

ATTACHMENT 1



Report: CMC Investment Positions Report
 Account: CAISO-Unrestricted Less Retiree (53091)
 As of: 12/31/2021

Account	Security Type	Description	Industry Subgroup	Current Units	Effective Maturity	Duration	Market Value + Accrued	Net Unrealized Gain/Loss	Moody's Rating	S&P Rating	Fitch Rating
CAISO-1240011-Corp Investments	CASH	Receivable	Cash	3.38	12/31/2021	0.000	3.38	0.00	Aaa	AAA	AAA
CAISO-1240011-Corp Investments	MMFUND	FIRST AMER:GVT OBLG Z	Cash	212,602.76	12/31/2021	0.000	212,602.76	0.00	Aaa	AAA	AAA
CAISO-1240011-Corp Investments	AGCY BOND	FEDERAL NATIONAL MORTGAGE ASSOCIATION	Sovereign Agency	2,000,000.00	01/05/2022	0.011	2,019,765.56	177.96	Aaa	AAA	AAA
CAISO-1240011-Corp Investments	US GOV	UNITED STATES TREASURY	Sovereign	1,000,000.00	01/31/2022	0.084	1,009,096.47	1,429.46	Aaa	AAA	AAA
CAISO-1240011-Corp Investments	CORP	JOHN DEERE CAPITAL CORP	Machinery-Farm	1,000,000.00	03/15/2022	0.205	1,012,866.22	3,768.05	A2	A	A
CAISO-1240011-Corp Investments	CORP	APPLE INC	Telecommunication Equip	1,000,000.00	04/11/2022	0.276	1,008,880.44	5,249.70	Aaa	AA+	NA
CAISO-1240011-Corp Investments	CORP	MANUFACTURERS AND TRADERS TRUST CO	Commer Banks-Eastern US	1,700,000.00	04/18/2022	0.296	1,710,733.99	6,019.92	A3	A-	A
CAISO-1240011-Corp Investments	US GOV	UNITED STATES TREASURY	Sovereign	1,250,000.00	06/30/2022	0.499	1,261,596.81	16,613.49	Aaa	AA+	AAA
CAISO-1240011-Corp Investments	CORP	UNITED HEALTH GROUP INC	Medical-HMO	1,500,000.00	07/15/2022	0.530	1,546,570.83	17,352.68	A3	A+	A
CAISO-1240011-Corp Investments	US GOV	UNITED STATES TREASURY	Sovereign	1,000,000.00	08/15/2022	0.606	1,069,103.26	14,797.36	Aaa	AA+	AAA
CAISO-1240011-Corp Investments	US GOV	UNITED STATES TREASURY	Sovereign	1,000,000.00	11/30/2022	0.908	1,016,289.49	15,592.65	Aaa	AA+	AAA
CAISO-1240011-Corp Investments	US GOV	UNITED STATES TREASURY	Sovereign	2,000,000.00	01/31/2023	1.064	2,061,127.72	50,001.28	Aaa	AA+	AAA
CAISO-1240011-Corp Investments	US GOV	UNITED STATES TREASURY	Sovereign	1,250,000.00	07/31/2023	1.540	1,306,182.07	45,820.40	Aaa	AA+	AAA
CAISO-1240011-Corp Investments	US GOV	UNITED STATES TREASURY	Sovereign	1,250,000.00	09/30/2023	1.700	1,306,838.08	51,158.70	Aaa	AA+	AAA
CAISO-1240011-Corp Investments	---	---	---	16,162,606.14	08/25/2022	0.638	16,541,657.09	227,981.67	Aa3	AA-	AA-
CAISO-1240015-Federated	Open-End Fund	FEDERATED HRMS TR BD IS	Aggregate Bond	3,114,855.66	---	---	34,761,789.19	1,390,611.50	NA	NA	NA
CAISO-1240015-Federated	Open-End Fund	FEDERATED HRMS TR BD IS	Aggregate Bond	3,114,855.66	---	---	34,761,789.19	1,390,611.50	NA	NA	NA
CAISO-1240015-Fid ADV LT Bond	Open-End Fund	FIDELITY ADV LTD TB I	---	5,823,855.50	---	---	67,964,393.67	(879,334.72)	NA	NA	NA
CAISO-1240015-Fid ADV LT Bond	CASH	Receivable	Cash	67,949.75	12/31/2021	0.000	67,949.75	0.00	Aaa	AAA	AAA
CAISO-1240015-Fid ADV LT Bond	---	---	---	5,891,805.25	12/31/2021	0.000	68,032,343.43	(879,334.72)	Aaa	AAA	AAA
CAISO-1240015-Morgan Stanley	Open-End Fund	MORG STAN HUL-SH INC IR	---	759,807.17	---	---	7,582,875.59	(32,760.89)	NA	NA	NA
CAISO-1240015-Morgan Stanley	CASH	Receivable	Cash	933.82	12/31/2021	0.000	933.82	0.00	Aaa	AAA	AAA
CAISO-1240015-Morgan Stanley	---	---	---	760,740.99	12/31/2021	0.000	7,583,809.41	(32,760.89)	Aaa	AAA	AAA
CAISO-1240015-Operating Account	CASH	Receivable	Cash	208.32	12/31/2021	0.000	208.32	0.00	Aaa	AAA	AAA
CAISO-1240015-Operating Account	CASH	Cash	Cash	(145.46)	12/31/2021	0.000	(145.46)	0.00	Aaa	AAA	AAA
CAISO-1240015-Operating Account	MMFUND	WA INST LIQUID RSV I	Cash	0.01	12/31/2021	---	0.01	0.00	NA	AAA	AAA
CAISO-1240015-Operating Account	MMFUND	FEDERATED HRMS I PO IS	Cash	4,654,625.50	12/31/2021	0.000	4,656,021.89	(55.58)	WR	AAAm	AAA
CAISO-1240015-Operating Account	MMFUND	JP MORGAN PRIME MM CAP	Cash	4,606,110.61	12/31/2021	0.000	4,607,953.05	(40.77)	Aaa	AAAm	AAA
CAISO-1240015-Operating Account	MMFUND	MORG STAN I LQ:PR I	Cash	4,604,259.03	12/31/2021	0.000	4,604,719.46	(40.46)	Aaa	AAAm	AAA
CAISO-1240015-Operating Account	MMFUND	BLKRK LQ-T-FUND INSTL	Cash	5,732,248.64	12/31/2021	0.000	5,732,248.64	0.00	Aaa	AAAm	AAA
CAISO-1240015-Operating Account	---	---	---	19,597,306.65	12/31/2021	0.000	19,601,005.91	(136.81)	Aaa	AAA	AAA
CAISO-1240015-PIMCO Short	Open-End Fund	PIMCO:SHT ASST INV M	---	779,257.76	---	---	7,761,407.28	(58,482.79)	NA	NA	NA
CAISO-1240015-PIMCO Short	Open-End Fund	PIMCO:SHT ASST INV M	---	779,257.76	---	---	7,761,407.28	(58,482.79)	NA	NA	NA
CAISO-1240015-PIMCO-LOW DUR	Open-End Fund	PIMCO:LOW DUR INC INST	---	9,873,578.60	---	---	85,110,247.52	365,845.27	NA	NA	NA
CAISO-1240015-PIMCO-LOW DUR	Open-End Fund	PIMCO:LOW DUR INC INST	---	9,873,578.60	---	---	85,110,247.52	365,845.27	NA	NA	NA
CAISO-1240015-WELLS FARGO C P	Open-End Fund	ALLSPRING:CORE+-BD I	---	2,557,890.74	---	---	33,943,210.16	(481,302.01)	NA	NA	NA
CAISO-1240015-WELLS FARGO C P	CASH	Receivable	Cash	64,868.11	12/31/2021	0.000	64,868.11	0.00	Aaa	AAA	AAA
CAISO-1240015-WELLS FARGO C P	---	---	---	2,622,758.85	12/31/2021	0.000	34,008,078.27	(481,302.01)	Aaa	AAA	AAA
CAISO-1240019-SAXON SEC	CASH	Receivable	Cash	9.56	12/31/2021	0.000	9.56	0.00	Aaa	AAA	AAA
CAISO-1240019-SAXON SEC	MMFUND	FIRST AMER:GVT OBLG Z	Cash	48,001.86	12/31/2021	0.000	48,001.86	0.00	Aaa	AAAm	AAA
CAISO-1240019-SAXON SEC	CD	River Bank	Commer Banks-Central US	156,000.00	01/28/2022	0.077	156,013.68	0.00	NA	NA	NA
CAISO-1240019-SAXON SEC	CD	Investors Bank	Commer Banks-Eastern US	186,000.00	02/28/2022	0.161	187,132.65	0.00	NA	BBB	NA
CAISO-1240019-SAXON SEC	---	---	---	390,011.42	02/08/2022	0.108	391,157.75	0.00	Aaa	BBB+	AAA
CAISO-1310025-Concentration Ac	MMFUND	CAISO SWEEP MMF	Cash	395,344.47	12/31/2021	---	395,344.47	0.00	NA	NA	NA
CAISO-1310025-Concentration Ac	MMFUND	CAISO SWEEP MMF	Cash	395,344.47	12/31/2021	---	395,344.47	0.00	NA	NA	NA
Summary	---	---	---	274,186,840.30	---	---	532,421.22	Aa2	AA	AA	AA

