

# CITY OF PORTLAND, OREGON

July 31, 2017

(Unaudited)

## INVESTMENT PORTFOLIO SUMMARY

<b>PORTFOLIO MARKET VALUE</b>	\$ 1,596,626,717
<b>NET PORTFOLIO YIELD (mo. avg.)</b>	1.14%
<b>WEIGHTED AVERAGE MATURITY/days (mo. avg.)</b>	431

<b>Investment Type</b>	<b>Par Value</b>	<b>Book Value</b>	<b>Market Value</b>	<b>%</b>
US Treasury Securities	140,000,000	140,449,355	140,271,950	8.8%
US Government Agency Securities	1,006,001,000	1,005,123,028	1,003,604,549	62.9%
Repurchase Agreements	-	-	-	0.0%
Bank Deposits & Interest Bearing Accounts	55,855,511	55,855,511	55,855,511	3.5%
Bankers Acceptances	-	-	-	0.0%
Commercial Paper	35,000,000	34,956,396	34,960,950	2.2%
Corporate Bonds	316,103,000	316,083,801	316,010,758	19.8%
Corp. Debt Guaranteed by US Govt. or Agencies	-	-	-	0.0%
Municipal Bonds	-	-	-	0.0%
State of Oregon - Local Government Investment Pool (LGIP)	45,922,998	45,922,998	45,922,998	2.9%
<b>TOTAL</b>	<b>1,598,882,510</b>	<b>1,598,391,090</b>	<b>1,596,626,717</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.	295,232,000	294,383,756	293,965,413	18.4%
Federal Home Loan Bank	264,729,000	264,836,860	264,466,320	16.6%
Federal Home Loan Mortgage Corp.	181,882,000	182,200,708	181,755,032	11.4%
Federal Farm Credit Bank	171,365,000	171,117,322	170,782,501	10.7%
United States Treasury	140,000,000	140,449,355	140,271,950	8.8%
Federal Agricultural Mortgage Corp.	65,283,000	65,130,436	65,125,709	4.1%
Wells Fargo	62,979,000	62,970,362	63,153,597	4.0%
US Bank	36,955,000	36,973,690	36,938,117	2.3%
Toyota Motor Credit Corp.	33,165,000	33,157,326	33,103,765	2.1%
Chevron Corp.	33,000,000	32,989,445	32,977,620	2.1%

