

CITY OF PORTLAND, OREGON

December 31, 2017

(Unaudited)

INVESTMENT PORTFOLIO SUMMARY

PORTFOLIO MARKET VALUE	\$ 1,924,542,832
PORTFOLIO YIELD (mo. avg.)	1.44%
WEIGHTED AVERAGE MATURITY/days (mo. avg.)	466

Investment Type	Par Value	Book Value	Market Value	%
US Treasury Securities	288,000,000	287,301,650	286,981,710	14.9%
US Government Agency Securities	1,316,335,000	1,314,870,151	1,318,626,388	68.5%
Repurchase Agreements	20,000,000	20,000,000	20,000,000	1.0%
Bank Deposits & Interest Bearing Accounts	29,017,674	29,017,674	29,017,674	1.5%
Bankers Acceptances	-	-	-	0.0%
Commercial Paper	-	-	-	0.0%
Corporate Bonds	200,629,000	200,576,649	199,807,399	10.4%
Corp. Debt Guaranteed by US Govt. or Agencies	-	-	-	0.0%
Municipal Bonds	20,000,000	19,994,637	19,861,600	1.0%
Oregon - Local Government Investment Pool (LGIP)	50,248,061	50,248,061	50,248,061	2.6%
TOTAL	1,924,229,735	1,922,008,821	1,924,542,832	100.0%

Top 10 - Per Issuer Holdings	Par Value	Book Value	Market Value	%
Federal Home Loan Mortgage Corp.	402,380,000	401,897,099	399,365,235	20.8%
Federal Home Loan Bank	336,855,000	336,626,310	335,392,980	17.4%
United States Treasury	288,000,000	287,301,650	286,981,710	14.9%
Federal National Mortgage Assoc.	240,942,000	239,857,898	239,055,535	12.4%
Federal Farm Credit Bank	199,365,000	198,984,249	197,854,628	10.3%
Federal Agricultural Mrtgage Corp.	88,500,000	88,279,749	87,850,485	4.6%
United States Financing Corp.	37,293,000	38,153,207	38,084,225	2.0%
Wells Fargo	37,979,000	37,970,940	37,971,821	2.0%
Toyota Motor Credit Corp.	33,165,000	33,159,300	32,980,067	1.7%
Northwest Natural Gas Co.	23,000,000	23,000,000	22,843,600	1.2%

