

CITY OF PORTLAND, OREGON

November 30, 2017

(Unaudited)

INVESTMENT PORTFOLIO SUMMARY

PORTFOLIO MARKET VALUE	\$	1,899,973,633
PORTFOLIO YIELD (mo. avg.)		1.36%
WEIGHTED AVERAGE MATURITY/days (mo. avg.)		403

Investment Type	Par Value	Book Value	Market Value	%
US Treasury Securities	238,000,000	237,543,563	237,286,830	12.5%
US Government Agency Securities	1,145,535,000	1,143,729,130	1,148,692,147	60.5%
Repurchase Agreements	10,000,000	10,000,000	10,000,000	0.5%
Bank Deposits & Interest Bearing Accounts	32,729,742	32,729,742	32,729,742	1.7%
Bankers Acceptances	-	-	-	0.0%
Commercial Paper	-	-	-	0.0%
Corporate Bonds	255,853,000	255,796,016	255,179,354	13.4%
Corp. Debt Guaranteed by US Govt. or Agencies	-	-	-	0.0%
Municipal Bonds	20,000,000	19,994,320	19,885,600	1.0%
Oregon - Local Government Investment Pool (LGIP)	196,199,960	196,199,960	196,199,960	10.3%
TOTAL	1,898,317,702	1,895,992,730	1,899,973,633	100.0%

Top 10 - Per Issuer Holdings	Par Value	Book Value	Market Value	%
Federal Home Loan Mortgage Corp.	322,380,000	322,289,899	320,348,544	16.9%
Federal Home Loan Bank	281,055,000	280,981,053	279,938,100	14.7%
United States Treasury	238,000,000	237,543,563	237,286,830	12.5%
Federal National Mortgage Assoc.	220,942,000	220,014,381	219,327,622	11.5%
Federal Farm Credit Bank	199,365,000	198,955,914	197,994,124	10.4%
Federal Agricultural Mortgage Corp.	88,500,000	88,265,874	87,961,675	4.6%
Wells Fargo	37,979,000	37,971,073	38,000,217	2.0%
Toyota Motor Credit Corp.	33,165,000	33,158,892	33,096,741	1.7%
Chevron Corp.	33,000,000	32,999,308	32,993,360	1.7%
US Bank	31,955,000	31,961,058	31,894,900	1.7%

CITY OF PORTLAND, OREGON

November 30, 2017

(Unaudited)