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Issuer	Coupon	Maturity	Par Value	Book Value	Market Value
Federal Home Loan Bank	0.000	8/2/2017	\$ 10,000,000	\$ 9,999,444	\$ 9,999,700
Federal Farm Credit Bank	0.750	8/3/2017	\$ 10,000,000	\$ 9,999,946	\$ 9,999,800
IBM Co., MTN	0.000	8/18/2017	\$ 5,000,000	\$ 5,000,000	\$ 5,000,950
Federal Home Loan Bank	0.750	8/28/2017	\$ 5,000,000	\$ 4,999,599	\$ 4,998,650
Federal Home Loan Bank	0.750	8/28/2017	\$ 5,000,000	\$ 4,999,599	\$ 4,998,650
Federal Home Loan Bank	0.000	8/30/2017	\$ 10,584,000	\$ 10,576,459	\$ 10,575,427
Federal Home Loan Bank	0.000	8/31/2017	\$ 10,000,000	\$ 9,992,100	\$ 9,991,700
Wells Fargo Co., MTN	1.400	9/8/2017	\$ 15,000,000	\$ 14,999,058	\$ 15,000,000
Wells Fargo Co., MTN	1.400	9/8/2017	\$ 10,000,000	\$ 9,999,661	\$ 10,000,000
US Bank NA, MTN	1.375	9/11/2017	\$ 5,000,000	\$ 4,999,896	\$ 5,000,350
JP Morgan Securities LLC, CP	1.390	9/14/2017	\$ 20,000,000	\$ 19,965,250	\$ 19,969,200
General Electric Capital Corp., MTN	5.625	9/15/2017	\$ 9,250,000	\$ 9,296,013	\$ 9,295,880
General Electric Capital Corp., MTN	5.625	9/15/2017	\$ 4,000,000	\$ 4,019,686	\$ 4,019,840
United States Treasury	1.000	9/15/2017	\$ 15,000,000	\$ 15,004,477	\$ 14,998,950
Federal National Mortgage Assoc.	1.000	9/20/2017	\$ 13,959,000	\$ 13,962,576	\$ 13,955,510
Federal National Mortgage Assoc.	1.000	9/20/2017	\$ 3,625,000	\$ 3,625,900	\$ 3,624,094
Federal National Mortgage Assoc.	1.000	9/20/2017	\$ 26,900,000	\$ 26,901,794	\$ 26,893,275
Federal National Mortgage Assoc.	1.000	9/27/2017	\$ 5,000,000	\$ 4,999,101	\$ 4,998,550
Federal Home Loan Bank	0.625	10/26/2017	\$ 3,000,000	\$ 2,999,249	\$ 2,996,550
Federal National Mortgage Assoc.	0.875	10/26/2017	\$ 17,631,000	\$ 17,632,845	\$ 17,621,127
The Coca-Cola Co., MTN	0.875	10/27/2017	\$ 2,000,000	\$ 1,999,895	\$ 1,997,900
United States Treasury	1.875	10/31/2017	\$ 10,000,000	\$ 10,025,823	\$ 10,019,000
Johnson & Johnson, MTN	1.125	11/21/2017	\$ 10,000,000	\$ 9,999,195	\$ 9,992,600
Federal Home Loan Mortgage Corp.	0.950	11/24/2017	\$ 8,060,000	\$ 8,060,000	\$ 8,056,373
United States Treasury	0.625	11/30/2017	\$ 15,000,000	\$ 14,988,470	\$ 14,975,550
Chevron Corp., MTN	1.104	12/5/2017	\$ 15,000,000	\$ 14,990,649	\$ 14,985,750
Chevron Corp., MTN	1.104	12/5/2017	\$ 5,000,000	\$ 4,999,470	\$ 4,995,250
Intel Corp., MTN	1.350	12/15/2017	\$ 8,340,000	\$ 8,336,699	\$ 8,340,584
Intel Corp., MTN	1.350	12/15/2017	\$ 3,884,000	\$ 3,882,212	\$ 3,884,272
Precision Castparts Corp., MTN	1.250	1/15/2018	\$ 4,840,000	\$ 4,834,643	\$ 4,835,402

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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.	0.000	1/18/2018	\$ 10,000,000	\$ 9,950,125	\$ 9,947,100
US Bank NA, MTN	1.350	1/26/2018	\$ 1,000,000	\$ 1,000,778	\$ 999,550
US Bank NA, MTN	1.350	1/26/2018	\$ 5,000,000	\$ 4,998,767	\$ 4,997,750
US Bank NA, MTN	1.450	1/29/2018	\$ 7,000,000	\$ 6,998,511	\$ 7,001,190
US Bank NA, MTN	1.450	1/29/2018	\$ 5,000,000	\$ 5,008,145	\$ 5,000,850
US Bank NA, MTN	1.450	1/29/2018	\$ 5,000,000	\$ 5,005,637	\$ 5,000,850
Federal Home Loan Bank	0.875	1/30/2018	\$ 10,000,000	\$ 9,999,322	\$ 9,984,100
United States Financing Corp.	0.000	2/8/2018	\$ 5,450,000	\$ 5,411,952	\$ 5,410,106
Federal Farm Credit Bank	0.000	2/13/2018	\$ 5,000,000	\$ 4,969,356	\$ 4,969,250
United States Treasury	3.500	2/15/2018	\$ 10,000,000	\$ 10,132,123	\$ 10,125,800
Cisco Systems Inc., MTN	1.400	2/28/2018	\$ 7,000,000	\$ 7,000,000	\$ 7,003,640
United States Treasury	2.750	2/28/2018	\$ 10,000,000	\$ 10,097,517	\$ 10,090,600
United States Treasury	2.750	2/28/2018	\$ 5,000,000	\$ 5,048,329	\$ 5,045,300
United States Treasury	0.750	2/28/2018	\$ 10,000,000	\$ 9,990,161	\$ 9,975,000
Chevron Corp., MTN	1.365	3/2/2018	\$ 1,000,000	\$ 999,830	\$ 999,740
Chevron Corp., MTN	1.365	3/2/2018	\$ 8,000,000	\$ 7,999,497	\$ 7,997,920
Chevron Corp., MTN	1.365	3/2/2018	\$ 4,000,000	\$ 4,000,000	\$ 3,998,960
Exxon Mobil Corp., MTN	1.305	3/6/2018	\$ 8,000,000	\$ 8,000,000	\$ 7,995,920
Berkshire Hathaway Inc., MTN	1.450	3/7/2018	\$ 2,000,000	\$ 1,999,763	\$ 2,001,620
Federal Home Loan Bank	1.375	3/9/2018	\$ 10,000,000	\$ 10,040,706	\$ 10,009,600
Federal Home Loan Bank	0.875	3/19/2018	\$ 3,370,000	\$ 3,364,106	\$ 3,362,923
Federal Home Loan Bank	0.875	3/19/2018	\$ 3,335,000	\$ 3,330,058	\$ 3,327,997
Federal Home Loan Bank	0.875	3/19/2018	\$ 13,495,000	\$ 13,470,945	\$ 13,466,661
Federal Home Loan Bank	0.875	3/19/2018	\$ 3,250,000	\$ 3,247,260	\$ 3,243,175
Federal National Mortgage Assoc.	0.875	3/28/2018	\$ 3,870,000	\$ 3,874,393	\$ 3,861,525
Federal National Mortgage Assoc.	0.875	3/28/2018	\$ 3,075,000	\$ 3,078,492	\$ 3,068,266
Federal National Mortgage Assoc.	0.875	3/28/2018	\$ 10,000,000	\$ 9,986,990	\$ 9,978,100
Federal National Mortgage Assoc.	0.875	3/28/2018	\$ 2,042,000	\$ 2,039,261	\$ 2,037,528
Federal National Mortgage Assoc.	0.875	3/28/2018	\$ 1,660,000	\$ 1,656,876	\$ 1,656,365
Federal National Mortgage Assoc.	0.875	3/28/2018	\$ 2,166,000	\$ 2,162,676	\$ 2,161,256