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Issuer	Coupon	Maturity	Par Value	Book Value	Market Value
United States Treasury	0.000	1/4/2018	\$ 10,000,000	\$ 9,998,778	\$ 9,999,400
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	\$ 4,839,543	\$ 4,838,596
Federal Agricultural Mortgage Corp.	0.000	1/18/2018	\$ 10,000,000	\$ 9,994,750	\$ 9,994,300
Jefferies & Co. Inc., REPO	1.430	1/18/2018	\$ 10,000,000	\$ 10,000,000	\$ 10,000,000
Federal Home Loan Bank	0.875	1/30/2018	\$ 10,000,000	\$ 9,999,890	\$ 9,997,800
United States Financing Corp.	0.000	2/8/2018	\$ 5,450,000	\$ 5,442,472	\$ 5,441,662
Federal Farm Credit Bank	0.000	2/13/2018	\$ 5,000,000	\$ 4,993,156	\$ 4,992,300
United States Treasury	3.500	2/15/2018	\$ 10,000,000	\$ 10,030,541	\$ 10,026,100
Cisco Systems Inc., MTN	1.400	2/28/2018	\$ 7,000,000	\$ 7,000,000	\$ 6,996,360
United States Treasury	2.750	2/28/2018	\$ 10,000,000	\$ 10,027,139	\$ 10,022,300
United States Treasury	2.750	2/28/2018	\$ 5,000,000	\$ 5,013,450	\$ 5,011,150
United States Treasury	0.750	2/28/2018	\$ 10,000,000	\$ 9,997,262	\$ 9,990,600
Chevron Corp., MTN	1.365	3/2/2018	\$ 1,000,000	\$ 999,951	\$ 999,330
Chevron Corp., MTN	1.365	3/2/2018	\$ 8,000,000	\$ 7,999,855	\$ 7,994,640
Chevron Corp., MTN	1.365	3/2/2018	\$ 4,000,000	\$ 4,000,000	\$ 3,997,320
Exxon Mobil Corp., MTN	1.305	3/6/2018	\$ 8,000,000	\$ 8,000,000	\$ 7,992,640
Berkshire Hathaway Inc., MTN	1.450	3/7/2018	\$ 2,000,000	\$ 1,999,928	\$ 1,998,680
Federal Home Loan Bank	1.375	3/9/2018	\$ 10,000,000	\$ 10,012,697	\$ 10,000,700
United States Treasury	1.000	3/15/2018	\$ 10,000,000	\$ 9,996,264	\$ 9,993,000
Federal Home Loan Bank	0.875	3/19/2018	\$ 3,250,000	\$ 3,249,063	\$ 3,246,588
Federal Home Loan Bank	0.875	3/19/2018	\$ 13,495,000	\$ 13,486,771	\$ 13,480,830
Federal Home Loan Bank	0.875	3/19/2018	\$ 3,370,000	\$ 3,367,983	\$ 3,366,462
Federal Home Loan Bank	0.875	3/19/2018	\$ 3,335,000	\$ 3,333,309	\$ 3,331,498
Federal National Mortgage Assoc.	0.875	3/28/2018	\$ 3,870,000	\$ 3,871,613	\$ 3,865,279
Federal National Mortgage Assoc.	0.875	3/28/2018	\$ 1,660,000	\$ 1,658,853	\$ 1,657,975
Federal National Mortgage Assoc.	0.875	3/28/2018	\$ 2,166,000	\$ 2,164,780	\$ 2,163,357
Federal National Mortgage Assoc.	0.875	3/28/2018	\$ 3,075,000	\$ 3,076,282	\$ 3,071,249
Federal National Mortgage Assoc.	0.875	3/28/2018	\$ 2,042,000	\$ 2,040,995	\$ 2,039,509
Federal National Mortgage Assoc.	0.875	3/28/2018	\$ 10,000,000	\$ 9,995,224	\$ 9,987,800