PORTFOLIO HOLDINGS

Issuer	Coupon	Maturity	Par Value	Book Value	Market Value
Chevron Corp., MTN	1.104	12/5/2017	\$ 5,000,000	\$ 4,999,979	\$ 4,999,900
Chevron Corp., MTN	1.104	12/5/2017	\$ 15,000,000	\$ 14,999,623	\$ 14,999,700
Intel Corp., MTN	1.350	12/15/2017	\$ 8,340,000	\$ 8,339,630	\$ 8,339,583
Intel Corp., MTN	1.350	12/15/2017	\$ 3,884,000	\$ 3,883,800	\$ 3,883,806
United States Treasury	0.000	1/4/2018	\$ 10,000,000	\$ 9,989,306	\$ 9,989,600
Jefferies & Co. Inc., REPO	1.140	1/4/2018	\$ 10,000,000	\$ 10,000,000	\$ 10,000,000
Precision Castparts Corp., MTN	1.250	1/15/2018	\$ 4,840,000	\$ 4,838,530	\$ 4,838,838
Federal Agricultural Mortgage Corp.	0.000	1/18/2018	\$ 10,000,000	\$ 9,985,708	\$ 9,983,300
US Bank NA, MTN	1.350	1/26/2018	\$ 1,000,000	\$ 1,000,139	\$ 999,640
US Bank NA, MTN	1.350	1/26/2018	\$ 5,000,000	\$ 4,999,605	\$ 4,998,200
US Bank NA, MTN	1.450	1/29/2018	\$ 7,000,000	\$ 6,999,506	\$ 6,998,530
US Bank NA, MTN	1.450	1/29/2018	\$ 5,000,000	\$ 5,001,596	\$ 4,998,950
US Bank NA, MTN	1.450	1/29/2018	\$ 5,000,000	\$ 5,001,104	\$ 4,998,950
Federal Home Loan Bank	0.875	1/30/2018	\$ 10,000,000	\$ 9,999,773	\$ 9,993,400
United States Financing Corp.	0.000	2/8/2018	\$ 5,450,000	\$ 5,436,164	\$ 5,434,795
Federal Farm Credit Bank	0.000	2/13/2018	\$ 5,000,000	\$ 4,988,333	\$ 4,986,650
United States Treasury	3.500	2/15/2018	\$ 10,000,000	\$ 10,051,123	\$ 10,045,300
Cisco Systems Inc., MTN	1.400	2/28/2018	\$ 7,000,000	\$ 7,000,000	\$ 6,995,660
United States Treasury	2.750	2/28/2018	\$ 10,000,000	\$ 10,041,399	\$ 10,035,300
United States Treasury	2.750	2/28/2018	\$ 5,000,000	\$ 5,020,517	\$ 5,017,650
United States Treasury	0.750	2/28/2018	\$ 10,000,000	\$ 9,995,823	\$ 9,986,300
Chevron Corp., MTN	1.365	3/2/2018	\$ 4,000,000	\$ 4,000,000	\$ 3,998,080
Chevron Corp., MTN	1.365	3/2/2018	\$ 1,000,000	\$ 999,926	\$ 999,520
Chevron Corp., MTN	1.365	3/2/2018	\$ 8,000,000	\$ 7,999,781	\$ 7,996,160
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	\$ 1,999,894	\$ 1,999,400
Federal Home Loan Bank	1.375	3/9/2018	\$ 10,000,000	\$ 10,018,486	\$ 10,000,900
United States Treasury	1.000	3/15/2018	\$ 10,000,000	\$ 9,994,699	\$ 9,991,100
Federal Home Loan Bank	0.875	3/19/2018	\$ 13,495,000	\$ 13,483,500	\$ 13,475,702
Federal Home Loan Bank	0.875	3/19/2018	\$ 3,370,000	\$ 3,367,182	\$ 3,365,181

CITY OF PORTLAND, OREGON

November 30, 2017

(Unaudited)

