

CITY OF PORTLAND, OREGON

September 30, 2017

(Unaudited)

INVESTMENT PORTFOLIO SUMMARY

PORTFOLIO MARKET VALUE	\$ 1,438,167,900
PORTFOLIO YIELD (mo. avg.)	1.28%
WEIGHTED AVERAGE MATURITY/days (mo. avg.)	399

Investment Type	Par Value	Book Value	Market Value	%
US Treasury Securities	150,000,000	150,338,601	150,181,250	10.4%
US Government Agency Securities	928,058,000	927,218,563	925,175,989	64.3%
Repurchase Agreements	7,000,000	7,000,000	7,000,000	0.5%
Bank Deposits & Interest Bearing Accounts	26,795,361	26,795,361	26,795,361	1.9%
Bankers Acceptances	-	-	-	0.0%
Commercial Paper	-	-	-	0.0%
Corporate Bonds	267,853,000	267,782,683	267,595,826	18.6%
Corp. Debt Guaranteed by US Govt. or Agencies	-	-	-	0.0%
Municipal Bonds	20,000,000	19,993,706	19,934,800	1.4%
State of Oregon - Local Government Investment Pool (LGIP)	41,484,675	41,484,675	41,484,675	2.9%
TOTAL	1,441,191,036	1,440,613,588	1,438,167,900	100.0%

Top 10 - Per Issuer Holdings	Par Value	Book Value	Market Value	%
Federal National Mortgage Assoc.	214,073,000	213,291,605	212,983,405	14.8%
Federal Home Loan Bank	251,695,000	251,776,178	251,297,736	17.5%
Federal Home Loan Mortgage Corp.	198,132,000	198,373,585	197,660,643	13.7%
Federal Farm Credit Bank	171,365,000	171,136,601	170,652,697	11.9%
United States Treasury	150,000,000	150,338,601	150,181,250	10.4%
Federal Agricultural Mortgage Corp.	65,283,000	65,158,225	65,052,713	4.5%
Wells Fargo	37,979,000	37,971,351	38,108,403	2.6%
Toyota Motor Credit Corp.	33,165,000	33,158,102	33,150,250	2.3%
Chevron Corp.	33,000,000	32,994,335	32,988,970	2.3%
US Bank	31,955,000	31,967,479	31,926,324	2.2%