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Issuer	Coupon	Maturity	Par Value	Book Value	Market Value
United States Treasury	0.000	3/29/2018	\$ 10,000,000	\$ 9,975,556	\$ 9,967,300
Federal Home Loan Bank	0.875	4/12/2018	\$ 10,000,000	\$ 9,999,908	\$ 9,984,600
Federal Farm Credit Bank	0.750	4/18/2018	\$ 10,000,000	\$ 9,992,487	\$ 9,978,200
Wells Fargo Co., MTN	0.000	4/23/2018	\$ 10,979,000	\$ 10,981,249	\$ 10,994,041
Federal Home Loan Bank	1.125	4/25/2018	\$ 3,000,000	\$ 2,999,861	\$ 2,996,790
Federal Home Loan Bank	1.125	4/25/2018	\$ 3,000,000	\$ 2,999,705	\$ 2,996,790
Federal Home Loan Bank	1.125	4/25/2018	\$ 5,000,000	\$ 4,999,769	\$ 4,994,650
Federal National Mortgage Assoc.	1.000	4/30/2018	\$ 4,525,000	\$ 4,517,645	\$ 4,517,624
Federal National Mortgage Assoc.	1.000	4/30/2018	\$ 5,000,000	\$ 5,000,000	\$ 4,991,850
Apple Inc., MTN	1.000	5/3/2018	\$ 10,000,000	\$ 9,988,312	\$ 9,975,300
Federal Home Loan Mortgage Corp.	0.900	5/10/2018	\$ 13,850,000	\$ 13,847,732	\$ 13,819,530
United States Financing Corp.	0.000	5/11/2018	\$ 2,000,000	\$ 1,991,401	\$ 1,988,120
United States Financing Corp.	0.000	5/11/2018	\$ 3,000,000	\$ 2,986,985	\$ 2,982,180
United States Financing Corp.	0.000	5/11/2018	\$ 6,060,000	\$ 6,033,709	\$ 6,024,004
Federal Farm Credit Bank	0.730	5/14/2018	\$ 15,000,000	\$ 14,986,243	\$ 14,960,400
Federal National Mortgage Assoc.	0.875	5/21/2018	\$ 13,475,000	\$ 13,457,961	\$ 13,439,696
Federal National Mortgage Assoc.	0.875	5/21/2018	\$ 10,000,000	\$ 10,001,495	\$ 9,973,800
Federal National Mortgage Assoc.	0.875	5/21/2018	\$ 10,000,000	\$ 9,988,806	\$ 9,973,800
Federal National Mortgage Assoc.	0.875	5/21/2018	\$ 10,000,000	\$ 9,988,797	\$ 9,973,800
Federal National Mortgage Assoc.	0.875	5/21/2018	\$ 10,000,000	\$ 10,003,142	\$ 9,973,800
United States Treasury	2.375	5/31/2018	\$ 10,000,000	\$ 10,047,117	\$ 10,037,500
United States Treasury	2.375	5/31/2018	\$ 5,000,000	\$ 5,024,677	\$ 5,018,750
United States Treasury	2.375	5/31/2018	\$ 5,000,000	\$ 5,024,247	\$ 5,018,750
United States Treasury	1.000	5/31/2018	\$ 10,000,000	\$ 10,006,658	\$ 9,979,700
United States Treasury	1.000	5/31/2018	\$ 15,000,000	\$ 15,009,675	\$ 14,969,550
United States Treasury	1.000	5/31/2018	\$ 10,000,000	\$ 10,001,570	\$ 9,979,700
Federal Home Loan Bank	1.250	6/8/2018	\$ 5,000,000	\$ 5,001,455	\$ 4,992,950
Federal Home Loan Bank	1.250	6/8/2018	\$ 6,000,000	\$ 6,009,085	\$ 5,991,540
Federal Home Loan Bank	1.250	6/8/2018	\$ 3,260,000	\$ 3,265,309	\$ 3,255,403
Federal Home Loan Bank	1.250	6/8/2018	\$ 5,000,000	\$ 5,009,595	\$ 4,992,950