PORTFOLIO HOLDINGS

Issuer	Coupon	Maturity	Par Value	Book Value	Market Value
Federal Home Loan Bank	0.875	3/19/2018	\$ 3,335,000	\$ 3,332,637	\$ 3,330,231
Federal Home Loan Bank	0.875	3/19/2018	\$ 3,250,000	\$ 3,248,690	\$ 3,245,353
Federal National Mortgage Assoc.	0.875	3/28/2018	\$ 2,166,000	\$ 2,164,345	\$ 2,162,686
Federal National Mortgage Assoc.	0.875	3/28/2018	\$ 1,660,000	\$ 1,658,444	\$ 1,657,460
Federal National Mortgage Assoc.	0.875	3/28/2018	\$ 10,000,000	\$ 9,993,522	\$ 9,984,700
Federal National Mortgage Assoc.	0.875	3/28/2018	\$ 2,042,000	\$ 2,040,637	\$ 2,038,876
Federal National Mortgage Assoc.	0.875	3/28/2018	\$ 3,870,000	\$ 3,872,187	\$ 3,864,079
Federal National Mortgage Assoc.	0.875	3/28/2018	\$ 3,075,000	\$ 3,076,739	\$ 3,070,295
United States Treasury	0.000	3/29/2018	\$ 10,000,000	\$ 9,966,945	\$ 9,958,000
Federal Home Loan Bank	0.875	4/12/2018	\$ 10,000,000	\$ 9,999,879	\$ 9,978,300
Federal Farm Credit Bank	0.750	4/18/2018	\$ 10,000,000	\$ 9,990,310	\$ 9,974,600
Wells Fargo Co., MTN	0.000	4/23/2018	\$ 10,979,000	\$ 10,981,866	\$ 11,001,287
Federal Home Loan Bank	1.125	4/25/2018	\$ 3,000,000	\$ 2,999,824	\$ 2,996,400
Federal Home Loan Bank	1.125	4/25/2018	\$ 5,000,000	\$ 4,999,706	\$ 4,994,000
Federal Home Loan Bank	1.125	4/25/2018	\$ 3,000,000	\$ 2,999,625	\$ 2,996,400
Federal National Mortgage Assoc.	1.000	4/30/2018	\$ 5,000,000	\$ 5,000,000	\$ 4,990,600
Federal National Mortgage Assoc.	1.000	4/30/2018	\$ 4,525,000	\$ 4,515,729	\$ 4,516,493
Apple Inc., MTN, MTN	1.000	5/3/2018	\$ 10,000,000	\$ 9,985,342	\$ 9,976,200
Federal Home Loan Mortgage Corp.	0.900	5/10/2018	\$ 13,850,000	\$ 13,847,186	\$ 13,808,866
United States Financing Corp.	0.000	5/11/2018	\$ 6,060,000	\$ 6,027,440	\$ 6,009,884
United States Financing Corp.	0.000	5/11/2018	\$ 3,000,000	\$ 2,983,881	\$ 2,975,190
United States Financing Corp.	0.000	5/11/2018	\$ 2,000,000	\$ 1,989,351	\$ 1,983,460
Federal Farm Credit Bank	0.730	5/14/2018	\$ 15,000,000	\$ 14,983,037	\$ 14,952,900
Federal National Mortgage Assoc.	0.875	5/21/2018	\$ 13,475,000	\$ 13,454,188	\$ 13,437,674
Federal National Mortgage Assoc.	0.875	5/21/2018	\$ 10,000,000	\$ 10,001,825	\$ 9,972,300
Federal National Mortgage Assoc.	0.875	5/21/2018	\$ 10,000,000	\$ 9,986,328	\$ 9,972,300
Federal National Mortgage Assoc.	0.875	5/21/2018	\$ 10,000,000	\$ 9,986,316	\$ 9,972,300
Federal National Mortgage Assoc.	0.875	5/21/2018	\$ 10,000,000	\$ 10,003,838	\$ 9,972,300
United States Treasury	2.375	5/31/2018	\$ 5,000,000	\$ 5,029,225	\$ 5,022,050
United States Treasury	2.375	5/31/2018	\$ 5,000,000	\$ 5,029,743	\$ 5,022,050

CITY OF PORTLAND, OREGON

November 30, 2017

(Unaudited)

