

INVESTMENT PERFORMANCE REPORT
ATTACHMENT 1



Account: CAISO—Electricity Less Refunds (33691)
As of: 12/31/2017

Security Type	Quantity	Price	Effective Maturity	Yield	Bank Yield	D. Rating	Market Value +	Net Unrealized Gain/Loss	Market's Rating	S&P Rating	ESG
CASH	58,628.42	0.000	12/31/2017	0.000	0.000	0.000	58,628.42	0.00	AAA	AAA	AAA
CASH	83,377.82	0.000	12/31/2017	0.000	0.000	0.000	83,377.82	0.00	AAA	AAA	AAA
MMFUND	170,691.89	0.000	12/31/2017	0.000	0.000	0.000	170,691.89	0.00	AAA	AAA	AAA
MMFUND	14,974,564.08	1.430	12/31/2017	1.430	0.000	0.000	14,973,066.62	(2,444.64)	AAA	AAAm	AAA
MMFUND	1,327,772.01	1.190	12/31/2017	1.190	1.190	0.000	1,327,772.01	0.00	AAA	AAAm	AAA
MMFUND	13,774,006.63	1.480	12/31/2017	1.340	1.340	0.000	13,771,138.84	(2,849.38)	AAA	AAAm	AAA
MMFUND	14,760,949.53	1.420	12/31/2017	1.380	1.380	0.000	14,763,901.72	(2,883.16)	AAA	AAAm	AAA
CD	240,000.00	1.440	12/31/2017	1.430	1.430	0.000	14,207,157.65	(2,714.17)	AAA	AAAm	AAA
CD	225,000.00	1.300	01/08/2018	1.096	1.100	0.019	21,139,524	0.00	P-1	N/A	NA
AGCY BOND	1,000,000.00	0.750	01/12/2018	1.217	1.183	0.036	1,003,330.83	(42.83)	AAA	AA+	AAA
CORP	1,000,000.00	5.950	01/18/2018	2.894	1.543	0.053	1,028,510.28	(449.02)	A3	BBB+	A
AGCY BOND	1,000,000.00	4.377	01/23/2018	1.658	0.967	0.067	1,546,815.25	(56.66)	AAA	AA+	AAA
US GOV	2,000,000.00	2.100	01/31/2018	1.194	1.201	0.009	2,006,743.37	(56.66)	AAA	AA+	AAA
AGCY BOND	1,000,000.00	0.750	02/15/2018	1.207	0.823	0.122	1,000,212.50	(249,382.81)	AAA	AA+	AAA
CD	100,000.00	1.450	02/18/2018	1.418	1.441	0.130	100,059.84	0.00	P-1	N/A	NA
AGCY BOND	1,000,000.00	1.125	02/19/2018	1.148	1.150	0.134	1,004,347.78	75,096.90	A-1	A-1	NA
CORP	125,000.00	1.150	03/09/2018	1.333	0.828	0.194	125,087.59	(923.87)	AAA	AA+	AAA
CORP	1,000,000.00	6.150	04/01/2018	2.125	1.835	0.221	1,025,523.00	(248.67)	A3	BBB+	A
CORP	248,000.00	1.050	04/23/2018	1.098	1.101	0.298	248,483.42	0.00	N/A	A-2	NA
CORP	1,500,000.00	1.450	04/27/2018	1.717	1.785	0.320	1,502,682.50	213.28	A1	A+	A-
CD	50,000.00	1.150	04/30/2018	1.001	1.000	0.316	50,031.49	0.00	N/A	N/A	NA
US GOV	2,000,000.00	1.300	05/15/2018	1.373	0.979	0.376	1,999,776.69	(2,973.67)	AAA	AA+	AAA
CD	113,000.00	1.500	05/30/2018	0.895	0.895	0.407	113,425.93	0.00	N/A	NA	NA
CD	75,000.00	1.100	06/04/2018	1.398	1.400	0.418	74,973.70	0.00	N/A	NA	NA
CD	55,000.00	1.000	06/08/2018	1.076	1.076	0.430	55,016.65	0.00	N/A	NA	NA
CD	130,000.00	1.000	06/15/2018	1.127	1.128	0.450	128,979.05	0.00	N/A	NA	NA
CD	100,000.00	1.500	06/19/2018	1.200	1.198	0.460	100,191.15	0.00	P-1	NR	NR
CD	50,000.00	1.350	06/20/2018	1.204	1.203	0.462	50,056.07	0.00	N/A	NA	NA
CD	249,000.00	1.000	06/29/2018	1.050	1.051	0.487	248,959.41	0.00	N/A	NA	NA
AGCY BOND	248,000.00	1.050	06/29/2018	1.113	1.113	0.488	247,931.02	0.00	N/A	NA	NA
CD	2,000,000.00	1.125	07/20/2018	1.643	1.119	0.551	2,004,322.50	(5,804.78)	AAA	AA+	AAA
CORP	125,000.00	1.250	07/27/2018	1.248	1.248	0.562	125,022.80	0.00	N/A	NA	NA
CORP	1,000,000.00	1.800	07/31/2018	1.914	1.845	0.568	1,005,880.00	(417.80)	A2	A-	NA
CORP	248,000.00	1.500	08/06/2018	1.150	1.148	0.588	250,029.99	0.00	N/A	NA	NA
US GOV	1,000,000.00	2.250	08/10/2018	1.780	1.692	0.641	1,009,787.50	(96.81)	A2	A	NA
CD	2,000,000.00	1.000	08/15/2018	1.638	1.053	0.623	1,999,574.35	(7,333.07)	AAA	AA+	AAA
CD	249,000.00	1.450	08/20/2018	1.398	1.398	0.626	249,209.54	0.00	N/A	NA	NA
CD	100,000.00	1.900	08/21/2018	1.251	1.247	0.628	101,101.03	0.00	N/A	NA	NA
CD	50,000.00	1.450	08/28/2018	1.200	1.198	0.648	50,089.49	0.00	N/A	NA	NA
CORP	249,000.00	1.050	08/31/2018	1.088	1.099	0.658	249,149.22	0.00	N/A	NA	NA
CD	1,500,000.00	1.850	09/04/2018	1.865	1.274	0.670	1,508,853.75	(5,894.62)	A3	A	NA
CD	50,000.00	1.500	09/05/2018	1.231	1.229	0.669	50,146.03	0.00	N/A	NA	NA
CD	248,000.00	1.100	09/21/2018	1.249	1.251	0.714	248,611.32	0.00	P-1	A-1	NA
CD	249,000.00	1.000	09/24/2018	1.200	1.202	0.722	249,568.45	0.00	N/A	NA	NA
AGCY BOND	183,000.00	1.000	09/24/2018	1.174	1.175	0.722	184,817.52	0.00	N/A	NA	NA
AGCY BOND	1,000,000.00	1.020	09/28/2018	1.834	1.020	0.734	996,615.50	(6,020.00)	AAA	AA+	AAA
CD	1,500,000.00	0.875	10/01/2018	1.766	0.908	0.747	1,493,591.25	(9,626.48)	AAA	AA+	AAA
CD	50,000.00	1.750	10/10/2018	1.227	1.223	0.763	50,241.70	0.00	N/A	NR	NR
SOVEREIGN GOV	2,000,000.00	1.270	10/15/2018	1.739	1.630	0.783	2,007,548.89	(1,643.73)	AAA	AA+	AAA
CD	1,000,000.00	2.100	10/30/2018	0.262	1.001	0.821	1,010,593.06	6,137.58	AAA	AA+	AAA
CD	50,000.00	1.750	10/31/2018	1.749	0.860	0.828	50,507.57	0.00	N/A	NA	NA
CD	1,000,000.00	1.250	10/31/2018	1.734	1.407	0.827	993,014.53	(7,368.53)	AAA	AA+	AAA
CD	1,710,000.00	1.949	11/02/2018	1.847	1.790	0.827	1,996,261.77	(5,514.49)	AAA	AA+	AAA
CD	1,000,000.00	1.000	11/26/2018	1.795	1.000	0.896	993,842.22	(2,567.88)	A3	BBB+	AAA
CD	170,000.00	1.350	12/28/2018	1.451	1.452	0.878	169,850.50	(7,130.00)	AAA	AA+	AAA
AGCY BOND	2,000,000.00	1.375	12/31/2018	1.824	1.194	0.986	1,991,175.97	(12,414.19)	AAA	AA+	AAA
US GOV	1,000,000.00	1.050	01/23/2019	1.837	1.050	1.055	996,230.00	(18,203.72)	AAA	AA+	AAA
CD	4,000,000.00	1.500	01/31/2019	1.846	1.421	1.069	4,010,228.70	(18,203.72)	AAA	AA+	AAA
CORP	1,500,000.00	4.125	02/01/2019	2.049	1.635	1.049	1,559,126.25	(5,748.49)	A2	AA	NA
CORP	1,720,000.00	4.950	02/15/2019	2.031	1.774	1.082	1,807,823.20	(3,610.76)	A1	AA-	NA
CORP	1,390,000.00	1.375	02/25/2019	2.067	1.127	1.136	1,385,138.58	(19,660.41)	A2	A	NA

