

CITY OF PORTLAND, OREGON

August 31, 2017

(Unaudited)

INVESTMENT PORTFOLIO SUMMARY

PORTFOLIO MARKET VALUE	\$	1,540,749,453
NET PORTFOLIO YIELD (mo. avg.)		1.16%
WEIGHTED AVERAGE MATURITY/days (mo. avg.)		426

Investment Type	Par Value	Book Value	Market Value	%
US Treasury Securities	140,000,000	140,385,315	140,250,300	9.1%
US Government Agency Securities	959,292,000	958,448,624	957,710,348	62.2%
Repurchase Agreements	20,000,000	20,000,000	20,000,000	1.3%
Bank Deposits & Interest Bearing Accounts	29,638,254	29,638,254	29,638,254	1.9%
Bankers Acceptances	-	-	-	0.0%
Commercial Paper	20,000,000	19,989,189	19,991,200	1.3%
Corporate Bonds	306,103,000	306,046,859	306,070,993	19.9%
Corp. Debt Guaranteed by US Govt. or Agencies	-	-	-	0.0%
Municipal Bonds	20,000,000	19,993,409	20,047,600	1.3%
State of Oregon - Local Government Investment Pool (LGIP)	47,040,759	47,040,759	47,040,759	3.1%
TOTAL	1,542,074,013	1,541,542,408	1,540,749,453	100.0%

Top 10 - Per Issuer Holdings	Par Value	Book Value	Market Value	%
Federal National Mortgage Assoc.	288,557,000	287,742,414	287,620,766	18.7%
Federal Home Loan Bank	234,695,000	234,797,820	234,535,540	15.2%
Federal Home Loan Mortgage Corp.	181,882,000	182,161,969	181,825,376	11.8%
Federal Farm Credit Bank	161,365,000	161,133,462	160,917,854	10.4%
United States Treasury	140,000,000	140,385,315	140,250,300	9.1%
Federal Agricultural Mrtgage Corp.	65,283,000	65,144,561	65,254,952	4.2%
Wells Fargo	62,979,000	62,971,252	63,141,863	4.1%
Toyota Motor Credit Corp.	33,165,000	33,157,721	33,176,861	2.2%
Chevron Corp.	33,000,000	32,991,932	32,981,980	2.1%
US Bank	31,955,000	31,970,583	31,938,682	2.1%