PORTFOLIO HOLDINGS

Issuer	Coupon	Maturity	Par Value	Book Value	Market Value
United States Treasury	2.375	5/31/2018	\$ 10,000,000	\$ 10,056,791	\$ 10,044,100
United States Treasury	1.000	5/31/2018	\$ 10,000,000	\$ 10,001,892	\$ 9,977,000
United States Treasury	1.000	5/31/2018	\$ 15,000,000	\$ 15,011,661	\$ 14,965,500
United States Treasury	1.000	5/31/2018	\$ 10,000,000	\$ 10,008,025	\$ 9,977,000
Federal Home Loan Bank	1.250	6/8/2018	\$ 5,000,000	\$ 5,011,490	\$ 4,993,650
Federal Home Loan Bank	1.250	6/8/2018	\$ 3,260,000	\$ 3,266,357	\$ 3,255,860
Federal Home Loan Bank	1.250	6/8/2018	\$ 5,000,000	\$ 5,001,742	\$ 4,993,650
Federal Home Loan Bank	1.250	6/8/2018	\$ 6,000,000	\$ 6,010,878	\$ 5,992,380
Federal Home Loan Bank	1.250	6/8/2018	\$ 5,185,000	\$ 5,184,544	\$ 5,178,415
Federal Home Loan Bank	1.250	6/8/2018	\$ 10,000,000	\$ 10,003,975	\$ 9,987,300
Federal Home Loan Bank	1.250	6/8/2018	\$ 270,000	\$ 270,208	\$ 269,657
Federal Home Loan Bank	1.250	6/8/2018	\$ 5,000,000	\$ 5,002,162	\$ 4,993,650
Federal Home Loan Bank	1.250	6/8/2018	\$ 2,000,000	\$ 2,000,686	\$ 1,997,460
Federal Home Loan Bank	1.250	6/8/2018	\$ 15,000,000	\$ 15,005,640	\$ 14,980,950
Federal Home Loan Bank	1.250	6/8/2018	\$ 1,000,000	\$ 1,000,230	\$ 998,730
Federal Home Loan Bank	4.750	6/8/2018	\$ 2,230,000	\$ 2,272,064	\$ 2,267,085
Federal Farm Credit Bank	1.300	6/11/2018	\$ 1,000,000	\$ 1,002,002	\$ 999,010
Federal Farm Credit Bank	0.875	6/13/2018	\$ 10,000,000	\$ 10,001,052	\$ 9,968,900
Federal Home Loan Mortgage Corp.	4.875	6/13/2018	\$ 3,000,000	\$ 3,057,427	\$ 3,052,980
Federal Home Loan Mortgage Corp.	4.875	6/13/2018	\$ 1,902,000	\$ 1,942,182	\$ 1,935,589
Federal Home Loan Mortgage Corp.	4.875	6/13/2018	\$ 9,080,000	\$ 9,267,309	\$ 9,240,353
Federal Farm Credit Bank	1.170	6/14/2018	\$ 10,560,000	\$ 10,561,537	\$ 10,541,942
Federal Home Loan Bank	1.150	6/22/2018	\$ 8,800,000	\$ 8,794,707	\$ 8,778,616
Federal National Mortgage Assoc.	1.300	6/27/2018	\$ 15,000,000	\$ 15,013,409	\$ 14,980,200
Federal National Mortgage Assoc.	0.850	7/13/2018	\$ 10,000,000	\$ 9,994,049	\$ 9,951,300
Toyota Motor Credit Corp., MTN	1.550	7/13/2018	\$ 3,000,000	\$ 2,999,473	\$ 2,996,850
Federal National Mortgage Assoc.	0.750	7/27/2018	\$ 5,000,000	\$ 4,994,240	\$ 4,973,300
United States Treasury	0.750	7/31/2018	\$ 20,000,000	\$ 19,900,122	\$ 19,897,600
United States Treasury	1.375	7/31/2018	\$ 15,000,000	\$ 15,013,682	\$ 14,983,650
3M Co., MTN	1.375	8/7/2018	\$ 5,000,000	\$ 4,997,964	\$ 4,989,100

CITY OF PORTLAND, OREGON

November 30, 2017

(Unaudited)