Account: CAISO-Unrestricted Less Retiree (53091)
As of: 12/31/2017

Security Type	Description	Industry Subgroup	Face Value	Coupon	Maturity	Effective Maturity	Yield	Book Yield	Duration	Market Value + Accrued	Net Unrealized Gain/Loss	Moody's Rating	S&P Rating	Fitch Rating
CD	Goldman Sachs Bank USA	Commer Banks-Eastern US	247,000.00	1.700	02/25/2019	1.650	1.650	1.130	248,820.57	0.00	P-1	A-1	NA	
CORP	BRISTOL-MYERS SQUIBB CO	Medical Drugs	1,000,000.00	1.600	02/22/2019	2.025	1.693	1.138	1,000,651.11	(3,806.46)	A2	A+	A-	
CD	Wex Bank	Commer Banks-Western US	247,000.00	1.800	04/08/2019	1.600	1.602	1.246	247,560.75	0.00	NA	NA	NA	
CORP	Commercial Bank	Commer Banks-Southern US	50,000.00	1.350	05/20/2019	1.700	1.700	1.352	50,134.61	0.00	NA	NR	NR	
CORP	WELLS FARGO BANK NA	Commer Banks-Central US	1,000,000.00	1.750	05/24/2019	2.161	1.765	1.375	996,148.61	(5,448.86)	A2	AA-	AA-	
US GOV	UNITED STATES TREASURY	Sovereign	2,000,000.00	1.500	05/31/2019	1.863	1.310	1.396	1,992,497.36	(15,340.36)	Aaa	AA+	AAA	
CD	Yvon America Bank Scholarship Foundation, Inc.	Commer Banks-Eastern US	247,000.00	1.500	06/07/2019	1.652	1.653	1.408	246,723.36	0.00	P-1	NA	NA	
CD	Bank of Hope	Commer Banks-Western US	249,000.00	1.700	06/28/2019	1.751	1.751	1.457	248,849.32	0.00	NA	NA	NA	
CD	First Bank	Commer Banks-Southern US	249,000.00	1.650	06/28/2019	1.701	1.701	1.458	248,836.79	0.00	NA	NA	NA	
US GOV	UNITED STATES TREASURY	Sovereign	1,000,000.00	0.750	07/15/2019	1.865	0.347	1.521	986,544.67	(15,458.04)	Aaa	AA+	AA+	
CORP	ROYAL BANK OF CANADA	Commer Banks Non-US	1,000,000.00	1.500	07/29/2019	2.245	1.943	1.544	994,903.33	(4,599.18)	A1	AA-	AA-	
CORP	BANK OF NEW YORK MELLON CORP	Financ-Consumer Serv	1,000,000.00	2.300	08/11/2019	2.141	2.210	1.600	1,009,527.78	1,211.54	A1	A	AA-	
CORP	AMERICAN EXPRESS CREDIT CORP	Financ-Consumer Loans	1,000,000.00	2.250	08/15/2019	2.125	2.205	1.578	1,010,480.00	1,221.97	A2	A-	AA-	
CD	Morgan Stanley Private Bank, National Association	Commer Banks-Eastern US	158,000.00	1.750	09/09/2019	1.775	1.776	1.648	188,965.28	0.00	P-2	NA	NA	
CD	Northeast Bank	Commer Banks-Central US	20,000.00	1.700	09/12/2019	1.251	1.248	1.661	20,169.07	0.00	P-2	NA	NA	
CD	American Express Centurion Bank	Commer Banks-Western US	165,000.00	1.750	09/12/2019	1.839	1.840	1.656	165,630.86	0.00	P-1	A-2	FI	
AGCY BOND	FEDERAL HOME LOAN BANKS	Sovereign Agency	2,500,000.00	2.000	09/13/2019	1.929	1.884	1.660	2,517,925.00	0.00	P-1	AA+	AAA	
CD	Disco et Bank	Commer Banks-Eastern US	247,000.00	1.750	09/13/2019	1.801	1.802	1.659	248,089.33	0.00	NA	NA	NA	
CD	The Bank of Princeton	Commer Banks-Eastern US	150,000.00	1.600	09/23/2019	1.702	1.702	1.688	149,806.14	0.00	NA	NA	NA	
CD	First Seamy Bancshares, Inc.	Commer Banks-Western US	87,000.00	1.650	09/23/2019	1.653	1.653	1.688	87,835.81	0.00	NA	NA	NA	
AGCY BOND	FEDERAL HOME LOAN BANKS	Sovereign Agency	2,000,000.00	1.000	09/26/2019	1.917	1.943	1.710	1,973,997.78	(29,829.85)	Aaa	AA+	AAA	
CD	Capital One, National Association	Commer Banks US	175,000.00	1.700	09/27/2019	1.852	1.853	1.697	175,326.51	0.00	P-1	A-2	NA	
US GOV	UNITED STATES TREASURY	Sovereign	2,000,000.00	1.500	09/30/2019	1.864	1.455	1.722	1,975,449.89	(14,290.60)	Aaa	AA+	AAA	
CD	Ally Bank	Commer Banks-Western US	2,000,000.00	1.000	09/30/2019	1.852	1.853	1.722	1,975,449.89	0.00	P-1	AA+	AAA	
CD	State Bank of India	Commer Banks-Western US	247,000.00	1.700	09/30/2019	1.852	1.853	1.722	247,448.06	0.00	P-2	NA	NA	
AGCY BOND	FEDERAL NATIONAL MORTGAGE ASSOCIATION	Sovereign Agency	176,000.00	2.250	10/17/2019	2.210	2.210	1.787	176,941.90	(13,020.00)	Aaa	AA+	AAA	
SOVEREIGN GOV	INTERNATIONAL BK FOR RECON & DEV MEDIUM TERM BK N	Sovereign Agency	1,000,000.00	1.200	10/25/2019	1.930	1.200	1.787	989,180.00	(18,946.57)	Aaa	AA+	AAA	
US GOV	UNITED STATES TREASURY	Supranational Bank	2,000,000.00	1.300	10/25/2019	2.132	1.600	1.723	1,975,166.67	(10,841.18)	Aaa	AA+	AAA	
CD	BMW Bank of North America	Sovereign	2,000,000.00	1.500	10/25/2019	1.889	1.588	1.798	1,991,138.12	0.00	P-1	AA+	AAA	
US GOV	UNITED STATES TREASURY	Sovereign	70,000.00	1.800	11/29/2019	1.857	1.857	1.864	69,648.24	(15,232.03)	Aaa	AA+	AAA	
CD	Morgan Stanley Bank, National Association	Commer Banks-Western US	2,000,000.00	2.000	12/16/2019	2.127	2.127	1.907	2,046,645.21	0.00	P-1	A-2	NA	
CORP	ANHEUSER-BUSCH INBEV, NV	Brewery	982,000.00	5.375	01/15/2020	2.315	1.725	1.900	1,065,995.10	(11,019.89)	A3	A-	BBB	
CD	Farmers Bank of Green City	Mortgage Banks	247,000.00	1.900	01/15/2020	2.172	2.172	1.976	245,884.07	0.00	NA	NA	NA	
CORP	APPLE INC	Computers	2,000,000.00	1.375	02/01/2020	1.900	1.584	2.036	1,990,068.15	(13,067.36)	Aaa	AA+	AAA	
AGCY BOND	FEDERAL FARM CREDIT BANKS FUNDING CORP	Sovereign Agency	1,550	1.550	02/01/2020	2.088	1.817	2.046	995,083.89	(5,682.89)	Aa1	AA+	AAA	
AGCY BOND	FEDERAL HOME LOAN BANKS	Sovereign Agency	1,000,000.00	1.400	02/25/2020	2.060	1.400	1.919	991,098.89	(13,840.00)	Aaa	AA+	AAA	
AGCY BOND	FEDERAL HOME LOAN BANKS	Sovereign Agency	1,875	1.875	03/13/2020	2.085	1.400	1.900	1,001,105.00	(12,366.21)	Aaa	AA+	AAA	
AGCY BOND	FEDERAL FARM CREDIT BANKS FUNDING CORP	Sovereign Agency	2,460,000.00	1.625	03/27/2020	2.126	1.625	1.869	2,443,325.52	(26,912.40)	Aaa	AA+	AAA	
AGCY BOND	FEDERAL HOME LOAN MORTGAGE CORP	Sovereign Agency	1,680	1.680	04/03/2020	1.987	1.768	1.576	1,594,673.33	(9,660.54)	Aaa	AA+	AAA	
US GOV	FEDERAL AGRICULTURAL MORTGAGE CORP	Sovereign Agency	2,000,000.00	1.800	04/13/2020	2.117	1.800	1.608	1,993,680.00	(14,120.00)	Aaa	AA+	AAA	
AGCY BOND	FEDERAL HOME LOAN BANKS	Sovereign Agency	1,000,000.00	1.640	04/17/2020	2.095	1.591	1.991	993,191.11	(11,187.76)	Aaa	AA+	AAA	
US GOV	UNITED STATES TREASURY	Sovereign	1,000,000.00	1.375	04/30/2020	1.925	1.560	2.281	989,844.97	(8,391.78)	Aaa	AA+	AAA	
AGCY BOND	FEDERAL HOME LOAN BANKS	Sovereign Agency	1,000,000.00	1.250	05/15/2020	1.910	1.719	1.564	993,877.22	(7,720.00)	Aaa	AA+	AAA	
AGCY BOND	FEDERAL HOME LOAN BANKS	Sovereign Agency	1,000,000.00	1.500	05/31/2020	1.923	1.651	2.360	991,548.68	(6,486.50)	Aaa	AA+	AAA	
CORP	INTEL CORP	Electronic Compo-Semicon	1,000,000.00	1.150	07/01/2020	2.045	1.150	2.437	983,990.00	(21,760.00)	Aaa	AA+	AAA	
AGCY BOND	UNITED STATES TREASURY	Sovereign	500,000.00	2.450	07/29/2020	2.015	2.470	2.470	510,582.22	5,651.82	A1	A+	A+	
AGCY BOND	UNITED STATES TREASURY	Sovereign	1,000,000.00	1.625	07/31/2020	1.935	1.047	2.505	998,990.27	(22,376.01)	Aaa	AA+	AAA	
AGCY BOND	FEDERAL HOME LOAN MORTGAGE CORP	Sovereign Agency	1,150,000.00	1.500	09/30/2020	2.046	1.397	2.670	1,137,639.42	(16,721.00)	Aaa	AA+	AAA	
CORP	Sovereign	Computer Software	2,000,000.00	1.375	10/31/2020	1.965	1.627	2.759	1,972,269.94	(18,784.33)	Aaa	AA+	AAA	
CORP	Computer Software	Sovereign	2,000,000.00	2.000	11/03/2020	2.144	2.060	2.738	999,252.22	(2,355.75)	Aaa	AA+	AAA	
US GOV	UNITED STATES TREASURY	Sovereign	2,000,000.00	2.625	11/15/2020	1.980	1.704	2.757	2,042,756.30	(14,554.72)	Aaa	AA+	AAA	
US GOV	HARLEY-DAVIDSON FINANCIAL SERVICES INC	Motorcycle, Motor Scooter	1,155,000.00	2.850	12/15/2020	2.638	2.245	2.835	1,177,120.18	(24,457.55)	Aaa	AA+	AAA	
CORP	BB&T CORP	Commer Banks-Southern US	2,000,000.00	1.375	01/31/2021	2.017	1.603	2.988	1,973,228.15	(12,849.28)	A3	A-	AA-	
CORP	MORGAN STANLEY	Commer Banks-Southern US	900,000.00	2.150	02/01/2021	2.473	2.404	2.959	894,307.75	(18,444.67)	A2	A-	AA-	
CORP	COSTCO WHOLESALE CORP	Financ-Invest Bank Brkr	1,500,000.00	2.500	04/21/2021	2.555	2.550	3.144	1,504,636.67	(10,053.27)	A3	BBB+	A-	
AGCY BOND	UNITED STATES TREASURY	Realty Discount	1,000,000.00	2.150	05/18/2021	2.289	1.975	3.223	998,048.06	(18,740.00)	A1	A+	A+	
AGCY BOND	FEDERAL HOME LOAN BANKS	Sovereign Agency	1,000,000.00	1.640	06/04/2021	2.206	1.640	3.223	982,084.42	(18,740.00)	A1	AA+	AAA	
AGCY BOND	FEDERAL HOME LOAN BANKS	Sovereign Agency	1,000,000.00	1.125	06/30/2021	2.065	1.400	3.391	968,391.08	(31,118.27)	Aaa	AA+	AAA	
AGCY BOND	UNITED STATES TREASURY	Sovereign	1,000,000.00	1.125	07/14/2021	2.107	1.286	3.426	971,878.75	(27,835.72)	Aaa	AA+	AAA	
AGCY BOND	FREDDIE MAC	Sovereign Agency	1,000,000.00	1.125	08/31/2021	2.085	1.227	3.474	971,667.88	(29,503.72)	Aaa	AA+	AAA	
AGCY BOND	FEDERAL HOME LOAN MORTGAGE CORP	Sovereign Agency	1,125	1.125	08/12/2021	2.130	1.350	3.503	969,513.75	(26,992.17)	Aaa	AA+	AAA	
AGCY BOND	FEDERAL-NATIONAL MORTGAGE ASSOCIATION	Sovereign Agency	1,000,000.00	1.500	08/16/2021	2.155	1.216	3.244	1,001,535.00	(4,090.00)	Aaa	AA+	AAA	
AGCY BOND	PROTECTIVE LIFE GLOBAL FUNDING	Sovereign Agency	1,000,000.00	1.600	08/16/2021	2.406	1.600	3.244	976,395.56	(22,460.00)	Aaa	AA+	AAA	
CORP	SIEMENS FINANCING M.A.T.S.CHAPPU NV	Diversified Finan. Serv	2,000,000.00	1.999	08/14/2021	2.335	2.020	3.520	1,953,182.94	(57,226.71)	A1	AA-	NA	
CORP	FEDERAL FARM CREDIT BANKS FUNDING CORP	Diversified Manufact Op	1,000,000.00	1.700	09/15/2021	2.475	1.949	3.549	977,675.56	(22,080.00)	A1	AA+	AAA	
AGCY BOND	FEDERAL FARM CREDIT BANKS FUNDING CORP	Sovereign Agency	1,000,000.00	1.250	09/25/2021	2.142	1.289	3.621	972,361.11	(30,910.00)	Aaa	AA+	AAA	

