

# CITY OF PORTLAND, OREGON

October 31, 2017

(Unaudited)

## INVESTMENT PORTFOLIO SUMMARY

<b>PORTFOLIO MARKET VALUE</b>	\$	1,471,443,815
<b>PORTFOLIO YIELD (mo. avg.)</b>		1.30%
<b>WEIGHTED AVERAGE MATURITY/days (mo. avg.)</b>		404

<b>Investment Type</b>	<b>Par Value</b>	<b>Book Value</b>	<b>Market Value</b>	<b>%</b>
US Treasury Securities	150,000,000	150,251,524	150,084,500	10.2%
US Government Agency Securities	919,427,000	918,624,158	915,886,858	62.2%
Repurchase Agreements	22,000,000	22,000,000	22,000,000	1.5%
Bank Deposits & Interest Bearing Accounts	51,973,471	51,973,471	51,973,471	3.5%
Bankers Acceptances	-	-	-	0.0%
Commercial Paper	-	-	-	0.0%
Corporate Bonds	265,853,000	265,789,632	265,483,252	18.0%
Corp. Debt Guaranteed by US Govt. or Agencies	-	-	-	0.0%
Municipal Bonds	20,000,000	19,994,023	19,939,400	1.4%
Oregon - Local Government Investment Pool (LGIP)	46,076,334	46,076,334	46,076,334	3.1%
<b>TOTAL</b>	<b>1,475,329,805</b>	<b>1,474,709,142</b>	<b>1,471,443,815</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 Home Loan Bank	250,695,000	250,769,795	250,127,700	17.0%
Federal Home Loan Mortgage Corp.	208,132,000	208,332,843	207,378,774	14.1%
Federal National Mortgage Assoc.	196,442,000	195,698,347	195,266,505	13.3%
Federal Farm Credit Bank	171,365,000	171,153,351	170,532,656	11.6%
United States Treasury	150,000,000	150,251,524	150,084,500	10.2%
Federal Agricultural Mortgage Corp.	59,500,000	59,467,200	59,384,040	4.0%
Wells Fargo	37,979,000	37,971,218	38,073,394	2.6%
Toyota Motor Credit Corp.	33,165,000	33,158,510	33,138,774	2.3%
Chevron Corp.	33,000,000	32,996,905	32,993,450	2.2%
US Bank	31,955,000	31,964,161	31,922,042	2.2%

