



Report: CMC Investment Positions Report  
Account: CAISO-Unrestricted Less Retiree (53091)  
As of: 12/31/2020

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	MMFUND	UBOC	Cash	301,777.83	12/31/2020	---	301,777.83	0.00	NA	NA	NA
CAISO-1240011-Corp Investments	CORP	HARLEY-DAVIDSON FINANCIAL SERVICES INC	Motorcycle/Motor Scooter	1,155,000.00	01/15/2021	0.039	1,170,563.24	384.62	Baa3	BBB	A-
CAISO-1240011-Corp Investments	AGCY BOND	FEDERAL FARM CREDIT BANKS FUNDING CORP	Sovereign Agency	2,000,000.00	01/29/2021	0.078	2,021,994.00	3,583.79	Aaa	AA+	AAA
CAISO-1240011-Corp Investments	US GOV	UNITED STATES TREASURY	Sovereign	2,000,000.00	01/31/2021	0.084	2,013,383.15	2,243.27	Aaa	AA+	AAA
CAISO-1240011-Corp Investments	US GOV	UNITED STATES TREASURY	Sovereign	2,000,000.00	01/31/2021	0.084	2,020,597.83	3,273.34	Aaa	AA+	AAA
CAISO-1240011-Corp Investments	CORP	TRUIST FINANCIAL CORP	Commer Banks-Southern US	900,000.00	02/01/2021	0.003	908,009.40	132.33	A3	A-	A
CAISO-1240011-Corp Investments	CORP	MORGAN STANLEY	Finance-Invest Bnkr/Bkr	1,500,000.00	04/21/2021	0.305	1,516,398.17	9,321.22	A2	BBB+	A
CAISO-1240011-Corp Investments	US GOV	UNITED STATES TREASURY	Sovereign	1,000,000.00	05/15/2021	0.372	1,038,674.03	8,790.69	Aaa	AA+	AAA
CAISO-1240011-Corp Investments	US GOV	UNITED STATES TREASURY	Sovereign	2,000,000.00	05/15/2021	0.373	2,024,941.30	18,891.05	Aaa	AA+	AAA
CAISO-1240011-Corp Investments	US GOV	UNITED STATES TREASURY	Sovereign	2,000,000.00	06/30/2021	0.500	1,005,187.33	5,229.85	Aaa	AA+	AAA
CAISO-1240011-Corp Investments	AGCY BOND	FEDERAL HOME LOAN BANKS	Sovereign Agency	1,000,000.00	07/14/2021	0.533	1,010,637.75	6,246.78	Aaa	AA+	AAA
CAISO-1240011-Corp Investments	US GOV	UNITED STATES TREASURY	Sovereign	1,000,000.00	07/31/2021	0.581	1,010,489.13	6,352.14	Aaa	AA+	AAA
CAISO-1240011-Corp Investments	CORP	FEDERAL HOME LOAN MORTGAGE CORP	Sovereign Agency	1,000,000.00	08/12/2021	0.611	1,010,535.75	7,517.12	Aaa	AA+	AAA
CAISO-1240011-Corp Investments	CORP	PROTECTIVE LIFE GLOBAL FUNDING	Diversified Financ Serv	2,000,000.00	09/14/2021	0.697	2,035,764.94	24,160.97	A1	AA-	NA
CAISO-1240011-Corp Investments	CORP	SIEMENS FINANCING/MSMAATSCHAPPIJ NV	Diversified Manufact Op	1,000,000.00	09/15/2021	0.703	1,015,078.56	11,070.23	A1	A+	A
CAISO-1240011-Corp Investments	US GOV	UNITED STATES TREASURY	Sovereign	2,000,000.00	09/15/2021	0.697	2,052,971.34	37,810.07	Aaa	AA+	AAA
CAISO-1240011-Corp Investments	AGCY BOND	FEDERAL FARM CREDIT BANKS FUNDING CORP	Sovereign Agency	1,000,000.00	09/29/2021	0.741	1,011,937.11	8,666.00	Aaa	AA+	AAA
CAISO-1240011-Corp Investments	CORP	HONEYWELL INTERNATIONAL INC	Sovereign Agency	1,000,000.00	10/01/2021	0.747	1,015,030.33	15,972.32	A2	A	A
CAISO-1240011-Corp Investments	US GOV	UNITED STATES TREASURY	Sovereign	1,000,000.00	10/31/2021	0.828	1,011,515.88	10,058.41	Aaa	AA+	AAA
CAISO-1240011-Corp Investments	AGCY BOND	FEDERAL NATIONAL MORTGAGE ASSOCIATION	Sovereign Agency	2,000,000.00	01/05/2022	0.996	2,027,391.56	34,880.36	Aaa	AA+	AAA
CAISO-1240011-Corp Investments	US GOV	UNITED STATES TREASURY	Sovereign	1,000,000.00	01/31/2022	1.070	1,026,755.72	21,269.18	Aaa	AA+	AAA
CAISO-1240011-Corp Investments	CORP	JOHN DEERE CAPITAL CORP	Machinery-Farm	1,000,000.00	03/15/2022	1.184	1,037,823.22	23,720.33	A2	A	A
CAISO-1240011-Corp Investments	CORP	SIMON PROPERTY GROUP LP	REITs-Shopping Centers	2,000,000.00	03/15/2022	1.187	2,052,481.33	44,427.08	A3	A	A-
CAISO-1240011-Corp Investments	CORP	APPLE INC	Telecommunication Equip	1,000,000.00	04/11/2022	1.260	1,028,972.44	23,749.20	Aa1	AA+	NA
CAISO-1240011-Corp Investments	CORP	MANUFACTURERS AND TRADERS TRUST CO	Commer Banks-Eastern US	1,700,000.00	04/18/2022	1.277	1,751,800.89	48,052.13	A3	A	A
CAISO-1240011-Corp Investments	US GOV	UNITED STATES TREASURY	Sovereign	1,250,000.00	06/30/2022	1.484	1,287,378.06	52,716.22	Aaa	AA+	AAA
CAISO-1240011-Corp Investments	CORP	UNITEDHEALTH GROUP INC	Medical-HMO	1,500,000.00	07/15/2022	1.490	1,594,395.33	53,857.85	A3	AA+	A
CAISO-1240011-Corp Investments	US GOV	UNITED STATES TREASURY	Sovereign	1,000,000.00	08/15/2022	1.528	1,142,072.01	44,286.88	Aaa	AA+	AAA
CAISO-1240011-Corp Investments	US GOV	UNITED STATES TREASURY	Sovereign	1,000,000.00	11/30/2022	1.885	1,037,383.24	37,849.80	Aaa	AA+	AAA
CAISO-1240011-Corp Investments	US GOV	UNITED STATES TREASURY	Sovereign	2,000,000.00	01/31/2023	2.027	2,112,690.22	109,650.42	Aaa	AA+	AAA
CAISO-1240011-Corp Investments	US GOV	UNITED STATES TREASURY	Sovereign	1,250,000.00	07/31/2023	2.487	1,347,978.94	90,166.91	Aaa	AA+	AAA
CAISO-1240011-Corp Investments	US GOV	UNITED STATES TREASURY	Sovereign	1,250,000.00	09/30/2023	2.646	1,351,955.27	98,282.79	Aaa	AA+	AAA
CAISO-1240011-Corp Investments	---	---	---	42,806,777.83	12/04/2021	0.911	44,024,562.31	862,613.32	A1	AA-	AA-
CAISO-1240015-Federated	Open-End Fund	FEDERATED HRMS TR BD IS	Aggregate Bond	2,574,068.07	---	---	29,781,967.61	2,566,429.17	NA	NA	NA
CAISO-1240015-Federated	Open-End Fund	FEDERATED HRMS TR BD IS	Aggregate Bond	2,574,068.07	---	---	29,781,967.61	2,566,429.17	NA	NA	NA
CAISO-1240015-Frid ADV LT Bond	Open-End Fund	FIDELITY ADV LTD TB I	---	4,230,537.99	---	---	50,681,845.06	678,670.75	NA	NA	NA
CAISO-1240015-Frid ADV LT Bond	Open-End Fund	FIDELITY ADV LTD TB I	---	4,230,537.99	---	---	50,681,845.06	678,670.75	NA	NA	NA
CAISO-1240015-Morgan Stanley	Open-End Fund	MORG STAN EUL-SH INC IR	---	758,431.57	---	---	7,569,147.07	(32,757.92)	NA	NA	NA