Account: CAISO-Unrestricted Less Refree (53091)
As of: 12/31/2017

Security Type	Description	Industry Subgroup	Face Value	Coupon	Effective Maturity	Yield	Book Yield	Duration	Market Value + Accrued	Net Unrealized Gain/Loss	Noody's Rating	S&P Rating	Fitch Rating
US GOV	UNITED STATES TREASURY	Sovereign	1,000,000.00	1.250	10/31/2021	2.104	1.335	3.710	970,920.88	(28,164.38)	Aaa	AA+	AAA
CORP	HONEYWELL INTERNATIONAL INC	Diversified Manufact Op	1,000,000.00	1.850	11/01/2021	2.350	2.364	3.675	984,813.33	267.65	A2	A	A
AGCY BOND	FEDERAL NATIONAL MORTGAGE ASSOCIATION	Sovereign Agency	2,000,000.00	2.000	01/05/2022	2.176	1.847	3.800	2,006,115.56	(25,174.44)	Aaa	AA+	AAA
US GOV	UNITED STATES TREASURY	Sovereign	1,000,000.00	1.875	01/31/2022	2.143	2.104	3.383	997,386.47	(1,540.70)	Aaa	AA+	AAA
CORP	JOHN DEERE CAPITAL CORP	Machinery-Farm	1,000,000.00	2.750	03/15/2022	2.559	2.220	3.925	1,015,667.22	(13,463.57)	A2	A	A
CORP	APPLE INC	Computers	1,000,000.00	2.300	05/11/2022	2.473	2.131	4.103	996,074.44	(13,930.65)	Aaa	AA+	NA
CORP	MANUFACTURERS AND TRADERS TRUST CO	Commer Bank-Busines US	1,700,000.00	2.500	05/18/2022	2.607	2.560	4.100	1,697,543.39	(3,304.80)	A3	A	A
CORP	SIMON PROPERTY GROUP LP	REITs-Shopping Centers	2,000,000.00	2.625	06/15/2022	2.685	2.372	4.117	1,997,273.33	(25,096.29)	A2	A	A
CORP	UNITEDHEALTH GROUP INC	Medical-HMO	1,500,000.00	3.350	07/15/2022	2.587	2.545	4.144	1,571,905.83	(2,620.67)	A3	A+	A-
US GOV	UNITED STATES TREASURY	Sovereign	1,000,000.00	2.000	11/30/2022	2.199	2.123	4.651	992,508.24	(3,531.81)	Aaa	AA+	AAA
			186,906,727.46		05/01/2019	1.781	1.508	1.240	186,848,109.43	(984,440.31)	Aaa2	AA-	AA



Account: CAISO-Retiree Medical Plan Agg (26983)
As of: 12/31/2017

Security Type	Description	Industry Subgroup	Face Value	Market Value + Accrued	Net Unrealized Gain/Loss	Policy Asset Class	% of Market Value + Accrued
Open-End Fund	HOTCHKIS AND WILEY MID CL I MF	Value Mid Cap	10,296.21	386,931.61	22,050.29	Domestic Equity	1.865%
Open-End Fund	T. ROWE PRICE GRW STOCK MF	Growth Large Cap	21,433.81	1,342,827.88	259,527.00	Domestic Equity	6.471%
Open-End Fund	VANGUARD WINDSOR II CL ADMIRAL MF	Value Large Cap	18,360.75	1,232,373.34	83,574.85	Domestic Equity	5.939%
Open-End Fund	VANGUARD CL INST INDEX MF	Blend Large Cap	6,082.95	1,480,955.98	490,574.66	Domestic Equity	7.137%
Open-End Fund	BROWN CAPITAL MNG SML CL INV MF	Growth Small Cap	5,030.74	449,043.58	93,997.50	Domestic Equity	2.164%
Open-End Fund	VICTORY:INTEGRITY SCV;Y	Value Small Cap	9,728.94	397,232.50	105,885.17	Domestic Equity	1.914%
Open-End Fund	AMG MANAGERS FAIRPOINTE MID CAP I	Growth Mid Cap	8,922.16	390,701.34	11,964.37	Domestic Equity	1.883%
Open-End Fund	EUROPACIFIC GR CL R-6 MF	Foreign Growth	36,810.95	2,066,566.85	354,019.06	Intl Equity	9.959%
Open-End Fund	AMERICAN BEACON INTL EQT CL INST MF	Foreign Blend	95,842.73	2,001,196.14	189,136.83	Intl Equity	9.644%
Open-End Fund	VANGUARD TOTAL INT STOCK CL ADM MF	Foreign Blend	72,919.97	2,225,517.35	307,969.71	Intl Equity	10.725%
Open-End Fund	PIMCO ALL ASSET CL INST MF	Dynamic Allocation	163,360.45	1,984,829.48	50,583.59	Real Return	9.565%
CASH	Receivable	Cash	135,438.33	135,438.33	0.00	Stability	0.653%
Open-End Fund	PIMCO FUNDS TTL RETURN CL INST MF	Aggregate Bond Intermediate	224,601.83	2,306,660.80	(94,568.76)	Stability	11.116%
Open-End Fund	VANGUARD SHORT TRM INDEX CL ADM MF	Aggregate Bond Short	179,758.63	1,865,894.58	(23,192.05)	Stability	8.992%
Open-End Fund	METROPOLITAN WEST TTL RETURN CL I MF	Aggregate Bond Intermediate	232,155.39	2,474,776.49	(73,959.35)	Stability	11.926%
MMFUND	WFB COLLATERALIZED M/M ACCT	Cash	5,226.94	5,226.94	0.00	Stability	0.025%
MMFUND	WFB INSTITUTIONAL BANK DEPOSIT	Cash	4,199.44	4,199.44	0.00	Stability	0.020%
			1,230,170.21	20,750,372.64	1,777,562.88	--	100.000%



Account: CAISO-LGIP Funds Agg (26982)
As of: 12/31/2017

Security Type	Description	Industry Subgroup	Face Value	Coupon	Effective Maturity	Yield	Book Yield	Duration	Market Value + Accrued	Net Unrealized Gain/Loss	Moody's Rating	S&P Rating	Fitch Rating
MMFUND	ALLIANCE BANK CORPORATION	Cash	247,073.84	0.002	12/31/2017	0.000	0.000	0.000	247,073.84	0.00	NA	NA	NA
MMFUND	ALMA BANC	Cash	1,150.10	0.002	12/31/2017	---	0.000	---	1,150.10	0.00	NA	NA	NA
MMFUND	AMERICAN NATIONAL BANK	Cash	153,303.29	0.002	12/31/2017	---	0.000	---	153,303.29	0.00	NA	NA	NA
MMFUND	American Trust & Savings Bank	Cash	11,399.10	0.002	12/31/2017	---	0.000	---	11,399.10	0.00	NA	NA	NA
MMFUND	Bank of Hope	Cash	159,024.07	0.002	12/31/2017	---	0.000	---	159,024.07	0.00	NA	NA	NA
MMFUND	BANKWELL BANK	Cash	127,935.22	0.002	12/31/2017	---	0.000	---	127,935.22	0.00	NA	NA	NA
MMFUND	BLKKB LQ-T-FUND-INSTL	Cash	1,101,829.91	1.190	12/31/2017	1.190	1.190	0.000	1,101,829.91	0.00	AAA	AAAm	AAA
MMFUND	BLKKB LQ-TEMPFUND-INSTL	Cash	773,336.00	1.420	12/31/2017	1.380	1.380	0.000	773,336.00	(69.90)	AAA	AAAm	AAA
MMFUND	CAL13622	Cash	9,983.84	0.000	12/31/2017	---	0.000	---	9,983.84	0.00	NA	NA	NA
MMFUND	CAL5855	Cash	10,647.32	0.000	12/31/2017	---	0.000	---	10,647.32	0.00	NA	NA	NA
MMFUND	CALIFORNIA ISO GIP FUNDS	Cash	246,745.80	0.002	12/31/2017	---	0.000	---	246,745.80	0.00	NA	NA	NA
MMFUND	CALIFORNIA ISO GIP FUNDS	Cash	188,083.59	0.002	12/31/2017	0.000	0.000	0.000	188,083.59	0.00	NA	NA	NA
MMFUND	CALIFORNIA ISO GIP FUNDS	Cash	4,279.43	0.002	12/31/2017	0.000	0.000	0.000	4,279.43	0.00	NA	NA	NA
MMFUND	CAPITAL BANK, NATIONAL ASSOCIATION	Cash	243,873.68	0.000	12/31/2017	---	0.000	---	243,873.68	0.00	NA	NA	NA
CASH	Cash	Cash	15,193.41	0.000	12/31/2017	0.000	0.000	0.000	15,193.41	0.00	AAA	AAA	AAA
MMFUND	CITIZENS BANKING COMPANY	Cash	3,125.90	0.002	12/31/2017	---	0.000	---	3,125.90	0.00	NA	NA	NA
MMFUND	COVENANT BANK	Cash	21,843.34	0.002	12/31/2017	0.000	0.000	0.000	21,843.34	0.00	NA	NA	NA
MMFUND	DEDHAM INSTITUTION FOR SAVINGS	Cash	247,505.46	0.002	12/31/2017	---	0.000	---	247,505.46	0.00	NA	NA	NA
MMFUND	EQUITY BANK	Cash	247,825.04	0.002	12/31/2017	0.000	0.000	0.000	247,825.04	0.00	NA	NA	NA
MMFUND	FARMERS EXCHANGE BANK	Cash	1,503.02	0.002	12/31/2017	0.000	0.000	0.000	1,503.02	0.00	NA	NA	NA
MMFUND	FARMERS TRUST AND SAVINGS BANK	Cash	27,712.94	0.002	12/31/2017	0.000	0.000	0.000	27,712.94	0.00	NA	NA	NA
MMFUND	FEDERAL SAVINGS BANK	Cash	244,976.12	0.002	12/31/2017	---	0.000	---	244,976.12	0.00	NA	NA	NA
MMFUND	FEDERATED GOVT OBL-PRMR	Cash	0.17	1.210	12/31/2017	1.180	1.180	0.000	0.17	0.00	AAA	AAAm	AAA
MMFUND	FIRST BANK	Cash	34,667.66	0.002	12/31/2017	---	0.000	---	34,667.66	0.00	NA	NA	NA
MMFUND	FIRST CAROLINA BANK	Cash	241,074.61	0.002	12/31/2017	0.000	0.000	0.000	241,074.61	0.00	NA	NA	NA
MMFUND	FIRST COMMERCE BANK	Cash	23,001.91	0.000	12/31/2017	---	0.000	---	23,001.91	0.00	NA	NA	NA
MMFUND	FIRST COMMUNITY BANK	Cash	15,263.81	0.000	12/31/2017	---	0.000	---	15,263.81	0.00	NA	NA	NA
MMFUND	FIRST COMMUNITY FINANCIAL BANK	Cash	9,158.51	0.000	12/31/2017	---	0.000	---	9,158.51	0.00	NA	NA	NA
MMFUND	FIRST GUARANTY BANK	Cash	86,336.18	0.000	12/31/2017	---	0.000	---	86,336.18	0.00	NA	NA	NA
MMFUND	FIRST INTERNET BANK OF INDIANA	Cash	58,715.87	0.002	12/31/2017	---	0.000	---	58,715.87	0.00	NA	NA	NA
MMFUND	FIRST NATIONAL BANK AND TRUST COMPANY OF VNI	Cash	245,073.48	0.002	12/31/2017	---	0.000	---	245,073.48	0.00	NA	NA	NA
MMFUND	First Sentinel Bank	Cash	1,075.86	0.002	12/31/2017	---	0.000	---	1,075.86	0.00	NA	NA	NA
MMFUND	FIRST VIRGINIA COMMUNITY BANK	Cash	9,441.89	0.002	12/31/2017	0.000	0.000	0.000	9,441.89	0.00	NA	NA	NA
MMFUND	FREEDOM BANK	Cash	20,450.05	0.230	12/31/2017	0.000	0.000	0.000	20,450.05	0.00	NA	NA	NA
MMFUND	FRONT RANGE BANK	Cash	26,185.66	0.002	12/31/2017	---	0.000	---	26,185.66	0.00	NA	NA	NA
MMFUND	GOLDMAN'S GOVT-INST	Cash	3,798,843.39	1.210	12/31/2017	1.230	1.230	0.000	3,798,843.39	0.00	AAA	AAAm	AAA
MMFUND	GUARANTY BANK	Cash	1,327.54	0.000	12/31/2017	---	0.000	---	1,327.54	0.00	NA	NA	NA
MMFUND	HAPPY STATE BANK	Cash	183,296.42	0.002	12/31/2017	0.000	0.000	0.000	183,296.42	0.00	NA	NA	NA
MMFUND	HARDIN COUNTY BANK	Cash	12,143.15	0.002	12/31/2017	---	0.000	---	12,143.15	0.00	NA	NA	NA
MMFUND	HINGHAM INSTITUTION FOR SAVINGS	Cash	4,834.36	0.000	12/31/2017	---	0.000	---	4,834.36	0.00	NA	NA	NA
MMFUND	INLAND BANK & TRUST	Cash	8,138.94	0.000	12/31/2017	---	0.000	---	8,138.94	0.00	NA	NA	NA
MMFUND	Jefferson Financial Credit Union	Cash	32,976.05	0.002	12/31/2017	---	0.000	---	32,976.05	0.00	NA	NA	NA
MMFUND	JPMORGAN PRIME MM-CAP	Cash	362,445.30	1.440	12/31/2017	1.430	1.430	0.000	362,445.30	(36.95)	AAA	AAAm	AAA
MMFUND	LEGACY TEXAS BANK	Cash	247,766.72	0.002	12/31/2017	0.000	0.000	0.000	247,766.72	0.00	NA	NA	NA
MMFUND	MAINSTREET BANK	Cash	236,953.26	0.002	12/31/2017	0.000	0.000	0.000	236,953.26	0.00	NA	NA	NA
MMFUND	MERCHANTS BANK OF INDIANA	Cash	131,460.29	0.002	12/31/2017	0.000	0.000	0.000	131,460.29	0.00	NA	NA	NA
MMFUND	MERIDIAN BANK	Cash	247,746.22	0.002	12/31/2017	0.000	0.000	0.000	247,746.22	0.00	NA	NA	NA
MMFUND	METROPOLITAN COMMERCIAL BANK	Cash	247,041.15	0.002	12/31/2017	---	0.000	---	247,041.15	0.00	NA	NA	NA
MMFUND	Middlefield Banking Company	Cash	0.04	1.490	12/31/2017	1.500	1.500	0.000	0.04	0.00	AAA	AAA	AAA
MMFUND	MORG STAN ILOPRJ	Cash	731.42	1.200	12/31/2017	1.210	1.210	0.000	731.42	0.00	AAA	AAAm	AAA
MMFUND	Mutual Federal Savings Bank of Plymouth Count	Cash	2,736.71	0.002	12/31/2017	---	0.000	---	2,736.71	0.00	NA	NA	NA
MMFUND	New Buffalo Savings Bank A Federal Savings Ba	Cash	99,048.41	0.002	12/31/2017	---	0.000	---	99,048.41	0.00	NA	NA	NA
MMFUND	NEXBANK, SSB	Cash	211,536.36	0.002	12/31/2017	0.000	0.000	0.000	211,536.36	0.00	NA	NA	NA
MMFUND	NORTHPOINT BANK	Cash	236,399.90	0.002	12/31/2017	0.000	0.000	0.000	236,399.90	0.00	NA	NA	NA
MMFUND	OPTIMA BANK & TRUST COMPANY	Cash	30,564.45	0.000	12/31/2017	---	0.000	---	30,564.45	0.00	NA	NA	NA
MMFUND	PACIFIC ENTERPRISE BANK	Cash	247,179.01	0.000	12/31/2017	---	0.000	---	247,179.01	0.00	NA	NA	NA
MMFUND	PACIFIC MERCANTILE BANK	Cash	247,993.10	0.002	12/31/2017	0.000	0.000	0.000	247,993.10	0.00	NA	NA	NA
MMFUND	PACIFIC TRUST BANK FSF	Cash	9,291.92	0.002	12/31/2017	---	0.000	---	9,291.92	0.00	NA	NA	NA
MMFUND	PAN AMERICAN BANK	Cash	247,659.98	0.002	12/31/2017	---	0.000	---	247,659.98	0.00	NA	NA	NA

