

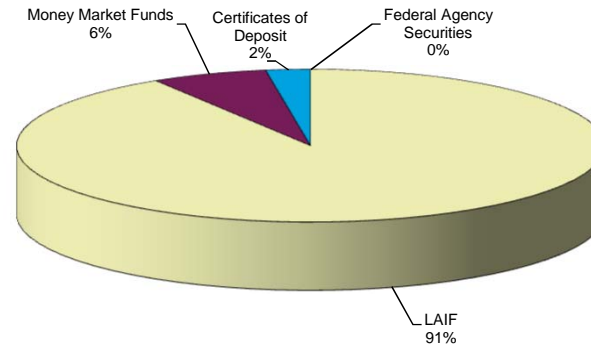
**City of Chico
Investment Portfolio Report
May 31, 2017**

Summary of Investments

| | <u>Cost Basis*</u> | <u>Fair Value**</u> | <u>Interest Earned</u> | <u>Gain/(Loss) on Investment</u> |
|-------------------------------------|----------------------|----------------------|------------------------|----------------------------------|
| Local Agency Investment Fund (LAIF) | 62,839,432.77 | 62,839,432.77 | 0.00 | 0.00 |
| Money Market Mutual Fund | 4,407,902.32 | 4,407,902.32 | 1,286.66 | 0.00 |
| Certificates of Deposit | 1,700,000.00 | 1,683,347.50 | 279.45 | 0.00 |
| Federal Agency Securities | 0.00 | 0.00 | 0.00 | 0.00 |
| Total Pooled Investments | 68,947,335.09 | 68,930,682.59 | 1,566.11 | 0.00 |
| Investments Held In Trust | 8,973,431.87 | 8,973,431.87 | 288.25 | 0.00 |
| Total Investments | 77,920,766.96 | 77,904,114.46 | 1,854.36 | 0.00 |

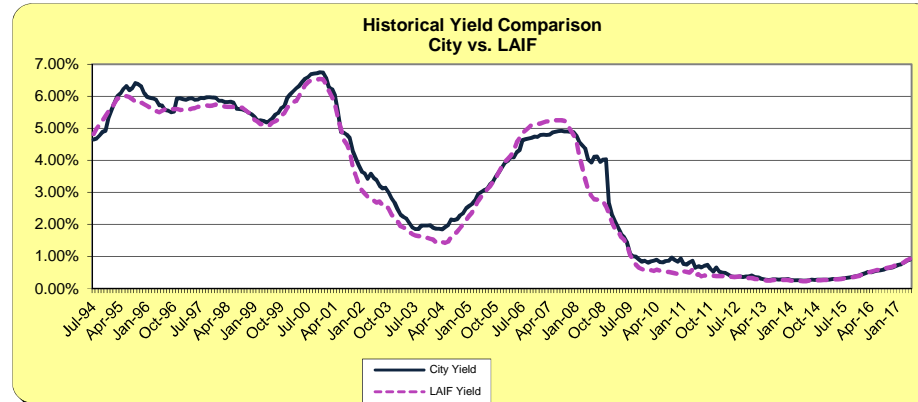
Distribution of Pooled Investments

| | <u>Fair Value</u> | <u>% Split</u> |
|---------------------------------|----------------------|----------------|
| LAIF | 62,839,432.77 | 91.2% |
| Money Market Funds | 4,407,902.32 | 6.4% |
| Certificates of Deposit | 1,683,347.50 | 2.4% |
| Federal Agency Securities | 0.00 | 0.0% |
| Total Pooled Investments | 68,930,682.59 | |



Weighted Annual Yield

| | |
|--------------------------|-------|
| Current Month | 0.91% |
| Prior Month | 0.87% |
| Average Days to Maturity | 27 |



* Cost Basis: The value paid on the purchase date of the asset.