PORTFOLIO HOLDINGS

Issuer	Coupon	Maturity	Par Value	Book Value	Market Value
Berkshire Hathaway Inc., MTN	1.150	8/15/2018	\$ 5,000,000	\$ 4,999,787	\$ 4,980,200
United States Treasury	0.000	8/16/2018	\$ 15,000,000	\$ 14,845,355	\$ 14,837,250
United States Treasury	1.500	8/31/2018	\$ 20,000,000	\$ 19,988,532	\$ 19,986,800
Federal Home Loan Bank	1.000	9/7/2018	\$ 5,750,000	\$ 5,749,666	\$ 5,724,010
United States Treasury	0.000	9/13/2018	\$ 20,000,000	\$ 19,771,915	\$ 19,756,600
Federal Farm Credit Bank	0.875	9/14/2018	\$ 15,000,000	\$ 15,010,549	\$ 14,919,750
Federal National Mortgage Assoc.	1.875	9/18/2018	\$ 20,000,000	\$ 20,096,208	\$ 20,038,000
Federal Farm Credit Bank	1.020	9/24/2018	\$ 20,000,000	\$ 19,976,975	\$ 19,911,400
United States Treasury	0.000	10/11/2018	\$ 10,000,000	\$ 9,865,206	\$ 9,862,200
Federal Home Loan Mortgage Corp.	0.875	10/12/2018	\$ 5,000,000	\$ 4,999,100	\$ 4,966,400
Federal Home Loan Mortgage Corp.	0.875	10/12/2018	\$ 5,000,000	\$ 4,999,100	\$ 4,966,400
Federal Home Loan Mortgage Corp.	0.875	10/12/2018	\$ 5,000,000	\$ 4,999,100	\$ 4,966,400
Tennessee Valley Authority	1.750	10/15/2018	\$ 10,000,000	\$ 10,008,993	\$ 10,003,100
United States Treasury	1.250	10/31/2018	\$ 10,000,000	\$ 9,980,902	\$ 9,962,100
United States Treasury	1.250	10/31/2018	\$ 8,000,000	\$ 7,980,700	\$ 7,969,680
Microsoft Co., MTN	1.300	11/3/2018	\$ 10,000,000	\$ 9,996,917	\$ 9,957,400
Microsoft Co., MTN	1.300	11/3/2018	\$ 1,400,000	\$ 1,399,306	\$ 1,394,036
Microsoft Co., MTN	1.300	11/3/2018	\$ 4,000,000	\$ 3,997,935	\$ 3,982,960
Federal Agricultural Mortgage Corp.	1.610	11/14/2018	\$ 5,000,000	\$ 5,016,352	\$ 5,004,350
US Bancorp, MTN	1.950	11/15/2018	\$ 1,955,000	\$ 1,968,222	\$ 1,958,030
Wells Fargo Bank, MTN	0.000	11/28/2018	\$ 10,000,000	\$ 10,000,000	\$ 10,040,100
Northwest Natural Gas Co., MTN	1.545	12/5/2018	\$ 23,000,000	\$ 23,000,000	\$ 22,855,100
United States Financing Corp.	0.000	12/27/2018	\$ 5,783,000	\$ 5,710,735	\$ 5,666,704
Federal Home Loan Bank	1.250	1/16/2019	\$ 5,000,000	\$ 4,999,892	\$ 4,972,200
Federal Home Loan Bank	1.250	1/16/2019	\$ 10,000,000	\$ 9,999,787	\$ 9,944,400
Federal National Mortgage Assoc.	1.375	1/28/2019	\$ 5,000,000	\$ 4,998,823	\$ 4,979,000
Federal National Mortgage Assoc.	0.000	2/1/2019	\$ 5,000,000	\$ 4,883,057	\$ 4,888,700
Toyota Motor Credit Corp., MTN	1.700	2/19/2019	\$ 5,000,000	\$ 4,999,756	\$ 4,982,850
Apple Inc., MTN	1.700	2/22/2019	\$ 3,000,000	\$ 2,999,790	\$ 2,993,280
Federal National Mortgage Assoc.	1.000	2/26/2019	\$ 20,000,000	\$ 19,824,786	\$ 19,815,800

CITY OF PORTLAND, OREGON

November 30, 2017

(Unaudited)