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Issuer	Coupon	Maturity	Par Value	Book Value	Market Value
Federal Home Loan Bank	0.000	10/11/2017	\$ 10,000,000	\$ 9,996,889	\$ 9,997,500
United States Treasury	0.000	10/12/2017	\$ 10,000,000	\$ 9,996,683	\$ 9,997,400
Federal National Mortgage Assoc.	0.875	10/26/2017	\$ 17,631,000	\$ 17,631,564	\$ 17,629,061
The Coca-Cola Co., MTN	0.875	10/27/2017	\$ 2,000,000	\$ 1,999,967	\$ 1,999,440
United States Treasury	1.875	10/31/2017	\$ 10,000,000	\$ 10,008,701	\$ 10,006,400
Federal Home Loan Bank	0.000	11/1/2017	\$ 7,000,000	\$ 6,993,591	\$ 6,994,190
Johnson & Johnson, MTN	1.125	11/21/2017	\$ 10,000,000	\$ 9,999,627	\$ 9,997,700
Daiwa Capital Mkts. America Inc. / BNY, REPO	1.050	11/22/2017	\$ 7,000,000	\$ 7,000,000	\$ 7,000,000
Federal Home Loan Mortgage Corp.	0.950	11/24/2017	\$ 8,060,000	\$ 8,060,000	\$ 8,058,549
United States Treasury	0.625	11/30/2017	\$ 15,000,000	\$ 14,994,235	\$ 14,988,450
Chevron Corp., MTN	1.104	12/5/2017	\$ 5,000,000	\$ 4,999,722	\$ 4,997,600
Chevron Corp., MTN	1.104	12/5/2017	\$ 15,000,000	\$ 14,995,098	\$ 14,992,800
Intel Corp., MTN	1.350	12/15/2017	\$ 8,340,000	\$ 8,338,152	\$ 8,341,168
Intel Corp., MTN	1.350	12/15/2017	\$ 3,884,000	\$ 3,882,999	\$ 3,884,544
Precision Castparts Corp., MTN	1.250	1/15/2018	\$ 4,840,000	\$ 4,836,570	\$ 4,837,096
Federal Agricultural Mortgage Corp.	0.000	1/18/2018	\$ 10,000,000	\$ 9,967,917	\$ 9,967,600
US Bank NA, MTN	1.350	1/26/2018	\$ 1,000,000	\$ 1,000,461	\$ 999,940
US Bank NA, MTN	1.350	1/26/2018	\$ 5,000,000	\$ 4,999,183	\$ 4,999,700
US Bank NA, MTN	1.450	1/29/2018	\$ 5,000,000	\$ 5,003,390	\$ 5,000,450
US Bank NA, MTN	1.450	1/29/2018	\$ 5,000,000	\$ 5,004,898	\$ 5,000,450
US Bank NA, MTN	1.450	1/29/2018	\$ 7,000,000	\$ 6,999,005	\$ 7,000,630
Federal Home Loan Bank	0.875	1/30/2018	\$ 10,000,000	\$ 9,999,545	\$ 9,993,000
United States Financing Corp.	0.000	2/8/2018	\$ 5,450,000	\$ 5,423,956	\$ 5,424,331
Federal Farm Credit Bank	0.000	2/13/2018	\$ 5,000,000	\$ 4,978,845	\$ 4,979,350
United States Treasury	3.500	2/15/2018	\$ 10,000,000	\$ 10,091,623	\$ 10,085,200
Cisco Systems Inc., MTN	1.400	2/28/2018	\$ 7,000,000	\$ 7,000,000	\$ 7,000,630
United States Treasury	2.750	2/28/2018	\$ 10,000,000	\$ 10,069,458	\$ 10,063,300
United States Treasury	2.750	2/28/2018	\$ 5,000,000	\$ 5,034,423	\$ 5,031,650
United States Treasury	0.750	2/28/2018	\$ 10,000,000	\$ 9,992,992	\$ 9,981,300
Chevron Corp., MTN	1.365	3/2/2018	\$ 4,000,000	\$ 4,000,000	\$ 3,999,560