** Fair Value: The value at which a financial instrument could be exchanged in a current transaction.

City of Chico
Investment Portfolio Report
May 31, 2017

| Type of Investment / Financial Institution | Yield to Maturity | Cost Basis* | Fair Value** | Interest Earned | Gain/(Loss) On Investment | Maturity Date |
|---|----------------------|----------------------|----------------------|--------------------|------------------------------|------------------|
| <i>City Investment Portfolio - Pooled Investments</i> | | | | | | |
| <i>State of California Local Agency Investment Fund (LAIF)</i> | | | | | | |
| City of Chico | 0.925% | 52,969,152.75 | 52,969,152.75 | | | N/A |
| Chico Urban Area JPFA | 0.925% | 9,870,280.02 | 9,870,280.02 | | | N/A |
| Total Local Agency Investment Fund | | 62,839,432.77 | 62,839,432.77 | 0.00 | 0.00 | |
| <i>Money Market Mutual Fund</i> | | | | | | |
| Union Bank of California | 0.440% | 2,931,045.97 | 2,931,045.97 | 962.93 | | N/A |
| Rabobank | 0.200% | 1,023,745.95 | 1,023,745.95 | 185.09 | | N/A |
| Bank of America | 0.420% | 453,110.40 | 453,110.40 | 138.64 | | N/A |
| Total Money Market Fund | | 4,407,902.32 | 4,407,902.32 | 1,286.66 | 0.00 | |
| <i>Certificates of Deposit</i> | | | | | | |
| Ally Bank | 1.200% | 250,000.00 | 250,190.00 | | | 9/5/2017 |
| Compass Bank | 1.250% | 250,000.00 | 250,237.50 | | | 9/11/2017 |
| BMW BK North Amer Salt Lake | 1.700% | 250,000.00 | 249,970.00 | | | 2/26/2021 |
| Synchrony Bank CTF of Dep | 1.700% | 250,000.00 | 249,880.00 | | | 2/26/2021 |
| Worlds Foremost Bank | 1.730% | 200,000.00 | 196,900.00 | 279.45 | | 6/9/2021 |
| Capital One Bank USA, N. A. | 1.750% | 250,000.00 | 243,085.00 | | | 9/28/2021 |
| Capital One, N. A. | 1.750% | 250,000.00 | 243,085.00 | | | 9/28/2021 |
| Total Certificates of Deposit | | 1,700,000.00 | 1,683,347.50 | 279.45 | 0.00 | |
| <i>Federal Agency Securities</i> | | | | | | |
| Total Federal Agency Securities | | 0.00 | 0.00 | 0.00 | 0.00 | |
| Total City Pooled Investments | | 68,947,335.09 | 68,930,682.59 | 1,566.11 | 0.00 | |

* Cost Basis: The value paid on the purchase date of the asset.

** Fair Value: The value at which a financial instrument could be exchanged in a current transaction.

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Investment Portfolio Report
May 31, 2017

| Type of Investment / Financial Institution | Yield to Maturity | Cost Basis* | Fair Value** | Interest Earned | Gain/(Loss) On Investment | Maturity Date |
|---|----------------------|----------------------|----------------------|--------------------|------------------------------|------------------|
| <i>City Investment Portfolio - Investments held in Trust</i> | | | | | | |
| 2001 Tax Allocation Revenue Bonds | | | | | | |
| Blackrock Institutional Funds | 0.640% | 44,906.83 | 44,906.83 | 109.22 | | N/A |
| FSA Capital Management Services | 5.250% | 1,684,941.25 | 1,684,941.25 | | | 03/28/24 |
| 2005 Tax Allocation Bonds | | | | | | |
| Blackrock Institutional Funds | 0.640% | 101,887.62 | 101,887.62 | 138.14 | | N/A |
| FSA Capital Management Services | 4.940% | 4,092,746.27 | 4,092,746.27 | | | 04/01/32 |
| 2007 Tax Allocation Refunding Bonds | | | | | | |
| Blackrock Liquidity Fund | 0.390% | 70,797.40 | 70,797.40 | 40.89 | | N/A |
| FSA Capital Management Services | 5.250% | 2,678,152.50 | 2,678,152.50 | | | 03/28/25 |
| General Liability Insurance Reserve | | | | | | |
| Umpqua Bank | N/A | 100,000.00 | 100,000.00 | | | N/A |
| Workers' Compensation Insurance Reserve | | | | | | |
| Tri Counties Bank | N/A | 200,000.00 | 200,000.00 | | | N/A |
| Total Investments Held In Trust | | 8,973,431.87 | 8,973,431.87 | 288.25 | 0.00 | |
| TOTAL INVESTMENTS | | 77,920,766.96 | 77,904,114.46 | 1,854.36 | 0.00 | |

* Cost Basis: The value paid on the purchase date of the asset.

** Fair Value: The value at which a financial instrument could be exchanged in a current transaction.