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Federal Home Loan Bank	1.250	6/8/2018	\$ 10,000,000	\$ 10,003,320	\$ 9,985,900
Federal Home Loan Bank	1.250	6/8/2018	\$ 5,185,000	\$ 5,184,619	\$ 5,177,689
Federal Home Loan Bank	1.250	6/8/2018	\$ 270,000	\$ 270,173	\$ 269,619
Federal Home Loan Bank	1.250	6/8/2018	\$ 5,000,000	\$ 5,001,805	\$ 4,992,950
Federal Home Loan Bank	1.250	6/8/2018	\$ 2,000,000	\$ 2,000,573	\$ 1,997,180
Federal Home Loan Bank	1.250	6/8/2018	\$ 15,000,000	\$ 15,004,710	\$ 14,978,850
Federal Home Loan Bank	1.250	6/8/2018	\$ 1,000,000	\$ 1,000,192	\$ 998,590
Federal Home Loan Bank	4.750	6/8/2018	\$ 2,230,000	\$ 2,265,128	\$ 2,260,373
Federal Farm Credit Bank	1.300	6/11/2018	\$ 1,000,000	\$ 1,001,677	\$ 998,800
Federal Farm Credit Bank	0.875	6/13/2018	\$ 10,000,000	\$ 10,000,883	\$ 9,969,600
Federal Home Loan Mortgage Corp.	4.875	6/13/2018	\$ 3,000,000	\$ 3,048,202	\$ 3,043,530
Federal Home Loan Mortgage Corp.	4.875	6/13/2018	\$ 1,902,000	\$ 1,935,728	\$ 1,929,598
Federal Home Loan Mortgage Corp.	4.875	6/13/2018	\$ 9,080,000	\$ 9,237,223	\$ 9,211,751
Federal Farm Credit Bank	1.170	6/14/2018	\$ 10,560,000	\$ 10,561,292	\$ 10,538,880
United States Treasury	0.000	6/21/2018	\$ 20,000,000	\$ 19,864,025	\$ 19,858,400
Federal Home Loan Bank	1.150	6/22/2018	\$ 8,800,000	\$ 8,795,519	\$ 8,780,816
Federal National Mortgage Assoc.	1.300	6/27/2018	\$ 15,000,000	\$ 15,011,401	\$ 14,975,250
Federal National Mortgage Assoc.	0.850	7/13/2018	\$ 10,000,000	\$ 9,994,876	\$ 9,958,600
Toyota Motor Credit Corp., MTN	1.550	7/13/2018	\$ 3,000,000	\$ 2,999,546	\$ 2,994,960
Federal National Mortgage Assoc.	0.750	7/27/2018	\$ 5,000,000	\$ 4,994,993	\$ 4,974,250
United States Treasury	0.750	7/31/2018	\$ 20,000,000	\$ 19,912,864	\$ 19,901,600
United States Treasury	1.375	7/31/2018	\$ 15,000,000	\$ 15,011,937	\$ 14,980,050
3M Co., MTN	1.375	8/7/2018	\$ 5,000,000	\$ 4,998,219	\$ 4,988,850
Berkshire Hathaway Inc., MTN	1.150	8/15/2018	\$ 5,000,000	\$ 4,999,813	\$ 4,987,650
United States Treasury	0.000	8/16/2018	\$ 15,000,000	\$ 14,863,865	\$ 14,851,200
United States Treasury	1.500	8/31/2018	\$ 10,000,000	\$ 9,993,934	\$ 9,987,500
United States Treasury	1.500	8/31/2018	\$ 20,000,000	\$ 19,989,830	\$ 19,975,000
Federal Home Loan Bank	1.000	9/7/2018	\$ 5,750,000	\$ 5,749,704	\$ 5,722,458
United States Treasury	0.000	9/13/2018	\$ 20,000,000	\$ 19,796,551	\$ 19,768,600
Federal Farm Credit Bank	0.875	9/14/2018	\$ 15,000,000	\$ 15,009,397	\$ 14,911,200