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United States Treasury	0.000	3/29/2018	\$ 10,000,000	\$ 9,933,056	\$ 9,925,200
Federal Home Loan Bank	0.875	4/12/2018	\$ 10,000,000	\$ 9,999,770	\$ 9,978,600
Federal Farm Credit Bank	0.750	4/18/2018	\$ 10,000,000	\$ 9,981,955	\$ 9,965,700
Wells Fargo Co., MTN	0.000	4/23/2018	\$ 10,979,000	\$ 10,984,294	\$ 11,022,477
Federal Home Loan Bank	1.125	4/25/2018	\$ 3,000,000	\$ 2,999,679	\$ 2,997,150
Federal Home Loan Bank	1.125	4/25/2018	\$ 5,000,000	\$ 4,999,465	\$ 4,995,250
Federal Home Loan Bank	1.125	4/25/2018	\$ 3,000,000	\$ 2,999,318	\$ 2,997,150
Federal National Mortgage Assoc.	1.000	4/30/2018	\$ 5,000,000	\$ 5,000,000	\$ 4,986,700
Federal National Mortgage Assoc.	1.000	4/30/2018	\$ 4,525,000	\$ 4,508,374	\$ 4,512,964
Apple Inc., MTN	1.000	5/3/2018	\$ 10,000,000	\$ 9,973,941	\$ 9,971,800
Federal Home Loan Mortgage Corp.	0.900	5/10/2018	\$ 13,850,000	\$ 13,845,094	\$ 13,805,680
United States Financing Corp.	0.000	5/11/2018	\$ 6,060,000	\$ 6,003,374	\$ 5,990,977
United States Financing Corp.	0.000	5/11/2018	\$ 3,000,000	\$ 2,971,968	\$ 2,965,830
United States Financing Corp.	0.000	5/11/2018	\$ 2,000,000	\$ 1,981,480	\$ 1,977,220
Federal Farm Credit Bank	0.730	5/14/2018	\$ 15,000,000	\$ 14,970,727	\$ 14,956,050
Federal National Mortgage Assoc.	0.875	5/21/2018	\$ 10,000,000	\$ 10,003,096	\$ 9,968,900
Federal National Mortgage Assoc.	0.875	5/21/2018	\$ 13,475,000	\$ 13,439,706	\$ 13,433,093
Federal National Mortgage Assoc.	0.875	5/21/2018	\$ 10,000,000	\$ 9,976,813	\$ 9,968,900
Federal National Mortgage Assoc.	0.875	5/21/2018	\$ 10,000,000	\$ 9,976,793	\$ 9,968,900
Federal National Mortgage Assoc.	0.875	5/21/2018	\$ 10,000,000	\$ 10,006,509	\$ 9,968,900
United States Treasury	2.375	5/31/2018	\$ 10,000,000	\$ 10,094,859	\$ 10,093,800
United States Treasury	2.375	5/31/2018	\$ 5,000,000	\$ 5,048,816	\$ 5,046,900
United States Treasury	2.375	5/31/2018	\$ 5,000,000	\$ 5,049,681	\$ 5,046,900
United States Treasury	1.000	5/31/2018	\$ 10,000,000	\$ 10,003,160	\$ 9,979,700
United States Treasury	1.000	5/31/2018	\$ 10,000,000	\$ 10,013,404	\$ 9,979,700
United States Treasury	1.000	5/31/2018	\$ 15,000,000	\$ 15,019,478	\$ 14,969,550
Federal Home Loan Bank	1.250	6/8/2018	\$ 6,000,000	\$ 6,017,764	\$ 5,999,640
Federal Home Loan Bank	1.250	6/8/2018	\$ 5,185,000	\$ 5,184,255	\$ 5,184,689
Federal Home Loan Bank	1.250	6/8/2018	\$ 3,260,000	\$ 3,270,381	\$ 3,259,804
Federal Home Loan Bank	1.250	6/8/2018	\$ 10,000,000	\$ 10,006,492	\$ 9,999,400