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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>
Daiwa Capital Markets America Inc., REPO	1.050	9/26/2017	\$ 7,000,000	\$ 7,000,000	\$ 7,000,000
Jefferies & Co. Inc., REPO	1.050	10/5/2017	\$ 5,000,000	\$ 5,000,000	\$ 5,000,000
Federal Home Loan Bank	0.000	11/1/2017	\$ 7,000,000	\$ 6,999,800	\$ 7,000,000
Federal Home Loan Bank	0.000	11/8/2017	\$ 5,000,000	\$ 4,998,872	\$ 4,999,000
Federal Home Loan Bank	0.000	11/8/2017	\$ 7,000,000	\$ 6,998,429	\$ 6,998,600
Johnson & Johnson, MTN	1.125	11/21/2017	\$ 10,000,000	\$ 9,999,854	\$ 9,999,800
Federal Home Loan Mortgage Corp.	0.950	11/24/2017	\$ 8,060,000	\$ 8,060,000	\$ 8,059,275
United States Treasury	0.625	11/30/2017	\$ 15,000,000	\$ 14,997,165	\$ 14,994,150
Chevron Corp., MTN	1.104	12/5/2017	\$ 5,000,000	\$ 4,999,855	\$ 4,998,850
Chevron Corp., MTN	1.104	12/5/2017	\$ 15,000,000	\$ 14,997,436	\$ 14,996,550
Intel Corp., MTN	1.350	12/15/2017	\$ 8,340,000	\$ 8,338,916	\$ 8,340,167
Intel Corp., MTN	1.350	12/15/2017	\$ 3,884,000	\$ 3,883,413	\$ 3,884,078
Precision Castparts Corp., MTN	1.250	1/15/2018	\$ 4,840,000	\$ 4,837,583	\$ 4,838,306
Federal Agricultural Mortgage Corp.	0.000	1/18/2018	\$ 10,000,000	\$ 9,976,958	\$ 9,975,700
US Bank NA, MTN	1.350	1/26/2018	\$ 5,000,000	\$ 4,999,401	\$ 4,998,250
US Bank NA, MTN	1.350	1/26/2018	\$ 1,000,000	\$ 1,000,295	\$ 999,650
US Bank NA, MTN	1.450	1/29/2018	\$ 5,000,000	\$ 5,002,209	\$ 5,000,050
US Bank NA, MTN	1.450	1/29/2018	\$ 7,000,000	\$ 6,999,264	\$ 7,000,070
US Bank NA, MTN	1.450	1/29/2018	\$ 5,000,000	\$ 5,003,192	\$ 5,000,050
Federal Home Loan Bank	0.875	1/30/2018	\$ 10,000,000	\$ 9,999,663	\$ 9,991,600
United States Financing Corp.	0.000	2/8/2018	\$ 5,450,000	\$ 5,430,264	\$ 5,430,598
Federal Farm Credit Bank	0.000	2/13/2018	\$ 5,000,000	\$ 4,983,667	\$ 4,983,550
United States Treasury	3.500	2/15/2018	\$ 10,000,000	\$ 10,071,041	\$ 10,065,500
Cisco Systems Inc., MTN	1.400	2/28/2018	\$ 7,000,000	\$ 7,000,000	\$ 6,999,580
United States Treasury	2.750	2/28/2018	\$ 5,000,000	\$ 5,027,356	\$ 5,024,950
United States Treasury	2.750	2/28/2018	\$ 10,000,000	\$ 10,055,198	\$ 10,049,900
United States Treasury	0.750	2/28/2018	\$ 10,000,000	\$ 9,994,430	\$ 9,984,500
Chevron Corp., MTN	1.365	3/2/2018	\$ 4,000,000	\$ 4,000,000	\$ 3,999,400
Chevron Corp., MTN	1.365	3/2/2018	\$ 8,000,000	\$ 7,999,711	\$ 7,998,800
Chevron Corp., MTN	1.365	3/2/2018	\$ 1,000,000	\$ 999,903	\$ 999,850