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Federal National Mortgage Assoc.	1.875	9/18/2018	\$ 20,000,000	\$ 20,085,852	\$ 20,017,400
Federal Farm Credit Bank	1.020	9/24/2018	\$ 20,000,000	\$ 19,979,403	\$ 19,904,800
United States Treasury	0.000	10/11/2018	\$ 10,000,000	\$ 9,878,472	\$ 9,869,600
Federal Home Loan Mortgage Corp.	0.875	10/12/2018	\$ 5,000,000	\$ 4,999,189	\$ 4,965,400
Federal Home Loan Mortgage Corp.	0.875	10/12/2018	\$ 5,000,000	\$ 4,999,189	\$ 4,965,400
Federal Home Loan Mortgage Corp.	0.875	10/12/2018	\$ 5,000,000	\$ 4,999,189	\$ 4,965,400
Tennessee Valley Authority	1.750	10/15/2018	\$ 10,000,000	\$ 10,008,108	\$ 10,001,300
United States Treasury	1.250	10/31/2018	\$ 10,000,000	\$ 9,982,669	\$ 9,960,200
United States Treasury	1.250	10/31/2018	\$ 8,000,000	\$ 7,982,486	\$ 7,968,160
United States Financing Corp.	9.650	11/2/2018	\$ 15,000,000	\$ 15,982,115	\$ 15,970,800
Microsoft Co., MTN	1.300	11/3/2018	\$ 4,000,000	\$ 3,998,127	\$ 3,985,760
Microsoft Co., MTN	1.300	11/3/2018	\$ 1,400,000	\$ 1,399,370	\$ 1,395,016
Microsoft Co., MTN	1.300	11/3/2018	\$ 10,000,000	\$ 9,997,204	\$ 9,964,400
Federal Agricultural Mortgage Corp.	1.610	11/14/2018	\$ 5,000,000	\$ 5,014,878	\$ 4,999,300
US Bancorp, MTN	1.950	11/15/2018	\$ 1,955,000	\$ 1,966,921	\$ 1,955,196
Wells Fargo Bank, MTN	0.000	11/28/2018	\$ 10,000,000	\$ 10,000,000	\$ 10,032,100
Northwest Natural Gas Co., MTN	1.545	12/5/2018	\$ 23,000,000	\$ 23,000,000	\$ 22,843,600
United States Financing Corp.	0.000	12/27/2018	\$ 5,783,000	\$ 5,716,524	\$ 5,677,460
Federal Home Loan Bank	1.250	1/16/2019	\$ 10,000,000	\$ 9,999,803	\$ 9,937,200
Federal Home Loan Bank	1.250	1/16/2019	\$ 5,000,000	\$ 4,999,901	\$ 4,968,600
Federal National Mortgage Assoc.	1.375	1/28/2019	\$ 5,000,000	\$ 4,998,911	\$ 4,977,650
United States Treasury	1.125	1/31/2019	\$ 20,000,000	\$ 19,872,085	\$ 19,847,600
Federal National Mortgage Assoc.	0.000	2/1/2019	\$ 5,000,000	\$ 4,891,668	\$ 4,892,900
Toyota Motor Credit Corp., MTN	1.700	2/19/2019	\$ 5,000,000	\$ 4,999,774	\$ 4,977,750
Apple Inc., MTN	1.700	2/22/2019	\$ 3,000,000	\$ 2,999,805	\$ 2,992,950
Federal National Mortgage Assoc.	1.000	2/26/2019	\$ 20,000,000	\$ 19,836,964	\$ 19,811,000
Federal Home Loan Mortgage Corp.	1.375	2/28/2019	\$ 5,000,000	\$ 5,000,000	\$ 4,971,300
Federal Home Loan Bank	1.500	3/8/2019	\$ 15,000,000	\$ 14,973,037	\$ 14,938,350
Federal Home Loan Bank	1.375	3/18/2019	\$ 10,000,000	\$ 9,986,074	\$ 9,942,200
Federal Home Loan Bank	1.375	3/18/2019	\$ 5,000,000	\$ 4,975,937	\$ 4,971,100

