

**City of Santa Ana
Portfolio Management
Portfolio Summary
December 31, 2023**

| Investments | Par Value | Market Value | Book Value | % of Portfolio | Term | Days to Maturity | YTM/C |
|---|-----------------------|-------------------------|-----------------------|---------------------------|--------------|-----------------------------|--------------|
| Certificates of Deposit | 6,696,000.00 | 6,102,234.79 | 6,696,000.00 | 1.53 | 1,653 | 913 | 1.181 |
| Local Agency Investment Funds | 12,027,629.37 | 12,027,629.37 | 12,027,629.37 | 2.75 | 1 | 1 | 3.929 |
| Cash in Banks | 32,349,872.85 | 32,349,872.85 | 32,349,872.85 | 7.40 | 1 | 1 | 3.929 |
| Federal Agency Coupon Securities | 371,750,000.00 | 351,475,597.50 | 371,669,310.00 | 84.98 | 1,575 | 259 | 1.762 |
| Federal Agency Discount Securities | 10,000,000.00 | 9,860,500.00 | 9,641,088.89 | 2.20 | 248 | 95 | 5.482 |
| Treasury Coupon Securities | 5,000,000.00 | 4,916,600.00 | 4,990,000.00 | 1.14 | 837 | 181 | 1.839 |
| | 437,823,502.22 | 416,732,434.51 | 437,373,901.11 | 100.00% | 1,379 | 238 | 2.056 |
| Investments | | | | | | | |
| Cash | | | | | | | |
| Passbook/Checking (not included in yield calculations) | 34,724,506.98 | 34,724,506.98 | 34,724,506.98 | | 1 | 1 | 0.000 |
| Total Cash and Investments | 472,548,009.20 | 451,456,941.49 | 472,098,408.09 | | 1,379 | 238 | 2.056 |

| Total Earnings | December 31 | Month Ending | Fiscal Year To Date |
|---------------------------------|--------------------|-----------------------|----------------------------|
| Current Year | | 707,650.79 | 4,285,170.46 |
| Average Daily Balance | | 495,171,793.95 | 529,755,247.69 |
| Effective Rate of Return | | 1.68% | 1.60% |

This report contains all the required information in SB 866 and SB 564 and accurately reflects all pooled investments held during this reporting period on behalf of the City and the City of Santa Ana acting on behalf of the Community Redevelopment Agency. The information reported herein is in compliance with State law and the City's Investment Policy. Based on liquidity of investments, the City of Santa Ana is able to meet budgeted expenditure requirements for the next six months, barring any catastrophic natural disasters. Market pricings are obtained through the City's third party trust services at BNY Mellon Trust.

Finance & Mgmt Services Agency,

City of Santa Ana
Portfolio Management
Portfolio Details - Investments
December 31, 2023

| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | YTM/C 360 | YTM/C 365 | Days to Maturity | Maturity Date |
|--------------------------------------|--------------|------------------------------|----------------------|------------------|----------------------|----------------------|----------------------|----------------|--------------|--------------|---------------------|------------------|
| Certificates of Deposit | | | | | | | | | | | | |
| 06417NF73 | 14051 | BANK OZK | | 11/12/2021 | 248,000.00 | 222,089.70 | 248,000.00 | 0.600 | 0.592 | 0.600 | 862 | 05/12/2026 |
| 02568KAJ4 | 14043 | American Equity Bank | | 11/26/2021 | 248,000.00 | 224,393.03 | 248,000.00 | 0.700 | 0.690 | 0.700 | 877 | 05/27/2026 |
| 70962LAV4 | 14050 | PENTAGON FCU | | 11/10/2021 | 248,000.00 | 220,349.88 | 248,000.00 | 1.000 | 0.986 | 1.000 | 1,044 | 11/10/2026 |
| 549104ZS9 | 14046 | LUANA SAVINGS BK | | 11/05/2021 | 248,000.00 | 219,752.68 | 248,000.00 | 0.600 | 0.592 | 0.600 | 1,039 | 11/05/2026 |
| 87165FD76 | 14047 | SYNCHRONY BANK | | 11/05/2021 | 248,000.00 | 222,975.04 | 248,000.00 | 1.100 | 1.085 | 1.100 | 1,039 | 11/05/2026 |
| 02589ABT8 | 14078 | AMERICA EXPRESS NATL BK | | 03/16/2022 | 248,000.00 | 226,781.19 | 248,000.00 | 2.000 | 1.973 | 2.000 | 1,170 | 03/16/2027 |
| 15721UET2 | 14044 | CFBANK | | 11/10/2021 | 248,000.00 | 224,107.61 | 248,000.00 | 0.850 | 0.838 | 0.850 | 921 | 07/10/2026 |
| 32022EAU0 | 14065 | FIRST FEDERAL | | 12/29/2021 | 248,000.00 | 231,919.63 | 248,000.00 | 0.850 | 0.838 | 0.850 | 606 | 08/29/2025 |
| 88413QDE5 | 14056 | THIRD FEDERAL S&L | | 11/24/2021 | 248,000.00 | 233,429.73 | 248,000.00 | 0.800 | 0.789 | 0.800 | 508 | 05/23/2025 |
| 07371AH22 | 14084 | BEAL BANK PLANO TX | | 03/30/2022 | 248,000.00 | 228,518.34 | 248,000.00 | 2.250 | 2.219 | 2.250 | 1,178 | 03/24/2027 |
| 38149MR47 | 14064 | GOLDMAN SACHS | | 12/22/2021 | 248,000.00 | 227,909.89 | 248,000.00 | 1.000 | 0.986 | 1.000 | 721 | 12/22/2025 |
| 856285YQ8 | 14057 | ST BK INDIA NY | | 11/29/2021 | 248,000.00 | 222,751.05 | 248,000.00 | 1.150 | 1.134 | 1.150 | 1,064 | 11/30/2026 |
| 14042TEP8 | 14079 | CAPITAL ONE BANK | | 03/16/2022 | 248,000.00 | 226,681.80 | 248,000.00 | 2.000 | 1.973 | 2.000 | 1,170 | 03/16/2027 |
| 59013KPN0 | 14049 | MERRICK BANK | | 11/09/2021 | 248,000.00 | 222,714.76 | 248,000.00 | 1.100 | 1.085 | 1.100 | 1,043 | 11/09/2026 |
| 30781JAW0 | 14054 | FARMERS & MERCHANTS | | 11/19/2021 | 248,000.00 | 219,175.01 | 248,000.00 | 0.850 | 0.838 | 0.850 | 1,053 | 11/19/2026 |
| 05580AH64 | 14061 | BMW BANK OF NA | | 12/17/2021 | 248,000.00 | 236,739.19 | 248,000.00 | 0.950 | 0.937 | 0.950 | 351 | 12/17/2024 |
| 45776NEN2 | 14062 | INSBANK | | 12/20/2021 | 248,000.00 | 222,952.00 | 248,000.00 | 0.900 | 0.888 | 0.900 | 900 | 06/19/2026 |
| 58404DMQ1 | 14063 | MEDALLION BK UT | | 12/20/2021 | 248,000.00 | 221,170.34 | 248,000.00 | 1.250 | 1.233 | 1.250 | 1,085 | 12/21/2026 |
| 89235MMB4 | 14052 | TOYOTA FINANCIAL | | 11/12/2021 | 248,000.00 | 222,810.32 | 248,000.00 | 1.100 | 1.085 | 1.100 | 1,046 | 11/12/2026 |
| 292079AR1 | 14045 | EMPIRE ST BK NA | | 11/12/2021 | 248,000.00 | 224,803.74 | 248,000.00 | 0.900 | 0.888 | 0.900 | 924 | 07/13/2026 |
| 07371CT25 | 14085 | BEAL BANK USA | | 03/30/2022 | 248,000.00 | 228,518.34 | 248,000.00 | 2.250 | 2.219 | 2.250 | 1,178 | 03/24/2027 |
| 73319FBJ7 | 14053 | POPPY BANK | | 11/17/2021 | 248,000.00 | 218,884.20 | 248,000.00 | 0.800 | 0.789 | 0.800 | 1,051 | 11/17/2026 |
| 320337EZ7 | 14048 | FIRST GENERAL BK | | 11/05/2021 | 248,000.00 | 235,733.52 | 248,000.00 | 0.500 | 0.493 | 0.500 | 401 | 02/05/2025 |
| 39573LCC0 | 14055 | GREENSTATE CU | | 11/23/2021 | 248,000.00 | 227,905.73 | 248,000.00 | 0.900 | 0.888 | 0.900 | 693 | 11/24/2025 |
| 61768U3U9 | 14082 | MORGAN STANLEY PVT BANK | | 03/31/2022 | 248,000.00 | 226,141.01 | 248,000.00 | 2.250 | 2.219 | 2.250 | 1,184 | 03/30/2027 |
| 61773TCX9 | 14083 | MORGAN STANLEY PVT BANK | | 03/31/2022 | 248,000.00 | 226,141.01 | 248,000.00 | 2.250 | 2.219 | 2.250 | 1,184 | 03/30/2027 |
| 795451BA0 | 14060 | SALLIE MAE BANK | | 12/15/2021 | 248,000.00 | 236,886.05 | 248,000.00 | 1.000 | 0.986 | 1.000 | 350 | 12/16/2024 |
| Subtotal and Average | | | 6,696,000.00 | | 6,696,000.00 | 6,102,234.79 | 6,696,000.00 | | 1.165 | 1.181 | 913 | |
| Local Agency Investment Funds | | | | | | | | | | | | |
| LAIFCITY | LAIFCITY | Local Agency Investment Fund | | | 12,027,629.37 | 12,027,629.37 | 12,027,629.37 | 3.929 | 3.875 | 3.929 | 1 | |
| Subtotal and Average | | | 12,027,629.37 | | 12,027,629.37 | 12,027,629.37 | 12,027,629.37 | | 3.875 | 3.929 | 1 | |
| Cash in Banks | | | | | | | | | | | | |
| LAIF ARPA | LAIF ARPA | Local Agency Investment Fund | | | 32,349,872.85 | 32,349,872.85 | 32,349,872.85 | 3.929 | 3.875 | 3.929 | 1 | |
| Subtotal and Average | | | 72,083,249.57 | | 32,349,872.85 | 32,349,872.85 | 32,349,872.85 | | 3.875 | 3.929 | 1 | |