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Chevron Corp., MTN	1.365	3/2/2018	\$ 8,000,000	\$ 7,999,637	\$ 7,999,120
Chevron Corp., MTN	1.365	3/2/2018	\$ 1,000,000	\$ 999,878	\$ 999,890
Exxon Mobil Corp., MTN	1.305	3/6/2018	\$ 8,000,000	\$ 8,000,000	\$ 7,995,760
Berkshire Hathaway Inc., MTN	1.450	3/7/2018	\$ 2,000,000	\$ 1,999,828	\$ 2,000,660
Federal Home Loan Bank	1.375	3/9/2018	\$ 10,000,000	\$ 10,029,689	\$ 10,008,700
Federal Home Loan Bank	0.875	3/19/2018	\$ 3,250,000	\$ 3,247,969	\$ 3,245,515
Federal Home Loan Bank	0.875	3/19/2018	\$ 3,335,000	\$ 3,331,337	\$ 3,330,398
Federal Home Loan Bank	0.875	3/19/2018	\$ 3,370,000	\$ 3,365,631	\$ 3,365,349
Federal Home Loan Bank	0.875	3/19/2018	\$ 13,495,000	\$ 13,477,170	\$ 13,476,377
Federal National Mortgage Assoc.	0.875	3/28/2018	\$ 3,075,000	\$ 3,077,623	\$ 3,070,418
Federal National Mortgage Assoc.	0.875	3/28/2018	\$ 3,870,000	\$ 3,873,299	\$ 3,864,234
Federal National Mortgage Assoc.	0.875	3/28/2018	\$ 2,166,000	\$ 2,163,504	\$ 2,162,773
Federal National Mortgage Assoc.	0.875	3/28/2018	\$ 1,660,000	\$ 1,657,653	\$ 1,657,527
Federal National Mortgage Assoc.	0.875	3/28/2018	\$ 2,042,000	\$ 2,039,943	\$ 2,038,957
Federal National Mortgage Assoc.	0.875	3/28/2018	\$ 10,000,000	\$ 9,990,229	\$ 9,985,100
United States Treasury	0.000	3/29/2018	\$ 10,000,000	\$ 9,950,000	\$ 9,941,700
Federal Home Loan Bank	0.875	4/12/2018	\$ 10,000,000	\$ 9,999,824	\$ 9,982,100
Federal Farm Credit Bank	0.750	4/18/2018	\$ 10,000,000	\$ 9,986,097	\$ 9,974,300
Wells Fargo Co., MTN	0.000	4/23/2018	\$ 10,979,000	\$ 10,983,080	\$ 11,014,133
Federal Home Loan Bank	1.125	4/25/2018	\$ 3,000,000	\$ 2,999,751	\$ 2,997,720
Federal Home Loan Bank	1.125	4/25/2018	\$ 5,000,000	\$ 4,999,585	\$ 4,996,200
Federal Home Loan Bank	1.125	4/25/2018	\$ 3,000,000	\$ 2,999,470	\$ 2,997,720
Federal National Mortgage Assoc.	1.000	4/30/2018	\$ 5,000,000	\$ 5,000,000	\$ 4,990,150
Federal National Mortgage Assoc.	1.000	4/30/2018	\$ 4,525,000	\$ 4,512,021	\$ 4,516,086
Apple Inc., MTN	1.000	5/3/2018	\$ 10,000,000	\$ 9,979,594	\$ 9,976,600
Federal Home Loan Mortgage Corp.	0.900	5/10/2018	\$ 13,850,000	\$ 13,846,131	\$ 13,812,744
United States Financing Corp.	0.000	5/11/2018	\$ 2,000,000	\$ 1,985,383	\$ 1,982,480
United States Financing Corp.	0.000	5/11/2018	\$ 3,000,000	\$ 2,977,875	\$ 2,973,720
United States Financing Corp.	0.000	5/11/2018	\$ 6,060,000	\$ 6,015,306	\$ 6,006,914
Federal Farm Credit Bank	0.730	5/14/2018	\$ 15,000,000	\$ 14,976,830	\$ 14,962,500