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Federal Home Loan Bank	1.375	3/18/2019	\$ 15,000,000	\$ 14,938,710	\$ 14,913,300
Federal Home Loan Bank	1.375	3/18/2019	\$ 25,800,000	\$ 25,674,619	\$ 25,650,876
Federal Home Loan Mortgage Corp.	1.125	4/15/2019	\$ 5,000,000	\$ 4,999,306	\$ 4,954,250
Federal Home Loan Mortgage Corp.	1.125	4/15/2019	\$ 10,000,000	\$ 9,998,614	\$ 9,908,500
Toyota Motor Credit Corp., MTN	2.000	4/26/2019	\$ 12,165,000	\$ 12,163,215	\$ 12,025,467
US Bank NA, MTN	1.400	4/26/2019	\$ 7,000,000	\$ 6,991,442	\$ 6,945,190
Federal Farm Credit Bank	1.070	5/1/2019	\$ 18,000,000	\$ 17,830,406	\$ 17,794,800
Toyota Motor Credit Corp., MTN	1.400	5/20/2019	\$ 5,000,000	\$ 4,996,765	\$ 4,954,850
Toyota Motor Credit Corp., MTN	0.000	5/20/2019	\$ 8,000,000	\$ 8,000,000	\$ 8,027,040
Federal Agricultural Mortgage Corp.	1.420	5/22/2019	\$ 10,000,000	\$ 9,997,278	\$ 9,949,900
Wells Fargo Bank, MTN	1.750	5/24/2019	\$ 7,000,000	\$ 6,998,589	\$ 6,961,080
Federal Home Loan Bank	1.375	5/28/2019	\$ 3,000,000	\$ 2,996,094	\$ 2,979,600
Federal Home Loan Bank	1.375	5/28/2019	\$ 3,000,000	\$ 2,996,094	\$ 2,979,600
Federal Home Loan Bank	1.375	5/28/2019	\$ 5,000,000	\$ 4,993,490	\$ 4,966,000
Federal Home Loan Bank	1.375	5/28/2019	\$ 5,000,000	\$ 4,993,490	\$ 4,966,000
Federal Home Loan Bank	1.375	5/28/2019	\$ 5,000,000	\$ 4,993,490	\$ 4,966,000
Federal Home Loan Mortgage Corp.	1.125	5/28/2019	\$ 1,390,000	\$ 1,386,555	\$ 1,374,905
Federal Home Loan Mortgage Corp.	1.125	5/28/2019	\$ 6,000,000	\$ 5,985,634	\$ 5,934,840
Federal Home Loan Mortgage Corp.	1.300	5/28/2019	\$ 10,600,000	\$ 10,599,404	\$ 10,487,110
Federal Home Loan Mortgage Corp.	1.750	5/30/2019	\$ 10,000,000	\$ 10,039,914	\$ 9,985,300
Federal Farm Credit Bank	1.300	6/6/2019	\$ 10,000,000	\$ 10,000,000	\$ 9,891,400
Federal Farm Credit Bank	1.375	6/6/2019	\$ 11,300,000	\$ 11,300,000	\$ 11,198,865
Federal Farm Credit Bank	1.375	6/6/2019	\$ 11,800,000	\$ 11,789,466	\$ 11,694,390
Federal National Mortgage Assoc.	1.400	6/13/2019	\$ 2,500,000	\$ 2,485,759	\$ 2,481,725
Federal Home Loan Bank	1.625	6/14/2019	\$ 5,000,000	\$ 5,011,420	\$ 4,980,100
Federal Home Loan Bank	1.625	6/14/2019	\$ 10,000,000	\$ 10,023,705	\$ 9,960,200
Federal Home Loan Bank	1.625	6/14/2019	\$ 10,000,000	\$ 10,024,299	\$ 9,960,200
Federal Home Loan Mortgage Corp.	1.180	6/14/2019	\$ 20,000,000	\$ 20,000,000	\$ 19,747,800
Multnomah County OR SD #1J, MUNI	1.450	6/15/2019	\$ 10,000,000	\$ 9,998,030	\$ 9,930,800
Multnomah County OR SD #1J, MUNI	1.450	6/15/2019	\$ 10,000,000	\$ 9,996,607	\$ 9,930,800