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INVESTMENT POSITIONS

CAISO-1240015-Morgan Stanley	Receivable	2,042.85	12/31/2020	0.000	2,042.85	0.00	Aaa	AAA	AAA
CAISO-1240015-Morgan Stanley		760,474.42	12/31/2020	0.000	7,571,189.92	(32,757.92)	Aaa	AAA	AAA
<b>CAISO-1240015-Operating Account</b>									
CAISO-1240015-Operating Account	Receivable	1,709.12	12/31/2020	0.000	1,709.12	0.00	Aaa	AAA	AAA
CAISO-1240015-Operating Account	Cash	(1,592.93)	12/31/2020	0.000	(1,592.93)	0.00	Aaa	AAA	AAA
CAISO-1240015-Operating Account	Cash	0.01	12/31/2020	---	0.01	0.00	NA	AAAm	AAA
CAISO-1240015-Operating Account	WAL INST LIQUID RSV I	7,468,332.74	12/31/2020	0.000	7,472,066.91	(651.04)	Aaa	AAA	AAA
CAISO-1240015-Operating Account	JPMORGAN:PRIME MM CAP	7,278,024.02	12/31/2020	0.000	7,278,751.82	(227.67)	Aaa	AAA	AAA
CAISO-1240015-Operating Account	MORG STAN I LQ:PR I	4,050,577.29	12/31/2020	0.000	4,052,197.52	(405.03)	WR	AAA	AAA
CAISO-1240015-Operating Account	FEDERATED HRMS I PO IS	3,901,437.24	12/31/2020	0.000	3,901,437.24	0.00	Aaa	AAAm	AAA
CAISO-1240015-Operating Account	BLKRRK LQ:T-FUND INSTL								
<b>CAISO-1240015-Operating Account</b>		<b>22,698,487.50</b>	<b>12/31/2020</b>	<b>0.000</b>	<b>22,704,569.70</b>	<b>(1,283.74)</b>	<b>Aaa</b>	<b>AAA</b>	<b>AAA</b>
<b>CAISO-1240015-PIMCO Short</b>									
CAISO-1240015-PIMCO Short	PIMCO:SHT ASST INV M	776,083.35	---	---	7,768,600.11	(19,580.38)	NA	NA	NA
<b>CAISO-1240015-PIMCO Short</b>		<b>776,083.35</b>	<b>---</b>	<b>---</b>	<b>7,768,600.11</b>	<b>(19,580.38)</b>	<b>NA</b>	<b>NA</b>	<b>NA</b>
<b>CAISO-1240015-PIMCO- LOW DUR</b>									
CAISO-1240015-PIMCO- LOW DUR	PIMCO:LOW DUR INC INST	6,068,103.84	---	---	52,671,142.45	941,314.86	NA	NA	NA
<b>CAISO-1240015-PIMCO- LOW DUR</b>		<b>6,068,103.84</b>	<b>---</b>	<b>---</b>	<b>52,671,142.45</b>	<b>941,314.86</b>	<b>NA</b>	<b>NA</b>	<b>NA</b>
<b>CAISO-1240015-WELLS FARGO CP</b>									
CAISO-1240015-WELLS FARGO CP	WELLSFARGO:CORE+ BD I	2,489,578.96	---	---	33,883,169.59	(309,467.48)	NA	NA	NA
CAISO-1240015-WELLS FARGO CP	Receivable	0.04	12/31/2020	0.000	0.04	0.00	Aaa	AAA	AAA
CAISO-1240015-WELLS FARGO CP	WFB INSTITUTIONAL BANK DEPOSIT	5,529.21	12/31/2020	0.000	5,529.21	0.00	NA	NA	NA
<b>CAISO-1240015-WELLS FARGO CP</b>		<b>2,495,108.21</b>	<b>12/31/2020</b>	<b>0.000</b>	<b>33,888,698.84</b>	<b>(309,467.48)</b>	<b>Aaa</b>	<b>AAA</b>	<b>AAA</b>
<b>CAISO-1240019-SAXON SEC</b>									
CAISO-1240019-SAXON SEC	Cash	470.71	12/31/2020	0.000	470.71	0.00	Aaa	AAA	AAA
CAISO-1240019-SAXON SEC	UBOC	37,746.50	12/31/2020	---	37,746.50	0.00	NA	NA	NA
CAISO-1240019-SAXON SEC	Needham Bank	246,000.00	02/22/2021	0.145	248,259.81	0.00	NA	NA	NA
CAISO-1240019-SAXON SEC	Peoples Bank of Middle Tennessee	20,000.00	02/25/2021	0.153	20,011.55	0.00	NA	NA	NA