ATTACHMENT 1



CMC Investment Positions Report
CAISO-Retiree Medical Plan Agg (26983)
12/31/2021

Account:
As of:

Account	Security Type	Description	Industry	Subgroup	Current Units	Effective Maturity	Duration	Market Value + Accrued	Net Unrealized Gain/Loss	Moody's Rating	S&P Rating	Fitch Rating
CAISO-1280183 Retiree Medical	Open-End Fund	METWEST:TOTAL RTN I	Aggregate Bond	Intermediate	38,696.04	---	---	422,173.76	14,673.37	NA	NA	NA
CAISO-1280183 Retiree Medical	Open-End Fund	AMERICAN FUNDS EUPC R6	Foreign Growth		4,262.94	---	---	275,939.85	39,519.72	NA	NA	NA
CAISO-1280183 Retiree Medical	Open-End Fund	VANGUARD INSTL INDX INST	Blend Large Cap		698.14	---	---	283,296.61	101,756.08	NA	NA	NA
CAISO-1280183 Retiree Medical	Open-End Fund	PIMCO:TOT RTN INST	Aggregate Bond	Intermediate	38,236.39	---	---	392,687.76	6,528.72	NA	NA	NA
CAISO-1280183 Retiree Medical	Open-End Fund	AM BEACON:INTL EO R5	Foreign Blend		17,407.07	---	---	315,067.99	(7,352.92)	NA	NA	NA
CAISO-1280183 Retiree Medical	Open-End Fund	VANGUARD SH-TM B ADM	Aggregate Bond Short		30,586.89	---	---	324,526.85	9,576.42	NA	NA	NA
CAISO-1280183 Retiree Medical	Open-End Fund	TOUCHSTONE:MC VALUE INST	Value Mid Cap		3,306.60	---	---	80,218.07	19,423.07	NA	NA	NA
CAISO-1280183 Retiree Medical	Open-End Fund	VANGUARD TOT I S ADM	Foreign Blend		9,646.52	---	---	329,910.95	42,833.86	NA	NA	NA
CAISO-1280183 Retiree Medical	Fund of Funds	PIMCO:ALL ASSET INST	Dynamic Allocation		27,491.05	---	---	351,060.73	25,788.17	NA	NA	NA
CAISO-1280183 Retiree Medical	Open-End Fund	T ROWE PRICE GS	Growth Large Cap		2,032.33	---	---	216,077.75	74,554.66	NA	NA	NA
CAISO-1280183 Retiree Medical	Open-End Fund	BROWN CAP SM CO INV	Growth Small Cap		465.40	---	---	54,224.10	7,321.16	NA	NA	NA
CAISO-1280183 Retiree Medical	Open-End Fund	VANGUARD WINDSOR II ADM	Value Large Cap		2,933.96	---	---	240,203.55	57,328.38	NA	NA	NA
CAISO-1280183 Retiree Medical	Open-End Fund	CARRILLO:SC MID CAP R-6	Growth Mid Cap		2,763.52	---	---	67,402.18	14,101.33	NA	NA	NA
CAISO-1280183 Retiree Medical	Open-End Fund	AMER CENT:SC VAL R6	Value Small Cap		7,203.75	---	---	80,083.63	(1,359.16)	NA	NA	NA
CAISO-1280183 Retiree Medical	CASH	Cash			5,522.99	12/31/2021	0.000	5,522.99	0.00	Aaa	AAA	AAA
CAISO-1280183 Retiree Medical	CASH	Receivable			11,923.47	12/31/2021	0.000	11,923.47	0.00	Aaa	AAA	AAA
CAISO-1280183 Retiree Medical	---	---	---	---	203,177.05	12/31/2021	0.000	3,450,270.24	404,692.86	Aaa	AAA	AAA
CAISO-1999999-WELFARE-Post65	Open-End Fund	VANGUARD SH-TM B ADM	Aggregate Bond Short		148,273.43	---	---	1,573,181.11	12,583.11	NA	NA	NA
CAISO-1999999-WELFARE-Post65	Open-End Fund	METWEST:TOTAL RTN I	Aggregate Bond Intermediate		190,218.54	---	---	2,075,284.26	4,306.86	NA	NA	NA
CAISO-1999999-WELFARE-Post65	Open-End Fund	PIMCO:TOT RTN INST	Aggregate Bond Intermediate		186,530.56	---	---	1,915,668.82	(25,137.76)	NA	NA	NA
CAISO-1999999-WELFARE-Post65	Fund of Funds	PIMCO:ALL ASSET INST	Dynamic Allocation		132,717.09	---	---	1,694,797.25	107,180.93	NA	NA	NA
CAISO-1999999-WELFARE-Post65	Open-End Fund	CARRILLO:SC MID CAP R-6	Growth Mid Cap		13,516.25	---	---	329,661.41	71,058.41	NA	NA	NA
CAISO-1999999-WELFARE-Post65	Open-End Fund	VANGUARD INSTL INDX INST	Blend Large Cap		3,389.22	---	---	1,375,309.92	767,005.33	NA	NA	NA
CAISO-1999999-WELFARE-Post65	Open-End Fund	TOUCHSTONE:MC VALUE INST	Value Mid Cap		15,531.89	---	---	376,803.75	92,740.90	NA	NA	NA
CAISO-1999999-WELFARE-Post65	Open-End Fund	BROWN CAP SM CO INV	Growth Small Cap		2,411.02	---	---	280,907.94	62,415.22	NA	NA	NA