Account: CAISO-LGITP Funds Agg (26982)
As of: 12/31/2017

Security Type	Description	Industry Subgroup	Face Value	Coupon	Effective Maturity	Yield	Book Yield	Duration	Market Value + Accrued	Net Unrealized Gain/Loss	Moody's Rating	S&P Rating	Fitch Rating
MMFUND	POST OAK BANK, N.A.	Cash	247,810.66	0.002	12/31/2017	0.000	0.000	0.000	247,810.66	0.00	NA	NA	NA
MMFUND	Provident Bank	Cash	243,120.05	0.002	12/31/2017	0.000	0.000	0.000	243,120.05	0.00	NA	NA	NA
MMFUND	SECURITY BANK	Cash	5,419.59	0.000	12/31/2017	0.000	0.000	0.000	5,419.59	0.00	AAA	AAA	A+V
MMFUND	SERVISFIRST BANK	Cash	221,611.66	0.002	12/31/2017	0.000	0.000	0.000	221,611.66	0.00	NA	NA	NA
MMFUND	SHARONVIEW FEDERAL CREDIT UNION	Cash	1,316.57	0.002	12/31/2017	0.000	0.000	0.000	1,316.57	0.00	NA	NA	NA
MMFUND	Solarity Credit Union	Cash	144,166.00	0.002	12/31/2017	0.000	0.000	0.000	144,166.00	0.00	NA	NA	NA
MMFUND	SOUTHWEST BANK	Cash	5,713.50	0.002	12/31/2017	0.000	0.000	0.000	5,713.50	0.00	NA	NA	NA
MMFUND	SPENCER SAVINGS BANK	Cash	192,666.61	0.002	12/31/2017	0.000	0.000	0.000	192,666.61	0.00	NA	NA	NA
MMFUND	SS INST LIQ RSVS/PRM	Cash	247,051.10	1.450	12/31/2017	1.430	1.430	0.000	247,051.10	0.00	NA	NA	NA
MMFUND	TEXAS CAPITAL BANK, NATIONAL ASSOCIATION	Cash	59,699.02	0.002	12/31/2017	0.000	0.000	0.000	57,045.34	(2,653.68)	AA-Am	AA-Am	AA-A
MMFUND	THE FIRST STATE BANK	Cash	7,373.68	0.002	12/31/2017	0.000	0.000	0.000	59,699.02	0.00	NA	NA	NA
MMFUND	THIRD COAST BANK SSB	Cash	6,391.37	0.002	12/31/2017	0.000	0.000	0.000	7,373.68	0.00	NA	NA	NA
MMFUND	UBOC	Cash	773,929.56	0.000	12/31/2017	0.000	0.000	0.000	6,391.37	0.00	NA	NA	NA
MMFUND	USAHERIBANK	Cash	247,810.66	0.002	12/31/2017	0.000	0.000	0.000	773,929.56	0.00	NA	NA	NA
MMFUND	VALLEY NATIONAL BANK	Cash	247,810.66	0.002	12/31/2017	0.000	0.000	0.000	247,810.66	0.00	NA	NA	NA
MMFUND	WALLEY NATIONAL BANK	Cash	247,810.66	0.002	12/31/2017	0.000	0.000	0.000	247,810.66	0.00	NA	NA	NA
MMFUND	WA INST LIQUID RSV/1	Cash	251,542.64	1.390	12/31/2017	1.340	1.340	0.000	251,542.64	0.00	NA	NA	NA
MMFUND	WOORAMERICA BANK	Cash	2,260.99	0.002	12/31/2017	0.000	0.000	0.000	2,260.99	0.00	AAA-Am	AAA-Am	AAA
CD	The Henry County Bank	Cash	249,000.00	0.002	12/31/2017	1.340	1.340	0.000	249,000.00	0.00	NA	NA	NA
CD	MountainOne Bank	Cash	249,000.00	1.150	01/02/2018	1.248	1.252	0.003	249,250.37	0.00	NR	NR	NR
CD	Boston Private Bank & Trust Company	Mortgage Banks	195,000.00	1.200	01/24/2018	0.264	0.260	0.063	249,458.72	0.00	NA	NA	NA
CD	Keybank National Association	Commer Banks-Eastern US	190,000.00	1.700	01/25/2018	1.395	1.400	0.077	196,478.99	0.00	NA	NA	NA
CD	First Bank and Trust of Fullerton	Commer Banks-Central US	249,000.00	1.100	02/05/2018	1.046	1.050	0.096	190,873.57	0.00	P-1	A-2	NA
CD	The Seffing State Bank	Commer Banks-Central US	249,000.00	1.550	02/07/2018	-9.789	1.232	0.106	252,151.67	2,887.32	NA	NA	NA
CD	Peoples State Bank	Commer Banks-Central US	249,000.00	1.550	02/07/2018	-3.769	1.391	0.103	250,611.45	1,347.10	NA	NA	NA
CD	Cadence Bank, N.A.	Commer Banks US	249,000.00	1.950	02/10/2018	-2.501	1.747	0.111	250,510.10	1,217.52	NA	NA	NA
CD	Insurer's Bank of Tennessee	Commer Banks-Southern US	248,000.00	1.250	02/12/2018	1.059	1.062	0.115	249,275.55	0.00	NA	NA	NA
CD	Mercantile Commercebank, National Association	Mortgage Banks	85,000.00	1.250	02/13/2018	1.346	1.349	0.117	249,133.90	0.00	NA	NA	NA
CD	Beneficial Bank	Commer Banks-Southern US	85,000.00	1.100	02/13/2018	1.194	1.200	0.118	85,351.26	0.00	NA	NA	NA
CD	First Bank Financial Centre	Commer Banks-Eastern US	25,000.00	2.600	02/16/2018	1.735	1.719	0.126	25,272.40	0.00	NA	NA	NA
CD	Security State Bank	Commer Banks-Central US	249,000.00	1.100	02/18/2018	-0.796	0.916	0.132	249,726.50	621.44	NA	NA	NA
CD	The First National Bank of Park Falls	Commer Banks-Central US	249,000.00	1.050	02/22/2018	0.884	0.885	0.142	249,059.38	0.00	NA	NA	NA
CD	The First National Bank of Park Falls	Commer Banks-Central US	249,000.00	1.750	02/22/2018	-1.669	1.569	0.144	250,334.70	1,215.31	NA	NA	NA
CD	Toyota Financial Savings Bank	Commer Banks-Western US	100,000.00	3.000	02/23/2018	0.833	0.903	0.145	101,389.74	663.03	NR	NR	NR
CD	American National Bank Fox Cities	Commer Banks-Central US	249,000.00	1.450	02/24/2018	-0.351	1.305	0.148	249,742.77	0.00	NR	NR	NR
CD	The First National Bank of Berlin	Commer Banks-Central US	249,000.00	1.500	02/26/2018	-2.087	1.347	0.155	250,435.16	1,373.76	NA	NA	NA
CD	The Peoples Bank	Commer Banks-Southern US	95,000.00	3.000	02/26/2018	1.582	1.551	0.153	96,203.17	0.00	NA	NA	NA
CD	Newburyport Five Cents Savings Bank	Commer Banks-Eastern US	249,000.00	1.350	02/27/2018	0.356	0.356	0.126	249,671.67	386.17	NA	NA	NA
CD	Central National Bank & Trust Co., of Enid	Commer Banks-Southern US	100,000.00	2.500	02/28/2018	1.806	1.806	0.157	100,137.45	110.06	NA	NA	NA
CD	Iberiabank	Commer Banks-Southern US	248,000.00	0.850	02/28/2018	1.057	1.062	0.159	248,627.57	0.00	NA	NA	NA
CD	Oriant Bank	Commer Banks-Eastern US	249,000.00	2.750	03/16/2018	0.499	0.924	0.202	21,118.36	19.56	NA	NA	NA
CD	Merchants National Bank	Commer Banks-Central US	145,000.00	1.600	03/23/2018	1.468	1.471	0.220	249,017.87	0.00	NA	NA	NA
CD	Evergreen Bank Group	Commer Banks-Southern US	248,000.00	0.850	02/28/2018	1.403	1.400	0.231	145,093.16	0.00	NA	NA	NA
CD	First National Bank of America	Commer Banks-Central US	10,000.00	3.850	04/02/2018	0.970	0.918	0.247	10,103.32	0.00	NR	NR	NR
CD	First National Bank of America	Commer Banks-Central US	10,000.00	4.000	04/10/2018	0.704	0.661	0.269	10,113.40	0.00	NA	NA	NA
CD	Barclays Bank Delaware	Commer Banks-Eastern US	98,000.00	2.000	04/11/2018	1.615	1.615	0.273	98,541.18	0.00	NA	NA	NA
CD	First Bank of Highland Park	Commer Banks-Central US	227,000.00	1.850	04/14/2018	-3.418	1.091	0.282	232,373.91	3,406.47	NA	NA	NA
CD	GE Capital Financial Inc.	Commer Banks-Eastern US	31,000.00	2.900	04/16/2018	1.881	1.252	0.286	31,281.45	0.00	P-1	NR	NR
CD	United Bank and Trust Co.	Commer Banks-Eastern US	50,000.00	1.000	04/16/2018	1.416	1.429	0.285	49,963.55	0.00	NA	NA	NA
CD	Masachusetts Pequot Tribal Nation	Commer Banks-Eastern US	249,000.00	2.350	04/18/2018	2.314	2.314	0.262	249,612.43	337.99	NA	NA	NA
CD	Marlin Business Bank	Commer Banks-Western US	245,000.00	1.150	04/23/2018	0.010	0.010	0.306	245,941.85	0.00	NA	NA	NA
CD	The Bank of Bennington	Commer Banks-Eastern US	248,000.00	1.550	04/23/2018	1.126	1.126	0.306	249,067.00	0.00	NA	NA	NA
CD	Beneficial Bank	Commer Banks-Eastern US	24,000.00	2.950	04/30/2018	1.811	1.778	0.324	24,211.99	0.00	NR	NR	NR
CD	HSBC Bank USA, National Association	Commer Banks-Eastern US	84,000.00	1.600	05/17/2018	3.143	3.143	1.196	84,594.78	304.06	AA-	AA-	AA-
CD	The Frabella Bank & Trust	Commer Banks-Southern US	109,000.00	1.000	05/30/2018	1.000	1.000	0.406	109,005.75	0.00	NA	NA	NA
CD	Bank of America, National Association	Commer Banks-Southern US	249,000.00	0.000	06/03/2018	1.268	1.355	0.414	23,873.87	0.00	NR	NR	NR
CD	Union State Bank of West Salem	Commer Banks-Central US	249,000.00	1.250	06/03/2018	1.093	1.092	2.372	250,181.36	0.00	NA	NA	NA
CD	Community First Bank of Indiana	Commer Banks-Eastern US	249,000.00	1.000	06/08/2018	1.075	1.076	0.430	249,082.89	0.00	NA	NA	NA
CD	Firsttrust Savings Bank	Commer Banks-Eastern US	249,000.00	1.000	06/11/2018	1.075	1.076	0.430	249,067.82	0.00	NA	NA	NA
CD	State Bank of Texas	Commer Banks-Central US	249,000.00	1.550	06/12/2018	1.154	1.150	0.440	249,648.12	0.00	NR	NR	NR
CD	Security Federal Bank	Commer Banks-Southern US	249,000.00	1.000	06/15/2018	1.050	1.051	0.449	249,059.69	0.00	NA	NA	NA
CD	Smartbank	Commer Banks-Southern US	249,000.00	1.300	06/15/2018	1.153	1.181	0.448	249,282.45	0.00	NA	NA	NA
CD	Great Midwest Bank, State Savings Bank	Commer Banks-Central US	249,000.00	1.300	06/18/2018	1.400	1.402	0.456	249,009.61	0.00	NA	NA	NA