CAISO-1240019-SAXON SEC	Seattle Bank	4,000.00	03/02/2021	0.167	4,004.29	0.00	NA	NA	NA
CAISO-1240019-SAXON SEC	Thomasville National Bank	187,000.00	03/15/2021	0.198	187,168.89	0.00	NA	NA	NA
CAISO-1240019-SAXON SEC	United Community Banks, Inc.	248,000.00	03/24/2021	0.226	247,774.12	0.00	NA	NA	NA
CAISO-1240019-SAXON SEC	insBank Inc.	249,000.00	03/30/2021	0.243	248,984.50	0.00	NA	NA	NA
CAISO-1240019-SAXON SEC	Blueharbor bank	245,000.00	04/27/2021	0.319	245,123.94	0.00	NA	NA	NA
CAISO-1240019-SAXON SEC	Cornerstone Community Bancorp	249,000.00	05/17/2021	0.373	249,715.46	0.00	NA	NA	NA
CAISO-1240019-SAXON SEC	BMO Harris Bank National Association	247,000.00	05/21/2021	0.383	248,002.60	0.00	A1	A+	AA
CAISO-1240019-SAXON SEC	Bank Hapoalim BM, New York Branch.	97,000.00	05/21/2021	0.383	97,560.81	0.00	A2	A	A+
CAISO-1240019-SAXON SEC	American Express Bank, FSB	165,000.00	05/24/2021	0.391	165,553.45	0.00	A3	A-	A+
CAISO-1240019-SAXON SEC	Century Next Bank	249,000.00	06/28/2021	0.487	249,375.36	0.00	NA	NA	NA
CAISO-1240019-SAXON SEC	Marine Bank	150,000.00	06/29/2021	0.490	149,842.70	0.00	NA	NA	NA
CAISO-1240019-SAXON SEC	Discover Bank	100,000.00	07/06/2021	0.502	101,078.87	0.00	A2	BBB	A-
CAISO-1240019-SAXON SEC	Morgan Stanley Private Bank, National Association	236,000.00	09/07/2021	0.675	237,127.79	0.00	AA3	A+	AA-
CAISO-1240019-SAXON SEC	First Bank of Owasso	32,000.00	09/29/2021	0.739	32,028.40	0.00	NA	NA	NA
CAISO-1240019-SAXON SEC	Capital One, National Association	50,000.00	10/04/2021	0.747	50,299.17	0.00	A1	BBB+	A
CAISO-1240019-SAXON SEC	American National Bank of Minnesota	235,000.00	10/15/2021	0.782	235,058.62	0.00	NA	NA	NA
CAISO-1240019-SAXON SEC	Capital One Bank (USA), National Association	16,000.00	11/23/2021	0.884	16,056.75	0.00	A1	BBB+	A
CAISO-1240019-SAXON SEC	State Bank of India, New York branch	242,000.00	12/13/2021	0.938	241,991.36	0.00	Baa3	BBB-	NA

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CAISO-1240019-SAXON SEC	CD	River Bank	Commer Banks-Central US	156,000.00	01/28/2022	1.067	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	1.143	187,795.46	0.00	NA	BBB	NA
<b>CAISO-1240019-SAXON SEC</b>				<b>3,647,217.21</b>	<b>07/04/2021</b>	<b>0.507</b>	<b>3,657,044.77</b>	<b>0.00</b>	<b>A3</b>	<b>BBB+</b>	<b>A+</b>
<b>CAISO-1310025-Concentration Ac</b>											
CAISO-1310025-Concentration Ac	MMFUND	CAISO SWEEP MMF	Cash	404,171.81	12/31/2020	---	404,171.81	0.00	NA	NA	NA
<b>CAISO-1310025-Concentration Ac</b>				<b>404,171.81</b>	<b>12/31/2020</b>	<b>---</b>	<b>404,171.81</b>	<b>0.00</b>	<b>NA</b>	<b>NA</b>	<b>NA</b>
<b>Summary</b>											
							<b>253,153,792.58</b>	<b>4,685,938.58</b>	<b>Aa3</b>	<b>AA-</b>	<b>AA</b>



**Report:** CMC Investment Positions Report  
**Account:** CAISO-Retiree Medical Plan Agg (26983)  
**As of:** 12/31/2020