CAISO-1999999-WELFARE-Post65	Open-End Fund	VANGUARD TOT I S ADM	Foreign Blend		47,625.27	---	---	1,628,784.20	343,666.84	NA	NA	NA
CAISO-1999999-WELFARE-Post65	Open-End Fund	T ROWE PRICE GS	Growth Large Cap		10,083.55	---	---	1,072,082.93	479,970.21	NA	NA	NA
CAISO-1999999-WELFARE-Post65	Open-End Fund	AM BEACON:INTL EO R5	Foreign Blend		83,177.89	---	---	1,505,519.75	(36,813.82)	NA	NA	NA
CAISO-1999999-WELFARE-Post65	Open-End Fund	AMERICAN FUNDS EUPC R6	Foreign Growth		21,224.20	---	---	1,373,842.47	304,863.48	NA	NA	NA
CAISO-1999999-WELFARE-Post65	Open-End Fund	VANGUARD WINDSOR II ADM	Value Large Cap		14,026.82	---	---	1,148,375.84	249,628.32	NA	NA	NA
CAISO-1999999-WELFARE-Post65	Open-End Fund	AMER CENT:SC VAL R6	Value Small Cap		33,763.69	---	---	375,114.57	(5,113.50)	NA	NA	NA
CAISO-1999999-WELFARE-Post65	CASH	Receivable			57,651.59	12/31/2021	0.000	57,651.59	0.00	Aaa	AAA	AAA
CAISO-1999999-WELFARE-Post65	MMFUND	ALLSPRING COLLATERALIZED	Cash		3,711.11	12/31/2021	0.000	3,711.11	0.00	Aaa	AAA	AAA
CAISO-1999999-WELFARE-Post65	---	---	---	---	963,852.12	12/31/2021	0.000	16,786,696.92	2,428,354.54	Aaa	AAA	AAA
CAISO-1999999-WELFARE-Pre65	Open-End Fund	PIMCO:TOT RTN INST	Aggregate Bond Intermediate		48,630.33	---	---	499,433.51	5,971.11	NA	NA	NA
CAISO-1999999-WELFARE-Pre65	Fund of Funds	PIMCO:ALL ASSET INST	Dynamic Allocation		34,510.36	---	---	440,697.26	36,866.45	NA	NA	NA
CAISO-1999999-WELFARE-Pre65	Open-End Fund	TOUCHSTONE:MC VALUE INST	Value Mid Cap		4,046.95	---	---	98,178.89	26,540.14	NA	NA	NA
CAISO-1999999-WELFARE-Pre65	Open-End Fund	T ROWE PRICE GS	Growth Large Cap		2,620.67	---	---	278,629.10	94,357.82	NA	NA	NA
CAISO-1999999-WELFARE-Pre65	Open-End Fund	AM BEACON:INTL EO R5	Foreign Blend		21,712.88	---	---	393,003.13	6,580.12	NA	NA	NA
CAISO-1999999-WELFARE-Pre65	Open-End Fund	VANGUARD SH-TM B ADM	Aggregate Bond Short		38,702.96	---	---	410,638.35	5,947.95	NA	NA	NA
CAISO-1999999-WELFARE-Pre65	Open-End Fund	VANGUARD INSTL INDX INST	Blend Large Cap		883.62	---	---	358,562.13	125,466.53	NA	NA	NA
CAISO-1999999-WELFARE-Pre65	Open-End Fund	VANGUARD TOT I S ADM	Foreign Blend		12,415.17	---	---	424,609.17	75,572.29	NA	NA	NA
CAISO-1999999-WELFARE-Pre65	Open-End Fund	VANGUARD WINDSOR II ADM	Value Large Cap		3,633.92	---	---	297,508.62	66,227.91	NA	NA	NA
CAISO-1999999-WELFARE-Pre65	Open-End Fund	CARRILLO:SC MID CAP R-6	Growth Mid Cap		3,535.31	---	---	86,226.09	18,587.63	NA	NA	NA
CAISO-1999999-WELFARE-Pre65	Open-End Fund	BROWN CAP SM CO INV	Growth Small Cap		638.03	---	---	74,336.41	23,022.55	NA	NA	NA
CAISO-1999999-WELFARE-Pre65	Open-End Fund	METWEST:TOTAL RTN I	Aggregate Bond Intermediate		49,468.78	---	---	539,704.41	12,741.47	NA	NA	NA
CAISO-1999999-WELFARE-Pre65	Open-End Fund	AMERICAN FUNDS EUPC R6	Foreign Growth		5,515.64	---	---	357,027.51	83,856.21	NA	NA	NA
CAISO-1999999-WELFARE-Pre65	Open-End Fund	VICTORY-INTEGRITY SCV Y	Value Small Cap		0.01	---	---	0.27	0.02	NA	NA	NA
CAISO-1999999-WELFARE-Pre65	Open-End Fund	AMER CENT:SC VAL R6	Value Small Cap		8,907.95	---	---	98,967.34	(1,349.10)	NA	NA	NA
CAISO-1999999-WELFARE-Pre65	CASH	Receivable			14,994.99	12/31/2021	0.000	14,994.99	0.00	Aaa	AAA	AAA
CAISO-1999999-WELFARE-Pre65	MMFUND	ALLSPRING COLLATERALIZED	Cash		967.06	12/31/2021	0.000	967.06	0.00	Aaa	AAA	AAA
CAISO-1999999-WELFARE-Pre65	---	---	---	---	251,184.90	12/31/2021	0.000	4,373,484.24	580,389.11	Aaa	AAA	AAA
Summary					1,418,214.07	12/31/2021	0.000	24,610,451.40	3,413,436.51	Aaa	AAA	AAA