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Issuer	Coupon	Maturity	Par Value	Book Value	Market Value
Daiwa Capital Mkts. America Inc. / BNY, REPO	1.050	9/1/2017	\$ 20,000,000	\$ 20,000,000	\$ 20,000,000
Wells Fargo Co., MTN	1.400	9/8/2017	\$ 15,000,000	\$ 14,999,822	\$ 15,000,000
JP Morgan Securities LLC, CP	1.390	9/14/2017	\$ 20,000,000	\$ 19,989,189	\$ 19,991,200
General Electric Capital Corp., MTN	5.625	9/15/2017	\$ 9,250,000	\$ 9,264,641	\$ 9,259,898
General Electric Capital Corp., MTN	5.625	9/15/2017	\$ 4,000,000	\$ 4,006,264	\$ 4,004,280
United States Treasury	1.000	9/15/2017	\$ 15,000,000	\$ 15,001,460	\$ 14,999,850
Federal National Mortgage Assoc.	1.000	9/20/2017	\$ 26,900,000	\$ 26,900,696	\$ 26,898,117
Federal National Mortgage Assoc.	1.000	9/20/2017	\$ 3,625,000	\$ 3,625,349	\$ 3,624,746
Federal National Mortgage Assoc.	1.000	9/20/2017	\$ 13,959,000	\$ 13,960,387	\$ 13,958,023
Federal National Mortgage Assoc.	1.000	9/27/2017	\$ 5,000,000	\$ 4,999,583	\$ 5,000,000
Federal Home Loan Bank	0.625	10/26/2017	\$ 3,000,000	\$ 2,999,514	\$ 2,997,840
Federal National Mortgage Assoc.	0.875	10/26/2017	\$ 17,631,000	\$ 17,632,194	\$ 17,625,534
The Coca-Cola Co., MTN	0.875	10/27/2017	\$ 2,000,000	\$ 1,999,931	\$ 1,998,700
United States Treasury	1.875	10/31/2017	\$ 10,000,000	\$ 10,017,122	\$ 10,013,200
Johnson & Johnson, MTN	1.125	11/21/2017	\$ 10,000,000	\$ 9,999,415	\$ 9,996,900
Federal Home Loan Mortgage Corp.	0.950	11/24/2017	\$ 8,060,000	\$ 8,060,000	\$ 8,057,985
United States Treasury	0.625	11/30/2017	\$ 15,000,000	\$ 14,991,400	\$ 14,983,200
Chevron Corp., MTN	1.104	12/5/2017	\$ 15,000,000	\$ 14,992,911	\$ 14,987,850
Chevron Corp., MTN	1.104	12/5/2017	\$ 5,000,000	\$ 4,999,598	\$ 4,995,950
Intel Corp., MTN	1.350	12/15/2017	\$ 8,340,000	\$ 8,337,438	\$ 8,339,666
Intel Corp., MTN	1.350	12/15/2017	\$ 3,884,000	\$ 3,882,612	\$ 3,883,845
Precision Castparts Corp., MTN	1.250	1/15/2018	\$ 4,840,000	\$ 4,835,623	\$ 4,836,806
Federal Agricultural Mortgage Corp.	0.000	1/18/2018	\$ 10,000,000	\$ 9,959,167	\$ 9,958,700
US Bank NA, MTN	1.350	1/26/2018	\$ 1,000,000	\$ 1,000,617	\$ 999,740
US Bank NA, MTN	1.350	1/26/2018	\$ 5,000,000	\$ 4,998,978	\$ 4,998,700
US Bank NA, MTN	1.450	1/29/2018	\$ 7,000,000	\$ 6,998,762	\$ 7,000,980
US Bank NA, MTN	1.450	1/29/2018	\$ 5,000,000	\$ 5,006,494	\$ 5,000,700
US Bank NA, MTN	1.450	1/29/2018	\$ 5,000,000	\$ 5,004,494	\$ 5,000,700
Federal Home Loan Bank	0.875	1/30/2018	\$ 10,000,000	\$ 9,999,435	\$ 9,989,200
United States Financing Corp.	0.000	2/8/2018	\$ 5,450,000	\$ 5,418,056	\$ 5,421,933