Account	Security Type	Description	Industry Subgroup	Current Units	Market Value + Accrued	Net Unrealized Gain/Loss
<b>CAISO-1280183 Retiree Medical</b>						
CAISO-1280183 Retiree Medical	Open-End Fund	AM BEACON:INTL EQ R5	Foreign Blend	32,362.41	593,850.19	(20,185.10)
CAISO-1280183 Retiree Medical	Open-End Fund	VANGUARD TOT I S ADM	Foreign Blend	20,753.46	673,657.18	72,963.75
CAISO-1280183 Retiree Medical	Open-End Fund	VICTORY:INTEGRITY SCV Y	Value Small Cap	4,208.58	150,372.46	(1,808.47)
CAISO-1280183 Retiree Medical	Open-End Fund	AMERICAN FUNDS EUPC R6	Foreign Growth	9,391.43	650,825.96	127,514.92
CAISO-1280183 Retiree Medical	Open-End Fund	PIMCO:ALL ASSET INST	Dynamic Allocation	49,975.30	619,693.67	26,751.02
CAISO-1280183 Retiree Medical	Open-End Fund	VANGUARD SH-TM B ADM	Aggregate Bond Short	50,849.93	552,738.76	30,476.45
CAISO-1280183 Retiree Medical	Open-End Fund	TOUCHSTONE:MC VALUE INST	Value Mid Cap	6,438.48	131,345.05	13,441.00
CAISO-1280183 Retiree Medical	Open-End Fund	METWEST:TOTAL RTN I	Aggregate Bond Intermediate	65,968.63	737,529.24	48,414.66
CAISO-1280183 Retiree Medical	Open-End Fund	BROWN CAP SM CO INV	Growth Small Cap	1,008.61	134,487.92	31,955.91
CAISO-1280183 Retiree Medical	Open-End Fund	VANGUARD WINDSOR II ADM	Value Large Cap	5,979.62	410,740.30	26,842.41
CAISO-1280183 Retiree Medical	Open-End Fund	VANGUARD INSTL INDX INST	Blend Large Cap	1,398.69	463,622.45	112,062.75
CAISO-1280183 Retiree Medical	Open-End Fund	PIMCO:TOT RTN INST	Aggregate Bond Intermediate	64,167.19	680,172.18	36,182.24
CAISO-1280183 Retiree Medical	Open-End Fund	T ROWE PRICE GS	Growth Large Cap	4,254.26	412,407.87	126,071.38
CAISO-1280183 Retiree Medical	Open-End Fund	CARILLON:SCT MID CAP R-6	Growth Mid Cap	6,085.25	143,551.02	30,160.25
CAISO-1280183 Retiree Medical	CASH	Receivable	Cash	11,999.55	11,999.55	0.00
CAISO-1280183 Retiree Medical	MMFUND	WFB INSTITUTIONAL BANK DEPOSIT	Cash	187.06	187.06	0.00
<b>CAISO-1280183 Retiree Medical</b>				<b>335,028.43</b>	<b>6,367,180.87</b>	<b>660,843.16</b>
<b>CAISO-1999999-WELFARE BENEFIT</b>						
CAISO-1999999-WELFARE BENEFIT	Open-End Fund	PIMCO:TOT RTN INST	Aggregate Bond Intermediate	0.74	7.81	0.19
CAISO-1999999-WELFARE BENEFIT	CASH	Receivable	Cash	0.02	0.02	0.00
CAISO-1999999-WELFARE BENEFIT	MMFUND	WFB COLLATERALIZED M/M ACCT	Cash	4,670.01	4,670.01	0.00
<b>CAISO-1999999-WELFARE BENEFIT</b>				<b>4,670.77</b>	<b>4,677.84</b>	<b>0.19</b>
<b>CAISO-1999999-WELFARE-Post65</b>						
CAISO-1999999-WELFARE-Post65	Open-End Fund	VANGUARD SH-TM B ADM	Aggregate Bond Short	123,568.97	1,343,194.70	49,973.44
CAISO-1999999-WELFARE-Post65	Open-End Fund	METWEST:TOTAL RTN I	Aggregate Bond Intermediate	168,194.38	1,880,413.19	50,680.66
CAISO-1999999-WELFARE-Post65	Open-End Fund	PIMCO:TOT RTN INST	Aggregate Bond Intermediate	162,125.83	1,718,533.81	31,208.17
CAISO-1999999-WELFARE-Post65	Open-End Fund	PIMCO:ALL ASSET INST	Dynamic Allocation	113,976.88	1,413,313.30	69,624.75
CAISO-1999999-WELFARE-Post65	Open-End Fund	CARILLON:SCT MID CAP R-6	Growth Mid Cap	13,192.33	311,207.06	65,424.47
CAISO-1999999-WELFARE-Post65	Open-End Fund	VANGUARD INSTL INDX INST	Blend Large Cap	3,613.48	1,197,761.51	569,266.73

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CAISO-1999999-WELFARE-Post65	Open-End Fund	TOUCHSTONE:MC VALUE INST	Value Mid Cap	14,522.77	296,264.45	36,201.55
CAISO-1999999-WELFARE-Post65	Open-End Fund	BROWN CAP SM CO INV	Growth Small Cap	2,928.74	390,518.59	145,482.06
CAISO-1999999-WELFARE-Post65	Open-End Fund	VANGUARD TOT I S ADM	Foreign Blend	46,778.44	1,518,428.26	266,586.23
CAISO-1999999-WELFARE-Post65	Open-End Fund	T ROWE PRICE GS	Growth Large Cap	12,002.26	1,163,499.38	525,489.66
CAISO-1999999-WELFARE-Post65	Open-End Fund	AM BEACON:INTL EQ R5	Foreign Blend	66,100.91	1,212,951.64	(10,576.49)
CAISO-1999999-WELFARE-Post65	Open-End Fund	AMERICAN FUNDS EUPC R6	Foreign Growth	22,934.02	1,589,327.52	480,657.36
CAISO-1999999-WELFARE-Post65	Open-End Fund	VANGUARD WINDSOR II ADM	Value Large Cap	14,286.40	981,332.54	90,470.81
CAISO-1999999-WELFARE-Post65	Open-End Fund	VICTORY:INTEGRITY SCV Y	Value Small Cap	7,415.19	264,944.81	39,583.55
CAISO-1999999-WELFARE-Post65	MMFUND	WFB COLLATERALIZED M/M ACCT	Cash	104.98	104.98	0.00
CAISO-1999999-WELFARE-Post65	CASH	Receivable	Cash	28,028.20	28,028.20	0.00
<b>CAISO-1999999-WELFARE-Post65</b>	---	---	---	<b>799,773.79</b>	<b>15,309,823.94</b>	<b>2,410,072.95</b>