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| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | YTM/C 360 | YTM/C 365 | Days to Maturity | Maturity Date |
|---|--------------|--------------------------|--------------------|------------------|---------------|--------------|---------------|----------------|--------------|--------------|---------------------|------------------|
| Federal Agency Coupon Securities | | | | | | | | | | | | |
| 3133EKBW5 | 13876 | Federal Farm Credit Bank | | 03/04/2019 | 3,000,000.00 | 2,986,170.00 | 2,998,740.00 | 2.610 | 2.583 | 2.619 | 57 | 02/27/2024 |
| 3133ELX33 | 13974 | Federal Farm Credit Bank | | 07/22/2020 | 6,000,000.00 | 5,645,520.00 | 6,000,000.00 | 0.690 | 0.681 | 0.690 | 568 | 07/22/2025 |
| 3133EMBH4 | 13988 | Federal Farm Credit Bank | | 09/29/2020 | 5,000,000.00 | 4,673,000.00 | 5,000,000.00 | 0.530 | 0.523 | 0.530 | 637 | 09/29/2025 |
| 3133EMFR8 | 13991 | Federal Farm Credit Bank | | 11/03/2020 | 5,000,000.00 | 4,650,700.00 | 4,997,500.00 | 0.540 | 0.543 | 0.550 | 672 | 11/03/2025 |
| 3133EMSU7 | 14005 | Federal Farm Credit Bank | | 03/09/2021 | 4,000,000.00 | 3,704,640.00 | 4,000,000.00 | 0.800 | 0.789 | 0.800 | 798 | 03/09/2026 |
| 3133EMUP5 | 14006 | Federal Farm Credit Bank | | 04/01/2021 | 6,000,000.00 | 5,710,620.00 | 6,000,000.00 | 0.710 | 0.692 | 0.701 | 456 | 04/01/2025 |
| 3133EMWH1 | 14016 | Federal Farm Credit Bank | | 04/21/2021 | 5,000,000.00 | 4,743,100.00 | 5,000,000.00 | 0.710 | 0.700 | 0.710 | 476 | 04/21/2025 |
| 3133EM2C5 | 14032 | Federal Farm Credit Bank | | 08/10/2021 | 6,000,000.00 | 5,469,180.00 | 6,000,000.00 | 0.710 | 0.700 | 0.710 | 952 | 08/10/2026 |
| 3133ENPB0 | 14075 | Federal Farm Credit Bank | | 02/16/2022 | 3,500,000.00 | 3,267,250.00 | 3,500,000.00 | 2.180 | 2.150 | 2.180 | 46 | 02/16/2027 |
| 3133ENUH1 | 14086 | Federal Farm Credit Bank | | 04/12/2022 | 2,000,000.00 | 1,948,420.00 | 2,000,000.00 | 3.330 | 3.284 | 3.330 | 1,197 | 04/12/2027 |
| 3133ENVV9 | 14088 | Federal Farm Credit Bank | | 05/03/2022 | 3,000,000.00 | 2,915,250.00 | 3,000,000.00 | 3.630 | 3.580 | 3.630 | 1,218 | 05/03/2027 |
| 3130AFW94 | 13873 | Federal Home Loan Bank | | 02/27/2019 | 2,000,000.00 | 1,993,240.00 | 1,996,220.00 | 2.500 | 2.506 | 2.541 | 43 | 02/13/2024 |
| 3130AB3H7 | 13889 | Federal Home Loan Bank | | 04/29/2019 | 3,000,000.00 | 2,984,160.00 | 2,999,250.00 | 2.375 | 2.348 | 2.380 | 67 | 03/08/2024 |
| 3130AKPQ3 | 13996 | Federal Home Loan Bank | | 01/28/2021 | 4,000,000.00 | 3,704,880.00 | 4,000,000.00 | 0.580 | 0.572 | 0.580 | 27 | 01/28/2026 |
| 3130AKU53 | 13997 | Federal Home Loan Bank | | 01/28/2021 | 5,000,000.00 | 4,625,200.00 | 5,000,000.00 | 0.520 | 0.513 | 0.520 | 27 | 01/28/2026 |
| 3130AKN69 | 13998 | Federal Home Loan Bank | | 01/28/2021 | 6,000,000.00 | 5,547,900.00 | 6,000,000.00 | 0.500 | 0.493 | 0.500 | 27 | 01/28/2026 |
| 3130ALA53 | 13999 | Federal Home Loan Bank | | 02/25/2021 | 5,000,000.00 | 4,618,100.00 | 5,000,000.00 | 0.600 | 0.592 | 0.600 | 55 | 02/25/2026 |