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Issuer	Coupon	Maturity	Par Value	Book Value	Market Value
Federal Farm Credit Bank	0.000	2/13/2018	\$ 5,000,000	\$ 4,974,178	\$ 4,974,550
United States Treasury	3.500	2/15/2018	\$ 10,000,000	\$ 10,111,541	\$ 10,106,500
Cisco Systems Inc., MTN	1.400	2/28/2018	\$ 7,000,000	\$ 7,000,000	\$ 7,000,910
United States Treasury	2.750	2/28/2018	\$ 5,000,000	\$ 5,041,262	\$ 5,040,250
United States Treasury	2.750	2/28/2018	\$ 10,000,000	\$ 10,083,258	\$ 10,080,500
United States Treasury	0.750	2/28/2018	\$ 10,000,000	\$ 9,991,599	\$ 9,980,500
Chevron Corp., MTN	1.365	3/2/2018	\$ 1,000,000	\$ 999,854	\$ 999,860
Chevron Corp., MTN	1.365	3/2/2018	\$ 8,000,000	\$ 7,999,568	\$ 7,998,880
Chevron Corp., MTN	1.365	3/2/2018	\$ 4,000,000	\$ 4,000,000	\$ 3,999,440
Exxon Mobil Corp., MTN	1.305	3/6/2018	\$ 8,000,000	\$ 8,000,000	\$ 7,997,520
Berkshire Hathaway Inc., MTN	1.450	3/7/2018	\$ 2,000,000	\$ 1,999,796	\$ 2,000,120
Federal Home Loan Bank	1.375	3/9/2018	\$ 10,000,000	\$ 10,035,104	\$ 10,010,900
Federal Home Loan Bank	0.875	3/19/2018	\$ 13,495,000	\$ 13,474,110	\$ 13,471,519
Federal Home Loan Bank	0.875	3/19/2018	\$ 3,370,000	\$ 3,364,881	\$ 3,364,136
Federal Home Loan Bank	0.875	3/19/2018	\$ 3,335,000	\$ 3,330,708	\$ 3,329,197
Federal Home Loan Bank	0.875	3/19/2018	\$ 3,250,000	\$ 3,247,621	\$ 3,244,345
Federal National Mortgage Assoc.	0.875	3/28/2018	\$ 3,870,000	\$ 3,873,837	\$ 3,863,615
Federal National Mortgage Assoc.	0.875	3/28/2018	\$ 3,075,000	\$ 3,078,050	\$ 3,069,926
Federal National Mortgage Assoc.	0.875	3/28/2018	\$ 10,000,000	\$ 9,988,637	\$ 9,983,500
Federal National Mortgage Assoc.	0.875	3/28/2018	\$ 2,042,000	\$ 2,039,608	\$ 2,038,631
Federal National Mortgage Assoc.	0.875	3/28/2018	\$ 1,660,000	\$ 1,657,271	\$ 1,657,261
Federal National Mortgage Assoc.	0.875	3/28/2018	\$ 2,166,000	\$ 2,163,097	\$ 2,162,426
United States Treasury	0.000	3/29/2018	\$ 10,000,000	\$ 9,941,667	\$ 9,939,300
Federal Home Loan Bank	0.875	4/12/2018	\$ 10,000,000	\$ 9,999,798	\$ 9,983,400
Federal Farm Credit Bank	0.750	4/18/2018	\$ 10,000,000	\$ 9,984,061	\$ 9,973,100
Wells Fargo Co., MTN	0.000	4/23/2018	\$ 10,979,000	\$ 10,983,677	\$ 11,019,073
Federal Home Loan Bank	1.125	4/25/2018	\$ 5,000,000	\$ 4,999,526	\$ 4,997,400
Federal Home Loan Bank	1.125	4/25/2018	\$ 3,000,000	\$ 2,999,395	\$ 2,998,440
Federal Home Loan Bank	1.125	4/25/2018	\$ 3,000,000	\$ 2,999,716	\$ 2,998,440
Federal National Mortgage Assoc.	1.000	4/30/2018	\$ 4,525,000	\$ 4,510,229	\$ 4,518,529