Account: CAISO-LGIP Funds Agg (26982)
As of: 12/31/2017

Security Type	Description	Industry Subgroup	Face Value	Coupon	Effective Maturity	Yield	Book Yield	Duration	Market Value + Accrued	Net Unrealized Gain/Loss	Moody's Rating	S&P Rating	Fitch Rating
CD	Bridgewater Bank	Commer Banks-Central US	249,000.00	1.400	06/19/2018	1.489	1.492	0.458	249,021.71	0.00	NR	NR	NR
CD	Franklin S. energy Bank	Commer Banks-Southern US	99,000.00	1.350	06/20/2018	1.053	1.050	0.462	99,180.70	0.00	NA	NA	NA
CD	BOFI Federal Bank	Commer Banks-Western US	45,000.00	2.450	06/22/2018	1.677	1.651	0.465	45,193.40	0.00	NA	NA	NA
CD	Third Federal Savings and Loan Association of Cleve	Diversified Operations	248,000.00	1.350	06/27/2018	1.656	1.649	0.483	247,925.75	0.00	NA	NA	NA
CD	Cathay Bank	Commer Banks-Western US	249,000.00	1.300	06/28/2018	1.151	1.149	0.483	249,277.66	0.00	NA	NA	NA
CD	United Bankers' Bank	Commer Banks-Central US	249,000.00	1.300	06/26/2018	1.052	1.050	0.484	249,317.92	0.00	NA	NA	NA
CD	Bank of North Carolina	Commer Banks-Southern US	145,000.00	1.500	06/29/2018	1.153	1.150	0.486	145,251.71	0.00	NA	NA	NA
CD	Cambridge Trust Company	Commer Banks-Eastern US	154,000.00	1.300	07/06/2018	1.102	1.100	0.505	154,292.17	0.00	NA	NA	NA
CD	Manulife Bank	Mortgage Banks	249,000.00	1.500	07/13/2018	0.699	0.688	0.525	250,246.34	0.00	NA	NR	NR
CD	First Financial Bank	Commer Banks-Southern US	249,000.00	1.500	07/18/2018	1.656	1.658	0.536	248,954.13	0.00	NA	NA	NA
CD	KeyStone Bank	Commer Banks	240,000.00	1.250	07/18/2018	1.273	1.273	0.537	240,094.95	0.00	NA	NA	NA
CD	Country Bank Holding Company, Inc.	Mortgage Banks	44,000.00	5.150	07/30/2018	2.208	1.559	0.562	44,931.93	(137.88)	NA	NA	NA
CD	Home Banc National Association	Commer Banks-Southern US	159,000.00	1.550	07/30/2018	1.501	1.500	0.569	159,254.07	0.00	NR	NR	NR
CD	Gibraltar Private Bank & Trust Company	Commer Banks-Southern US	15,000.00	5.150	07/31/2018	2.315	2.183	0.564	15,309.60	0.00	NR	NR	NR
CD	First National Bank of America	Commer Banks-Central US	195,000.00	2.200	08/03/2018	1.048	1.048	0.578	195,277.11	412.12	NA	NA	NA
CD	Country Bank Holding Company, Inc.	Mortgage Banks	50,000.00	5.150	08/13/2018	0.890	0.821	0.601	51,437.24	0.00	NA	NA	NA
CD	Community Bank & Trust	Commer Banks-Eastern US	248,000.00	1.250	08/16/2018	1.344	1.346	0.618	247,991.39	0.00	NA	NA	NA
CD	CEFCU Bank Corporation	Commer Banks-Central US	50,000.00	5.150	08/22/2018	0.889	0.821	0.626	51,426.06	0.00	NR	NR	NR
CD	Bank of America, National Association	Commer Banks-Western US	249,000.00	1.500	09/06/2018	1.605	1.610	0.674	249,088.10	0.00	NR	NR	NR
CD	First Eagle Bank	Commer Banks-Central US	4,000.00	1.000	09/07/2018	0.012	0.012	0.680	194,914.45	0.00	NR	NR	NR
CD	Nebraska National Bank	Commer Banks-Southern US	235,000.00	1.200	09/19/2018	1.021	1.021	0.708	235,088.56	0.00	NR	NR	NR
CD	First General Bank	Commer Banks-Central US	249,000.00	1.200	09/25/2018	1.180	1.180	0.724	245,052.34	0.00	NR	NR	NR
CD	HomeTown National Bank	Commer Banks-Western US	245,000.00	1.200	09/28/2018	1.190	1.180	0.732	245,052.34	0.00	NA	NA	NA
CD	Mechanics Savings Bank	Commer Banks-Central US	6,000.00	0.000	10/03/2018	2.062	2.249	0.742	5,908.23	0.00	NA	NA	NA
CD	Bank of Birmingham	Commer Banks-Eastern US	15,000.00	1.850	10/05/2018	1.850	1.850	0.100	15,019.01	0.00	NR	NR	NR
CD	First Tennessee Bank National Association	Commer Banks-Southern US	245,000.00	1.250	10/05/2018	1.202	1.202	0.751	245,315.06	0.00	NR	NR	NR
CD	Cominental Bank	Commer Banks-Central US	249,000.00	1.750	10/15/2018	0.993	0.978	0.777	250,702.19	0.00	NA	NA	NA
CD	National Cooperative Bank, N.A.	Finance-Invest Bkrs:Bkrs	248,000.00	1.600	10/15/2018	1.685	1.688	0.775	249,020.71	0.00	P-2	NR	NR
CD	BBVA Compass Banashares, Inc.	Commer Banks-Southern US	248,000.00	1.600	10/30/2018	1.654	1.658	0.819	247,808.89	0.00	NA	NA	NA
CD	HomeTown National Bank	Commer Banks-Southern US	13,000.00	1.900	11/06/2018	1.437	1.436	0.837	247,852.01	0.00	NR	NR	NR
CD	Belmont Savings Bank	Commer Banks-Southern US	90,000.00	0.000	11/09/2018	2.259	2.259	0.845	249,683.02	0.00	P-2	A-2	NR
CD	Capital One, National Association	Commer Banks-Eastern US	39,000.00	5.450	11/13/2018	1.254	1.252	0.857	12,753.78	0.00	NA	NA	NA
CD	Mon-on Savings Bank	Commer Banks US	33,000.00	5.350	11/26/2018	2.069	1.944	0.880	40,379.82	0.00	P-1	A-2	A
CD	Preston National Bank	Commer Banks-Eastern US	249,000.00	1.650	12/17/2018	1.751	1.754	0.943	248,941.59	0.00	P-1	A-2	F1
CD	First Business Bank	Commer Banks-Central US	249,000.00	1.550	12/17/2018	1.651	1.654	0.944	248,930.68	0.00	NA	NA	NA
CD	21st Century Bank	Finance-Invest Bkrs:Bkrs	249,000.00	1.750	12/18/2018	1.749	1.750	0.949	249,167.14	0.00	NR	NR	NR
CD	First American Bank	Commer Banks-Central US	10,000.00	2.900	12/20/2018	1.600	1.600	0.952	249,130.98	0.00	NR	NR	NR
CD	Bank of The Valley	Commer Banks-Central US	249,000.00	1.600	12/24/2018	1.413	1.372	0.958	10,152.32	0.00	NR	NR	NR
CD	ESSA Bank & Trust	Commer Banks-Central US	248,000.00	1.700	12/27/2018	1.701	1.704	0.971	243,809.12	0.00	NA	NA	NA
CD	South Central State Bank	Commer Banks-Eastern US	249,000.00	1.800	12/28/2018	1.951	1.956	0.975	247,779.72	0.00	NA	NA	NA
CD	Mascota Savings Bank	Commer Banks-Eastern US	249,000.00	1.800	01/07/2019	1.881	1.884	0.997	249,104.62	0.00	NR	NR	NR
CD	Legends Bank	Commer Banks-Eastern US	249,000.00	1.900	01/15/2019	1.901	1.905	1.019	248,950.34	0.00	NR	NR	NR
CD	The Genoa Banking Company	Commer Banks-Southern US	249,000.00	1.750	01/17/2019	1.931	1.834	1.025	243,971.26	0.00	NR	NR	NR
CD	Somerset Trust Company	Commer Banks-Central US	245,000.00	1.800	01/17/2019	1.058	1.043	1.039	251,100.28	0.00	NA	NA	NA
CD	Auburn Bank	Commer Banks-Eastern US	100,000.00	4.000	02/11/2019	1.641	1.604	1.075	248,690.98	0.00	NA	NA	NA
CD	Webster Bank, National Association	Commer Banks-Southern US	220,000.00	1.900	02/12/2019	3.009	3.004	1.100	104,154.37	0.00	NR	NR	NR
CD	CresCom Bank	Commer Banks	245,000.00	1.100	02/12/2019	1.155	1.156	1.104	225,519.50	0.00	NA	A-2	NA
CD	Fidelity Co-operative Bank	Commer Banks-Central US	190,000.00	1.150	03/11/2019	1.834	1.834	1.167	244,990.20	0.00	NA	NA	NA
CD	Bangor Savings Bank	Commer Banks-Eastern US	249,000.00	1.100	03/11/2019	1.475	1.475	1.191	248,846.89	0.00	NA	NA	NA
CD	Bank of Deerfield Inc.	Commer Banks-Central US	249,000.00	1.600	03/19/2019	1.263	1.260	1.192	248,795.45	0.00	NA	NA	NA
CD	Dollar Bank, Federal Savings Bank	Commer Banks-Western US	248,000.00	1.250	03/21/2019	1.351	1.352	1.199	250,129.47	(0.00)	NA	NA	NA
CD	Comenity Capital Bank	Commer Banks-Southern US	140,000.00	1.500	03/25/2019	1.252	1.250	1.210	248,790.35	0.00	NA	NA	NA
CD	EVB	Commer Banks-Central US	140,000.00	1.250	03/25/2019	1.318	1.318	1.210	249,743.18	0.00	NA	NA	NA
CD	The Isabella Bank & Trust	Commer Banks	245,000.00	1.200	03/27/2019	1.271	1.271	1.210	139,928.07	0.00	NA	NA	NA
CD	The Bank of Old Monroe	Commer Banks	249,000.00	1.200	03/29/2019	1.301	1.302	1.222	244,819.52	0.00	NA	NA	NA
CD	Centennial Bank	Commer Banks-Central US	249,000.00	1.550	04/30/2019	1.656	1.658	1.302	248,707.74	0.00	NA	NA	NA
CD	Commercial Bank	Finance-Invest Bkrs:Bkrs	248,000.00	1.000	05/13/2019	0.010	0.010	1.354	248,674.55	0.00	NA	NA	NA
CD	Luana Savings Bank	Commer Banks-Southern US	249,000.00	1.150	07/28/2019	1.251	1.252	1.383	251,675.45	0.00	NA	NA	NA
CD	Anderson Brothers Bank	Commer Banks-Southern US	249,000.00	1.150	07/28/2019	1.251	1.252	1.383	248,690.26	0.00	NA	NA	NA