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Issuer	Coupon	Maturity	Par Value	Book Value	Market Value
Federal National Mortgage Assoc.	0.875	5/21/2018	\$ 10,000,000	\$ 9,981,514	\$ 9,974,400
Federal National Mortgage Assoc.	0.875	5/21/2018	\$ 10,000,000	\$ 10,005,185	\$ 9,974,400
Federal National Mortgage Assoc.	0.875	5/21/2018	\$ 13,475,000	\$ 13,446,886	\$ 13,440,504
Federal National Mortgage Assoc.	0.875	5/21/2018	\$ 10,000,000	\$ 10,002,466	\$ 9,974,400
Federal National Mortgage Assoc.	0.875	5/21/2018	\$ 10,000,000	\$ 9,981,530	\$ 9,974,400
United States Treasury	2.375	5/31/2018	\$ 5,000,000	\$ 5,039,712	\$ 5,035,350
United States Treasury	2.375	5/31/2018	\$ 5,000,000	\$ 5,039,021	\$ 5,035,350
United States Treasury	2.375	5/31/2018	\$ 10,000,000	\$ 10,075,825	\$ 10,070,700
United States Treasury	1.000	5/31/2018	\$ 15,000,000	\$ 15,015,569	\$ 14,974,200
United States Treasury	1.000	5/31/2018	\$ 10,000,000	\$ 10,010,715	\$ 9,982,800
United States Treasury	1.000	5/31/2018	\$ 10,000,000	\$ 10,002,526	\$ 9,982,800
Federal Home Loan Bank	1.250	6/8/2018	\$ 5,000,000	\$ 5,002,852	\$ 4,998,750
Federal Home Loan Bank	1.250	6/8/2018	\$ 270,000	\$ 270,274	\$ 269,933
Federal Home Loan Bank	1.250	6/8/2018	\$ 3,260,000	\$ 3,268,386	\$ 3,259,185
Federal Home Loan Bank	1.250	6/8/2018	\$ 2,000,000	\$ 2,000,905	\$ 1,999,500
Federal Home Loan Bank	1.250	6/8/2018	\$ 15,000,000	\$ 15,007,440	\$ 14,996,250
Federal Home Loan Bank	1.250	6/8/2018	\$ 5,000,000	\$ 5,015,157	\$ 4,998,750
Federal Home Loan Bank	1.250	6/8/2018	\$ 1,000,000	\$ 1,000,304	\$ 999,750
Federal Home Loan Bank	1.250	6/8/2018	\$ 5,185,000	\$ 5,184,399	\$ 5,183,704
Federal Home Loan Bank	1.250	6/8/2018	\$ 6,000,000	\$ 6,014,350	\$ 5,998,500
Federal Home Loan Bank	1.250	6/8/2018	\$ 10,000,000	\$ 10,005,244	\$ 9,997,500
Federal Home Loan Bank	1.250	6/8/2018	\$ 5,000,000	\$ 5,002,298	\$ 4,998,750
Federal Home Loan Bank	4.750	6/8/2018	\$ 2,230,000	\$ 2,285,489	\$ 2,280,956
Federal Farm Credit Bank	1.300	6/11/2018	\$ 1,000,000	\$ 1,002,630	\$ 999,930
Federal Farm Credit Bank	0.875	6/13/2018	\$ 10,000,000	\$ 10,001,379	\$ 9,971,800
Federal Home Loan Mortgage Corp.	4.875	6/13/2018	\$ 9,080,000	\$ 9,325,540	\$ 9,302,642
Federal Home Loan Mortgage Corp.	4.875	6/13/2018	\$ 1,902,000	\$ 1,954,673	\$ 1,948,637
Federal Home Loan Mortgage Corp.	4.875	6/13/2018	\$ 3,000,000	\$ 3,075,280	\$ 3,073,560
Federal Farm Credit Bank	1.170	6/14/2018	\$ 10,560,000	\$ 10,562,013	\$ 10,552,608
Federal Home Loan Bank	1.150	6/22/2018	\$ 8,800,000	\$ 8,793,134	\$ 8,788,120