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Federal Home Loan Bank	1.250	6/8/2018	\$ 270,000	\$ 270,339	\$ 269,984
Federal Home Loan Bank	1.250	6/8/2018	\$ 5,000,000	\$ 5,003,530	\$ 4,999,700
Federal Home Loan Bank	1.250	6/8/2018	\$ 5,000,000	\$ 5,002,845	\$ 4,999,700
Federal Home Loan Bank	1.250	6/8/2018	\$ 5,000,000	\$ 5,018,763	\$ 4,999,700
Federal Home Loan Bank	1.250	6/8/2018	\$ 2,000,000	\$ 2,001,121	\$ 1,999,880
Federal Home Loan Bank	1.250	6/8/2018	\$ 15,000,000	\$ 15,009,210	\$ 14,999,100
Federal Home Loan Bank	1.250	6/8/2018	\$ 1,000,000	\$ 1,000,376	\$ 999,940
Federal Home Loan Bank	4.750	6/8/2018	\$ 2,230,000	\$ 2,298,690	\$ 2,296,186
Federal Farm Credit Bank	1.300	6/11/2018	\$ 1,000,000	\$ 1,003,249	\$ 999,290
Federal Farm Credit Bank	0.875	6/13/2018	\$ 10,000,000	\$ 10,001,701	\$ 9,966,300
Federal Home Loan Mortgage Corp.	4.875	6/13/2018	\$ 3,000,000	\$ 3,092,835	\$ 3,093,330
Federal Home Loan Mortgage Corp.	4.875	6/13/2018	\$ 1,902,000	\$ 1,966,957	\$ 1,961,171
Federal Home Loan Mortgage Corp.	4.875	6/13/2018	\$ 9,080,000	\$ 9,382,801	\$ 9,362,479
Federal Farm Credit Bank	1.170	6/14/2018	\$ 10,560,000	\$ 10,562,481	\$ 10,553,558
Federal National Mortgage Assoc.	1.300	6/27/2018	\$ 15,000,000	\$ 15,021,118	\$ 15,005,850
Federal National Mortgage Assoc.	0.850	7/13/2018	\$ 10,000,000	\$ 9,990,874	\$ 9,969,000
Toyota Motor Credit Corp., MTN	1.550	7/13/2018	\$ 3,000,000	\$ 2,999,192	\$ 3,001,920
Federal National Mortgage Assoc.	0.750	7/27/2018	\$ 5,000,000	\$ 4,991,347	\$ 4,973,000
3M Co., MTN	1.375	8/7/2018	\$ 5,000,000	\$ 4,996,983	\$ 5,000,350
Berkshire Hathaway Inc., MTN	1.150	8/15/2018	\$ 5,000,000	\$ 4,999,688	\$ 4,986,450
Federal Home Loan Bank	1.000	9/7/2018	\$ 5,750,000	\$ 5,749,523	\$ 5,725,045
Federal Farm Credit Bank	0.875	9/14/2018	\$ 15,000,000	\$ 15,014,968	\$ 14,923,650
Federal National Mortgage Assoc.	1.875	9/18/2018	\$ 20,000,000	\$ 20,135,960	\$ 20,130,800
Federal Farm Credit Bank	1.020	9/24/2018	\$ 20,000,000	\$ 19,967,656	\$ 19,930,600
Federal Home Loan Mortgage Corp.	0.875	10/12/2018	\$ 5,000,000	\$ 4,998,757	\$ 4,973,800
Federal Home Loan Mortgage Corp.	0.875	10/12/2018	\$ 5,000,000	\$ 4,998,757	\$ 4,973,800
Federal Home Loan Mortgage Corp.	0.875	10/12/2018	\$ 5,000,000	\$ 4,998,757	\$ 4,973,800
Microsoft Co., MTN	1.300	11/3/2018	\$ 4,000,000	\$ 3,997,197	\$ 3,996,560
Microsoft Co., MTN	1.300	11/3/2018	\$ 1,400,000	\$ 1,399,058	\$ 1,398,796
Microsoft Co., MTN	1.300	11/3/2018	\$ 10,000,000	\$ 9,995,815	\$ 9,991,400