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Exxon Mobil Corp., MTN	1.305	3/6/2018	\$ 8,000,000	\$ 8,000,000	\$ 7,997,760
Berkshire Hathaway Inc., MTN	1.450	3/7/2018	\$ 2,000,000	\$ 1,999,862	\$ 1,999,860
Federal Home Loan Bank	1.375	3/9/2018	\$ 10,000,000	\$ 10,023,901	\$ 10,005,100
United States Treasury	1.000	3/15/2018	\$ 10,000,000	\$ 9,993,184	\$ 9,989,800
Federal Home Loan Bank	0.875	3/19/2018	\$ 3,370,000	\$ 3,366,432	\$ 3,365,046
Federal Home Loan Bank	0.875	3/19/2018	\$ 13,495,000	\$ 13,480,440	\$ 13,475,162
Federal Home Loan Bank	0.875	3/19/2018	\$ 3,335,000	\$ 3,332,009	\$ 3,330,098
Federal Home Loan Bank	0.875	3/19/2018	\$ 3,250,000	\$ 3,248,342	\$ 3,245,223
Federal National Mortgage Assoc.	0.875	3/28/2018	\$ 3,870,000	\$ 3,872,725	\$ 3,863,769
Federal National Mortgage Assoc.	0.875	3/28/2018	\$ 3,075,000	\$ 3,077,166	\$ 3,070,049
Federal National Mortgage Assoc.	0.875	3/28/2018	\$ 2,166,000	\$ 2,163,938	\$ 2,162,513
Federal National Mortgage Assoc.	0.875	3/28/2018	\$ 1,660,000	\$ 1,658,062	\$ 1,657,327
Federal National Mortgage Assoc.	0.875	3/28/2018	\$ 10,000,000	\$ 9,991,930	\$ 9,983,900
Federal National Mortgage Assoc.	0.875	3/28/2018	\$ 2,042,000	\$ 2,040,301	\$ 2,038,712
United States Treasury	0.000	3/29/2018	\$ 10,000,000	\$ 9,958,612	\$ 9,950,200
Federal Home Loan Bank	0.875	4/12/2018	\$ 10,000,000	\$ 9,999,853	\$ 9,981,300
Federal Farm Credit Bank	0.750	4/18/2018	\$ 10,000,000	\$ 9,988,274	\$ 9,974,000
Wells Fargo Co., MTN	0.000	4/23/2018	\$ 10,979,000	\$ 10,982,463	\$ 11,008,204
Federal Home Loan Bank	1.125	4/25/2018	\$ 5,000,000	\$ 4,999,648	\$ 4,995,850
Federal Home Loan Bank	1.125	4/25/2018	\$ 3,000,000	\$ 2,999,550	\$ 2,997,510
Federal Home Loan Bank	1.125	4/25/2018	\$ 3,000,000	\$ 2,999,789	\$ 2,997,510
Federal National Mortgage Assoc.	1.000	4/30/2018	\$ 5,000,000	\$ 5,000,000	\$ 4,989,200
Federal National Mortgage Assoc.	1.000	4/30/2018	\$ 4,525,000	\$ 4,513,937	\$ 4,515,226
Apple Inc., MTN	1.000	5/3/2018	\$ 10,000,000	\$ 9,982,563	\$ 9,978,000
Federal Home Loan Mortgage Corp.	0.900	5/10/2018	\$ 13,850,000	\$ 13,846,676	\$ 13,810,805
United States Financing Corp.	0.000	5/11/2018	\$ 6,060,000	\$ 6,021,575	\$ 6,013,641
United States Financing Corp.	0.000	5/11/2018	\$ 3,000,000	\$ 2,980,978	\$ 2,977,050
United States Financing Corp.	0.000	5/11/2018	\$ 2,000,000	\$ 1,987,433	\$ 1,984,700
Federal Farm Credit Bank	0.730	5/14/2018	\$ 15,000,000	\$ 14,980,037	\$ 14,959,950
Federal National Mortgage Assoc.	0.875	5/21/2018	\$ 10,000,000	\$ 9,983,995	\$ 9,975,100

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Federal National Mortgage Assoc.	0.875	5/21/2018	\$ 10,000,000	\$ 10,004,489	\$ 9,975,100
Federal National Mortgage Assoc.	0.875	5/21/2018	\$ 13,475,000	\$ 13,450,659	\$ 13,441,447
Federal National Mortgage Assoc.	0.875	5/21/2018	\$ 10,000,000	\$ 9,984,009	\$ 9,975,100
Federal National Mortgage Assoc.	0.875	5/21/2018	\$ 10,000,000	\$ 10,002,135	\$ 9,975,100
United States Treasury	2.375	5/31/2018	\$ 10,000,000	\$ 10,066,152	\$ 10,060,600
United States Treasury	2.375	5/31/2018	\$ 5,000,000	\$ 5,034,043	\$ 5,030,300
United States Treasury	2.375	5/31/2018	\$ 5,000,000	\$ 5,034,646	\$ 5,030,300
United States Treasury	1.000	5/31/2018	\$ 10,000,000	\$ 10,002,204	\$ 9,981,300
United States Treasury	1.000	5/31/2018	\$ 15,000,000	\$ 15,013,583	\$ 14,971,950
United States Treasury	1.000	5/31/2018	\$ 10,000,000	\$ 10,009,348	\$ 9,981,300
Federal Home Loan Bank	1.250	6/8/2018	\$ 5,000,000	\$ 5,002,011	\$ 4,997,200
Federal Home Loan Bank	1.250	6/8/2018	\$ 6,000,000	\$ 6,012,556	\$ 5,996,640
Federal Home Loan Bank	1.250	6/8/2018	\$ 3,260,000	\$ 3,267,338	\$ 3,258,174
Federal Home Loan Bank	1.250	6/8/2018	\$ 1,000,000	\$ 1,000,266	\$ 999,440
Federal Home Loan Bank	1.250	6/8/2018	\$ 15,000,000	\$ 15,006,510	\$ 14,991,600
Federal Home Loan Bank	1.250	6/8/2018	\$ 5,000,000	\$ 5,002,495	\$ 4,997,200
Federal Home Loan Bank	1.250	6/8/2018	\$ 5,000,000	\$ 5,013,263	\$ 4,997,200
Federal Home Loan Bank	1.250	6/8/2018	\$ 2,000,000	\$ 2,000,792	\$ 1,998,880
Federal Home Loan Bank	1.250	6/8/2018	\$ 270,000	\$ 270,240	\$ 269,849
Federal Home Loan Bank	1.250	6/8/2018	\$ 5,185,000	\$ 5,184,474	\$ 5,182,096
Federal Home Loan Bank	1.250	6/8/2018	\$ 10,000,000	\$ 10,004,588	\$ 9,994,400
Federal Home Loan Bank	4.750	6/8/2018	\$ 2,230,000	\$ 2,278,553	\$ 2,273,909
Federal Farm Credit Bank	1.300	6/11/2018	\$ 1,000,000	\$ 1,002,305	\$ 999,380
Federal Farm Credit Bank	0.875	6/13/2018	\$ 10,000,000	\$ 10,001,210	\$ 9,969,300
Federal Home Loan Mortgage Corp.	4.875	6/13/2018	\$ 9,080,000	\$ 9,295,454	\$ 9,273,858
Federal Home Loan Mortgage Corp.	4.875	6/13/2018	\$ 1,902,000	\$ 1,948,219	\$ 1,942,608
Federal Home Loan Mortgage Corp.	4.875	6/13/2018	\$ 3,000,000	\$ 3,066,055	\$ 3,064,050
Federal Farm Credit Bank	1.170	6/14/2018	\$ 10,560,000	\$ 10,561,767	\$ 10,547,434
Federal Home Loan Bank	1.150	6/22/2018	\$ 8,800,000	\$ 8,793,946	\$ 8,784,248
Federal National Mortgage Assoc.	1.300	6/27/2018	\$ 15,000,000	\$ 15,015,287	\$ 14,988,900