PORTFOLIO HOLDINGS

Issuer	Coupon	Maturity	Par Value	Book Value	Market Value
Federal Home Loan Mortgage Corp.	1.375	2/28/2019	\$ 5,000,000	\$ 5,000,000	\$ 4,970,150
Federal Home Loan Bank	1.500	3/8/2019	\$ 15,000,000	\$ 14,971,079	\$ 14,955,750
Federal Home Loan Bank	1.375	3/18/2019	\$ 15,000,000	\$ 14,934,362	\$ 14,923,050
Federal Home Loan Bank	1.375	3/18/2019	\$ 10,000,000	\$ 9,985,086	\$ 9,948,700
Federal Home Loan Mortgage Corp.	1.125	4/15/2019	\$ 5,000,000	\$ 4,999,260	\$ 4,956,700
Federal Home Loan Mortgage Corp.	1.125	4/15/2019	\$ 10,000,000	\$ 9,998,521	\$ 9,913,400
Toyota Motor Credit Corp., MTN	2.000	4/26/2019	\$ 12,165,000	\$ 12,163,099	\$ 12,133,371
US Bank NA, MTN	1.400	4/26/2019	\$ 7,000,000	\$ 6,990,883	\$ 6,942,600
Federal Farm Credit Bank	1.070	5/1/2019	\$ 18,000,000	\$ 17,819,453	\$ 17,803,800
Toyota Motor Credit Corp., MTN	1.400	5/20/2019	\$ 5,000,000	\$ 4,996,564	\$ 4,954,550
Toyota Motor Credit Corp., MTN	0.000	5/20/2019	\$ 8,000,000	\$ 8,000,000	\$ 8,029,120
Federal Agricultural Mortgage Corp.	1.420	5/22/2019	\$ 10,000,000	\$ 9,997,110	\$ 9,959,700
Wells Fargo Bank, MTN	1.750	5/24/2019	\$ 7,000,000	\$ 6,998,502	\$ 6,967,030
Federal Home Loan Bank	1.375	5/28/2019	\$ 5,000,000	\$ 4,993,092	\$ 4,970,300
Federal Home Loan Bank	1.375	5/28/2019	\$ 3,000,000	\$ 2,995,855	\$ 2,982,180
Federal Home Loan Bank	1.375	5/28/2019	\$ 3,000,000	\$ 2,995,855	\$ 2,982,180
Federal Home Loan Bank	1.375	5/28/2019	\$ 5,000,000	\$ 4,993,092	\$ 4,970,300
Federal Home Loan Bank	1.375	5/28/2019	\$ 5,000,000	\$ 4,993,092	\$ 4,970,300
Federal Home Loan Mortgage Corp.	1.125	5/28/2019	\$ 6,000,000	\$ 5,984,756	\$ 5,938,080
Federal Home Loan Mortgage Corp.	1.125	5/28/2019	\$ 1,390,000	\$ 1,386,344	\$ 1,375,655
Federal Home Loan Mortgage Corp.	1.300	5/28/2019	\$ 10,600,000	\$ 10,599,367	\$ 10,494,106
Federal Home Loan Mortgage Corp.	1.750	5/30/2019	\$ 10,000,000	\$ 10,042,346	\$ 9,995,900
Federal Farm Credit Bank	1.300	6/6/2019	\$ 10,000,000	\$ 10,000,000	\$ 9,916,300
Federal Farm Credit Bank	1.375	6/6/2019	\$ 11,800,000	\$ 11,788,832	\$ 11,703,594
Federal Farm Credit Bank	1.375	6/6/2019	\$ 11,300,000	\$ 11,300,000	\$ 11,207,679
Federal National Mortgage Assoc.	1.400	6/13/2019	\$ 2,500,000	\$ 2,484,914	\$ 2,482,925
Federal Home Loan Bank	1.625	6/14/2019	\$ 5,000,000	\$ 5,012,097	\$ 4,987,000
Federal Home Loan Bank	1.625	6/14/2019	\$ 10,000,000	\$ 10,025,739	\$ 9,974,000
Federal Home Loan Bank	1.625	6/14/2019	\$ 10,000,000	\$ 10,025,110	\$ 9,974,000
Federal Home Loan Mortgage Corp.	1.180	6/14/2019	\$ 20,000,000	\$ 20,000,000	\$ 19,759,600

CITY OF PORTLAND, OREGON

November 30, 2017

(Unaudited)