| 3130ALBM5 | 14001 | Federal Home Loan Bank | | 02/24/2021 | 5,000,000.00 | 4,621,100.00 | 5,000,000.00 | 0.625 | 0.616 | 0.625 | 54 | 02/24/2026 |
| 3130ALB52 | 14002 | Federal Home Loan Bank | | 02/25/2021 | 5,000,000.00 | 4,778,400.00 | 5,000,000.00 | 0.375 | 0.370 | 0.375 | 55 | 02/25/2025 |
| 3130ALDZ4 | 14003 | Federal Home Loan Bank | | 03/10/2021 | 4,000,000.00 | 3,823,600.00 | 4,000,000.00 | 0.500 | 0.493 | 0.500 | 69 | 03/10/2025 |
| 3130ALKN3 | 14004 | Federal Home Loan Bank | | 03/24/2021 | 4,000,000.00 | 3,869,960.00 | 4,000,000.00 | 0.500 | 0.493 | 0.500 | 83 | 09/24/2024 |
| 3130ALLP7 | 14007 | Federal Home Loan Bank | | 03/29/2021 | 6,000,000.00 | 5,741,520.00 | 5,997,000.00 | 0.650 | 0.658 | 0.667 | 76 | 03/17/2025 |
| 3130ALW67 | 14008 | Federal Home Loan Bank | | 04/22/2021 | 5,000,000.00 | 4,648,450.00 | 5,000,000.00 | 1.100 | 1.085 | 1.100 | 21 | 04/22/2026 |
| 3130AMYU0 | 14024 | Federal Home Loan Bank | | 06/30/2021 | 6,000,000.00 | 5,537,640.00 | 6,000,000.00 | 1.050 | 1.036 | 1.050 | 89 | 06/30/2026 |
| 3130AMYC0 | 14025 | Federal Home Loan Bank | | 06/30/2021 | 6,000,000.00 | 5,571,060.00 | 6,000,000.00 | 1.000 | 0.986 | 1.000 | 89 | 03/30/2026 |
| 3130AMSF0 | 14026 | Federal Home Loan Bank | | 06/28/2021 | 6,000,000.00 | 5,862,300.00 | 6,000,000.00 | 0.400 | 0.395 | 0.400 | 87 | 06/28/2024 |
| 3130ANFU9 | 14027 | Federal Home Loan Bank | | 07/29/2021 | 5,000,000.00 | 4,578,800.00 | 5,000,000.00 | 0.850 | 0.838 | 0.850 | 940 | 07/29/2026 |
| 3130ANFG0 | 14028 | Federal Home Loan Bank | | 08/18/2021 | 5,000,000.00 | 4,611,450.00 | 5,000,000.00 | 0.875 | 0.863 | 0.875 | 48 | 05/18/2026 |
| 3130ANE30 | 14029 | Federal Home Loan Bank | | 07/29/2021 | 5,000,000.00 | 4,622,300.00 | 5,000,000.00 | 0.500 | 0.493 | 0.500 | 28 | 07/29/2026 |
| 3130ANHV5 | 14033 | Federal Home Loan Bank | | 08/19/2021 | 5,000,000.00 | 4,794,600.00 | 5,000,000.00 | 0.550 | 0.542 | 0.550 | 353 | 12/19/2024 |
| 3130ANPE4 | 14034 | Federal Home Loan Bank | | 08/26/2021 | 6,000,000.00 | 5,647,440.00 | 6,000,000.00 | 0.700 | 0.690 | 0.700 | 238 | 08/26/2025 |
| 3130ANQ78 | 14035 | Federal Home Loan Bank | | 08/27/2021 | 6,000,000.00 | 5,488,320.00 | 6,000,000.00 | 0.900 | 0.888 | 0.900 | 969 | 08/27/2026 |
| 3130AP3E3 | 14036 | Federal Home Loan Bank | | 09/30/2021 | 5,000,000.00 | 4,584,650.00 | 5,000,000.00 | 0.820 | 0.809 | 0.820 | 1,003 | 09/30/2026 |
| 3130ANX62 | 14037 | Federal Home Loan Bank | | 09/30/2021 | 5,000,000.00 | 4,731,400.00 | 5,000,000.00 | 0.650 | 0.641 | 0.650 | 89 | 06/30/2025 |
| 3130APB79 | 14038 | Federal Home Loan Bank | | 09/30/2021 | 5,000,000.00 | 4,571,650.00 | 5,000,000.00 | 1.000 | 0.986 | 1.000 | 1,003 | 09/30/2026 |
| 3130AP3A1 | 14039 | Federal Home Loan Bank | | 09/29/2021 | 5,000,000.00 | 4,591,750.00 | 4,998,750.00 | 0.850 | 0.848 | 0.860 | 88 | 06/29/2026 |
| 3130APB46 | 14040 | Federal Home Loan Bank | | 10/13/2021 | 10,000,000.00 | 9,121,400.00 | 10,000,000.00 | 0.950 | 0.937 | 0.950 | 12 | 10/13/2026 |
| 3130APQC2 | 14041 | Federal Home Loan Bank | | 11/23/2021 | 5,000,000.00 | 4,912,300.00 | 5,000,000.00 | 0.750 | 0.740 | 0.750 | 143 | 05/23/2024 |