Report: CMC Investment Positions Report
 Account: CAISO-LGIP Funds Agg (26982)
 As of: 12/31/2021

Account	Security Type	Description	Industry Subgroup	Current Units	Effective Maturity	Duration	Market Value + Accrued	Net Unrealized Gain/Loss	Moody's Rating	S&P Rating	Fitch Rating
CAISO-1240017-LGIP	CASH	Receivable	Cash	2,768.44	12/31/2021	0.000	2,768.44	0.00	Aaa	AAA	AAA
CAISO-1240017-LGIP	CASH	Cash	Cash	0.01	12/31/2021	0.000	0.01	0.00	Aaa	AAA	AAA
CAISO-1240017-LGIP	MMFUND	WA INST LIQUID RSV I	Cash	0.01	12/31/2021	0.000	0.01	0.00	NA	AAAm	AAA
CAISO-1240017-LGIP	MMFUND	JP MORGAN PRIME MM CAP	Cash	0.01	12/31/2021	0.000	0.01	0.00	NA	AAAm	AAA
CAISO-1240017-LGIP	MMFUND	MORG STAN I LQ TRS I	Cash	19,236,070.67	12/31/2021	0.000	19,236,070.67	0.00	Aaa	AAAm	AAA
CAISO-1240017-LGIP	MMFUND	FEDERATED HRMS GV O PRMR	Cash	34,538,127.08	12/31/2021	0.000	34,538,127.08	0.00	Aaa	AAAm	AAA
CAISO-1240017-LGIP	MMFUND	GOLDMAN FDS GOVT INST	Cash	31,567,911.98	12/31/2021	0.000	31,567,911.98	0.00	Aaa	AAAm	AAA
CAISO-1240017-LGIP	MMFUND	DWS GVT MM SRS INST	Cash	34,765,705.50	12/31/2021	0.000	34,765,705.50	0.00	Aaa	AAAm	AAA
CAISO-1240017-LGIP	MMFUND	BLKRK LQ-T-FUND INSTL	Cash	28,355,674.92	12/31/2021	0.000	28,355,674.92	0.00	Aaa	AAAm	AAA
CAISO-1240017-LGIP	---	---	Cash	148,466,258.61	12/31/2021	0.000	148,466,258.61	0.00	Aaa	AAA	AAA
CAISO-1240017-SAXON 2 (GIP)	CASH	Receivable	Cash	(0.00)	12/31/2021	0.000	(0.00)	0.00	Aaa	AAA	AAA
CAISO-1240017-SAXON 2 (GIP)	CASH	Cash	Cash	435.19	12/31/2021	0.000	435.19	0.00	Aaa	AAA	AAA
CAISO-1240017-SAXON 2 (GIP)	MMFUND	FIRST AMER.GVT OBLG Z	Cash	69,277.24	12/31/2021	0.000	69,277.24	0.00	Aaa	AAAm	AAA
CAISO-1240017-SAXON 2 (GIP)	CD	The Fabey Banking Company	Commer Banks-Central US	240,000.00	01/10/2022	0.027	240,241.82	0.00	NA	NA	AA-
CAISO-1240017-SAXON 2 (GIP)	CD	Morgan Stanley Bank, N.A.	Commer Banks-Western US	7,000.00	01/11/2022	0.030	7,083.72	0.00	Aa3	A+	AA-
CAISO-1240017-SAXON 2 (GIP)	CD	Morton Community Bank	Commer Banks-Central US	240,000.00	01/14/2022	0.038	240,021.99	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Transportation Alliance Bank, Inc.	Commer Banks-Western US	240,000.00	01/18/2022	0.049	240,020.38	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Farmers and Merchants Bank (Willigan, NE)	Commer Banks-Central US	220,000.00	01/18/2022	0.049	222,108.42	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Hypocrite Bank	Commer Banks-Central US	40,000.00	01/31/2022	0.085	40,275.41	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	American Eagle Bank of Chicago	Commer Banks-Central US	240,000.00	01/31/2022	0.085	242,415.69	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	The Washington Trust Company of Westerny	Commer Banks-Eastern US	249,000.00	01/31/2022	0.085	249,201.29	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	First Merchants Bank	Commer Banks-Central US	91,000.00	01/31/2022	0.085	92,289.67	0.00	AI	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Third Federal Savings & Loan Association of Clevel	Mortgage Banks	145,000.00	01/31/2022	0.085	146,820.40	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Morgan Stanley Bank, N.A.	Commer Banks-Western US	4,000.00	01/31/2022	0.085	4,033.59	0.00	Aa3	A+	AA-
CAISO-1240017-SAXON 2 (GIP)	CD	Citibank, N.A.	Commer Banks-Eastern US	189,000.00	02/07/2022	0.104	191,716.81	0.00	Aa3	A+	AA-
CAISO-1240017-SAXON 2 (GIP)	CD	First Financial Bank	Mortgage Banks	100,000.00	02/18/2022	0.134	100,036.19	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Nextier Bank, NA	Commer Banks-Eastern US	240,000.00	02/22/2022	0.145	240,201.25	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Machias Savings Bank	Commer Banks-Eastern US	249,000.00	02/28/2022	0.161	249,043.74	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Touchmark National Bank	Commer Banks-Southern US	110,000.00	03/04/2022	0.173	109,994.48	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Independent Bank	Commer Banks-Southern US	249,000.00	03/07/2022	0.180	249,241.28	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Capital One Bank (USA), National Association	Commer Banks-Southern US	226,000.00	03/08/2022	0.183	227,891.06	0.00	AI	BBB+	A+
CAISO-1240017-SAXON 2 (GIP)	CD	Midwest Community Bank (Freeport, IL)	Commer Banks-Central US	249,000.00	03/17/2022	0.200	249,092.13	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Northpointe Bank (Grand Rapids, MI)	Commer Banks-Central US	249,000.00	03/17/2022	0.208	249,019.36	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Crown Bank	Commer Banks-Eastern US	48,000.00	03/18/2022	0.210	48,067.68	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Exchange Bank (Gibson, NE)	Commer Banks-Central US	249,000.00	03/18/2022	0.211	248,947.18	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Merchants Bank of Indiana	Commer Banks-Central US	249,000.00	03/23/2022	0.224	248,996.01	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Fourth Capital Bank	Commer Banks-Southern US	249,000.00	03/23/2022	0.225	249,004.14	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	The Guilford Savings Bank (Guilford, CT)	Commer Banks-Eastern US	249,000.00	03/24/2022	0.225	249,009.94	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Texas Exchange Bank, SSB	Commer Banks-Central US	200,000.00	03/25/2022	0.230	200,273.96	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	State Bank of Texas	Commer Banks-Central US	40,000.00	03/28/2022	0.238	39,958.28	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Axos Bank	Commer Banks-Western US	128,000.00	03/28/2022	0.238	128,122.82	0.00	A3	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Preferred Bank	Commer Banks-Western US	100,000.00	03/28/2022	0.238	100,138.96	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Centers Bank Of Florida (Winter Haven, FL)	Commer Banks-Southern US	248,000.00	03/30/2022	0.243	248,854.67	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Prudential Bank	Commer Banks-Eastern US	249,000.00	03/30/2022	0.244	248,990.56	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Zions Bancorporation	Commer Banks-Western US	147,000.00	04/01/2022	0.248	148,522.90	0.00	A2	NR	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Discover Bank	Commer Banks-Eastern US	148,000.00	04/04/2022	0.257	148,460.52	0.00	A3	BBB	A-
CAISO-1240017-SAXON 2 (GIP)	CD	Synchrony Bank	Commer Banks-Western US	248,000.00	04/04/2022	0.267	248,793.98	0.00	NA	BBB	BBB
CAISO-1240017-SAXON 2 (GIP)	CD	WEX Bank	Commer Banks-Western US	248,000.00	04/08/2022	0.267	248,733.04	0.00	NA	BB-	BBB
CAISO-1240017-SAXON 2 (GIP)	CD	Industrial and Commercial Bank of China (USA), Nat	Commer Banks-Eastern US	249,000.00	04/12/2022	0.278	249,773.50	0.00	AI	A	NA
CAISO-1240017-SAXON 2 (GIP)	CD	UBS Bank USA	Commer Banks-Western US	40,000.00	04/13/2022	0.281	40,050.18	0.00	NA	A+	AA
CAISO-1240017-SAXON 2 (GIP)	CD	Cadence Bank, N.A.	Commer Banks-Southern US	240,000.00	04/14/2022	0.284	240,924.45	0.00	NA	NR	AA
CAISO-1240017-SAXON 2 (GIP)	CD	BMW Bank of North America	Commer Banks-Western US	73,000.00	04/14/2022	0.284	73,192.19	0.00	Aa3	A	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Sallie Mae Bank	Commer Banks-Western US	245,000.00	04/15/2022	0.287	246,230.25	0.00	Beal	BBB-	BBB-
CAISO-1240017-SAXON 2 (GIP)	CD	Bank of India, New York Branch	Commer Banks-Eastern US	249,000.00	04/27/2022	0.320	248,989.17	0.00	WR	B	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Evergreen Bank Group	Commer Banks-Central US	147,000.00	04/28/2022	0.323	147,319.71	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Balboa Thrift and Loan Association	Finance-Consumer Loans	249,000.00	04/28/2022	0.322	249,449.68	0.00	NA	NA	NA