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Federal National Mortgage Assoc.	0.850	7/13/2018	\$ 10,000,000	\$ 9,993,275	\$ 9,955,800
Toyota Motor Credit Corp., MTN	1.550	7/13/2018	\$ 3,000,000	\$ 2,999,404	\$ 3,000,030
Federal National Mortgage Assoc.	0.750	7/27/2018	\$ 5,000,000	\$ 4,993,535	\$ 4,976,850
United States Treasury	1.375	7/31/2018	\$ 15,000,000	\$ 15,015,371	\$ 14,994,750
3M Co., MTN	1.375	8/7/2018	\$ 5,000,000	\$ 4,997,725	\$ 4,993,300
Berkshire Hathaway Inc., MTN	1.150	8/15/2018	\$ 5,000,000	\$ 4,999,763	\$ 4,984,000
Federal Home Loan Bank	1.000	9/7/2018	\$ 5,750,000	\$ 5,749,631	\$ 5,726,138
Federal Farm Credit Bank	0.875	9/14/2018	\$ 15,000,000	\$ 15,011,626	\$ 14,922,450
Federal National Mortgage Assoc.	1.875	9/18/2018	\$ 20,000,000	\$ 20,105,895	\$ 20,068,800
Federal Farm Credit Bank	1.020	9/24/2018	\$ 20,000,000	\$ 19,974,704	\$ 19,921,400
Federal Home Loan Mortgage Corp.	0.875	10/12/2018	\$ 5,000,000	\$ 4,999,016	\$ 4,972,100
Federal Home Loan Mortgage Corp.	0.875	10/12/2018	\$ 5,000,000	\$ 4,999,016	\$ 4,972,100
Federal Home Loan Mortgage Corp.	0.875	10/12/2018	\$ 5,000,000	\$ 4,999,016	\$ 4,972,100
United States Treasury	1.250	10/31/2018	\$ 10,000,000	\$ 9,979,191	\$ 9,975,000
Microsoft Co., MTN	1.300	11/3/2018	\$ 4,000,000	\$ 3,997,755	\$ 3,989,480
Microsoft Co., MTN	1.300	11/3/2018	\$ 1,400,000	\$ 1,399,245	\$ 1,396,318
Microsoft Co., MTN	1.300	11/3/2018	\$ 10,000,000	\$ 9,996,649	\$ 9,973,700
Federal Agricultural Mortgage Corp.	1.610	11/14/2018	\$ 5,000,000	\$ 5,017,731	\$ 5,002,800
US Bancorp, MTN	1.950	11/15/2018	\$ 1,955,000	\$ 1,969,439	\$ 1,959,672
Wells Fargo Bank, MTN	0.000	11/28/2018	\$ 10,000,000	\$ 10,000,000	\$ 10,044,100
Northwest Natural Gas Co., MTN	1.545	12/5/2018	\$ 23,000,000	\$ 23,000,000	\$ 22,881,090
United States Financing Corp.	0.000	12/27/2018	\$ 5,783,000	\$ 5,705,320	\$ 5,672,834
Federal Home Loan Bank	1.250	1/16/2019	\$ 10,000,000	\$ 9,999,771	\$ 9,963,700
Federal Home Loan Bank	1.250	1/16/2019	\$ 5,000,000	\$ 4,999,885	\$ 4,981,850
Federal National Mortgage Assoc.	1.375	1/28/2019	\$ 5,000,000	\$ 4,998,741	\$ 4,989,950
Federal National Mortgage Assoc.	0.000	2/1/2019	\$ 5,000,000	\$ 4,875,001	\$ 4,893,650
Toyota Motor Credit Corp., MTN	1.700	2/19/2019	\$ 5,000,000	\$ 4,999,740	\$ 4,997,550
Apple Inc., MTN	1.700	2/22/2019	\$ 3,000,000	\$ 2,999,776	\$ 3,001,650
Federal Home Loan Mortgage Corp.	1.375	2/28/2019	\$ 5,000,000	\$ 5,000,000	\$ 4,981,000
Federal Home Loan Bank	1.375	3/18/2019	\$ 10,000,000	\$ 9,984,162	\$ 9,972,500