**CAISO-1999999-WELFARE-Pre65**

CAISO-1999999-WELFARE-Pre65	Open-End Fund	PIMCO:TOT RTN INST	Aggregate Bond Intermediate	42,243.75	447,783.77	20,656.00
CAISO-1999999-WELFARE-Pre65	Open-End Fund	PIMCO:ALL ASSET INST	Dynamic Allocation	29,697.52	368,249.27	27,055.53
CAISO-1999999-WELFARE-Pre65	Open-End Fund	TOUCHSTONE:MC VALUE INST	Value Mid Cap	3,784.01	77,193.80	11,808.42
CAISO-1999999-WELFARE-Pre65	Open-End Fund	T ROWE PRICE GS	Growth Large Cap	3,128.43	303,269.81	94,650.46
CAISO-1999999-WELFARE-Pre65	Open-End Fund	AM BEACON:INTL EQ R5	Foreign Blend	17,223.07	316,043.28	13,464.68
CAISO-1999999-WELFARE-Pre65	Open-End Fund	VANGUARD SH-TM B ADM	Aggregate Bond Short	32,157.94	349,556.81	15,703.86
CAISO-1999999-WELFARE-Pre65	Open-End Fund	VANGUARD INSTL INDX INST	Blend Large Cap	941.52	312,085.30	69,323.68
CAISO-1999999-WELFARE-Pre65	Open-End Fund	VANGUARD TOT I S ADM	Foreign Blend	12,188.46	395,637.54	55,225.11
CAISO-1999999-WELFARE-Pre65	Open-End Fund	VICTORY:INTEGRITY SCV Y	Value Small Cap	1,932.09	69,033.40	4,983.63
CAISO-1999999-WELFARE-Pre65	Open-End Fund	VANGUARD WINDSOR II ADM	Value Large Cap	3,722.43	255,693.72	23,549.28
CAISO-1999999-WELFARE-Pre65	Open-End Fund	CARILLON:SCT MID CAP R-6	Growth Mid Cap	3,437.36	81,087.30	17,046.86
CAISO-1999999-WELFARE-Pre65	Open-End Fund	BROWN CAP SM CO INV	Growth Small Cap	764.35	101,918.03	44,317.42
CAISO-1999999-WELFARE-Pre65	Open-End Fund	METWEST:TOTAL RTN I	Aggregate Bond Intermediate	43,824.29	489,955.51	24,820.76
CAISO-1999999-WELFARE-Pre65	Open-End Fund	AMERICAN FUNDS EUPC R6	Foreign Growth	5,975.62	414,110.19	129,898.54
CAISO-1999999-WELFARE-Pre65	CASH	Receivable	Cash	7,302.52	7,302.52	0.00
CAISO-1999999-WELFARE-Pre65	MMFUND	WFB COLLATERALIZED M/M ACCT	Cash	27.36	27.36	0.00
<b>CAISO-1999999-WELFARE-Pre65</b>	---	---	---	<b>208,350.70</b>	<b>3,988,947.61</b>	<b>552,504.23</b>

**Summary**

				<b>25,670,630.26</b>	<b>3,623,420.53</b>	
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Report: CMC Investment Positions Report  
Account: CAISO-LGIP Funds Agg (26982)  
As of: 12/31/2020