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Federal National Mortgage Assoc.	1.300	6/27/2018	\$ 15,000,000	\$ 15,017,296	\$ 14,997,750
Federal National Mortgage Assoc.	0.850	7/13/2018	\$ 10,000,000	\$ 9,992,448	\$ 9,958,000
Toyota Motor Credit Corp., MTN	1.550	7/13/2018	\$ 3,000,000	\$ 2,999,331	\$ 3,001,680
Federal National Mortgage Assoc.	0.750	7/27/2018	\$ 5,000,000	\$ 4,992,781	\$ 4,977,200
United States Treasury	1.375	7/31/2018	\$ 15,000,000	\$ 15,017,117	\$ 15,004,650
3M Co., MTN	1.375	8/7/2018	\$ 5,000,000	\$ 4,997,470	\$ 4,996,250
Berkshire Hathaway Inc., MTN	1.150	8/15/2018	\$ 5,000,000	\$ 4,999,737	\$ 4,985,300
Federal Home Loan Bank	1.000	9/7/2018	\$ 5,750,000	\$ 5,749,594	\$ 5,731,945
Federal Farm Credit Bank	0.875	9/14/2018	\$ 15,000,000	\$ 15,012,777	\$ 14,925,150
Federal National Mortgage Assoc.	1.875	9/18/2018	\$ 20,000,000	\$ 20,116,251	\$ 20,097,000
Federal Farm Credit Bank	1.020	9/24/2018	\$ 20,000,000	\$ 19,972,276	\$ 19,932,400
Federal Home Loan Mortgage Corp.	0.875	10/12/2018	\$ 5,000,000	\$ 4,998,927	\$ 4,975,150
Federal Home Loan Mortgage Corp.	0.875	10/12/2018	\$ 5,000,000	\$ 4,998,927	\$ 4,975,150
Federal Home Loan Mortgage Corp.	0.875	10/12/2018	\$ 5,000,000	\$ 4,998,927	\$ 4,975,150
Microsoft Co., MTN	1.300	11/3/2018	\$ 4,000,000	\$ 3,997,563	\$ 3,993,560
Microsoft Co., MTN	1.300	11/3/2018	\$ 1,400,000	\$ 1,399,181	\$ 1,397,746
Microsoft Co., MTN	1.300	11/3/2018	\$ 10,000,000	\$ 9,996,362	\$ 9,983,900
Federal Agricultural Mortgage Corp.	1.610	11/14/2018	\$ 5,000,000	\$ 5,019,204	\$ 5,011,300
US Bancorp, MTN	1.950	11/15/2018	\$ 1,955,000	\$ 1,970,741	\$ 1,963,094
Wells Fargo Bank, MTN	0.000	11/28/2018	\$ 10,000,000	\$ 10,000,000	\$ 10,046,300
Northwest Natural Gas Co., MTN	1.545	12/5/2018	\$ 23,000,000	\$ 23,000,000	\$ 22,898,570
Federal Agricultural Mortgage Corp.	0.000	12/27/2018	\$ 5,783,000	\$ 5,699,532	\$ 5,672,313
Federal Home Loan Bank	1.250	1/16/2019	\$ 10,000,000	\$ 9,999,755	\$ 9,975,600
Federal Home Loan Bank	1.250	1/16/2019	\$ 5,000,000	\$ 4,999,877	\$ 4,987,800
Federal National Mortgage Assoc.	1.375	1/28/2019	\$ 5,000,000	\$ 4,998,654	\$ 4,995,000
Federal National Mortgage Assoc.	0.000	2/1/2019	\$ 5,000,000	\$ 4,866,390	\$ 4,886,400
Toyota Motor Credit Corp., MTN	1.700	2/19/2019	\$ 5,000,000	\$ 4,999,723	\$ 4,998,300
Apple Inc., MTN	1.700	2/22/2019	\$ 3,000,000	\$ 2,999,762	\$ 3,007,200
Federal Home Loan Mortgage Corp.	1.375	2/28/2019	\$ 5,000,000	\$ 5,000,000	\$ 4,987,300
Federal Home Loan Bank	1.375	3/18/2019	\$ 10,000,000	\$ 9,983,174	\$ 9,986,800