Portfolio COSA

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| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | YTM/C 360 | YTM/C 365 | Days to Maturity | Maturity Date |
|---|--------------|--------------------------------|--------------------|------------------|---------------|--------------|--------------|----------------|--------------|--------------|---------------------|------------------|
| Federal Agency Coupon Securities | | | | | | | | | | | | |
| 3130APQB4 | 14042 | Federal Home Loan Bank | | 11/23/2021 | 5,000,000.00 | 4,615,850.00 | 5,000,000.00 | 1.500 | 1.479 | 1.500 | 22 | 11/23/2026 |
| 3130APVC6 | 14058 | Federal Home Loan Bank | | 12/14/2021 | 5,000,000.00 | 4,597,500.00 | 4,997,500.00 | 1.375 | 1.377 | 1.396 | 60 | 12/01/2026 |
| 3130AQAB9 | 14059 | Federal Home Loan Bank | | 12/30/2021 | 3,750,000.00 | 3,466,387.50 | 3,750,000.00 | 1.625 | 1.603 | 1.625 | 89 | 12/30/2026 |
| 3130AQLQ4 | 14069 | Federal Home Loan Bank | | 01/27/2022 | 5,000,000.00 | 4,633,850.00 | 5,000,000.00 | 1.650 | 1.627 | 1.650 | 26 | 01/27/2027 |
| 3130AQKM4 | 14070 | Federal Home Loan Bank | | 01/28/2022 | 1,500,000.00 | 1,394,310.00 | 1,500,000.00 | 1.750 | 1.726 | 1.750 | 27 | 01/28/2027 |
| 3130AQNR0 | 14071 | Federal Home Loan Bank | | 01/27/2022 | 3,000,000.00 | 2,788,860.00 | 3,000,000.00 | 1.750 | 1.726 | 1.750 | 26 | 01/27/2027 |
| 3130AQSA2 | 14072 | Federal Home Loan Bank | | 02/10/2022 | 5,000,000.00 | 4,654,700.00 | 5,000,000.00 | 1.830 | 1.805 | 1.830 | 40 | 02/10/2027 |
| 3130AQW33 | 14073 | Federal Home Loan Bank | | 02/24/2022 | 5,000,000.00 | 4,678,300.00 | 5,000,000.00 | 2.020 | 1.992 | 2.020 | 54 | 02/24/2027 |
| 3130AQYA5 | 14074 | Federal Home Loan Bank | | 02/28/2022 | 1,500,000.00 | 1,413,540.00 | 1,500,000.00 | 2.250 | 2.219 | 2.250 | 54 | 02/24/2027 |
| 3130ARA35 | 14076 | Federal Home Loan Bank | | 03/24/2022 | 3,000,000.00 | 2,916,630.00 | 3,000,000.00 | 2.000 | 1.973 | 2.000 | 83 | 03/24/2025 |
| 3130ARC82 | 14077 | Federal Home Loan Bank | | 03/29/2022 | 3,000,000.00 | 2,825,040.00 | 3,000,000.00 | 2.100 | 2.071 | 2.100 | 1,183 | 03/29/2027 |
| 3130ARR60 | 14087 | Federal Home Loan Bank | | 04/29/2022 | 2,000,000.00 | 1,967,560.00 | 2,000,000.00 | 3.100 | 3.058 | 3.100 | 28 | 04/29/2025 |
| 3130AVCN0 | 14092 | Federal Home Loan Bank | | 03/13/2023 | 2,000,000.00 | 1,999,980.00 | 2,000,000.00 | 5.375 | 5.301 | 5.375 | 72 | 03/13/2024 |
| 3130AVDB5 | 14093 | Federal Home Loan Bank | | 03/30/2023 | 2,000,000.00 | 1,999,800.00 | 2,000,000.00 | 6.000 | 5.918 | 6.000 | 87 | 03/28/2028 |
| 3130AVB84 | 14103 | Federal Home Loan Bank | | 07/28/2023 | 4,000,000.00 | 4,007,720.00 | 3,991,400.00 | 5.250 | 5.368 | 5.443 | 256 | 09/13/2024 |
| 3130AVRG9 | 14113 | Federal Home Loan Bank | | 11/03/2023 | 10,000,000.00 | 9,985,600.00 | 9,993,000.00 | 5.300 | 11.431 | 11.590 | 20 | 04/19/2024 |
| 3130AVM82 | 14120 | Federal Home Loan Bank | | 11/08/2023 | 5,000,000.00 | 4,993,500.00 | 4,994,850.00 | 5.280 | 18.432 | 18.688 | 10 | 05/07/2024 |
| 3130AV4B5 | 14121 | Federal Home Loan Bank | | 11/29/2023 | 10,000,000.00 | 9,998,800.00 | 9,998,600.00 | 5.420 | 5.331 | 5.405 | 65 | 03/06/2024 |