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Federal Agricultural Mortgage Corp.	1.610	11/14/2018	\$ 5,000,000	\$ 5,022,009	\$ 5,020,100
US Bancorp, MTN	1.950	11/15/2018	\$ 1,955,000	\$ 1,973,217	\$ 1,965,577
Wells Fargo Bank, MTN	0.000	11/28/2018	\$ 10,000,000	\$ 10,000,000	\$ 10,043,000
Northwest Natural Gas Co., MTN	1.545	12/5/2018	\$ 23,000,000	\$ 23,000,000	\$ 22,974,470
Federal Agricultural Mortgage Corp.	0.000	12/27/2018	\$ 5,783,000	\$ 5,688,515	\$ 5,662,829
Federal Home Loan Bank	1.250	1/16/2019	\$ 5,000,000	\$ 4,999,861	\$ 4,993,350
Federal Home Loan Bank	1.250	1/16/2019	\$ 10,000,000	\$ 9,999,723	\$ 9,986,700
Federal National Mortgage Assoc.	1.375	1/28/2019	\$ 5,000,000	\$ 4,998,488	\$ 5,001,600
Federal National Mortgage Assoc.	0.000	2/1/2019	\$ 5,000,000	\$ 4,850,002	\$ 4,872,500
Toyota Motor Credit Corp., MTN	1.700	2/19/2019	\$ 5,000,000	\$ 4,999,690	\$ 5,012,150
Apple Inc., MTN	1.700	2/22/2019	\$ 3,000,000	\$ 2,999,734	\$ 3,011,370
Federal Home Loan Mortgage Corp.	1.375	2/28/2019	\$ 5,000,000	\$ 5,000,000	\$ 5,000,100
Federal Home Loan Bank	1.375	3/18/2019	\$ 10,000,000	\$ 9,981,294	\$ 10,003,500
Federal Home Loan Mortgage Corp.	1.125	4/15/2019	\$ 5,000,000	\$ 4,999,082	\$ 4,980,400
Federal Home Loan Mortgage Corp.	1.125	4/15/2019	\$ 10,000,000	\$ 9,998,165	\$ 9,960,800
Toyota Motor Credit Corp., MTN	2.000	4/26/2019	\$ 12,165,000	\$ 12,162,651	\$ 12,065,125
US Bank NA, MTN	1.400	4/26/2019	\$ 7,000,000	\$ 6,988,739	\$ 6,972,000
Toyota Motor Credit Corp., MTN	1.400	5/20/2019	\$ 5,000,000	\$ 4,995,793	\$ 4,984,650
Toyota Motor Credit Corp., MTN	0.000	5/20/2019	\$ 8,000,000	\$ 8,000,000	\$ 8,039,920
Federal Agricultural Mortgage Corp.	1.420	5/22/2019	\$ 10,000,000	\$ 9,996,463	\$ 9,991,000
Wells Fargo Bank, MTN	1.750	5/24/2019	\$ 7,000,000	\$ 6,998,167	\$ 7,015,120
Federal Home Loan Bank	1.375	5/28/2019	\$ 5,000,000	\$ 4,991,564	\$ 4,999,600
Federal Home Loan Bank	1.375	5/28/2019	\$ 5,000,000	\$ 4,991,564	\$ 4,999,600
Federal Home Loan Bank	1.375	5/28/2019	\$ 5,000,000	\$ 4,991,564	\$ 4,999,600
Federal Home Loan Bank	1.375	5/28/2019	\$ 3,000,000	\$ 2,994,938	\$ 2,999,760
Federal Home Loan Bank	1.375	5/28/2019	\$ 3,000,000	\$ 2,994,938	\$ 2,999,760
Federal Home Loan Mortgage Corp.	1.125	5/28/2019	\$ 1,390,000	\$ 1,385,536	\$ 1,378,963
Federal Home Loan Mortgage Corp.	1.125	5/28/2019	\$ 6,000,000	\$ 5,981,384	\$ 5,952,360
Federal Home Loan Mortgage Corp.	1.300	5/28/2019	\$ 10,600,000	\$ 10,599,227	\$ 10,548,166
Federal Home Loan Mortgage Corp.	1.750	5/30/2019	\$ 10,000,000	\$ 10,051,677	\$ 10,069,500