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CAISO-1240017-SAXON 2 (GIP)	United Fidelity Bank, Fsb	Commer Banks-Central US	249,000.00	04/29/2022	0.326	248,942.16	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	TowneBank	Commer Banks-Southern US	200,000.00	04/29/2022	0.325	200,794.45	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	Capital Community Bank	Commer Banks-Western US	147,000.00	05/09/2022	0.353	147,377.20	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	ConnectOne Bank	Commer Banks-Eastern US	149,000.00	05/09/2022	0.353	149,011.50	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	PrimeAct Bank (Nashville TN)	Commer Banks-Southern US	90,000.00	05/09/2022	0.353	90,340.89	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	First Western Bank and Trust	Commer Banks-Central US	249,000.00	05/19/2022	0.379	249,078.84	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	Security State Bank of Oklahoma	Commer Banks-Central US	249,000.00	05/23/2022	0.391	249,022.51	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	American Eagle Bank	Commer Banks-Central US	100,000.00	05/23/2022	0.390	100,020.67	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	Commerce State Bank	Commer Banks-Central US	249,000.00	05/23/2022	0.390	249,039.67	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	PDL Community Bancorp	Commer Banks-Eastern US	249,000.00	05/26/2022	0.398	249,618.04	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	Mechanics Cooperative Bank	Commer Banks-Eastern US	249,000.00	05/26/2022	0.398	248,985.05	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	SmartBank	Commer Banks-Southern US	249,000.00	05/27/2022	0.402	248,910.63	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	Saints Avenue Bank	Commer Banks-Central US	249,000.00	05/31/2022	0.412	248,931.48	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	VisionBank Of Iowa	Commer Banks-Central US	240,000.00	05/31/2022	0.413	242,449.79	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	Reliant Bank	Commer Banks-Southern US	249,000.00	05/31/2022	0.413	248,904.09	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	Mercantile Bank of Michigan	Commer Banks-Central US	247,000.00	06/07/2022	0.430	247,926.77	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	Mid-Missouri Bank	Commer Banks-Central US	249,000.00	06/10/2022	0.438	249,192.33	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	First Heritage Bank	Commer Banks-Central US	249,000.00	06/10/2022	0.441	248,979.38	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	First Bank Of Boz	Commer Banks-Southern US	240,000.00	06/10/2022	0.441	240,051.26	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	Iroquois Federal Savings and Loan Association	Diversified Finan Serv	249,000.00	06/17/2022	0.460	248,966.84	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	Prospect Bank	Commer Banks-Central US	249,000.00	06/17/2022	0.460	248,965.15	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	Preferred Bank	Commer Banks-Western US	149,000.00	06/20/2022	0.468	148,975.15	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	Citizens Alliance Bank	Commer Banks-Central US	249,000.00	06/22/2022	0.474	248,929.05	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	DNB First, National Association	Commer Banks-Eastern US	249,000.00	06/23/2022	0.474	249,806.22	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	The Bank of Romney	Commer Banks-Southern US	249,000.00	06/27/2022	0.487	248,887.60	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	Marathon Bank (Wausau, WI)	Commer Banks-Central US	249,000.00	06/28/2022	0.487	248,934.58	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	Traverse City State Bank	Commer Banks-Central US	247,000.00	06/28/2022	0.485	246,969.86	0.00	NA	BBB+
CAISO-1240017-SAXON 2 (GIP)	CapTex Bank	Commer Banks-Central US	249,000.00	06/29/2022	0.493	249,007.55	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	GNB Bank	Commer Banks-Southern US	249,000.00	06/30/2022	0.495	248,880.62	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	BankVista	Commer Banks-Central US	199,000.00	06/30/2022	0.493	199,549.69	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	Mirzahi Tefahot Bank, Ltd. (Los Angeles, CA)	Commer Banks-Western US	100,000.00	06/30/2022	0.496	99,973.06	0.00	A-	NA
CAISO-1240017-SAXON 2 (GIP)	Gulf Atlantic Bank	---	249,000.00	07/13/2022	0.531	248,960.09	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	Magna Bank	Commer Banks-Southern US	249,000.00	07/18/2022	0.533	249,270.75	46.31	NA	NA
CAISO-1240017-SAXON 2 (GIP)	Evergreen Bank Group	Commer Banks-Central US	100,000.00	07/18/2022	0.545	99,981.13	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	MidFirst Bank	Commer Banks-Central US	174,000.00	07/22/2022	0.555	174,118.47	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	Royal Savings Bank	Mortgage Banks	249,000.00	07/22/2022	0.556	248,944.74	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	First National Bank of Albany/Breckinridge	Commer Banks-Central US	249,000.00	07/25/2022	0.563	249,114.92	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	Grand River Bank	Commer Banks-Central US	150,000.00	07/25/2022	0.564	149,964.51	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	Southside Bank	Commer Banks-Central US	249,000.00	07/25/2022	0.563	249,149.84	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	KS StateBank	Commer Banks-Central US	249,000.00	07/29/2022	0.571	248,871.67	(0.00)	NA	NA
CAISO-1240017-SAXON 2 (GIP)	Enterprise Bank	Commer Banks-Eastern US	147,000.00	07/29/2022	0.571	146,838.69	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	GreenState Credit Union	Finance-Consumer Loans	49,000.00	07/29/2022	0.575	49,001.37	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	MidFirst Bank	Commer Banks-Central US	75,000.00	08/05/2022	0.593	74,999.91	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	MinutalOne Bank	Commer Banks-Eastern US	249,000.00	08/05/2022	0.593	249,092.78	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	Texas Capital Bank, National Association	Commer Banks-Central US	166,000.00	08/08/2022	0.601	166,166.52	0.00	A3	BBB-
CAISO-1240017-SAXON 2 (GIP)	First Kentucky Bank, Inc.	Commer Banks-Southern US	249,000.00	08/09/2022	0.600	249,194.50	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	EnerBank USA	Commer Banks-Southern US	100,000.00	08/15/2022	0.618	101,123.39	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	FirstBank Puerto Rico	Commer Banks Non-US	249,000.00	08/25/2022	0.644	249,971.10	0.00	BB	BB+
CAISO-1240017-SAXON 2 (GIP)	Belmont Bank & Trust Company	Commer Banks-Central US	200,000.00	08/26/2022	0.649	201,865.46	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	Parkside Financial Bank and Trust	Commer Banks-Central US	53,000.00	09/06/2022	0.678	53,555.17	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	Union Bank of Blair	Commer Banks-Central US	167,000.00	09/13/2022	0.695	166,989.32	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	EnerBank USA	Commer Banks-Southern US	149,000.00	09/26/2022	0.736	149,007.90	0.00	NA	BBB+
CAISO-1240017-SAXON 2 (GIP)	Allegiance Bank	Commer Banks-Western US	249,000.00	09/15/2022	0.706	239,985.63	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	Traditions Bank	Commer Banks-Southern US	179,000.00	09/29/2022	0.739	178,896.60	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	South Ottumwa Savings Bank	Commer Banks-Central US	249,000.00	09/29/2022	0.739	250,036.40	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	Bank of China New York Branch	Commer Banks-Eastern US	172,000.00	09/29/2022	0.744	172,034.52	0.00	P-1	FI+
CAISO-1240017-SAXON 2 (GIP)	Peoples Security Bank and Trust Company	Commer Banks-Eastern US	249,000.00	11/07/2022	0.851	248,909.98	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	Spring Bank	Commer Banks-Central US	240,000.00	11/14/2022	0.863	244,244.78	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	LaSalle Bank National Association	Commer Banks-Central US	100,000.00	11/15/2022	0.870	99,829.60	0.00	Aa2	WR
CAISO-1240017-SAXON 2 (GIP)	International Bank of Chicago	Commer Banks-Central US	249,000.00	12/01/2022	0.917	248,917.80	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	California Bancorp	Commer Banks-Western US	249,000.00	12/05/2022	0.928	248,903.97	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	United Republic Bank	Commer Banks-Central US	249,000.00	12/05/2022	0.928	248,903.97	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	First State Bank	Commer Banks-Central US	249,000.00	12/09/2022	0.939	248,967.15	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	Merrick Bank Corporation	Commer Banks-Western US	249,000.00	12/12/2022	0.947	248,896.52	0.00	NA	NA