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Federal National Mortgage Assoc.	1.750	6/20/2019	\$ 3,594,000	\$ 3,620,172	\$ 3,588,034
Federal Home Loan Mortgage Corp.	0.875	7/19/2019	\$ 15,000,000	\$ 14,787,334	\$ 14,765,400
Federal Home Loan Mortgage Corp.	0.875	7/19/2019	\$ 5,000,000	\$ 4,993,742	\$ 4,921,800
Federal Home Loan Mortgage Corp.	0.875	7/19/2019	\$ 3,000,000	\$ 2,996,246	\$ 2,953,080
Apple Inc., MTN	1.100	8/2/2019	\$ 5,000,000	\$ 4,997,352	\$ 4,931,250
Federal National Mortgage Assoc.	0.875	8/2/2019	\$ 5,000,000	\$ 4,995,560	\$ 4,919,850
Federal Home Loan Bank	0.875	8/5/2019	\$ 10,000,000	\$ 9,989,804	\$ 9,837,400
Microsoft Co., MTN	1.100	8/8/2019	\$ 7,000,000	\$ 6,996,149	\$ 6,906,410
Federal Home Loan Mortgage Corp.	1.375	8/15/2019	\$ 20,000,000	\$ 19,851,798	\$ 19,828,400
Federal National Mortgage Assoc.	1.200	8/16/2019	\$ 20,000,000	\$ 19,791,277	\$ 19,760,800
Cisco Systems Inc., MTN	1.400	9/20/2019	\$ 10,000,000	\$ 9,993,639	\$ 9,895,700
JP Morgan Chase Bank NA, MTN	1.650	9/23/2019	\$ 2,290,000	\$ 2,280,779	\$ 2,270,672
Federal Home Loan Bank	1.000	9/26/2019	\$ 5,000,000	\$ 4,997,522	\$ 4,923,400
Federal Farm Credit Bank	1.550	9/27/2019	\$ 15,000,000	\$ 14,995,068	\$ 14,897,850
Federal Home Loan Mortgage Corp.	1.500	9/27/2019	\$ 10,000,000	\$ 10,000,000	\$ 9,922,500
Federal Home Loan Mortgage Corp.	1.250	10/2/2019	\$ 15,000,000	\$ 14,907,398	\$ 14,821,350
Federal National Mortgage Assoc.	0.000	10/9/2019	\$ 10,000,000	\$ 9,683,882	\$ 9,631,000
Federal National Mortgage Assoc.	0.000	10/9/2019	\$ 4,035,000	\$ 3,897,455	\$ 3,886,109
Federal National Mortgage Assoc.	0.000	10/9/2019	\$ 5,000,000	\$ 4,846,852	\$ 4,815,500
Federal National Mortgage Assoc.	1.200	10/18/2019	\$ 3,000,000	\$ 2,985,274	\$ 2,961,810
Federal Home Loan Mortgage Corp.	1.625	10/25/2019	\$ 10,000,000	\$ 9,999,323	\$ 9,943,200
Wells Fargo Bank, MTN	2.150	12/6/2019	\$ 10,000,000	\$ 9,991,102	\$ 9,984,600
Federal Farm Credit Bank	1.500	12/19/2019	\$ 6,250,000	\$ 6,228,489	\$ 6,190,375
Federal Home Loan Mortgage Corp.	1.500	1/17/2020	\$ 15,000,000	\$ 14,921,042	\$ 14,858,100
Federal Farm Credit Bank	1.250	2/10/2020	\$ 17,550,000	\$ 17,452,139	\$ 17,216,375
Federal Home Loan Bank	1.520	2/28/2020	\$ 6,860,000	\$ 6,823,012	\$ 6,792,086
Private Export Funding Corp.	2.250	3/15/2020	\$ 10,000,000	\$ 10,060,145	\$ 10,020,000
Private Export Funding Corp.	2.250	3/15/2020	\$ 1,000,000	\$ 1,011,493	\$ 1,002,000
Federal Home Loan Mortgage Corp.	1.375	4/20/2020	\$ 5,000,000	\$ 4,986,873	\$ 4,929,350
Federal Home Loan Mortgage Corp.	1.375	4/20/2020	\$ 5,000,000	\$ 4,986,873	\$ 4,929,350