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Federal Farm Credit Bank	1.300	6/6/2019	\$ 10,000,000	\$ 10,000,000	\$ 9,927,800
Federal Farm Credit Bank	1.375	6/6/2019	\$ 11,800,000	\$ 11,786,398	\$ 11,768,966
Federal Farm Credit Bank	1.375	6/6/2019	\$ 11,300,000	\$ 11,300,000	\$ 11,270,281
Federal Home Loan Bank	1.625	6/14/2019	\$ 5,000,000	\$ 5,014,695	\$ 5,018,450
Federal Home Loan Bank	1.625	6/14/2019	\$ 10,000,000	\$ 10,031,268	\$ 10,036,900
Federal Home Loan Bank	1.625	6/14/2019	\$ 10,000,000	\$ 10,030,503	\$ 10,036,900
Federal Home Loan Mortgage Corp.	1.180	6/14/2019	\$ 20,000,000	\$ 20,000,000	\$ 19,855,600
Federal National Mortgage Assoc.	1.750	6/20/2019	\$ 3,594,000	\$ 3,627,594	\$ 3,617,720
Federal Home Loan Mortgage Corp.	0.875	7/19/2019	\$ 5,000,000	\$ 4,992,060	\$ 4,948,850
Federal Home Loan Mortgage Corp.	0.875	7/19/2019	\$ 3,000,000	\$ 2,995,237	\$ 2,969,310
Apple Inc., MTN	1.100	8/2/2019	\$ 5,000,000	\$ 4,996,656	\$ 4,952,600
Federal National Mortgage Assoc.	0.875	8/2/2019	\$ 5,000,000	\$ 4,994,393	\$ 4,946,100
Federal Home Loan Bank	0.875	8/5/2019	\$ 10,000,000	\$ 9,987,140	\$ 9,893,500
Microsoft Co., MTN	1.100	8/8/2019	\$ 7,000,000	\$ 6,995,147	\$ 6,943,160
Cisco Systems Inc., MTN	1.400	9/20/2019	\$ 10,000,000	\$ 9,992,097	\$ 9,960,500
JP Morgan Chase Bank NA, MTN	1.650	9/23/2019	\$ 2,290,000	\$ 2,278,555	\$ 2,281,596
Federal Home Loan Bank	1.000	9/26/2019	\$ 5,000,000	\$ 4,996,927	\$ 4,954,750
Federal Farm Credit Bank	1.550	9/27/2019	\$ 15,000,000	\$ 14,993,886	\$ 14,997,450
Federal Home Loan Mortgage Corp.	1.250	10/2/2019	\$ 15,000,000	\$ 14,885,384	\$ 14,933,700
Federal National Mortgage Assoc.	0.000	10/9/2019	\$ 5,000,000	\$ 4,810,846	\$ 4,800,150
Federal National Mortgage Assoc.	0.000	10/9/2019	\$ 4,035,000	\$ 3,865,117	\$ 3,873,721
Federal National Mortgage Assoc.	0.000	10/9/2019	\$ 10,000,000	\$ 9,609,560	\$ 9,600,300
Federal National Mortgage Assoc.	1.200	10/18/2019	\$ 3,000,000	\$ 2,981,860	\$ 2,974,470
Wells Fargo Bank, MTN	2.150	12/6/2019	\$ 10,000,000	\$ 9,989,182	\$ 10,073,000
Federal Farm Credit Bank	1.500	12/19/2019	\$ 6,250,000	\$ 6,223,932	\$ 6,243,125
Federal Farm Credit Bank	1.250	2/10/2020	\$ 17,550,000	\$ 17,432,800	\$ 17,388,716
Private Export Funding Corp.	2.250	3/15/2020	\$ 1,000,000	\$ 1,013,664	\$ 1,015,040
Private Export Funding Corp.	2.250	3/15/2020	\$ 10,000,000	\$ 10,071,508	\$ 10,150,400
Federal Home Loan Mortgage Corp.	1.375	4/20/2020	\$ 5,000,000	\$ 4,984,499	\$ 4,977,450
Federal Home Loan Mortgage Corp.	1.375	4/20/2020	\$ 5,000,000	\$ 4,984,499	\$ 4,977,450