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Issuer	Coupon	Maturity	Par Value	Book Value	Market Value
Federal National Mortgage Assoc.	1.000	4/30/2018	\$ 5,000,000	\$ 5,000,000	\$ 4,992,850
Apple Inc., MTN	1.000	5/3/2018	\$ 10,000,000	\$ 9,976,815	\$ 9,975,500
Federal Home Loan Mortgage Corp.	0.900	5/10/2018	\$ 13,850,000	\$ 13,845,621	\$ 13,814,129
United States Financing Corp.	0.000	5/11/2018	\$ 6,060,000	\$ 6,009,441	\$ 6,005,157
United States Financing Corp.	0.000	5/11/2018	\$ 3,000,000	\$ 2,974,971	\$ 2,972,850
United States Financing Corp.	0.000	5/11/2018	\$ 2,000,000	\$ 1,983,465	\$ 1,981,900
Federal Farm Credit Bank	0.730	5/14/2018	\$ 15,000,000	\$ 14,973,830	\$ 14,964,750
Federal National Mortgage Assoc.	0.875	5/21/2018	\$ 10,000,000	\$ 10,005,836	\$ 9,975,400
Federal National Mortgage Assoc.	0.875	5/21/2018	\$ 13,475,000	\$ 13,443,357	\$ 13,441,852
Federal National Mortgage Assoc.	0.875	5/21/2018	\$ 10,000,000	\$ 10,002,776	\$ 9,975,400
Federal National Mortgage Assoc.	0.875	5/21/2018	\$ 10,000,000	\$ 9,979,212	\$ 9,975,400
Federal National Mortgage Assoc.	0.875	5/21/2018	\$ 10,000,000	\$ 9,979,194	\$ 9,975,400
United States Treasury	2.375	5/31/2018	\$ 5,000,000	\$ 5,043,838	\$ 5,041,800
United States Treasury	2.375	5/31/2018	\$ 5,000,000	\$ 5,044,615	\$ 5,041,800
United States Treasury	2.375	5/31/2018	\$ 10,000,000	\$ 10,085,186	\$ 10,083,600
United States Treasury	1.000	5/31/2018	\$ 10,000,000	\$ 10,012,038	\$ 9,982,800
United States Treasury	1.000	5/31/2018	\$ 15,000,000	\$ 15,017,492	\$ 14,974,200
United States Treasury	1.000	5/31/2018	\$ 10,000,000	\$ 10,002,838	\$ 9,982,800
Federal Home Loan Bank	1.250	6/8/2018	\$ 1,000,000	\$ 1,000,339	\$ 1,000,130
Federal Home Loan Bank	1.250	6/8/2018	\$ 270,000	\$ 270,306	\$ 270,035
Federal Home Loan Bank	1.250	6/8/2018	\$ 5,185,000	\$ 5,184,328	\$ 5,185,674
Federal Home Loan Bank	1.250	6/8/2018	\$ 10,000,000	\$ 10,005,857	\$ 10,001,300
Federal Home Loan Bank	1.250	6/8/2018	\$ 5,000,000	\$ 5,016,930	\$ 5,000,650
Federal Home Loan Bank	1.250	6/8/2018	\$ 6,000,000	\$ 6,016,028	\$ 6,000,780
Federal Home Loan Bank	1.250	6/8/2018	\$ 3,260,000	\$ 3,269,367	\$ 3,260,424
Federal Home Loan Bank	1.250	6/8/2018	\$ 5,000,000	\$ 5,003,185	\$ 5,000,650
Federal Home Loan Bank	1.250	6/8/2018	\$ 15,000,000	\$ 15,008,310	\$ 15,001,950
Federal Home Loan Bank	1.250	6/8/2018	\$ 2,000,000	\$ 2,001,011	\$ 2,000,260
Federal Home Loan Bank	1.250	6/8/2018	\$ 5,000,000	\$ 5,002,567	\$ 5,000,650
Federal Home Loan Bank	4.750	6/8/2018	\$ 2,230,000	\$ 2,291,977	\$ 2,289,608

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Federal Farm Credit Bank	1.300	6/11/2018	\$ 1,000,000	\$ 1,002,934	\$ 999,660
Federal Farm Credit Bank	0.875	6/13/2018	\$ 10,000,000	\$ 10,001,537	\$ 9,972,500
Federal Home Loan Mortgage Corp.	4.875	6/13/2018	\$ 3,000,000	\$ 3,083,908	\$ 3,084,390
Federal Home Loan Mortgage Corp.	4.875	6/13/2018	\$ 1,902,000	\$ 1,960,711	\$ 1,955,503
Federal Home Loan Mortgage Corp.	4.875	6/13/2018	\$ 9,080,000	\$ 9,353,685	\$ 9,335,420
Federal Farm Credit Bank	1.170	6/14/2018	\$ 10,560,000	\$ 10,562,243	\$ 10,557,360
Federal Home Loan Bank	1.150	6/22/2018	\$ 8,800,000	\$ 8,792,374	\$ 8,793,840
Federal National Mortgage Assoc.	1.300	6/27/2018	\$ 15,000,000	\$ 15,019,174	\$ 15,003,750
Federal National Mortgage Assoc.	0.850	7/13/2018	\$ 10,000,000	\$ 9,991,674	\$ 9,975,000
Toyota Motor Credit Corp., MTN	1.550	7/13/2018	\$ 3,000,000	\$ 2,999,262	\$ 3,001,470
Federal National Mortgage Assoc.	0.750	7/27/2018	\$ 5,000,000	\$ 4,992,077	\$ 4,976,800
3M Co., MTN	1.375	8/7/2018	\$ 5,000,000	\$ 4,997,231	\$ 4,998,850
Berkshire Hathaway Inc., MTN	1.150	8/15/2018	\$ 5,000,000	\$ 4,999,713	\$ 4,985,350
Federal Home Loan Bank	1.000	9/7/2018	\$ 5,750,000	\$ 5,749,559	\$ 5,734,303
Federal Farm Credit Bank	0.875	9/14/2018	\$ 15,000,000	\$ 15,013,854	\$ 14,937,450
Federal National Mortgage Assoc.	1.875	9/18/2018	\$ 20,000,000	\$ 20,125,939	\$ 20,127,200
Federal Farm Credit Bank	1.020	9/24/2018	\$ 20,000,000	\$ 19,970,005	\$ 19,941,000
Federal Home Loan Mortgage Corp.	0.875	10/12/2018	\$ 5,000,000	\$ 4,998,844	\$ 4,976,850
Federal Home Loan Mortgage Corp.	0.875	10/12/2018	\$ 5,000,000	\$ 4,998,844	\$ 4,976,850
Federal Home Loan Mortgage Corp.	0.875	10/12/2018	\$ 5,000,000	\$ 4,998,844	\$ 4,976,850
Microsoft Co., MTN	1.300	11/3/2018	\$ 4,000,000	\$ 3,997,383	\$ 3,997,800
Microsoft Co., MTN	1.300	11/3/2018	\$ 1,400,000	\$ 1,399,120	\$ 1,399,230
Microsoft Co., MTN	1.300	11/3/2018	\$ 10,000,000	\$ 9,996,093	\$ 9,994,500
Federal Agricultural Mortgage Corp.	1.610	11/14/2018	\$ 5,000,000	\$ 5,020,583	\$ 5,020,500
US Bancorp, MTN	1.950	11/15/2018	\$ 1,955,000	\$ 1,971,958	\$ 1,964,462
Wells Fargo Bank, MTN	0.000	11/28/2018	\$ 10,000,000	\$ 10,000,000	\$ 10,043,400
Northwest Natural Gas Co., MTN	1.545	12/5/2018	\$ 23,000,000	\$ 23,000,000	\$ 22,984,820
Federal Agricultural Mortgage Corp.	0.000	12/27/2018	\$ 5,783,000	\$ 5,694,117	\$ 5,677,692
Federal Home Loan Bank	1.250	1/16/2019	\$ 10,000,000	\$ 9,999,739	\$ 9,988,600
Federal Home Loan Bank	1.250	1/16/2019	\$ 5,000,000	\$ 4,999,869	\$ 4,994,300

