$ 5,000,000	\$ 4,994,152	\$ 4,939,900
Federal Home Loan Bank	0.875	8/5/2019	\$ 10,000,000	\$ 9,986,590	\$ 9,877,800
Microsoft Co., MTN	1.100	8/8/2019	\$ 7,000,000	\$ 6,994,940	\$ 6,917,050
Cisco Systems Inc., MTN	1.400	9/20/2019	\$ 10,000,000	\$ 9,991,778	\$ 9,931,200
JP Morgan Chase Bank NA, MTN	1.650	9/23/2019	\$ 2,290,000	\$ 2,278,096	\$ 2,277,222
Federal Home Loan Bank	1.000	9/26/2019	\$ 5,000,000	\$ 4,996,804	\$ 4,949,200
Federal Farm Credit Bank	1.550	9/27/2019	\$ 15,000,000	\$ 14,993,642	\$ 14,983,650
Federal Home Loan Mortgage Corp.	1.250	10/2/2019	\$ 15,000,000	\$ 14,880,835	\$ 14,917,500
Federal National Mortgage Assoc.	0.000	10/9/2019	\$ 5,000,000	\$ 4,803,405	\$ 4,796,400
Federal National Mortgage Assoc.	0.000	10/9/2019	\$ 4,035,000	\$ 3,858,434	\$ 3,870,695
Federal National Mortgage Assoc.	0.000	10/9/2019	\$ 10,000,000	\$ 9,594,200	\$ 9,592,800
Federal National Mortgage Assoc.	1.200	10/18/2019	\$ 3,000,000	\$ 2,981,154	\$ 2,970,840
Wells Fargo Bank, MTN	2.150	12/6/2019	\$ 10,000,000	\$ 9,988,786	\$ 10,046,300
Federal Farm Credit Bank	1.500	12/19/2019	\$ 6,250,000	\$ 6,222,990	\$ 6,237,750
Federal Farm Credit Bank	1.250	2/10/2020	\$ 17,550,000	\$ 17,428,803	\$ 17,357,477
Private Export Funding Corp.	2.250	3/15/2020	\$ 10,000,000	\$ 10,073,856	\$ 10,134,800
Private Export Funding Corp.	2.250	3/15/2020	\$ 1,000,000	\$ 1,014,112	\$ 1,013,480
Federal Home Loan Mortgage Corp.	1.375	4/20/2020	\$ 5,000,000	\$ 4,984,008	\$ 4,970,450
Federal Home Loan Mortgage Corp.	1.375	4/20/2020	\$ 5,000,000	\$ 4,984,008	\$ 4,970,450

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Issuer	Coupon	Maturity	Par Value	Book Value	Market Value
Federal Agricultural Mortgage Corp.	1.610	5/29/2020	\$ 10,000,000	\$ 9,994,026	\$ 9,971,200
Federal Agricultural Mortgage Corp.	1.610	5/29/2020	\$ 14,500,000	\$ 14,485,508	\$ 14,458,240
Federal National Mortgage Assoc.	1.650	6/9/2020	\$ 20,000,000	\$ 20,000,000	\$ 19,957,600
Federal Farm Credit Bank	1.800	6/15/2020	\$ 2,905,000	\$ 2,908,367	\$ 2,915,516
Federal Home Loan Mortgage Corp.	1.870	9/15/2020	\$ 15,000,000	\$ 15,000,000	\$ 15,001,050
Federal Agricultural Mortgage Corp.	1.900	2/22/2021	\$ 10,000,000	\$ 9,993,020	\$ 10,013,200
Federal National Mortgage Assoc.	2.000	2/24/2021	\$ 6,675,000	\$ 6,674,390	\$ 6,664,787
Federal National Mortgage Assoc.	1.950	6/9/2021	\$ 25,000,000	\$ 25,000,000	\$ 24,812,000
Federal Home Loan Bank	1.125	7/14/2021	\$ 5,000,000	\$ 4,980,087	\$ 4,871,850
Federal Home Loan Mortgage Corp.	2.220	5/16/2022	\$ 15,000,000	\$ 15,000,000	\$ 14,969,100
			<u>\$ 1,528,919,000</u>	<u>\$ 1,528,249,013</u>	<u>\$ 1,525,526,914</u>

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

(Muni) = Municipal Bond

CITY OF PORTLAND, OREGON

June 30, 2017

(Unaudited)

BANK DEPOSITS

Operating Accounts (DDA*)

BANK / CREDIT UNION	DEPOSIT
Key Bank	255,627
US Bank	695,066
Wells Fargo Bank	17,510,606
<i>SUBTOTAL DDA Accounts</i>	<i>18,461,299</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	1,342,965
Albina Community Bank	245,133
Columbia State Bank	9,503
Beneficial State Bank	249,815
OnPoint Community Credit Union	249,643
Pacific Continental Bank	494,765
Willamette Community Bank	1,026,304
The Commerce Bank of Oregon	250,289
Umpqua Bank	245,779
Unitus Community Credit Union	249,512
US Bank	19,187
Wells Fargo Bank	6,382
<i>SUBTOTAL Interest Bearing Accounts / CD's</i>	<i>4,389,278</i>
TOTAL BANK DEPOSITS	\$22,850,577

CITY OF PORTLAND, OREGON

June 30, 2017
(Unaudited)