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Federal Home Loan Mortgage Corp.	1.125	4/15/2019	\$ 10,000,000	\$ 9,998,434	\$ 9,935,100
Federal Home Loan Mortgage Corp.	1.125	4/15/2019	\$ 5,000,000	\$ 4,999,217	\$ 4,967,550
Toyota Motor Credit Corp., MTN	2.000	4/26/2019	\$ 12,165,000	\$ 12,162,990	\$ 12,137,994
US Bank NA, MTN	1.400	4/26/2019	\$ 7,000,000	\$ 6,990,361	\$ 6,964,300
Toyota Motor Credit Corp., MTN	1.400	5/20/2019	\$ 5,000,000	\$ 4,996,376	\$ 4,972,800
Toyota Motor Credit Corp., MTN	0.000	5/20/2019	\$ 8,000,000	\$ 8,000,000	\$ 8,030,400
Federal Agricultural Mortgage Corp.	1.420	5/22/2019	\$ 10,000,000	\$ 9,996,952	\$ 9,970,700
Wells Fargo Bank, MTN	1.750	5/24/2019	\$ 7,000,000	\$ 6,998,420	\$ 6,985,090
Federal Home Loan Bank	1.375	5/28/2019	\$ 3,000,000	\$ 2,995,631	\$ 2,990,460
Federal Home Loan Bank	1.375	5/28/2019	\$ 3,000,000	\$ 2,995,631	\$ 2,990,460
Federal Home Loan Bank	1.375	5/28/2019	\$ 5,000,000	\$ 4,992,720	\$ 4,984,100
Federal Home Loan Bank	1.375	5/28/2019	\$ 5,000,000	\$ 4,992,720	\$ 4,984,100
Federal Home Loan Bank	1.375	5/28/2019	\$ 5,000,000	\$ 4,992,720	\$ 4,984,100
Federal Home Loan Mortgage Corp.	1.125	5/28/2019	\$ 6,000,000	\$ 5,983,934	\$ 5,951,640
Federal Home Loan Mortgage Corp.	1.125	5/28/2019	\$ 1,390,000	\$ 1,386,147	\$ 1,378,797
Federal Home Loan Mortgage Corp.	1.300	5/28/2019	\$ 10,600,000	\$ 10,599,333	\$ 10,518,910
Federal Home Loan Mortgage Corp.	1.750	5/30/2019	\$ 10,000,000	\$ 10,044,620	\$ 10,025,800
Federal Farm Credit Bank	1.300	6/6/2019	\$ 10,000,000	\$ 10,000,000	\$ 9,939,500
Federal Farm Credit Bank	1.375	6/6/2019	\$ 11,300,000	\$ 11,300,000	\$ 11,234,686
Federal Farm Credit Bank	1.375	6/6/2019	\$ 11,800,000	\$ 11,788,238	\$ 11,731,796
Federal Home Loan Bank	1.625	6/14/2019	\$ 10,000,000	\$ 10,026,424	\$ 10,004,400
Federal Home Loan Bank	1.625	6/14/2019	\$ 10,000,000	\$ 10,027,086	\$ 10,004,400
Federal Home Loan Bank	1.625	6/14/2019	\$ 5,000,000	\$ 5,012,730	\$ 5,002,200
Federal Home Loan Mortgage Corp.	1.180	6/14/2019	\$ 20,000,000	\$ 20,000,000	\$ 19,804,200
Multnomah County OR SD #1J, MUNI	1.450	6/15/2019	\$ 10,000,000	\$ 9,996,218	\$ 9,969,700
Multnomah County OR SD #1J, MUNI	1.450	6/15/2019	\$ 10,000,000	\$ 9,997,805	\$ 9,969,700
Federal National Mortgage Assoc.	1.750	6/20/2019	\$ 3,594,000	\$ 3,623,141	\$ 3,603,560
Federal Home Loan Mortgage Corp.	0.875	7/19/2019	\$ 3,000,000	\$ 2,995,843	\$ 2,962,770
Federal Home Loan Mortgage Corp.	0.875	7/19/2019	\$ 5,000,000	\$ 4,993,069	\$ 4,937,950
Apple Inc., MTN	1.100	8/2/2019	\$ 5,000,000	\$ 4,997,074	\$ 4,950,450