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Federal National Mortgage Assoc.	1.375	1/28/2019	\$ 5,000,000	\$ 4,998,572	\$ 5,003,300
Federal National Mortgage Assoc.	0.000	2/1/2019	\$ 5,000,000	\$ 4,858,335	\$ 4,884,450
Toyota Motor Credit Corp., MTN	1.700	2/19/2019	\$ 5,000,000	\$ 4,999,707	\$ 5,008,050
Apple Inc., MTN	1.700	2/22/2019	\$ 3,000,000	\$ 2,999,748	\$ 3,010,770
Federal Home Loan Mortgage Corp.	1.375	2/28/2019	\$ 5,000,000	\$ 5,000,000	\$ 4,996,950
Federal Home Loan Bank	1.375	3/18/2019	\$ 10,000,000	\$ 9,982,250	\$ 10,004,900
Federal Home Loan Mortgage Corp.	1.125	4/15/2019	\$ 10,000,000	\$ 9,998,255	\$ 9,967,300
Federal Home Loan Mortgage Corp.	1.125	4/15/2019	\$ 5,000,000	\$ 4,999,127	\$ 4,983,650
Toyota Motor Credit Corp., MTN	2.000	4/26/2019	\$ 12,165,000	\$ 12,162,764	\$ 12,148,091
US Bank NA, MTN	1.400	4/26/2019	\$ 7,000,000	\$ 6,989,280	\$ 6,973,400
Toyota Motor Credit Corp., MTN	1.400	5/20/2019	\$ 5,000,000	\$ 4,995,987	\$ 4,981,250
Toyota Motor Credit Corp., MTN	0.000	5/20/2019	\$ 8,000,000	\$ 8,000,000	\$ 8,038,000
Federal Agricultural Mortgage Corp.	1.420	5/22/2019	\$ 10,000,000	\$ 9,996,626	\$ 9,996,100
Wells Fargo Bank, MTN	1.750	5/24/2019	\$ 7,000,000	\$ 6,998,252	\$ 7,004,690
Federal Home Loan Bank	1.375	5/28/2019	\$ 3,000,000	\$ 2,995,169	\$ 3,001,410
Federal Home Loan Bank	1.375	5/28/2019	\$ 5,000,000	\$ 4,991,950	\$ 5,002,350
Federal Home Loan Bank	1.375	5/28/2019	\$ 5,000,000	\$ 4,991,950	\$ 5,002,350
Federal Home Loan Bank	1.375	5/28/2019	\$ 5,000,000	\$ 4,991,950	\$ 5,002,350
Federal Home Loan Bank	1.375	5/28/2019	\$ 3,000,000	\$ 2,995,169	\$ 3,001,410
Federal Home Loan Mortgage Corp.	1.125	5/28/2019	\$ 1,390,000	\$ 1,385,740	\$ 1,384,079
Federal Home Loan Mortgage Corp.	1.125	5/28/2019	\$ 6,000,000	\$ 5,982,234	\$ 5,974,440
Federal Home Loan Mortgage Corp.	1.300	5/28/2019	\$ 10,600,000	\$ 10,599,262	\$ 10,555,480
Federal Home Loan Mortgage Corp.	1.750	5/30/2019	\$ 10,000,000	\$ 10,049,325	\$ 10,069,800
Federal Farm Credit Bank	1.300	6/6/2019	\$ 10,000,000	\$ 10,000,000	\$ 9,971,900
Federal Farm Credit Bank	1.375	6/6/2019	\$ 11,300,000	\$ 11,300,000	\$ 11,276,609
Federal Farm Credit Bank	1.375	6/6/2019	\$ 11,800,000	\$ 11,787,011	\$ 11,775,574
Federal Home Loan Bank	1.625	6/14/2019	\$ 5,000,000	\$ 5,014,040	\$ 5,019,950
Federal Home Loan Bank	1.625	6/14/2019	\$ 10,000,000	\$ 10,029,874	\$ 10,039,900
Federal Home Loan Bank	1.625	6/14/2019	\$ 10,000,000	\$ 10,029,144	\$ 10,039,900
Federal Home Loan Mortgage Corp.	1.180	6/14/2019	\$ 20,000,000	\$ 20,000,000	\$ 19,871,400