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CAISO-1240017-SAXON 2 (GIP)	CD	The Bank of Holyrood	240,000.00	12/15/2022	0.946	244,815.81	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Community Commerce Bank	52,000.00	12/15/2022	0.956	51,952.80	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Arcadian Bank	249,000.00	12/19/2022	0.966	248,894.42	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	United Community Bank of West Kentucky, Inc.	239,000.00	12/19/2022	0.957	244,053.59	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	TriState Capital Bank	249,000.00	12/27/2022	0.977	248,884.71	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	First National Bank	249,000.00	12/27/2022	0.988	248,924.11	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Bank of Brodod New York Branch	240,000.00	12/28/2022	0.982	247,650.31	23.87	Ba1	NR
CAISO-1240017-SAXON 2 (GIP)	CD	First Premier Bank	239,000.00	12/28/2022	0.986	244,013.40	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	First Internet Bancorp	100,000.00	12/28/2022	0.981	102,176.21	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Discover Bank	97,000.00	12/28/2022	0.985	99,272.18	0.00	A3	BBB
CAISO-1240017-SAXON 2 (GIP)	CD	WebBank	249,000.00	12/29/2022	0.991	248,879.59	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Bank of the Sierra	249,000.00	12/29/2022	0.993	248,653.88	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	BankUnited, National Association	249,000.00	01/23/2023	1.062	248,907.35	0.00	A2	BBB+
CAISO-1240017-SAXON 2 (GIP)	CD	Bank Capital Bank, National Association	83,000.00	02/07/2023	1.101	83,186.01	0.00	A3	BBB-
CAISO-1240017-SAXON 2 (GIP)	CD	Texas Capital Bank, National Association	249,000.00	02/14/2023	1.123	248,887.07	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	First Bank Richmond	50,000.00	02/17/2023	1.129	49,981.45	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	GreenState Credit Union	149,000.00	02/23/2023	1.128	154,622.92	0.00	NA	BBB
CAISO-1240017-SAXON 2 (GIP)	CD	Cathay Bank	131,000.00	02/23/2023	1.131	131,000.00	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	CrossFirst Bank Leawood	233,000.00	02/27/2023	1.145	236,087.28	0.00	A3	AA-
CAISO-1240017-SAXON 2 (GIP)	CD	Morgan Stanley Private Bank, National Association	50,000.00	03/13/2023	1.188	50,698.91	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Haddon Savings Bank	249,000.00	03/17/2023	1.203	249,047.75	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	First General Bank	170,000.00	03/17/2023	1.193	173,820.30	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Investors Community Bank	249,000.00	03/27/2023	1.224	248,940.65	0.00	A3	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Axos Bank	249,000.00	03/27/2023	1.242	248,940.65	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Parkway Bank and Trust Company	249,000.00	03/30/2023	1.242	248,848.21	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	MainStreet Bank (Fairfax, VA)	249,000.00	03/31/2023	1.246	248,690.97	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	CBB Bancorp, Inc.	50,000.00	04/14/2023	1.283	49,998.85	0.00	NA	BBB-
CAISO-1240017-SAXON 2 (GIP)	CD	Englemark Savings Bank	99,000.00	04/21/2023	1.301	99,032.17	0.00	A2	A
CAISO-1240017-SAXON 2 (GIP)	CD	Bank Hapoalim BM, New York Branch	60,000.00	04/24/2023	1.300	60,940.06	0.00	A1	BBB+
CAISO-1240017-SAXON 2 (GIP)	CD	Capital One, National Association	75,000.00	04/27/2023	1.313	74,898.77	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	First National Bank of America	238,000.00	05/01/2023	1.318	242,203.54	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	First National Bank of Syracuse	100,000.00	05/08/2023	1.344	100,775.51	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Pinnacle Bank (Nashville, TN)	187,000.00	05/19/2023	1.380	186,871.65	81.71	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	American National Bank-Fox Cities	50,000.00	05/30/2023	1.391	51,414.07	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	First National Bank of America	49,000.00	06/05/2023	1.423	49,082.15	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Luanu Savings Bank	206,000.00	06/09/2023	1.433	205,713.06	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	The First National Bank of Sandvol	229,000.00	06/12/2023	1.443	229,538.52	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Traditional Bank, Inc.	249,000.00	06/12/2023	1.442	249,777.10	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Lakeland Bank	100,000.00	06/12/2023	1.442	100,311.63	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Stockman Bank of Montana	122,000.00	06/12/2023	1.446	121,689.26	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Falcon National Bank	249,000.00	06/15/2023	1.453	248,521.07	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Medallion Bank	249,000.00	06/16/2023	1.456	248,920.35	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Colorado Federal Savings Bank	249,000.00	06/16/2023	1.455	248,744.69	0.00	A3	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Flagstar Bank, FSB	249,000.00	06/16/2023	1.456	248,829.79	0.00	A3	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Bank OZK	249,000.00	06/16/2023	1.456	248,829.79	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Bank of North America	249,000.00	06/16/2023	1.456	248,829.79	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	LCA Bank Corporation	249,000.00	06/19/2023	1.464	248,832.43	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	South Coast Bank & Trust	209,000.00	06/23/2023	1.474	208,702.25	0.00	NA	AA
CAISO-1240017-SAXON 2 (GIP)	CD	UBS Bank USA	176,000.00	06/26/2023	1.481	175,746.24	0.00	A3	A
CAISO-1240017-SAXON 2 (GIP)	CD	BMW Bank of North America	249,000.00	06/26/2023	1.483	248,912.64	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Pinnacle Bank	249,000.00	06/28/2023	1.489	248,817.51	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	1st Financial Bank USA	249,000.00	06/28/2023	1.488	248,818.88	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Hugham Institution for Savings	249,000.00	06/28/2023	1.489	248,817.51	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Central Bank	249,000.00	06/29/2023	1.474	248,817.51	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Somerset Trust Company	90,000.00	06/29/2023	1.489	92,079.79	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Cumberland Federal Bank, Federal Savings Bank	249,000.00	06/30/2023	1.495	248,881.53	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	The Bankers Bank	249,000.00	06/30/2023	1.494	248,816.15	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	New York Community Bank	49,000.00	07/03/2023	1.501	48,963.90	0.00	A3	BBB+
CAISO-1240017-SAXON 2 (GIP)	CD	Academy Bank, N.A.	249,000.00	07/17/2023	1.534	250,988.36	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Capital One, National Association	37,000.00	07/24/2023	1.528	37,924.43	0.00	A1	BBB+
CAISO-1240017-SAXON 2 (GIP)	CD	Comenity Capital Bank	134,000.00	07/31/2023	1.543	134,061.14	0.00	A2	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Bank Hapoalim BM, New York Branch	235,000.00	08/21/2023	1.631	235,000.00	0.00	A1	AA-
CAISO-1240017-SAXON 2 (GIP)	CD	Goldman Sachs Bank USA	245,000.00	08/29/2023	1.660	249,038.27	0.00	A1	AA-
CAISO-1240017-SAXON 2 (GIP)	CD	Pentagon Federal Credit Union	113,000.00	09/01/2023	1.664	116,389.02	0.00	A3	AA-
CAISO-1240017-SAXON 2 (GIP)	CD	Morgan Stanley Private Bank, National Association	50,000.00	09/12/2023	1.669	52,512.10	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Comenity Capital Bank	249,000.00	09/14/2023	1.658	248,886.03	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Envision Bank	249,000.00	09/25/2023	1.730	248,785.49	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Vertex Community Bank	249,000.00	09/29/2023	1.742	248,785.49	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Central State Bank (State Center, IA)	249,000.00	10/10/2023	1.772	248,812.66	0.00	NA	NA