Account: CAISO-LGIP Funds Agg (26982)
As of: 12/31/2017

Security Type	Description	Industry Subgroup	Face Value	Coupon	Effective Maturity	Yield	Book Yield	Duration	Market Value + Accrued	Net Unrealized Gain/Loss	Moody's Rating	S&P Rating	Fitch Rating
CD	Peapack-Gladstone Financial Corporation	Commer Banks-Eastern US	248,000.00	1.800	05/23/2019	1.605	1.602	1.375	248,718.25	0.00	NA	A-1+	NR
CD	Lake Superior Bank, FSB	Commer Banks-Eastern US	249,000.00	1.750	06/03/2019	1.404	1.400	1.397	250,537.97	0.00	NA	NA	NA
CD	Commerwest Bank	Commer Banks-Western US	249,000.00	1.100	06/17/2019	1.201	1.202	1.437	248,747.97	0.00	NA	NA	NA
CD	Bankers' Bank of Kansas, National Association	Commer Banks-Central US	249,000.00	1.550	06/21/2019	0.974	0.968	1.445	251,196.01	0.00	NA	NA	NA
CD	Customers Bank	Commer Banks-Eastern US	230,000.00	1.900	07/23/2019	1.606	1.600	1.516	232,972.29	0.00	NA	NA	NA
CD	First Financial Northwest Bank	Commer Banks-Western US	249,000.00	1.350	08/18/2019	1.201	1.200	1.603	249,717.86	0.00	NA	NA	NA
CD	Texas E-change Bank, SSB	Commer Banks-Central US	249,000.00	1.150	08/19/2019	1.250	1.251	1.605	248,699.73	0.00	NA	NA	NA
CD	NBT Bank N.A.	Commer Banks-Eastern US	247,000.00	2.100	08/20/2019	1.805	1.800	1.589	250,067.93	0.00	NA	NA	NA
CD	Dubuque Bank and Trust Company	Commer Banks-Central US	248,000.00	1.900	08/21/2019	0.010	0.010	1.608	257,392.12	0.00	NR	NA	NR
CD	One Bank & Trust, National Association	Commer Banks-Southern US	70,000.00	3.800	08/26/2019	2.236	2.201	1.583	71,815.10	0.00	NA	NA	NA
CD	United National Bank	Commer Banks-Southern US	249,000.00	1.450	02/03/2019	1.272	1.270	1.631	249,749.24	0.00	NA	NA	NA
CD	Carolina Trust Bank	Commer Banks-Southern US	249,000.00	1.500	09/06/2019	1.590	1.592	1.645	248,894.90	0.00	NA	NA	NA
CD	Northstar Bank	Commer Banks-Central US	100,000.00	1.700	09/12/2019	1.251	1.248	1.661	100,845.35	0.00	NA	NA	NA
CD	Park National Bank	Commer Banks-Central US	240,000.00	2.050	09/12/2019	1.355	1.350	1.651	241,049.00	0.00	NR	NA	NR
CD	American Eagle Bank of Chicago	Finance-Consumer Loans	100,000.00	1.850	09/16/2019	1.937	1.940	1.664	99,945.16	0.00	NR	NA	NR
CD	Willamette Valley Bank	Commer Banks-Western US	249,000.00	1.800	09/16/2019	1.277	1.273	1.670	251,392.54	0.00	NA	NA	NA
CD	Capital One Bank	Commer Banks-Southern US	50,000.00	2.000	09/23/2019	2.130	2.134	1.680	50,163.15	0.00	P-1	A-2	FI
CD	The Garrett State Bank	Commer Banks-Central US	249,000.00	1.500	09/23/2019	0.679	0.671	1.699	252,598.93	0.00	NA	NA	NA
CD	Two Rix or Community Bank	Commer Banks-Eastern US	91,000.00	1.750	11/06/2019	1.855	1.858	1.799	90,940.57	0.00	NA	NA	NA
CD	First National Bank of America	Commer Banks-Central US	277,000.00	3.950	11/12/2019	2.427	2.375	1.775	28,073.76	(0.00)	NA	NA	NA
CD	American Express Bank, FSB	Commer Banks-Western US	249,000.00	2.200	11/20/2019	2.034	2.030	1.835	248,375.59	0.00	NA	NA	NA
CD	CountrySide Bank	Commer Banks-Southern US	249,000.00	1.400	11/25/2019	1.607	1.609	1.858	248,574.06	0.00	NA	NA	NA
CD	CCB Community Bank	Commer Banks-Southern US	249,000.00	1.400	11/26/2019	1.485	1.487	1.863	248,658.67	0.00	NR	NA	NR
CD	The Faugquier Bank	Commer Banks-Southern US	100,000.00	3.500	11/29/2019	1.896	1.854	1.833	103,025.22	0.00	NR	NA	NR
CD	ComerOne Bank	Commer Banks-Eastern US	214,000.00	1.900	12/12/2019	1.982	1.985	1.890	213,886.64	0.00	NA	NA	NA
CD	Spring Bank	Commer Banks-Eastern US	115,000.00	1.950	12/16/2019	1.942	1.945	1.903	114,839.34	0.00	NA	NA	NA
CD	ConnectOne Bank	Commer Banks-Eastern US	35,000.00	1.850	12/30/2019	2.093	2.100	1.939	34,837.79	0.00	NA	NA	NA
CD	Bank of Wisconsin Dells	Finance-Inst. sec. Bkls. Brkr.	100,000.00	1.600	01/02/2020	1.703	1.706	1.953	99,927.89	0.00	NA	NA	NA
CD	BankWest, Inc.	Commer Banks-Central US	249,000.00	1.500	01/03/2020	1.553	1.554	1.959	249,028.50	0.00	NA	NA	NA
CD	OrionBank	Commer Banks-Eastern US	249,000.00	1.500	01/06/2020	3.092	3.092	1.934	248,709.78	0.00	NR	NA	NR
CD	Texas Bank, National Association	Commer Banks-Central US	249,000.00	1.650	01/06/2020	1.752	1.753	1.962	246,791.25	0.00	NA	NA	NA
CD	Sanford Institution for Savings	Commer Banks-Eastern US	249,000.00	1.750	01/09/2020	1.731	1.834	1.968	248,872.04	0.00	NA	NA	NA
CD	Eagle Bank & Trust Company	Commer Banks-Southern US	249,000.00	1.850	01/15/2020	1.952	1.955	1.981	248,707.23	0.00	NA	NA	NA
CD	Peoples United Bank, National Association	Commer Banks-Eastern US	192,000.00	1.850	01/21/2020	1.676	1.675	1.993	194,265.73	0.00	P-2	A-2	NA
CD	Capital One Bank	Commer Banks-Southern US	195,000.00	1.800	01/22/2020	1.848	1.850	1.995	196,376.14	0.00	P-1	A-2	FI
CD	Cullman Savings Bank	Commer Banks-Southern US	247,000.00	1.700	01/23/2020	0.954	0.944	2.009	252,615.17	0.00	NA	NA	NA
CD	Northfield Bank	Commer Banks-Eastern US	247,000.00	1.650	01/27/2020	1.731	1.734	2.014	248,355.14	0.00	NA	NA	NA
CD	American Express Centurion Bank	Commer Banks-Western US	82,000.00	1.950	01/30/2020	2.074	2.078	2.011	82,471.30	0.00	P-1	A-2	FI
CD	United Bank	Commer Banks-Southern US	247,000.00	1.650	01/30/2020	0.942	0.932	2.030	252,324.10	0.00	P-1	NA	NA
CD	MutualOne Bank	Fiduciary Banks	249,000.00	1.600	02/04/2020	2.382	2.382	2.021	248,836.80	0.00	NA	NA	NA
CD	Delta National Bank and Trust Company	Commer Banks-Western US	225,000.00	1.500	02/06/2020	1.521	1.521	2.047	226,270.18	0.00	NA	NA	NA
CD	Machias Savings Bank	Commer Banks-Eastern US	184,000.00	1.650	02/06/2020	1.752	1.755	2.041	184,845.10	0.00	NA	NA	NA
CD	CharterBank	Commer Banks-Southern US	249,000.00	1.650	02/11/2020	1.752	1.754	2.057	248,710.70	0.00	NA	NA	NA
CD	Two River Community Bank	Commer Banks-Southern US	249,000.00	1.600	02/11/2020	0.856	0.847	2.068	253,106.65	0.00	NA	NA	NA
CD	BOFI Federal Bank	Commer Banks-Eastern US	158,000.00	1.600	02/11/2020	1.702	1.704	2.059	157,811.88	0.00	NA	NA	NA
CD	First National Bank of Syracuse	Commer Banks-Western US	83,000.00	3.600	02/12/2020	1.791	1.750	2.013	87,262.70	0.00	NA	NA	NA
CD	Pacific Crest Savings Bank	Commer Banks-Central US	249,000.00	1.250	02/18/2020	2.192	2.192	2.066	248,481.09	0.00	NR	NA	NR
CD	The Ohio Valley Bank Company	Commer Banks-Western US	249,000.00	1.550	02/18/2020	0.806	0.798	2.089	253,060.67	0.00	NA	NA	NA
CD	Farmers Bank and Trust Company	Commer Banks-Central US	189,000.00	1.600	02/18/2020	1.681	1.683	2.078	188,802.34	0.00	NA	NA	NA
CD	Signature Bank, National Association	Commer Banks-Central US	249,000.00	1.550	02/25/2020	0.785	0.777	2.108	253,133.10	0.00	NR	NA	NR
CD	Visionbank of Iowa	Commer Banks-Central US	249,000.00	1.650	03/05/2020	1.752	1.754	2.117	248,762.85	0.00	NA	NA	NA
CD	Farmers And Merchants Bank	Commer Banks-Central US	247,000.00	1.650	03/10/2020	1.751	1.755	2.131	247,721.63	0.00	NR	NA	NR
CD	World's Foremost Bank	Commer Banks-Central US	25,000.00	3.600	03/24/2020	2.090	2.049	2.122	25,840.63	0.00	NA	NA	NA
CD	Parsons Bank of California	Commer Banks-Western US	87,000.00	2.050	03/25/2020	1.930	1.927	2.160	200,601.75	0.00	NA	NA	NA
CD	PyraMax Bank, F.S.B.	Commer Banks-Central US	50,000.00	1.600	04/06/2020	1.682	1.684	2.187	86,850.25	0.00	NA	NA	NA
CD	GE Capital Financial Inc.	Commer Banks-Eastern US	98,000.00	1.000	04/13/2020	1.881	1.834	2.205	50,169.34	0.00	NA	NA	NA
CD	Rollstone Bank & Trust	Commer Banks-Eastern US	248,000.00	1.750	04/15/2020	1.798	1.800	2.218	98,221.71	0.00	NA	NA	NA
CD	Clayton Bank and Trust	Commer Banks-Southern US	248,000.00	1.550	04/22/2020	1.641	1.644	2.251	248,233.41	0.00	NR	NA	NR
CD	1st Source Bank	Commer Banks-Central US	245,000.00	1.900	04/29/2020	2.003	2.011	2.247	246,388.71	0.00	NR	NA	NR
CD	Pacific Continental Bank Insurance Agency	Commer Banks-Western US	249,000.00	1.250	05/29/2020	0.311	0.308	2.370	254,619.07	0.00	NA	NA	NA
CD	Bank of Commerce	Commer Banks-Southern US	249,000.00	1.300	06/10/2020	1.376	1.377	2.386	248,739.54	0.00	NA	NA	NA