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Multnomah County OR SD #1J, MUNI	1.450	6/15/2019	\$ 10,000,000	\$ 9,997,579	\$ 10,023,800
Multnomah County OR SD #1J, MUNI	1.450	6/15/2019	\$ 10,000,000	\$ 9,995,830	\$ 10,023,800
Federal National Mortgage Assoc.	1.750	6/20/2019	\$ 3,594,000	\$ 3,626,109	\$ 3,618,942
Federal Home Loan Mortgage Corp.	0.875	7/19/2019	\$ 5,000,000	\$ 4,992,396	\$ 4,953,250
Federal Home Loan Mortgage Corp.	0.875	7/19/2019	\$ 3,000,000	\$ 2,995,439	\$ 2,971,950
Apple Inc., MTN	1.100	8/2/2019	\$ 5,000,000	\$ 4,996,796	\$ 4,962,300
Federal National Mortgage Assoc.	0.875	8/2/2019	\$ 5,000,000	\$ 4,994,626	\$ 4,950,900
Federal Home Loan Bank	0.875	8/5/2019	\$ 10,000,000	\$ 9,987,673	\$ 9,901,100
Microsoft Co., MTN	1.100	8/8/2019	\$ 7,000,000	\$ 6,995,348	\$ 6,950,160
Cisco Systems Inc., MTN	1.400	9/20/2019	\$ 10,000,000	\$ 9,992,405	\$ 9,965,400
JP Morgan Chase Bank NA, MTN	1.650	9/23/2019	\$ 2,290,000	\$ 2,279,000	\$ 2,288,283
Federal Home Loan Bank	1.000	9/26/2019	\$ 5,000,000	\$ 4,997,046	\$ 4,957,450
Federal Farm Credit Bank	1.550	9/27/2019	\$ 15,000,000	\$ 14,994,123	\$ 15,005,400
Federal Home Loan Mortgage Corp.	1.250	10/2/2019	\$ 15,000,000	\$ 14,889,787	\$ 14,937,300
Federal National Mortgage Assoc.	0.000	10/9/2019	\$ 10,000,000	\$ 9,624,424	\$ 9,646,900
Federal National Mortgage Assoc.	0.000	10/9/2019	\$ 4,035,000	\$ 3,871,585	\$ 3,892,524
Federal National Mortgage Assoc.	0.000	10/9/2019	\$ 5,000,000	\$ 4,818,047	\$ 4,823,450
Federal National Mortgage Assoc.	1.200	10/18/2019	\$ 3,000,000	\$ 2,982,542	\$ 2,976,990
Wells Fargo Bank, MTN	2.150	12/6/2019	\$ 10,000,000	\$ 9,989,566	\$ 10,074,700
Federal Farm Credit Bank	1.500	12/19/2019	\$ 6,250,000	\$ 6,224,843	\$ 6,247,250
Federal Farm Credit Bank	1.250	2/10/2020	\$ 17,550,000	\$ 17,436,668	\$ 17,391,524
Private Export Funding Corp.	2.250	3/15/2020	\$ 10,000,000	\$ 10,069,235	\$ 10,158,200
Private Export Funding Corp.	2.250	3/15/2020	\$ 1,000,000	\$ 1,013,230	\$ 1,015,820
Federal Home Loan Mortgage Corp.	1.375	4/20/2020	\$ 5,000,000	\$ 4,984,974	\$ 4,988,650
Federal Home Loan Mortgage Corp.	1.375	4/20/2020	\$ 5,000,000	\$ 4,984,974	\$ 4,988,650
Federal Agricultural Mortgage Corp.	1.610	5/29/2020	\$ 10,000,000	\$ 9,994,373	\$ 10,014,800
Federal Agricultural Mortgage Corp.	1.610	5/29/2020	\$ 14,500,000	\$ 14,486,351	\$ 14,521,460
Federal National Mortgage Assoc.	1.650	6/9/2020	\$ 20,000,000	\$ 20,000,000	\$ 20,004,200
Federal Farm Credit Bank	1.800	6/15/2020	\$ 2,905,000	\$ 2,908,174	\$ 2,929,228
Federal Home Loan Mortgage Corp.	1.870	9/15/2020	\$ 15,000,000	\$ 15,000,000	\$ 15,001,050