| 3134GVQX9 | 13962 | Federal Home Loan Mortgage Co. | | 05/05/2020 | 5,000,000.00 | 4,763,000.00 | 4,995,000.00 | 0.700 | 0.711 | 0.720 | 490 | 05/05/2025 |
| 3134GVVX3 | 13964 | Federal Home Loan Mortgage Co. | | 05/28/2020 | 5,000,000.00 | 4,755,550.00 | 4,998,750.00 | 0.750 | 0.746 | 0.756 | 58 | 05/28/2025 |
| 3134GVR26 | 13967 | Federal Home Loan Mortgage Co. | | 06/25/2020 | 6,000,000.00 | 5,684,880.00 | 6,000,000.00 | 0.700 | 0.690 | 0.700 | 176 | 06/25/2025 |
| 3134GVT99 | 13968 | Federal Home Loan Mortgage Co. | | 06/30/2020 | 6,000,000.00 | 5,664,180.00 | 6,000,000.00 | 0.650 | 0.641 | 0.650 | 546 | 06/30/2025 |
| 3134GV5R5 | 13979 | Federal Home Loan Mortgage Co. | | 07/15/2020 | 6,000,000.00 | 5,851,740.00 | 6,000,000.00 | 0.570 | 0.562 | 0.570 | 14 | 07/15/2024 |
| 3134GWUE4 | 13987 | Federal Home Loan Mortgage Co. | | 09/30/2020 | 5,000,000.00 | 4,670,000.00 | 5,000,000.00 | 0.500 | 0.493 | 0.500 | 89 | 09/30/2025 |
| 3134GW4Z6 | 13989 | Federal Home Loan Mortgage Co. | | 10/27/2020 | 6,000,000.00 | 5,585,580.00 | 6,000,000.00 | 0.540 | 0.533 | 0.540 | 300 | 10/27/2025 |
| 3134GXJL9 | 13995 | Federal Home Loan Mortgage Co. | | 12/30/2020 | 6,000,000.00 | 5,539,980.00 | 6,000,000.00 | 0.500 | 0.493 | 0.500 | 364 | 12/30/2025 |
| 3134GYZ21 | 14105 | Federal Home Loan Mortgage Co. | | 08/02/2023 | 4,000,000.00 | 3,982,560.00 | 3,978,000.00 | 5.000 | 5.221 | 5.294 | 213 | 08/01/2025 |
| 3135G0X24 | 13940 | Federal Nat'l Mtg. Assoc. | | 01/15/2020 | 5,000,000.00 | 4,845,650.00 | 4,990,750.00 | 1.625 | 1.641 | 1.664 | 372 | 01/07/2025 |
| 3135G0W66 | 13941 | Federal Nat'l Mtg. Assoc. | | 01/15/2020 | 5,000,000.00 | 4,872,600.00 | 4,994,000.00 | 1.625 | 1.629 | 1.651 | 288 | 10/15/2024 |
| 3136G4WV1 | 13965 | Federal Nat'l Mtg. Assoc. | | 06/16/2020 | 5,000,000.00 | 4,745,200.00 | 5,000,000.00 | 0.750 | 0.740 | 0.750 | 532 | 06/16/2025 |
| 3136G4D42 | 13976 | Federal Nat'l Mtg. Assoc. | | 07/28/2020 | 8,000,000.00 | 7,531,040.00 | 8,000,000.00 | 0.510 | 0.503 | 0.510 | 574 | 07/28/2025 |
| 3136G4C43 | 13977 | Federal Nat'l Mtg. Assoc. | | 08/14/2020 | 6,000,000.00 | 5,649,720.00 | 6,000,000.00 | 0.650 | 0.641 | 0.650 | 591 | 08/14/2025 |
| 3136G4G98 | 13978 | Federal Nat'l Mtg. Assoc. | | 08/12/2020 | 6,000,000.00 | 5,642,400.00 | 6,000,000.00 | 0.560 | 0.552 | 0.560 | 42 | 08/12/2025 |
| 3136G45Q2 | 13990 | Federal Nat'l Mtg. Assoc. | | 10/28/2020 | 6,000,000.00 | 5,583,960.00 | 6,000,000.00 | 0.530 | 0.523 | 0.530 | 27 | 10/28/2025 |
| 3135GA4V0 | 13992 | Federal Nat'l Mtg. Assoc. | | 11/25/2020 | 5,000,000.00 | 4,646,950.00 | 5,000,000.00 | 0.625 | 0.616 | 0.625 | 55 | 11/25/2025 |
| 3135GAAN1 | 13993 | Federal Nat'l Mtg. Assoc. | | 12/17/2020 | 6,000,000.00 | 5,559,060.00 | 6,000,000.00 | 0.600 | 0.592 | 0.600 | 76 | 12/17/2025 |
| 3135G06J7 | 13994 | Federal Nat'l Mtg. Assoc. | | 12/10/2020 | 6,000,000.00 | 5,568,780.00 | 6,000,000.00 | 0.650 | 0.641 | 0.650 | 69 | 12/10/2025 |
| 3135GAG62 | 14094 | Federal Nat'l Mtg. Assoc. | | 03/30/2023 | 1,500,000.00 | 1,497,420.00 | 1,500,000.00 | 5.220 | 5.148 | 5.220 | 89 | 04/26/2024 |