Account: CAISO-LGIP Funds Agg (26982)
As of: 12/31/2017

Security Type	Description	Industry Subgroup	Face Value	Coupon	Effective Maturity	Yield	Book Yield	Duration	Market Value + Accrued	Net Unrealized Gain/Loss	Moody's Rating	S&P Rating	Fitch Rating
CD	Community Point Bank	Commer Banks-Central US	249,000.00	1.300	06/10/2020	1.376	1.377	2.393	248,739.54	0.00	NA	NA	NA
CD	The North Salem State Bank	Commer Banks-Central US	249,000.00	1.300	06/15/2020	1.402	1.403	2.399	248,539.94	0.00	NA	NA	NA
CD	Iowa State Bank	Commer Banks-Central US	249,000.00	1.600	06/17/2020	1.691	1.692	2.392	248,619.68	0.00	NA	NA	NA
CD	Bank of The Flint Hills	Commer Banks-Central US	249,000.00	1.300	06/22/2020	1.402	1.403	2.418	248,473.09	0.00	NA	NA	NA
CD	TIAA, FSB	Commer Banks-Southern US	247,000.00	1.950	06/30/2020	2.100	1.189	2.434	251,568.61	0.00	NR	NR	NR
CD	Treyner State Bank	Commer Banks-Central US	249,000.00	1.500	06/30/2020	2.693	2.693	2.399	248,399.67	0.00	NA	NA	NA
CD	Oklahoma State Bancshares, Inc.	Commer Banks-Central US	249,000.00	1.450	07/07/2020	1.534	1.535	2.450	248,730.47	0.00	NA	NA	NA
CD	FNB Bank, Incorporated	Commer Banks-Southern US	249,000.00	1.900	07/30/2020	1.858	1.858	2.495	249,291.28	0.00	NA	NA	NA
CD	M.Y. Safra Bank, FSB	Commer Banks-Eastern US	247,000.00	1.900	07/30/2020	1.171	1.161	2.495	253,552.41	0.00	NA	NA	NA
CD	Institution For Savings In Newburyport And Its Vic	Commer Banks-Eastern US	249,000.00	2.050	07/31/2020	1.944	1.942	2.492	249,677.33	0.00	NA	NA	NA
CD	MB Financial Bank, National Association	Commer Banks-Central US	100,000.00	3.000	08/18/2020	1.823	1.300	2.508	103,134.10	0.00	NR	NR	NR
CD	East Boston Savings Bank	Commer Banks-Eastern US	95,000.00	1.900	08/24/2020	1.948	1.947	2.559	95,167.66	0.00	NA	NA	NA
CD	Investors Community Bank	Commer Banks-Central US	97,000.00	1.950	07/26/2020	1.897	1.896	2.562	97,188.20	0.00	NR	NR	NR
CD	Clinton Bank	Commer Banks-Southern US	249,000.00	1.700	09/30/2020	1.797	1.799	2.662	248,375.81	0.00	NA	NA	NA
CD	Frontenac Bank	Commer Banks-Central US	249,000.00	1.850	10/02/2020	1.901	1.902	2.657	249,036.19	0.00	NA	NA	NA
CD	Merrick Bank Corporation	Commer Banks-Western US	249,000.00	1.750	10/05/2020	1.853	1.855	2.680	248,584.96	0.00	NR	NR	NR
CD	1st Financial Bank USA	Commer Banks-Central US	94,000.00	1.750	10/13/2020	1.997	1.990	2.691	93,715.99	0.00	NR	NR	NR
CD	EnerBank USA	Mortgage Banks	249,000.00	1.750	10/16/2020	1.003	0.994	2.712	254,312.55	0.00	NR	NR	NR
CD	American State Bank	Commer Banks-Central US	249,000.00	1.750	10/23/2020	1.852	1.855	2.722	247,134.29	0.00	NA	NA	NA
CD	Farmers State Bank of Underwood	Commer Banks-Central US	249,000.00	1.600	10/27/2020	0.854	0.947	2.739	254,255.26	0.00	NA	NA	NA
CD	Community State Bank	Commer Banks-Central US	249,000.00	1.750	10/27/2020	1.853	1.855	2.729	248,356.65	0.00	NR	NR	NR
CD	Iroquois Federal Savings and Loan Association	Commer Banks-Central US	249,000.00	1.700	10/29/2020	1.792	1.784	2.738	246,472.19	0.00	NA	NA	NA
CD	First Merchants Bank, National Association	Commer Banks-Central US	249,000.00	1.800	10/30/2020	1.903	1.905	2.735	248,320.63	0.00	NR	NR	NR
CD	Unity Bank	Commer Banks-Eastern US	249,000.00	1.650	10/30/2020	1.752	1.754	2.743	248,313.58	0.00	NR	NR	NR
CD	Enterprise Bank, National Association	Commer Banks-Central US	249,000.00	1.700	11/16/2020	0.953	0.945	2.795	254,463.21	0.00	NR	NR	NR
CD	Security National Bank of South Dakota	Commer Banks-Central US	248,000.00	1.650	11/16/2020	1.752	1.755	2.785	247,803.06	0.00	NR	NR	NR
CD	Pilgrim Bank	Commer Banks-Western US	247,000.00	1.800	11/20/2020	1.753	1.754	2.797	248,293.01	0.00	NA	NA	NA
CD	American State Bank	Commer Banks-Central US	249,000.00	1.650	11/20/2020	1.832	1.934	2.910	248,443.83	0.00	NA	NA	NA
CD	Farmers & Merchants Bank	Commer Banks-Western US	249,000.00	1.750	12/09/2020	1.060	1.052	2.850	254,246.65	0.00	NA	NA	NA
CD	LCA Bank Corporation	Commer Banks-Eastern US	249,000.00	1.750	12/10/2020	1.050	1.042	2.362	252,622.91	0.00	NA	NA	NA
CD	Mifflinburg Bank and Trust Company	Commer Banks-Central US	249,000.00	1.750	12/15/2020	1.853	1.855	2.854	248,467.87	0.00	NA	NA	NA
CD	Centur Bank	Commer Banks-Central US	145,000.00	1.850	12/16/2020	1.954	1.956	2.863	144,695.95	0.00	NA	NA	NA
CD	Lea County State Bank	Commer Banks-Western US	249,000.00	1.750	12/16/2020	1.842	1.844	2.937	248,521.65	0.00	NA	NA	NA
CD	Medallion Bank	Commer Banks-Western US	249,000.00	2.000	12/23/2020	2.103	2.105	2.862	248,382.06	0.00	NA	NA	NA
CD	First International Bank & Trust	Commer Banks-Central US	249,000.00	1.850	12/29/2020	1.101	1.093	2.900	254,531.65	0.00	NA	NA	NA
CD	BankNewport	Mortgage Banks	230,000.00	1.800	01/21/2021	1.504	1.501	2.954	232,156.94	0.00	NA	NA	NA
CD	Citizens Bank and Trust Company	Commer Banks-Central US	50,000.00	1.050	01/27/2021	2.232	2.232	2.981	48,791.78	0.00	NA	NA	NA
CD	Lapine Bank & Trust Co.	Commer Banks-Southern US	249,000.00	1.800	01/29/2021	1.526	1.523	2.975	251,090.13	0.00	NA	NA	NA
CD	Traditions Bank	Commer Banks-Central US	70,000.00	1.950	02/11/2021	1.650	1.648	3.002	70,499.56	0.00	NA	NA	NA
CD	JPMorgan Chase Bank, N.A.	Commer Banks-Southern US	69,000.00	1.000	02/26/2021	1.588	2.565	2.105	69,059.97	0.00	P-1	A-1	NA
CD	Providence Bank	Commer Banks-Central US	120,000.00	1.850	02/26/2021	1.848	1.848	3.039	120,043.76	0.00	NA	NA	NA
CD	First PREMIER Bank	Commer Banks-Southern US	245,000.00	2.500	03/08/2021	1.856	1.850	3.096	248,403.09	0.00	NA	NA	NA
CD	Regional Missouri Bank	Commer Banks-Central US	62,000.00	1.450	03/08/2021	1.558	1.559	3.096	61,550.04	0.00	P-1	A-2	NA
CD	HSBC Bank USA, National Association	Commer Banks-Western US	245,000.00	1.500	03/31/2021	1.550	1.546	3.146	244,623.09	0.00	NA	NA	NA
CD	Washington Federal, Inc.	Commer Banks-Central US	126,000.00	1.350	04/22/2021	1.557	1.559	3.209	125,208.22	0.00	NA	NA	NA
CD	Grant County Bank	Commer Banks-Central US	249,000.00	1.400	04/26/2021	0.675	0.671	3.233	254,975.79	0.00	NA	NA	NA
CD	Bank of Luxembourg	Commer Banks-Central US	247,000.00	1.500	04/27/2021	1.552	1.553	3.219	247,255.08	0.00	P-1	A-2	NA
CD	Regions Bank	Commer Banks-Central US	249,000.00	1.400	04/28/2021	1.514	1.515	3.227	248,111.12	0.00	NA	NA	NA
CD	CrossFirst Bank Leawood	Commer Banks-Central US	249,000.00	1.500	05/06/2021	1.603	1.604	3.243	247,742.04	0.00	NA	NA	NA
CD	CIBC Bank USA	Commer Banks-Central US	249,000.00	1.400	05/18/2021	1.503	1.504	3.275	246,293.03	0.00	NA	NA	NA
CD	Citizens Bank	Commer Banks-Central US	249,000.00	1.150	05/18/2021	1.616	1.781	1.352	248,269.15	0.00	NA	NA	NA
CD	Frontier Bank	Commer Banks-Central US	249,000.00	1.000	05/18/2021	1.778	1.778	3.268	248,254.53	0.00	NA	NA	NA
CD	Sawyer Savings Bank	Commer Banks-Southern US	249,000.00	1.000	05/20/2021	1.428	1.977	1.361	246,239.72	0.00	NA	NA	NA
CD	The Jonesboro State Bank	Commer Banks-Central US	249,000.00	1.500	05/24/2021	1.582	1.583	3.284	248,416.65	0.00	NA	NA	NA
CD	National Bank of Commerce	Diversified Finan Serv	248,000.00	1.450	05/25/2021	1.532	1.533	3.298	247,690.88	0.00	NA	NA	NA
CD	Braitleboro Savings And Loan Association	Mortgage Banks	249,000.00	1.500	05/27/2021	1.542	1.544	3.296	248,287.32	0.00	NA	NA	NA
CD	Community Bank	Mortgage Banks	249,000.00	1.500	05/23/2021	0.752	0.747	3.311	255,271.68	0.00	NA	NA	NA
CD	Bank of New England	Commer Banks-Western US	200,000.00	1.650	06/07/2021	1.574	1.573	3.310	200,735.10	0.00	NA	NA	NA
CD	US Bank USA	Commer Banks-Southern US	249,000.00	1.500	06/14/2021	0.774	0.769	3.352	255,342.16	0.00	A-1	NA	NA
CD	Intercredit Bank, National Association	Commer Banks-Southern US	249,000.00	1.450	06/17/2021	0.704	0.700	3.365	255,500.12	0.00	NA	NA	NA
CD	Carolina Alliance Bank	Commer Banks-Central US	249,000.00	1.400	08/17/2021	1.503	1.504	3.513	248,227.83	0.00	NA	NA	NA
CD	The First National Bank of McGregor	Commer Banks-Central US	249,000.00	1.400	08/17/2021	1.503	1.504	3.513	248,227.83	0.00	NA	NA	NA