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Federal National Mortgage Assoc.	0.875	8/2/2019	\$ 5,000,000	\$ 4,995,093	\$ 4,935,550
Federal Home Loan Bank	0.875	8/5/2019	\$ 10,000,000	\$ 9,988,739	\$ 9,869,600
Microsoft Co., MTN	1.100	8/8/2019	\$ 7,000,000	\$ 6,995,748	\$ 6,927,410
Cisco Systems Inc., MTN	1.400	9/20/2019	\$ 10,000,000	\$ 9,993,022	\$ 9,938,200
JP Morgan Chase Bank NA, MTN	1.650	9/23/2019	\$ 2,290,000	\$ 2,279,889	\$ 2,282,443
Federal Home Loan Bank	1.000	9/26/2019	\$ 5,000,000	\$ 4,997,284	\$ 4,939,800
Federal Farm Credit Bank	1.550	9/27/2019	\$ 15,000,000	\$ 14,994,596	\$ 14,969,100
Federal Home Loan Mortgage Corp.	1.500	9/27/2019	\$ 10,000,000	\$ 10,000,000	\$ 9,977,500
Federal Home Loan Mortgage Corp.	1.250	10/2/2019	\$ 15,000,000	\$ 14,898,592	\$ 14,889,750
Federal National Mortgage Assoc.	0.000	10/9/2019	\$ 10,000,000	\$ 9,654,153	\$ 9,643,000
Federal National Mortgage Assoc.	0.000	10/9/2019	\$ 4,035,000	\$ 3,884,520	\$ 3,890,951
Federal National Mortgage Assoc.	0.000	10/9/2019	\$ 5,000,000	\$ 4,832,450	\$ 4,821,500
Federal National Mortgage Assoc.	1.200	10/18/2019	\$ 3,000,000	\$ 2,983,908	\$ 2,964,450
Federal Home Loan Mortgage Corp.	1.625	10/25/2019	\$ 10,000,000	\$ 9,999,261	\$ 9,992,100
Wells Fargo Bank, MTN	2.150	12/6/2019	\$ 10,000,000	\$ 9,990,334	\$ 10,036,000
Federal Farm Credit Bank	1.500	12/19/2019	\$ 6,250,000	\$ 6,226,666	\$ 6,215,063
Federal Farm Credit Bank	1.250	2/10/2020	\$ 17,550,000	\$ 17,444,403	\$ 17,293,946
Private Export Funding Corp.	2.250	3/15/2020	\$ 1,000,000	\$ 1,012,361	\$ 1,010,760
Private Export Funding Corp.	2.250	3/15/2020	\$ 10,000,000	\$ 10,064,690	\$ 10,107,600
Federal Home Loan Mortgage Corp.	1.375	4/20/2020	\$ 5,000,000	\$ 4,985,924	\$ 4,955,950
Federal Home Loan Mortgage Corp.	1.375	4/20/2020	\$ 5,000,000	\$ 4,985,924	\$ 4,955,950
Federal Agricultural Mortgage Corp.	1.610	5/29/2020	\$ 14,500,000	\$ 14,487,180	\$ 14,452,440
Federal Agricultural Mortgage Corp.	1.610	5/29/2020	\$ 10,000,000	\$ 9,994,715	\$ 9,967,200
Federal National Mortgage Assoc.	1.650	6/9/2020	\$ 20,000,000	\$ 20,000,000	\$ 19,911,000
Federal Farm Credit Bank	1.800	6/15/2020	\$ 2,905,000	\$ 2,907,985	\$ 2,909,503
Federal Home Loan Mortgage Corp.	1.600	9/28/2020	\$ 6,250,000	\$ 6,249,091	\$ 6,212,063
Federal Home Loan Mortgage Corp.	1.750	9/28/2020	\$ 10,000,000	\$ 10,000,000	\$ 9,959,800
Federal Agricultural Mortgage Corp.	1.900	2/22/2021	\$ 10,000,000	\$ 9,993,664	\$ 10,015,200
Federal Farm Credit Bank	1.870	6/14/2021	\$ 10,000,000	\$ 9,987,872	\$ 9,961,600
Federal Home Loan Bank	1.125	7/14/2021	\$ 5,000,000	\$ 4,981,745	\$ 4,870,550