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CAISO-1240017-SAXON 2 (GIP)	CD	Communitybank of Texas, National Association	78,000.00	10/24/2023	1.794	78,720.39	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	EagleMark Savings Bank	199,000.00	11/03/2023	1.830	198,954.27	0.00	NA	BBB-
CAISO-1240017-SAXON 2 (GIP)	CD	Israel Discount Bank of New York	113,000.00	11/06/2023	1.837	112,980.05	0.00	A2	BBB+
CAISO-1240017-SAXON 2 (GIP)	CD	New York Community Bank	186,000.00	11/09/2023	1.849	185,176.98	0.00	A3	BBB-
CAISO-1240017-SAXON 2 (GIP)	CD	Live Oak Banking Company	249,000.00	12/11/2023	1.935	248,592.03	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	TCM Bank, National Association	249,000.00	12/13/2023	1.941	248,694.55	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Barclays Bank Delaware	249,000.00	12/15/2023	1.965	248,827.35	0.00	NA	BBB
CAISO-1240017-SAXON 2 (GIP)	CD	Texas Exchange Bank, SSB	49,000.00	12/18/2023	1.957	48,714.53	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	MidCountry Bank	249,000.00	12/22/2023	1.966	248,785.11	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Plains State Bank	249,000.00	12/22/2023	1.966	248,785.11	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	State Bank of India, New York branch	249,000.00	12/29/2023	1.977	248,766.35	0.00	NA	BBB-
CAISO-1240017-SAXON 2 (GIP)	CD	Cecil Bank	249,000.00	12/29/2023	1.979	248,759.87	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	---	---	37,030,712.43	11/01/2022	0.832	37,151,908.87	109.20	A3	BBB+
CAISO-1280173-Forfeited LGIP D	CASH	Receivable	5.25	12/31/2021	0.000	5.25	0.00	Aaa	AAA
CAISO-1280173-Forfeited LGIP D	MMFUND	FEDERATED HRMS GV O PRMR	47.25	12/31/2021	0.000	47.25	0.00	Aaa	AAA
CAISO-1280173-Forfeited LGIP D	MMFUND	BLKRRK LQ;T-FUND INSTL	1,489,450.74	12/31/2021	0.000	1,489,450.74	0.00	Aaa	AAA
CAISO-1280173-Forfeited LGIP D	---	---	1,489,503.24	12/31/2021	0.000	1,489,503.24	0.00	Aaa	AAA
CAISO-1310023-LGIP Account	MMFUND	CAISO SWEEP MMF	71,703.31	12/31/2021	---	71,703.31	0.00	NA	NA
CAISO-1310023-LGIP Account	MMFUND	CAISO SWEEP MMF	71,703.31	12/31/2021	---	71,703.31	0.00	NA	NA
Summary			187,058,177.59	03/02/2022	0.165	187,179,374.03	109.20	Aa1	AA+