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Issuer	Coupon	Maturity	Par Value	Book Value	Market Value
Federal Home Loan Mortgage Corp.	1.500	5/27/2020	\$ 2,000,000	\$ 1,978,374	\$ 1,969,280
Federal Agricultural Mortgage Corp.	1.610	5/29/2020	\$ 14,500,000	\$ 14,488,009	\$ 14,372,690
Federal Agricultural Mortgage Corp.	1.610	5/29/2020	\$ 10,000,000	\$ 9,995,057	\$ 9,912,200
Federal Home Loan Mortgage Corp.	1.900	6/5/2020	\$ 25,000,000	\$ 25,000,000	\$ 24,894,000
Federal National Mortgage Assoc.	1.650	6/9/2020	\$ 20,000,000	\$ 20,000,000	\$ 19,806,800
Federal Home Loan Bank	2.000	6/12/2020	\$ 25,000,000	\$ 25,000,000	\$ 24,958,500
Federal Farm Credit Bank	1.800	6/15/2020	\$ 2,905,000	\$ 2,907,795	\$ 2,888,993
Federal Home Loan Mortgage Corp.	1.990	9/14/2020	\$ 20,000,000	\$ 20,000,000	\$ 19,935,800
Federal National Mortgage Assoc.	1.450	9/15/2020	\$ 2,000,000	\$ 1,971,410	\$ 1,967,320
Federal Home Loan Mortgage Corp.	1.600	9/28/2020	\$ 6,250,000	\$ 6,249,143	\$ 6,165,688
Federal Home Loan Mortgage Corp.	1.750	9/28/2020	\$ 10,000,000	\$ 10,000,000	\$ 9,902,800
Federal Home Loan Mortgage Corp.	1.700	9/29/2020	\$ 7,605,000	\$ 7,570,520	\$ 7,522,029
Federal Agricultural Mortgage Corp.	1.540	10/15/2020	\$ 2,500,000	\$ 2,478,028	\$ 2,462,300
Federal Home Loan Mortgage Corp.	1.875	11/17/2020	\$ 15,000,000	\$ 14,986,212	\$ 14,921,400
Federal Home Loan Mortgage Corp.	2.080	2/16/2021	\$ 15,000,000	\$ 15,000,000	\$ 14,947,200
Federal Agricultural Mortgage Corp.	1.900	2/22/2021	\$ 10,000,000	\$ 9,993,983	\$ 9,947,100
Federal Agricultural Mortgage Corp.	1.820	4/16/2021	\$ 9,500,000	\$ 9,433,344	\$ 9,399,015
Federal Home Loan Mortgage Corp.	1.890	5/3/2021	\$ 15,000,000	\$ 14,913,318	\$ 14,826,750
Federal Agricultural Mortgage Corp.	1.830	5/17/2021	\$ 17,000,000	\$ 16,884,422	\$ 16,813,680
Federal Home Loan Mortgage Corp.	2.020	5/25/2021	\$ 15,000,000	\$ 14,995,615	\$ 14,894,550
Federal Home Loan Bank	2.000	5/28/2021	\$ 12,500,000	\$ 12,493,914	\$ 12,444,500
Federal Home Loan Mortgage Corp.	2.120	5/28/2021	\$ 25,000,000	\$ 25,000,000	\$ 24,902,000
Federal Home Loan Mortgage Corp.	2.220	5/16/2022	\$ 15,000,000	\$ 15,000,000	\$ 14,820,000
Federal Home Loan Bank	4.000	8/24/2022	\$ 1,750,000	\$ 1,749,187	\$ 1,729,893
Federal Home Loan Mortgage Corp.	2.150	9/29/2022	\$ 5,000,000	\$ 5,000,000	\$ 4,944,400
Federal Home Loan Mortgage Corp.	2.350	11/22/2022	\$ 12,703,000	\$ 12,697,408	\$ 12,582,194
			<u>\$ 1,829,964,000</u>	<u>\$ 1,827,812,280</u>	<u>\$ 1,820,615,797</u>

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

CITY OF PORTLAND, OREGON

December 31, 2017

(Unaudited)

BANK DEPOSITS

Operating Accounts (DDA*)

BANK / CREDIT UNION	DEPOSIT
Key Bank	25,672
US Bank	436,068
Wells Fargo Bank	24,164,342
<i>SUBTOTAL DDA Accounts</i>	<i>24,626,082</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	1,346,354
Albina Community Bank	245,316
Columbia State Bank	504,742
Beneficial State Bank	250,064
OnPoint Community Credit Union	249,895
Willamette Community Bank	1,029,891
The Commerce Bank of Oregon	250,477
Umpqua Bank	245,965
Unitus Community Credit Union	249,701
US Bank	19,187
<i>SUBTOTAL Interest Bearing Accounts / CD's</i>	<i>4,391,592</i>
TOTAL BANK DEPOSITS	\$29,017,674

CITY OF PORTLAND, OREGON

December 31, 2017
(Unaudited)