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
<b>CAISO-1240017-LGIP</b>				<b>843.92</b>	<b>12/31/2020</b>	<b>0.000</b>	<b>843.92</b>	<b>0.00</b>	<b>Aaa</b>	<b>AAA</b>	<b>AAA</b>
CAISO-1240017-LGIP	CASH	Receivable	Cash	0.01	12/31/2020	0.000	0.01	0.00	Aaa	AAA	AAA
CAISO-1240017-LGIP	CASH	Cash	Cash	0.01	12/31/2020	0.000	0.01	0.00	Aaa	AAA	AAA
CAISO-1240017-LGIP	MMFUND	WA INST LIQUID RSV 1	Cash	0.01	12/31/2020	0.000	0.01	0.00	NA	AAAm	AAA
CAISO-1240017-LGIP	MMFUND	JPMORGAN:PRIME MM CAP	Cash	8,566,911.22	12/31/2020	0.000	8,566,911.22	0.00	Aaa	AAAm	AAA
CAISO-1240017-LGIP	MMFUND	BLKRK LO:T-FUND INSTL	Cash	11,578,217.90	12/31/2020	0.000	11,578,217.90	0.00	Aaa	AAAm	AAA
CAISO-1240017-LGIP	MMFUND	GOLDMAN:FS GOVT INST	Cash	11,034,463.62	12/31/2020	0.000	11,034,463.62	0.00	Aaa	AAAm	AAA
CAISO-1240017-LGIP	MMFUND	MORG STAN 1 LQ:TRS 1	Cash	9,958,089.31	12/31/2020	0.000	9,958,089.31	0.00	Aaa	AAAm	AAA
CAISO-1240017-LGIP	MMFUND	FEDERATED HRMS GV O PRMR	Cash	9,257,427.37	12/31/2020	0.000	9,257,427.37	0.00	Aaa	AAAm	AAA
CAISO-1240017-LGIP	MMFUND	DWS GVT MM SRS INST	Cash	9,257,427.37	12/31/2020	0.000	9,257,427.37	0.00	Aaa	AAAm	AAA
<b>CAISO-1240017-LGIP</b>			<b>Cash</b>	<b>50,395,953.36</b>	<b>12/31/2020</b>	<b>0.000</b>	<b>50,395,953.36</b>	<b>0.00</b>	<b>Aaa</b>	<b>AAA</b>	<b>AAA</b>
<b>CAISO-1240017-SAXON 2 (GIP)</b>				<b>(13,166.00)</b>	<b>12/31/2020</b>	<b>0.000</b>	<b>(13,166.00)</b>	<b>0.00</b>	<b>Aaa</b>	<b>AAA</b>	<b>AAA</b>
CAISO-1240017-SAXON 2 (GIP)	CASH	Cash	Cash	928.46	12/31/2020	0.000	928.46	0.00	Aaa	AAA	AAA
CAISO-1240017-SAXON 2 (GIP)	CASH	Receivable	Cash	249,000.00	01/11/2021	0.030	249,382.81	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Valley Bank of Kallispell	Commer Banks-Western US	246,000.00	01/15/2021	0.041	249,098.38	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Berkshire Bank	Mortgage Banks	246,000.00	01/19/2021	0.052	248,964.81	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	TBK Bank, SSB	Commer Banks-Central US	248,000.00	01/20/2021	0.055	250,028.34	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	MountainOne Bank	Mortgage Banks	230,000.00	01/21/2021	0.057	230,161.19	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	BankNewport	Mortgage Banks	249,000.00	01/25/2021	0.068	249,124.16	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	American Bank, National Association	Commer Banks-Central US	249,000.00	01/26/2021	0.071	249,068.50	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Community West Bank, National Association	Commer Banks-Western US	249,000.00	01/29/2021	0.079	249,087.99	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Alpine Bank & Trust Co.	Commer Banks-Central US	249,000.00	01/29/2021	0.079	248,998.62	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	FNB Oxford Bank	Commer Banks-Southern US	70,000.00	02/11/2021	0.115	70,089.83	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Traditions Bank	Commer Banks-Southern US	246,000.00	02/16/2021	0.128	248,403.61	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	BancCentral, National Association	Commer Banks-Central US	245,000.00	02/18/2021	0.134	248,292.03	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Sterling Bank and Trust, PSB	Commer Banks-Central US	235,000.00	02/19/2021	0.137	238,053.32	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Dollar Bank, Federal Savings Bank	Commer Banks-Eastern US	249,000.00	02/19/2021	0.137	249,115.56	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	MetaBank	Commer Banks-Central US	245,000.00	02/19/2021	0.137	248,491.59	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Safra National Bank of New York	Commer Banks-Eastern US	246,000.00	02/23/2021	0.147	248,330.76	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Peun Community Bank	Commer Banks-Eastern US	135,000.00	02/25/2021	0.153	135,077.94	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Peoples Bank of Middle Tennessee	Commer Banks-Southern US	120,000.00	02/26/2021	0.156	120,036.85	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Providence Bank	Commer Banks-Southern US	246,000.00	02/26/2021	0.156	248,206.59	0.00	A3	BBB	BBB+
CAISO-1240017-SAXON 2 (GIP)	CD	Synovus Bank	Commer Banks-Southern US	225,000.00	02/26/2021	0.156	226,994.54	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	The Iuka State Bank	Commer Banks-Central US	249,000.00	02/26/2021	0.156	249,012.35	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	United Bankers' Bank	Commer Banks-Central US	100,000.00	02/28/2021	0.161	100,049.15	21.75	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Stride Bank, N.A.	Commer Banks-Western US	65,000.00	03/02/2021	0.167	65,069.64	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Seattle Bank	Commer Banks-Central US	249,000.00	03/08/2021	0.183	249,190.02	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Regional Missouri Bank Inc.	Commer Banks-Central US	245,000.00	03/08/2021	0.183	247,221.91	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	First Premier Bank	Commer Banks-Central US	245,000.00	03/08/2021	0.183	247,047.21	0.00	A1	NR	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Fulton Bank, National Association	Commer Banks-Eastern US	240,000.00	03/11/2021	0.191	239,785.44	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	CBC National Bank	Commer Banks-Southern US	249,000.00	03/19/2021	0.213	249,169.35	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Bank Forward	Commer Banks-Central US	249,000.00	03/22/2021	0.221	249,119.46	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Signature Bank of Arkansas	Commer Banks-Southern US	249,000.00	03/26/2021	0.233	249,488.93	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Northpointe Bank (Grand Rapids, MI)	Commer Banks-Central US	248,000.00	03/26/2021	0.233	250,107.89	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Lakeland Bank Inc.	Commer Banks-Eastern US	246,000.00	04/01/2021	0.249	248,093.28	0.00	P-1	A-1	FI
CAISO-1240017-SAXON 2 (GIP)	CD	MUFG Union Bank, National Association	Commer Banks-Western US	246,000.00	04/01/2021	0.249	248,093.28	0.00	P-1	A-1	FI