# CITY OF PORTLAND, OREGON

July 31, 2017

(Unaudited)

## PORTFOLIO HOLDINGS

Issuer	Coupon	Maturity	Par Value	Book Value	Market Value
Federal Agricultural Mortgage Corp.	1.610	5/29/2020	\$ 10,000,000	\$ 9,994,202	\$ 9,988,400
Federal Agricultural Mortgage Corp.	1.610	5/29/2020	\$ 14,500,000	\$ 14,485,936	\$ 14,483,180
Federal National Mortgage Assoc.	1.650	6/9/2020	\$ 20,000,000	\$ 20,000,000	\$ 19,992,000
Federal Farm Credit Bank	1.800	6/15/2020	\$ 2,905,000	\$ 2,908,269	\$ 2,921,965
Federal Home Loan Mortgage Corp.	1.870	9/15/2020	\$ 15,000,000	\$ 15,000,000	\$ 15,001,800
Federal Agricultural Mortgage Corp.	1.900	2/22/2021	\$ 10,000,000	\$ 9,993,185	\$ 10,033,100
Federal National Mortgage Assoc.	2.000	2/24/2021	\$ 6,675,000	\$ 6,674,405	\$ 6,675,000
Federal National Mortgage Assoc.	1.950	6/9/2021	\$ 25,000,000	\$ 25,000,000	\$ 24,869,250
Federal Home Loan Bank	1.125	7/14/2021	\$ 5,000,000	\$ 4,980,512	\$ 4,887,900
Federal Home Loan Mortgage Corp.	2.220	5/16/2022	\$ 15,000,000	\$ 15,000,000	\$ 15,000,150
			<u>\$ 1,482,104,000</u>	<u>\$ 1,481,621,435</u>	<u>\$ 1,479,856,457</u>

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

(Muni) = Municipal Bond



# CITY OF PORTLAND, OREGON

July 31, 2017

(Unaudited)

## BANK DEPOSITS

### Operating Accounts (DDA\*)

<b>BANK / CREDIT UNION</b>	<b>DEPOSIT</b>
Key Bank	459,630
US Bank	641,160
Wells Fargo Bank	50,370,352
<i>SUBTOTAL DDA Accounts</i>	<i>51,471,143</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	1,343,536
Albina Community Bank	245,164
Columbia State Bank	9,503
Beneficial State Bank	249,858
OnPoint Community Credit Union	249,686
Pacific Continental Bank	494,845
Willamette Community Bank	1,026,914
The Commerce Bank of Oregon	250,321
Umpqua Bank	245,811
Unitus Community Credit Union	249,544
US Bank	19,187
Wells Fargo Bank	-
<i>SUBTOTAL Interest Bearing Accounts / CD's</i>	<i>4,384,369</i>
<b>TOTAL BANK DEPOSITS</b>	<b>\$55,855,511</b>

# CITY OF PORTLAND, OREGON

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(Unaudited)