# CITY OF PORTLAND, OREGON

October 31, 2017

*(Unaudited)*

## PORTFOLIO HOLDINGS

<b>Issuer</b>	<b>Coupon</b>	<b>Maturity</b>	<b>Par Value</b>	<b>Book Value</b>	<b>Market Value</b>
Federal Home Loan Mortgage Corp.	2.220	5/16/2022	\$ 15,000,000	\$ 15,000,000	\$ 14,923,050
Federal Home Loan Bank	4.000	8/24/2022	\$ 1,750,000	\$ 1,749,158	\$ 1,736,508
Federal Home Loan Mortgage Corp.	2.150	9/29/2022	\$ 5,000,000	\$ 5,000,000	\$ 4,982,000
			<u>\$ 1,367,280,000</u>	<u>\$ 1,366,659,337</u>	<u>\$ 1,363,394,010</u>

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

(Muni) = Municipal Bond



# CITY OF PORTLAND, OREGON

October 31, 2017

(Unaudited)

## BANK DEPOSITS

### Operating Accounts (DDA\*)

<b>BANK / CREDIT UNION</b>	<b>DEPOSIT</b>
Key Bank	113,214
US Bank	1,943,024
Wells Fargo Bank	45,528,494
<i>SUBTOTAL DDA Accounts</i>	<i>47,584,732</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	1,345,230
Albina Community Bank	245,257
Columbia State Bank	9,504
Beneficial State Bank	249,984
OnPoint Community Credit Union	249,811
Pacific Continental Bank	495,081
Willamette Community Bank	1,028,727
The Commerce Bank of Oregon	250,416
Umpqua Bank	245,904
Unitus Community Credit Union	249,638
US Bank	19,187
Wells Fargo Bank	-
<i>SUBTOTAL Interest Bearing Accounts / CD's</i>	<i>4,388,739</i>
<b>TOTAL BANK DEPOSITS</b>	<b>\$51,973,471</b>

# CITY OF PORTLAND, OREGON

October 31, 2017

(Unaudited)