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CAISO-1240017-SAXON 2 (GIP)	CD	Bank of India, New York Branch	247,000.00	04/07/2021	0.265	249,045.18	0.00	WR	B	NA
CAISO-1240017-SAXON 2 (GIP)	CD	PlainsCapital Bank	249,000.00	04/19/2021	0.299	249,237.15	0.00	NA	NA	F2
CAISO-1240017-SAXON 2 (GIP)	CD	Cattle Bank and Trust	240,000.00	04/22/2021	0.305	239,989.46	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Fifth Third Bank, National Association	247,000.00	04/22/2021	0.306	249,237.25	0.00	P-1	A-2	F1
CAISO-1240017-SAXON 2 (GIP)	CD	Bank of Luxembourg	249,000.00	04/26/2021	0.317	249,619.34	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Alma Bank	105,000.00	04/26/2021	0.317	104,795.62	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Regions Bank	247,000.00	04/27/2021	0.319	247,630.24	0.00	A2	A-	A-
CAISO-1240017-SAXON 2 (GIP)	CD	Beal Bank USA	249,000.00	04/28/2021	0.323	249,191.50	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	CrossFirst Bank Leawood	249,000.00	04/29/2021	0.325	248,939.47	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Vertex Community Bank	249,000.00	04/30/2021	0.327	249,122.26	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	IBERIABANK	245,000.00	04/30/2021	0.329	248,644.65	0.00	NA	NR	NA
CAISO-1240017-SAXON 2 (GIP)	CD	CIBC Bank USA	248,000.00	05/06/2021	0.343	248,485.90	0.00	A1	A+	AA-
CAISO-1240017-SAXON 2 (GIP)	CD	Marlin Business Bank	245,000.00	05/10/2021	0.354	245,339.94	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Amerant Bank, National Association	56,000.00	05/13/2021	0.363	56,156.57	0.00	NA	NA	BBB-
CAISO-1240017-SAXON 2 (GIP)	CD	Cathay Bank	175,000.00	05/14/2021	0.367	175,364.53	0.00	NA	NA	F3
CAISO-1240017-SAXON 2 (GIP)	CD	Comenity Capital Bank	249,000.00	05/17/2021	0.373	249,168.41	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	BMW Bank of North America Inc.	175,000.00	05/17/2021	0.372	175,551.91	0.00	Aa3	A	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Citizens State Bank of La Crosse	249,000.00	05/18/2021	0.377	249,040.30	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Fidelity Bank	249,000.00	05/18/2021	0.392	249,525.15	0.00	A3	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Flagstar Bank, FSB	249,000.00	05/24/2021	0.391	246,587.21	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Farmers Bank & Trust Company (Magnolia, AR)	246,000.00	05/24/2021	0.398	249,003.93	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Community Bank (Nevada, IA)	249,000.00	05/27/2021	0.401	248,959.87	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Bank of New England	249,000.00	05/28/2021	0.404	249,750.73	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	The Federal Savings Bank	240,000.00	05/28/2021	0.403	240,032.88	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Goldman Sachs Bank USA	239,000.00	05/28/2021	0.401	239,432.35	0.00	A1	A+	AA-
CAISO-1240017-SAXON 2 (GIP)	CD	Bank OZK	249,000.00	05/28/2021	0.405	248,956.96	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	UBS Bank USA	200,000.00	06/07/2021	0.431	200,289.81	0.00	NA	A+	AA
CAISO-1240017-SAXON 2 (GIP)	CD	Bank of Baroda New York Branch	249,000.00	06/11/2021	0.443	249,318.68	0.00	NP	NR	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Intercredit Bank, N.A.	249,000.00	06/14/2021	0.450	249,985.70	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	NBT Bank, National Association	249,000.00	06/14/2021	0.448	247,088.04	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	CAB Financial Corporation	249,000.00	06/17/2021	0.459	249,988.23	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	John Marshall Bank	240,000.00	06/17/2021	0.463	240,767.34	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Citizens National Bank	231,000.00	06/18/2021	0.463	231,221.43	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	TCM Bank, N.A.	127,000.00	06/18/2021	0.463	126,982.95	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Firsttrust Savings Bank	249,000.00	06/21/2021	0.468	249,080.14	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Venus Bank of Commerce	200,000.00	06/28/2021	0.487	200,144.03	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Carver Federal Savings Bank	249,000.00	06/29/2021	0.490	249,831.74	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Saco & Biddeford Savings Institution	249,000.00	06/30/2021	0.493	248,918.67	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Citizens State Bank (Somerville, TX)	249,000.00	06/30/2021	0.493	249,068.79	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	American Express Bank, FSF	246,000.00	07/06/2021	0.500	251,157.18	0.00	Aa3	NR	A+
CAISO-1240017-SAXON 2 (GIP)	CD	Barclays Bank Delaware	247,000.00	07/19/2021	0.538	249,310.71	0.00	A1	A	A+
CAISO-1240017-SAXON 2 (GIP)	CD	Bank Hapoalim BM, New York Branch.	150,000.00	07/19/2021	0.538	151,611.79	0.00	A2	A	NA
CAISO-1240017-SAXON 2 (GIP)	CD	East Boston Savings Bank	21,000.00	07/27/2021	0.559	21,184.75	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	HSBC Bank USA, National Association	100,000.00	07/26/2021	0.558	101,035.60	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Capital One, National Association	247,000.00	08/09/2021	0.595	249,341.48	0.00	A1	BBB+	AA
CAISO-1240017-SAXON 2 (GIP)	CD	FortuneBank	120,000.00	08/09/2021	0.602	121,132.10	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Hanni Bank	245,000.00	08/17/2021	0.622	249,654.94	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	The First National Bank of McGregor	249,000.00	08/18/2021	0.627	248,977.15	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	CIT Bank, National Association	160,000.00	08/23/2021	0.634	161,064.33	0.00	Baa1	BBB-	BBB
CAISO-1240017-SAXON 2 (GIP)	CD	Citizens Deposit Bank of Arlington, Inc.	248,000.00	08/24/2021	0.639	249,092.98	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Venture Bank	249,000.00	09/02/2021	0.667	249,224.53	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Beneficial Bank	76,000.00	09/13/2021	0.693	76,304.94	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Third Federal Savings and Loan Association of Clev	100,000.00	09/15/2021	0.697	100,798.08	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Reading Cooperative Bank	249,000.00	09/22/2021	0.725	248,956.11	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	New York Community Bank	200,000.00	09/27/2021	0.730	201,069.79	0.00	A3	BBB-	BBB+
CAISO-1240017-SAXON 2 (GIP)	CD	Cross River Bank, Inc.	247,000.00	09/27/2021	0.729	248,045.59	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Bank Rhode Island	249,000.00	09/27/2021	0.734	248,874.73	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Valliance Bank	246,000.00	09/28/2021	0.735	253,100.30	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Ally Bank	247,000.00	10/04/2021	0.748	247,816.88	0.00	NA	BBB-	NA