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PORTFOLIO HOLDINGS

Issuer	Coupon	Maturity	Par Value	Book Value	Market Value
Federal Agricultural Mortgage Corp.	1.900	2/22/2021	\$ 10,000,000	\$ 9,993,345	\$ 10,065,700
Federal National Mortgage Assoc.	1.950	6/9/2021	\$ 25,000,000	\$ 25,000,000	\$ 24,999,750
Federal Home Loan Bank	1.125	7/14/2021	\$ 5,000,000	\$ 4,980,923	\$ 4,904,500
Federal Home Loan Mortgage Corp.	2.220	5/16/2022	\$ 15,000,000	\$ 15,000,000	\$ 15,003,450
Federal Home Loan Bank	4.000	8/24/2022	\$ 1,750,000	\$ 1,749,128	\$ 1,750,000
			<u>\$ 1,455,395,000</u>	<u>\$ 1,454,863,459</u>	<u>\$ 1,454,070,441</u>

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

(Muni) = Municipal Bond

CITY OF PORTLAND, OREGON

August 31, 2017

(Unaudited)

BANK DEPOSITS

Operating Accounts (DDA*)

BANK / CREDIT UNION	DEPOSIT
Key Bank	636,646
US Bank	514,784
Wells Fargo Bank	24,100,982
<i>SUBTOTAL DDA Accounts</i>	<i>25,252,413</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	1,344,106
Albina Community Bank	245,195
Columbia State Bank	9,503
Beneficial State Bank	249,901
OnPoint Community Credit Union	249,728
Pacific Continental Bank	494,925
Willamette Community Bank	1,027,524
The Commerce Bank of Oregon	250,353
Umpqua Bank	245,842
Unitus Community Credit Union	249,576
US Bank	19,187
Wells Fargo Bank	-
<i>SUBTOTAL Interest Bearing Accounts / CD's</i>	<i>4,385,841</i>
TOTAL BANK DEPOSITS	\$29,638,254

CITY OF PORTLAND, OREGON

August 31, 2017
(Unaudited)