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Federal Home Loan Mortgage Corp.	1.125	4/15/2019	\$ 5,000,000	\$ 4,999,170	\$ 4,974,600
Federal Home Loan Mortgage Corp.	1.125	4/15/2019	\$ 10,000,000	\$ 9,998,342	\$ 9,949,200
Toyota Motor Credit Corp., MTN	2.000	4/26/2019	\$ 12,165,000	\$ 12,162,873	\$ 12,140,670
US Bank NA, MTN	1.400	4/26/2019	\$ 7,000,000	\$ 6,989,802	\$ 6,962,060
Toyota Motor Credit Corp., MTN	1.400	5/20/2019	\$ 5,000,000	\$ 4,996,175	\$ 4,977,600
Toyota Motor Credit Corp., MTN	0.000	5/20/2019	\$ 8,000,000	\$ 8,000,000	\$ 8,032,000
Federal Agricultural Mortgage Corp.	1.420	5/22/2019	\$ 10,000,000	\$ 9,996,784	\$ 9,973,600
Wells Fargo Bank, MTN	1.750	5/24/2019	\$ 7,000,000	\$ 6,998,333	\$ 6,995,170
Federal Home Loan Bank	1.375	5/28/2019	\$ 5,000,000	\$ 4,992,322	\$ 4,992,100
Federal Home Loan Bank	1.375	5/28/2019	\$ 5,000,000	\$ 4,992,322	\$ 4,992,100
Federal Home Loan Bank	1.375	5/28/2019	\$ 5,000,000	\$ 4,992,322	\$ 4,992,100
Federal Home Loan Bank	1.375	5/28/2019	\$ 3,000,000	\$ 2,995,393	\$ 2,995,260
Federal Home Loan Bank	1.375	5/28/2019	\$ 3,000,000	\$ 2,995,393	\$ 2,995,260
Federal Home Loan Mortgage Corp.	1.125	5/28/2019	\$ 1,390,000	\$ 1,385,937	\$ 1,380,673
Federal Home Loan Mortgage Corp.	1.125	5/28/2019	\$ 6,000,000	\$ 5,983,056	\$ 5,959,740
Federal Home Loan Mortgage Corp.	1.300	5/28/2019	\$ 10,600,000	\$ 10,599,296	\$ 10,533,326
Federal Home Loan Mortgage Corp.	1.750	5/30/2019	\$ 10,000,000	\$ 10,047,051	\$ 10,043,500
Federal Farm Credit Bank	1.300	6/6/2019	\$ 10,000,000	\$ 10,000,000	\$ 9,950,400
Federal Farm Credit Bank	1.375	6/6/2019	\$ 11,800,000	\$ 11,787,604	\$ 11,749,378
Federal Farm Credit Bank	1.375	6/6/2019	\$ 11,300,000	\$ 11,300,000	\$ 11,251,523
Federal Home Loan Bank	1.625	6/14/2019	\$ 10,000,000	\$ 10,028,527	\$ 10,016,500
Federal Home Loan Bank	1.625	6/14/2019	\$ 5,000,000	\$ 5,013,407	\$ 5,008,250
Federal Home Loan Bank	1.625	6/14/2019	\$ 10,000,000	\$ 10,027,830	\$ 10,016,500
Federal Home Loan Mortgage Corp.	1.180	6/14/2019	\$ 20,000,000	\$ 20,000,000	\$ 19,830,600
Multnomah County OR SD #1J, MUNI	1.450	6/15/2019	\$ 10,000,000	\$ 9,996,018	\$ 9,967,400
Multnomah County OR SD #1J, MUNI	1.450	6/15/2019	\$ 10,000,000	\$ 9,997,688	\$ 9,967,400
Federal National Mortgage Assoc.	1.750	6/20/2019	\$ 3,594,000	\$ 3,624,675	\$ 3,609,957
Federal Home Loan Mortgage Corp.	0.875	7/19/2019	\$ 3,000,000	\$ 2,995,634	\$ 2,965,260
Federal Home Loan Mortgage Corp.	0.875	7/19/2019	\$ 5,000,000	\$ 4,992,721	\$ 4,942,100
Apple Inc., MTN	1.100	8/2/2019	\$ 5,000,000	\$ 4,996,930	\$ 4,956,800