PORTFOLIO HOLDINGS

Issuer	Coupon	Maturity	Par Value	Book Value	Market Value
Multnomah County OR SD #1J, MUNI	1.450	6/15/2019	\$ 10,000,000	\$ 9,997,914	\$ 9,942,800
Multnomah County OR SD #1J, MUNI	1.450	6/15/2019	\$ 10,000,000	\$ 9,996,406	\$ 9,942,800
Federal National Mortgage Assoc.	1.750	6/20/2019	\$ 3,594,000	\$ 3,621,706	\$ 3,589,975
Federal Home Loan Mortgage Corp.	0.875	7/19/2019	\$ 3,000,000	\$ 2,996,038	\$ 2,954,580
Federal Home Loan Mortgage Corp.	0.875	7/19/2019	\$ 5,000,000	\$ 4,993,394	\$ 4,924,300
Apple Inc., MTN	1.100	8/2/2019	\$ 5,000,000	\$ 4,997,209	\$ 4,930,450
Federal National Mortgage Assoc.	0.875	8/2/2019	\$ 5,000,000	\$ 4,995,319	\$ 4,923,100
Federal Home Loan Bank	0.875	8/5/2019	\$ 10,000,000	\$ 9,989,254	\$ 9,843,900
Microsoft Co., MTN	1.100	8/8/2019	\$ 7,000,000	\$ 6,995,942	\$ 6,908,650
Cisco Systems Inc., MTN	1.400	9/20/2019	\$ 10,000,000	\$ 9,993,320	\$ 9,898,300
JP Morgan Chase Bank NA, MTN	1.650	9/23/2019	\$ 2,290,000	\$ 2,280,319	\$ 2,275,252
Federal Home Loan Bank	1.000	9/26/2019	\$ 5,000,000	\$ 4,997,399	\$ 4,926,200
Federal Farm Credit Bank	1.550	9/27/2019	\$ 15,000,000	\$ 14,994,824	\$ 14,931,900
Federal Home Loan Mortgage Corp.	1.500	9/27/2019	\$ 10,000,000	\$ 10,000,000	\$ 9,940,600
Federal Home Loan Mortgage Corp.	1.250	10/2/2019	\$ 15,000,000	\$ 14,902,848	\$ 14,840,100
Federal National Mortgage Assoc.	0.000	10/9/2019	\$ 5,000,000	\$ 4,839,411	\$ 4,814,100
Federal National Mortgage Assoc.	0.000	10/9/2019	\$ 10,000,000	\$ 9,668,522	\$ 9,628,200
Federal National Mortgage Assoc.	0.000	10/9/2019	\$ 4,035,000	\$ 3,890,772	\$ 3,884,979
Federal National Mortgage Assoc.	1.200	10/18/2019	\$ 3,000,000	\$ 2,984,568	\$ 2,965,200
Federal Home Loan Mortgage Corp.	1.625	10/25/2019	\$ 10,000,000	\$ 9,999,291	\$ 9,956,800
Wells Fargo Bank, MTN	2.150	12/6/2019	\$ 10,000,000	\$ 9,990,706	\$ 9,991,800
Federal Farm Credit Bank	1.500	12/19/2019	\$ 6,250,000	\$ 6,227,547	\$ 6,193,813
Federal Home Loan Mortgage Corp.	1.500	1/17/2020	\$ 15,000,000	\$ 14,917,716	\$ 14,873,850
Federal Farm Credit Bank	1.250	2/10/2020	\$ 17,550,000	\$ 17,448,142	\$ 17,235,680
Federal Home Loan Bank	1.520	2/28/2020	\$ 6,860,000	\$ 6,821,536	\$ 6,806,698
Private Export Funding Corp.	2.250	3/15/2020	\$ 1,000,000	\$ 1,011,942	\$ 1,004,450
Private Export Funding Corp.	2.250	3/15/2020	\$ 10,000,000	\$ 10,062,494	\$ 10,044,500
Federal Home Loan Mortgage Corp.	1.375	4/20/2020	\$ 5,000,000	\$ 4,986,383	\$ 4,940,400
Federal Home Loan Mortgage Corp.	1.375	4/20/2020	\$ 5,000,000	\$ 4,986,383	\$ 4,940,400
Federal Home Loan Mortgage Corp.	1.500	5/27/2020	\$ 2,000,000	\$ 1,977,600	\$ 1,974,800

CITY OF PORTLAND, OREGON

November 30, 2017

(Unaudited)