ATTACHMENT 1



Report: CMC Investment Positions Report
 Account: CAISO-Market Funds (28253)
 As of: 12/31/2021

Account	Security Type	Description	Industry Subgroup	Current Units	Effective Maturity	Duration	Market Value + Accrued	Net Unrealized Gain/Loss	Moody's Rating	S&P Rating	Fitch Rating
CAISO-1310020-Market Clearing	MMFUND	CAISO SWEEP MMF	Cash	2,360,781.92	12/31/2021	---	2,360,781.92	0.00	NA	NA	NA
CAISO-1310020-Market Clearing	MMFUND	CAISO SWEEP MMF	Cash	2,360,781.92	12/31/2021	---	2,360,781.92	0.00	NA	NA	NA
---	CASH	Receivable	Cash	6,380.59	12/31/2021	0.000	6,380.59	0.00	Aaa	AAA	AAA
---	MMFUND	ALLSPRING-GOVT MM SEL	Cash	86,740,624.07	12/31/2021	0.000	86,740,624.07	0.00	Aaa	AAA	AAA
---	MMFUND	MORG STAN ILQ:TRS I	Cash	86,719,544.41	12/31/2021	0.000	86,719,544.41	0.00	Aaa	AAA	AAA
---	MMFUND	BLKRK LQ:T-FUND INSTL	Cash	83,625,622.91	12/31/2021	0.000	83,625,622.91	0.00	Aaa	AAA	AAA
---	MMFUND	GOLDMAN:FS GOVT INST	Cash	84,820,490.98	12/31/2021	0.000	84,820,490.98	0.00	Aaa	AAA	AAA
---	MMFUND	FEDERATED HRMS GV O PRMR	Cash	84,496,820.64	12/31/2021	0.000	84,496,820.64	(0.00)	Aaa	AAA	AAA
---	---	---	Cash	426,409,483.60	12/31/2021	0.000	426,409,483.60	(0.00)	Aaa	AAA	AAA
Summary											
			Cash	428,770,265.52	12/31/2021	0.000	428,770,265.52	(0.00)	Aaa	AAA	AAA