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Federal National Mortgage Assoc.	0.875	8/2/2019	\$ 5,000,000	\$ 4,994,852	\$ 4,941,050
Federal Home Loan Bank	0.875	8/5/2019	\$ 10,000,000	\$ 9,988,188	\$ 9,881,700
Microsoft Co., MTN	1.100	8/8/2019	\$ 7,000,000	\$ 6,995,541	\$ 6,937,560
Cisco Systems Inc., MTN	1.400	9/20/2019	\$ 10,000,000	\$ 9,992,704	\$ 9,949,800
JP Morgan Chase Bank NA, MTN	1.650	9/23/2019	\$ 2,290,000	\$ 2,279,430	\$ 2,281,596
Federal Home Loan Bank	1.000	9/26/2019	\$ 5,000,000	\$ 4,997,161	\$ 4,948,050
Federal Farm Credit Bank	1.550	9/27/2019	\$ 15,000,000	\$ 14,994,351	\$ 14,964,000
Federal Home Loan Mortgage Corp.	1.500	9/27/2019	\$ 10,000,000	\$ 10,000,000	\$ 9,981,700
Federal Home Loan Mortgage Corp.	1.250	10/2/2019	\$ 15,000,000	\$ 14,894,043	\$ 14,914,050
Federal National Mortgage Assoc.	0.000	10/9/2019	\$ 10,000,000	\$ 9,638,793	\$ 9,639,600
Federal National Mortgage Assoc.	0.000	10/9/2019	\$ 4,035,000	\$ 3,877,837	\$ 3,889,579
Federal National Mortgage Assoc.	0.000	10/9/2019	\$ 5,000,000	\$ 4,825,008	\$ 4,819,800
Federal National Mortgage Assoc.	1.200	10/18/2019	\$ 3,000,000	\$ 2,983,202	\$ 2,969,460
Wells Fargo Bank, MTN	2.150	12/6/2019	\$ 10,000,000	\$ 9,989,938	\$ 10,052,800
Federal Farm Credit Bank	1.500	12/19/2019	\$ 6,250,000	\$ 6,225,724	\$ 6,228,250
Federal Farm Credit Bank	1.250	2/10/2020	\$ 17,550,000	\$ 17,440,407	\$ 17,328,344
Private Export Funding Corp.	2.250	3/15/2020	\$ 1,000,000	\$ 1,012,810	\$ 1,012,850
Private Export Funding Corp.	2.250	3/15/2020	\$ 10,000,000	\$ 10,067,039	\$ 10,128,500
Federal Home Loan Mortgage Corp.	1.375	4/20/2020	\$ 5,000,000	\$ 4,985,433	\$ 4,968,150
Federal Home Loan Mortgage Corp.	1.375	4/20/2020	\$ 5,000,000	\$ 4,985,433	\$ 4,968,150
Federal Agricultural Mortgage Corp.	1.610	5/29/2020	\$ 10,000,000	\$ 9,994,539	\$ 9,968,000
Federal Agricultural Mortgage Corp.	1.610	5/29/2020	\$ 14,500,000	\$ 14,486,751	\$ 14,453,600
Federal National Mortgage Assoc.	1.650	6/9/2020	\$ 20,000,000	\$ 20,000,000	\$ 19,950,200
Federal Farm Credit Bank	1.800	6/15/2020	\$ 2,905,000	\$ 2,908,082	\$ 2,914,964
Federal Home Loan Mortgage Corp.	1.600	9/28/2020	\$ 6,250,000	\$ 6,249,064	\$ 6,223,813
Federal Home Loan Mortgage Corp.	1.750	9/28/2020	\$ 10,000,000	\$ 10,000,000	\$ 9,979,200
Federal Agricultural Mortgage Corp.	1.900	2/22/2021	\$ 10,000,000	\$ 9,993,499	\$ 10,006,300
Federal Farm Credit Bank	1.870	6/14/2021	\$ 10,000,000	\$ 9,987,584	\$ 9,967,800
Federal Home Loan Bank	1.125	7/14/2021	\$ 5,000,000	\$ 4,981,320	\$ 4,884,350
Federal Home Loan Mortgage Corp.	2.220	5/16/2022	\$ 15,000,000	\$ 15,000,000	\$ 14,946,900

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Issuer	Coupon	Maturity	Par Value	Book Value	Market Value
Federal Home Loan Bank	4.000	8/24/2022	\$ 1,750,000	\$ 1,749,143	\$ 1,739,815
Federal Home Loan Mortgage Corp.	2.150	9/29/2022	\$ 5,000,000	\$ 5,000,000	\$ 4,990,800
			<u>\$ 1,369,911,000</u>	<u>\$ 1,369,333,782</u>	<u>\$ 1,366,888,674</u>

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

(Muni) = Municipal Bond

CITY OF PORTLAND, OREGON

September 30, 2017

(Unaudited)

BANK DEPOSITS

Operating Accounts (DDA*)

BANK / CREDIT UNION	DEPOSIT
Key Bank	282,030
US Bank	1,821,567
Wells Fargo Bank	20,304,519
<i>SUBTOTAL DDA Accounts</i>	<i>22,408,116</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	1,344,659
Albina Community Bank	245,225
Columbia State Bank	9,503
Beneficial State Bank	249,943
OnPoint Community Credit Union	249,769
Pacific Continental Bank	495,002
Willamette Community Bank	1,028,096
The Commerce Bank of Oregon	250,383
Umpqua Bank	245,872
Unitus Community Credit Union	249,607
US Bank	19,187
Wells Fargo Bank	-
<i>SUBTOTAL Interest Bearing Accounts / CD's</i>	<i>4,387,245</i>
TOTAL BANK DEPOSITS	\$26,795,361

CITY OF PORTLAND, OREGON

September 30, 2017

(Unaudited)