Portfolio COSA

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**City of Santa Ana
Portfolio Management
Portfolio Details - Investments
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| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | YTM/C 360 | YTM/C 365 | Days to Maturity | Maturity Date |
|---|--------------|------------------------|-----------------------|------------------|-----------------------|-----------------------|-----------------------|----------------|--------------|--------------|---------------------|------------------|
| Subtotal and Average | | | 389,733,826.13 | | 371,750,000.00 | 351,475,597.50 | 371,669,310.00 | | 1.738 | 1.762 | 259 | |
| Federal Agency Discount Securities | | | | | | | | | | | | |
| 313384VE6 | 14104 | Federal Home Loan Bank | | 08/01/2023 | 10,000,000.00 | 9,860,500.00 | 9,641,088.89 | 5.210 | 5.482 | 5.558 | 95 | 04/05/2024 |
| Subtotal and Average | | | 9,641,088.89 | | 10,000,000.00 | 9,860,500.00 | 9,641,088.89 | | 5.482 | 5.558 | 95 | |
| Treasury Coupon Securities | | | | | | | | | | | | |
| 9128286Z8 | 14081 | U.S. Treasury | | 03/16/2022 | 5,000,000.00 | 4,916,600.00 | 4,990,000.00 | 1.750 | 1.814 | 1.839 | 181 | 06/30/2024 |
| Subtotal and Average | | | 4,990,000.00 | | 5,000,000.00 | 4,916,600.00 | 4,990,000.00 | | 1.814 | 1.839 | 181 | |
| Total and Average | | | 495,171,793.95 | | 437,823,502.22 | 416,732,434.51 | 437,373,901.11 | | 2.030 | 2.058 | 238 | |