Account: CAISO-LGIP Funds Agg (26982)
As of: 12/31/2017

Security Type	Description	Industry Subgroup	Face Value	Coupon	Effective Maturity	Book Yield	Duration	Market Value + Accrued	Net Unrealized Gain/Loss	Moody's Rating	S&P Rating	Fitch Rating
CD	Citizens Deposit Bank of Arlington, Inc.	Commer Banks-Southern US	248,000.00	1.400	08/24/2021	1.494	3.525	246,423.13	0.00	NA	NA	NA
CD	First Oklahoma Bank	Commer Banks-Central US	249,000.00	1.500	08/31/2021	1.603	3.540	248,097.96	0.00	NA	NA	NA
CD	Beneficial Bank	Commer Banks-Eastern US	76,000.00	1.500	09/13/2021	1.581	3.571	76,125.51	0.00	NA	NA	NA
CD	Lakeside Bank (Inc)	Commer Banks-Central US	249,000.00	1.550	09/16/2021	1.632	3.575	248,430.64	0.00	NA	NA	NA
CD	Western State Bank	Commer Banks-Central US	249,000.00	1.500	09/21/2021	1.603	3.593	245,185.97	0.00	NA	NA	NA
CD	Live Oak Banking Company	Commer Banks-Southern US	245,000.00	2.200	10/07/2021	2.095	3.576	246,297.14	0.00	NA	NA	NA
CD	The City National Bank of Metropolis	Commer Banks-Central US	235,000.00	2.000	10/07/2021	1.381	3.694	240,661.64	0.00	NA	NA	NA
CD	SNB Bank, National Association	Commer Banks-Central US	247,000.00	1.350	10/14/2021	1.663	3.660	244,328.65	0.00	NA	NA	NA
CD	CIT Bank, National Association	Commer Banks-Western US	87,000.00	2.700	10/25/2021	2.255	3.597	88,856.17	0.00	NA	NA	NA
CD	First Choice Bank	Commer Banks-Western US	189,000.00	1.150	10/28/2021	1.825	2.749	186,971.70	0.00	NA	NA	NA
CD	First State Bank of De Queen	Commer Banks-Western US	249,000.00	1.500	12/13/2021	2.023	3.779	248,211.24	0.00	NA	NA	NA
CD	First Eagle Bank	Commer Banks-Central US	54,000.00	1.800	12/14/2021	1.957	3.993	53,726.93	0.00	NA	NA	NA
CD	North Valley Bank	Commer Banks-Central US	247,000.00	1.900	12/21/2021	1.993	3.805	246,356.98	0.00	NA	NA	NA
CD	Setters bank	Commer Banks-Central US	249,000.00	1.950	12/23/2021	1.216	3.809	256,216.04	0.00	NA	NA	NA
CD	MB Financial Bank, National Association	Commer Banks-Central US	123,000.00	2.100	12/29/2021	2.204	3.792	122,530.17	0.00	NA	NA	NA
CD	Lincoln 1st Bank	Commer Banks-Eastern US	249,000.00	2.150	12/30/2021	2.234	3.791	248,233.52	0.00	NA	NA	NA
CD	American Eagle Bank of Chicago	Finance-Consumer Loans	240,000.00	2.000	01/31/2022	2.091	3.901	239,172.27	0.00	NA	NA	NA
CD	Exchange Bank	Commer Banks-Central US	249,000.00	1.350	03/15/2022	1.560	4.053	247,028.62	0.00	NA	NA	NA
CD	HSBC Bank USA, National Association	Commer Banks-Southern US	50,000.00	2.450	03/21/2022	2.479	3.960	50,282.05	0.00	NA	NA	NA
CD	ZB, National Association	Commer Banks-Western US	249,000.00	2.000	04/01/2022	1.526	4.045	253,004.69	0.00	P-1	A-2	NA
CD	Industrial and Commercial Bank of China (USA), Nat	Commer Banks-Eastern US	249,000.00	2.150	04/12/2022	1.431	4.062	256,719.11	0.00	P-3	A-2	NA
CD	UBS Bank USA	Commer Banks-Central US	249,000.00	2.050	05/19/2022	2.055	4.156	248,082.71	0.00	NA	NA	NA
CD	Kennett National Bank	Commer Banks-Western US	249,000.00	2.100	05/23/2022	2.184	4.151	248,082.71	0.00	NA	NA	NA
CD	Balboa Thrift and Loan Association	Commer Banks-Central US	249,000.00	2.400	04/19/2022	2.398	4.020	248,099.05	0.00	NA	NA	NA
CD	First Western Bank & Trust	Commer Banks-Central US	249,000.00	1.950	04/19/2022	2.055	4.031	248,099.05	0.00	NA	NA	NA
CD	American Eagle Bank of Chicago	Commer Banks-Central US	249,000.00	1.950	04/28/2022	1.437	4.121	254,400.48	0.00	NA	NA	NA
CD	Commerce State Bank	Finance-Consumer Loans	100,000.00	2.000	05/23/2022	2.055	4.156	99,790.63	0.00	NA	NA	NA
CD	Mechanics Co-Operative Bank	Commer Banks-Central US	249,000.00	2.000	05/23/2022	2.105	4.161	248,044.08	0.00	NA	NA	NA
CD	Ponce Bank	Commer Banks-Eastern US	249,000.00	2.050	05/26/2022	2.155	4.164	247,988.91	0.00	NA	NA	NA
CD	Saints Avenue Bank	Commer Banks-Central US	249,000.00	2.100	05/26/2022	1.543	4.176	247,988.91	0.00	NA	NA	NA
CD	Mercantile Bank of Michigan	Commer Banks-Central US	249,000.00	1.950	05/31/2022	2.034	4.189	248,134.58	0.00	NA	NA	NA
CD	MID-MISSOURI BANK	Commer Banks-Central US	247,000.00	2.100	06/07/2022	1.541	4.221	253,244.91	0.00	NA	NA	NA
CD	1st Financial Bank USA	Commer Banks-Central US	249,000.00	2.050	06/10/2022	2.134	4.199	248,394.55	0.00	NA	NA	NA
CD	DNB First, National Association	Commer Banks-Central US	155,000.00	2.350	06/13/2022	2.361	4.174	155,128.12	0.00	NA	NA	NA
CD	BOFI Federal Bank	Commer Banks-Eastern US	249,000.00	2.000	06/23/2022	1.402	4.257	255,577.84	0.00	NA	NA	NA
CD	Marathon Savings Bank	Commer Banks-Western US	121,000.00	2.350	06/28/2022	2.351	4.215	121,025.75	0.00	NA	NA	NA
CD	Trawens City State Bank	Commer Banks-Central US	249,000.00	2.050	06/28/2022	2.155	4.246	247,933.44	0.00	NA	NA	NA
CD	Bankvista	Commer Banks-Central US	247,000.00	2.000	06/28/2022	2.074	4.272	246,278.17	0.00	NA	NA	NA
CD	Mizrahi-Tetahot Bank Ltd.	Commer Banks-Central US	199,000.00	2.000	06/30/2022	1.444	4.442	203,834.35	0.00	NA	NA	NA
CD	Enterprise Bank	Commer Banks-Western US	247,000.00	2.450	06/30/2022	2.460	4.196	249,172.09	0.00	NA	NA	NA
CD	KS StateBank	Commer Banks-Eastern US	147,000.00	2.000	07/29/2022	2.212	4.327	145,654.75	0.00	NA	NA	NA
CD	First Kennedy Bank, Inc.	Commer Banks-Central US	249,000.00	2.100	07/29/2022	2.205	4.318	247,874.44	0.00	NA	NA	NA
CD	Fristbank Puerto Rico	Commer Banks-Southern US	249,000.00	2.100	08/09/2022	2.195	4.340	249,297.98	0.00	NA	NA	NA
CD	Union Bank of Blair	Mortgage Banks	249,000.00	2.200	08/23/2022	1.641	4.389	255,332.47	0.00	NP	NA	NA
CD	Northwest Bank	Commer Banks-Central US	167,000.00	2.000	09/13/2022	2.166	4.437	165,931.99	0.00	NA	NA	NA
CD	CF Bank National Association	Mortgage Banks	249,000.00	1.950	09/15/2022	1.393	4.469	255,544.27	0.00	NA	NA	NA
CD	Alliance Bank	Commer Banks-Central US	249,000.00	2.050	09/28/2022	2.193	4.487	255,428.55	0.00	NA	NA	NA
CD	South Omaha Savings Bank	Commer Banks-Central US	249,000.00	2.050	09/28/2022	2.155	4.476	247,861.05	0.00	NA	NA	NA
CD	Traditions Bank	Commer Banks-Central US	179,000.00	2.050	09/29/2022	1.492	4.495	255,397.61	0.00	NA	NA	NA
CD	Traditions Bank	Commer Banks-Southern US	179,000.00	2.000	09/29/2022	2.105	4.482	178,180.50	0.00	NA	NA	NA

70,577,361.78

13,959.67 Aa3

AA+



Account: CAISO-Market Funds (28253)
 As of: 12/31/2017

Security Type	Description	Industry Subgroup	Face Value	Coupon	Effective Maturity	Yield	Book Yield	Duration	Market Value + Accrued	Net Unrealized Gain/Loss	Moody's Rating	S&P Rating	Fitch Rating
MMFUND	BLKRX LQ:T-FUND;INSTL	Cash	45,631,950.10	1.190	12/31/2017	1.190	1.190	0.000	45,631,950.10	0.00	Aaa	AAAm	AAA
CASH	Cash	Cash	3,177,760.76	0.000	12/31/2017	0.000	0.000	0.000	3,177,760.76	0.00	Aaa	AAA	AAA
MMFUND	FEDERATED GOVT OBL;PRMR	Cash	44,537,194.00	1.210	12/31/2017	1.180	1.180	0.000	44,537,194.00	0.00	Aaa	AAAm	AAA
MMFUND	GOLDMAN:FS GOVT;INST	Cash	41,801,101.38	1.210	12/31/2017	1.230	1.230	0.000	41,801,101.38	0.00	Aaa	AAAm	NA
MMFUND	MORG STAN I LQ;TRS;I	Cash	45,324,117.28	1.200	12/31/2017	1.210	1.210	0.000	45,324,117.28	0.00	Aaa	AAAm	NA
CASH	Receivable	Cash	174,308.93	0.000	12/31/2017	0.000	0.000	0.000	174,308.93	0.00	Aaa	AAA	AAA
MMFUND	WELLSFARGO:GOVT MM;SEL	Cash	78,269,996.57	1.190	12/31/2017	1.200	1.200	0.000	78,269,996.57	0.00	Aaa	AAAm	NA
		Cash	258,916,429.02		12/31/2017	1.186	1.186	0.000	258,916,429.02	0.00	Aaa	AAA	AAA