PORTFOLIO HOLDINGS

Issuer	Coupon	Maturity	Par Value	Book Value	Market Value
Federal Agricultural Mortgage Corp.	1.610	5/29/2020	\$ 14,500,000	\$ 14,487,580	\$ 14,396,180
Federal Agricultural Mortgage Corp.	1.610	5/29/2020	\$ 10,000,000	\$ 9,994,880	\$ 9,928,400
Federal National Mortgage Assoc.	1.650	6/9/2020	\$ 20,000,000	\$ 20,000,000	\$ 19,833,400
Federal Farm Credit Bank	1.800	6/15/2020	\$ 2,905,000	\$ 2,907,893	\$ 2,894,106
Federal National Mortgage Assoc.	1.450	9/15/2020	\$ 2,000,000	\$ 1,970,500	\$ 1,967,380
Federal Home Loan Mortgage Corp.	1.600	9/28/2020	\$ 6,250,000	\$ 6,249,116	\$ 6,172,938
Federal Home Loan Mortgage Corp.	1.750	9/28/2020	\$ 10,000,000	\$ 10,000,000	\$ 9,916,000
Federal Home Loan Mortgage Corp.	1.700	9/29/2020	\$ 7,605,000	\$ 7,569,438	\$ 7,531,764
Federal Agricultural Mortgage Corp.	1.540	10/15/2020	\$ 2,500,000	\$ 2,477,350	\$ 2,465,150
Federal Home Loan Mortgage Corp.	1.875	11/17/2020	\$ 15,000,000	\$ 14,985,800	\$ 14,943,150
Federal Home Loan Mortgage Corp.	2.080	2/16/2021	\$ 15,000,000	\$ 15,000,000	\$ 14,972,550
Federal Agricultural Mortgage Corp.	1.900	2/22/2021	\$ 10,000,000	\$ 9,993,818	\$ 9,963,600
Federal Agricultural Mortgage Corp.	1.820	4/16/2021	\$ 9,500,000	\$ 9,431,600	\$ 9,418,585
Federal Home Loan Mortgage Corp.	1.890	5/3/2021	\$ 15,000,000	\$ 14,911,082	\$ 14,851,500
Federal Agricultural Mortgage Corp.	1.830	5/17/2021	\$ 17,000,000	\$ 16,881,475	\$ 16,842,410
Federal Home Loan Mortgage Corp.	2.020	5/25/2021	\$ 15,000,000	\$ 14,995,504	\$ 14,920,950
Federal Home Loan Bank	2.000	5/28/2021	\$ 12,500,000	\$ 12,493,760	\$ 12,447,375
Federal Home Loan Mortgage Corp.	2.120	5/28/2021	\$ 25,000,000	\$ 25,000,000	\$ 24,948,250
Federal Farm Credit Bank	1.870	6/14/2021	\$ 10,000,000	\$ 9,988,142	\$ 9,922,900
Federal Home Loan Bank	1.125	7/14/2021	\$ 5,000,000	\$ 4,982,142	\$ 4,841,100
Federal Farm Credit Bank	2.200	5/16/2022	\$ 10,000,000	\$ 9,967,285	\$ 9,929,200
Federal Home Loan Mortgage Corp.	2.220	5/16/2022	\$ 15,000,000	\$ 15,000,000	\$ 14,844,900
Federal Home Loan Bank	4.000	8/24/2022	\$ 1,750,000	\$ 1,749,172	\$ 1,731,188
Federal Home Loan Mortgage Corp.	2.150	9/29/2022	\$ 5,000,000	\$ 5,000,000	\$ 4,953,550
Federal Home Loan Mortgage Corp.	2.350	11/22/2022	\$ 12,703,000	\$ 12,697,309	\$ 12,606,584
			\$ 1,679,388,000	\$ 1,677,072,021	\$ 1,671,043,931

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

CITY OF PORTLAND, OREGON

November 30, 2017

(Unaudited)

BANK DEPOSITS

Operating Accounts (DDA*)

BANK / CREDIT UNION	DEPOSIT
Key Bank	146,722
US Bank	756,962
Wells Fargo Bank	27,435,894
<i>SUBTOTAL DDA Accounts</i>	<i>28,339,577</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	1,345,782
Albina Community Bank	245,287
Columbia State Bank	504,662
Beneficial State Bank	250,025
OnPoint Community Credit Union	249,852
Willamette Community Bank	1,029,319
The Commerce Bank of Oregon	250,447
Umpqua Bank	245,934
Unitus Community Credit Union	249,669
US Bank	19,187
<i>SUBTOTAL Interest Bearing Accounts / CD's</i>	<i>4,390,165</i>
TOTAL BANK DEPOSITS	\$32,729,742

CITY OF PORTLAND, OREGON

November 30, 2017
(Unaudited)