**City of Santa Ana
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| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | YTM/C 360 | YTM/C 365 | Days to Maturity |
|-----------------------------------|--------------|--------------------------------|-----------------------|------------------|-----------------------|-----------------------|-----------------------|----------------|--------------|--------------|---------------------|
| Cash in Banks | | | | | | | | | | | |
| PETTY CASH | PETTY CASH | CITY OF SANTA ANA | | | 80,625.00 | 80,625.00 | 80,625.00 | | 0.000 | 0.000 | 1 |
| HOUSING | 13943 | JP MORGAN CHASE | | | 4,128,730.69 | 4,128,730.69 | 4,128,730.69 | | 0.000 | 0.000 | 1 |
| WORKERS COMPENS | 37983 | JP MORGAN CHASE | | | 2,931,442.05 | 2,931,442.05 | 2,931,442.05 | | 0.000 | 0.000 | 1 |
| GENERAL LIABILI | 38130 | JP MORGAN CHASE | | | 1,769,742.96 | 1,769,742.96 | 1,769,742.96 | | 0.000 | 0.000 | 1 |
| PROPERTY MANAGE | 8695 | JP MORGAN CHASE | | | 35,084.30 | 35,084.30 | 35,084.30 | | 0.000 | 0.000 | 1 |
| PROPERTY MGMT 2 | PROP MGMT 2 | JP MORGAN CHASE | | | 1,492.50 | 1,492.50 | 1,492.50 | | 0.000 | 0.000 | 1 |
| HEALTHCARE SPEN | 0112 | JPMorgan Chase | | | 312,766.75 | 312,766.75 | 312,766.75 | | 0.000 | 0.000 | 1 |
| COMMISSARY | 7962 | JPMorgan Chase | | | 353,206.06 | 353,206.06 | 353,206.06 | | 0.000 | 0.000 | 1 |
| GENERAL ACCOUNT | 9500 | JPMorgan Chase | | | 24,354,874.34 | 24,354,874.34 | 24,354,874.34 | | 0.000 | 0.000 | 1 |
| FSS | FSS | Santa Ana Federal Credit Union | | | 756,542.33 | 756,542.33 | 756,542.33 | | 0.000 | 0.000 | 1 |
| Average Balance | | | 0.00 | | | | | | | | 1 |
| Total Cash and Investments | | | 495,171,793.95 | | 472,548,009.20 | 451,456,941.49 | 472,098,408.09 | | 2.030 | 2.058 | 238 |

CASH/SECURITIES HELD IN TRUST
Portfolio Management
Portfolio Details - Investments
December 31, 2023

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| CUSIP | Investment # | Issuer | Par Value | Market Value | Book Value |
|------------------------------|--------------|-------------------------------|----------------------|----------------------|----------------------|
| Money Market Accounts | | | | | |
| X9USDDTPC | 80364 | Dreyfus Treasury | 10,571.40 | 10,571.40 | 10,571.40 |
| X9USDDTPC | 80365 | Dreyfus Treasury | 11,557.30 | 11,557.30 | 11,557.30 |
| SYS80464 | 80366 | Dreyfus Treasury | 133.23 | 133.23 | 133.23 |
| X9USDDEFU | 80389 | INSTL RES TRE AND AGNY CASH | 2,872.00 | 2,872.00 | 2,872.00 |
| X9USDDEFU | 80391 | INSTL RES TRE AND AGNY CASH | 185.37 | 185.37 | 185.37 |
| CUX9USDDEFU | 80107 | DREYFUS INS PRE TSY OBL HAMIL | 42.05 | 42.05 | 42.05 |
| SYS80418 | 80418 | US BANK MONEY MARKET | 11,396,461.84 | 11,396,461.84 | 11,396,461.84 |
| SYS80419 | 80419 | US BANK MONEY MARKET | 105,345.07 | 105,345.07 | 105,345.07 |
| SYS80421 | 80421 | US BANK MONEY MARKET | 5.42 | 5.42 | 5.42 |
| 31846V401 | 80430 | US BANK MONEY MARKET | 6,994.32 | 6,994.32 | 6,994.32 |
| 31846V401- | 80432 | US BANK MONEY MARKET | 11,804.55 | 11,804.55 | 11,804.55 |
| X9USDMOR3 | 80248 | MORGAN STANLEY GOVT INSTL | 1.02 | 1.02 | 1.02 |
| X9USDMOR3 | 80465 | MORGAN STANLEY GOVT INSTL | 664.10 | 664.10 | 664.10 |
| X9USDMOR3 | 80466 | MORGAN STANLEY GOVT INSTL | 28.34 | 28.34 | 28.34 |
| Subtotal and Average | | | 11,546,666.01 | 11,546,666.01 | 11,546,666.01 |
| Other | | | | | |
| S86209710 | 80225 | MBIA INSURANCE POLICY | 1.00 | 1.00 | 1.00 |
| 98INP5PV2 | 80396 | ASSURED GUARANTY MUNI CORP | 1.00 | 1.00 | 1.00 |
| SYS80420 | 80437 | US Bank Mutual Funds | 18,256,923.42 | 18,485,939.63 | 18,256,923.42 |
| Subtotal and Average | | | 18,256,925.42 | 18,485,941.63 | 18,256,925.42 |
| Cash in Bank | | | | | |
| SYS80414 | 80414 | FLAGSTAR BANK | 1,268,869.87 | 1,268,869.87 | 1,268,869.87 |
| SYS80415 | 80415 | CONDEMNATION DEPOSIT FUND | 1,571,525.00 | 1,571,525.00 | 1,571,525.00 |
| Subtotal and Average | | | 2,840,394.87 | 2,840,394.87 | 2,840,394.87 |
| Total and Average | | | 32,643,986.30 | 32,873,002.51 | 32,643,986.30 |