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CAISO-1240017-SAXON 2 (GIP)	CD	Farmers State Bank (Waterloo, IA)	171,000.00	10/06/2021	0.759	172,942.78	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Live Oak Banking Company	245,000.00	10/07/2021	0.759	245,646.07	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	The City National Bank of Metropolis	235,000.00	10/07/2021	0.760	236,405.40	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Popular Bank New York Branch	247,000.00	10/07/2021	0.770	250,309.66	0.00	NA	B
CAISO-1240017-SAXON 2 (GIP)	CD	SNB Bank National Association	247,000.00	10/14/2021	0.781	246,577.58	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Bridgewater Bank	240,000.00	10/18/2021	0.792	239,284.10	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Prime Alliance Bank, Inc.	240,000.00	10/19/2021	0.795	239,272.35	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	CIT Bank	87,000.00	10/25/2021	0.802	87,750.20	0.00	NA	NR
CAISO-1240017-SAXON 2 (GIP)	CD	Luana Savings Bank	200,000.00	10/26/2021	0.809	202,446.20	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Celtic Bank Corporation	245,000.00	11/08/2021	0.845	247,031.13	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Bay State Savings Bank	247,000.00	11/29/2021	0.901	247,256.29	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Two River Community Bank Inc.	249,000.00	12/10/2021	0.933	253,511.95	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Morgan Stanley Bank, N.A.	234,000.00	12/13/2021	0.938	233,963.43	0.00	A+	AA-
CAISO-1240017-SAXON 2 (GIP)	CD	First Eagle Bank	54,000.00	12/14/2021	0.940	53,970.72	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	South Atlantic Bank	249,000.00	12/17/2021	0.961	248,937.93	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Plains State Bank	249,000.00	12/20/2021	0.969	249,026.97	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	North Valley Bank	247,000.00	12/21/2021	0.956	246,949.89	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Settlers Bank	249,000.00	12/23/2021	0.968	250,859.59	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	SB One Bank	151,000.00	12/23/2021	0.976	150,933.88	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	ConnectOne Bank	100,000.00	12/28/2021	0.980	100,702.36	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	West Loop BC (Main Office)	123,000.00	12/29/2021	0.983	122,899.31	0.00	WR	BBB+
CAISO-1240017-SAXON 2 (GIP)	CD	Lincoln 1st Bank	249,000.00	12/30/2021	0.986	248,831.33	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Wells Fargo National Bank West	249,000.00	12/30/2021	0.988	248,838.40	0.00	NA	AA
CAISO-1240017-SAXON 2 (GIP)	CD	Raymond James Bank, N.A.	247,000.00	12/30/2021	0.984	246,904.82	0.00	NA	BBB+
CAISO-1240017-SAXON 2 (GIP)	CD	The Fahey Banking Company	240,000.00	01/10/2022	1.017	240,368.77	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Morton Community Bank	220,000.00	01/14/2022	1.037	240,140.87	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Farmers and Merchants Bank (Milligan, NE)	220,000.00	01/18/2022	1.026	223,073.40	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Transportation Alliance Bank, Inc.	240,000.00	01/18/2022	1.048	240,140.21	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	First Merchants Bank	91,000.00	01/31/2022	1.063	94,667.38	0.00	A1	NA
CAISO-1240017-SAXON 2 (GIP)	CD	American Eagle Bank of Chicago	240,000.00	01/31/2022	1.067	239,800.05	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Hyperion Bank	40,000.00	01/31/2022	1.066	40,340.88	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	The Washington Trust Company	249,000.00	01/31/2022	1.082	249,077.36	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Citibank, N.A.	189,000.00	02/07/2022	1.082	196,741.95	0.00	A+	AA-
CAISO-1240017-SAXON 2 (GIP)	CD	Nex Tier Bank, N.A.	240,000.00	02/22/2022	1.134	240,826.97	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Machias Savings Bank	249,000.00	02/28/2022	1.141	248,919.75	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Independent Bank	249,000.00	03/07/2022	1.168	248,992.96	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Capital One Bank (USA), National Association	226,000.00	03/08/2022	1.158	229,292.06	0.00	A1	A
CAISO-1240017-SAXON 2 (GIP)	CD	Midwest Community Bank (Freeport, IL)	249,000.00	03/14/2022	1.193	248,967.80	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Crown Bank	48,000.00	03/18/2022	1.197	47,829.01	0.00	NA	BBB+
CAISO-1240017-SAXON 2 (GIP)	CD	Texas Exchange Bank, SSB	200,000.00	03/25/2022	1.223	201,358.26	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Axos Bank	128,000.00	03/28/2022	1.226	128,505.68	0.00	A3	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Preferred Bank	100,000.00	03/28/2022	1.225	100,632.78	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	State Bank of Texas	40,000.00	03/28/2022	1.230	39,759.12	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Centersate Bank Of Florida (Winter Haven, FL)	248,000.00	03/30/2022	1.226	248,730.33	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Zions Bancorporation	247,000.00	04/01/2022	1.224	249,622.28	0.00	A2	NR
CAISO-1240017-SAXON 2 (GIP)	CD	Discover Bank	148,000.00	04/04/2022	1.239	148,312.93	0.00	A2	BBB
CAISO-1240017-SAXON 2 (GIP)	CD	Synchrony Bank	248,000.00	04/04/2022	1.240	248,670.15	0.00	NA	BBB
CAISO-1240017-SAXON 2 (GIP)	CD	WEX Bank	248,000.00	04/08/2022	1.250	248,484.70	0.00	NA	BB-
CAISO-1240017-SAXON 2 (GIP)	CD	Industrial and Commercial Bank of China (USA) NA	249,000.00	04/12/2022	1.260	251,508.71	0.00	A1	A
CAISO-1240017-SAXON 2 (GIP)	CD	UBS Bank USA	40,000.00	04/13/2022	1.260	40,050.93	0.00	NA	AA
CAISO-1240017-SAXON 2 (GIP)	CD	Cadence Bank, N.A.	240,000.00	04/14/2022	1.272	242,019.45	0.00	NA	BBB-
CAISO-1240017-SAXON 2 (GIP)	CD	BMW Bank of North America Inc.	73,000.00	04/14/2022	1.267	73,117.36	0.00	Aa3	A
CAISO-1240017-SAXON 2 (GIP)	CD	Sallie Mae Bank	245,000.00	04/15/2022	1.275	248,159.20	0.00	NA	BBB-
CAISO-1240017-SAXON 2 (GIP)	CD	Balboa Thrift and Loan Association	249,000.00	04/28/2022	1.306	250,686.53	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	TowneBank	200,000.00	04/29/2022	1.314	202,004.39	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	United Fidelity Bank, Fsb	249,000.00	04/29/2022	1.324	248,747.40	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Pinnacle Bank (Nashville, TN)	90,000.00	05/09/2022	1.345	90,964.91	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	ConnectOne Bank	149,000.00	05/09/2022	1.346	148,862.71	0.00	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	First Choice Bancorp	249,000.00	05/16/2022	1.367	248,723.16	0.00	NA	NA



ATTACHMENT 1  
INVESTMENT POSITIONS

CAISO-1240017-SAXON 2 (GIP)	CD	Florida Capital Bank, N.A.	249,000.00	05/16/2022	1.367	248,802.51	0.00 NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	First Western Bank & Trust	249,000.00	05/19/2022	1.360	248,829.98	0.00 NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Commerce State Bank	249,000.00	05/23/2022	1.371	248,790.95	0.00 NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	American Eagle Bank	100,000.00	05/23/2022	1.370	99,940.72	0.00 NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Security State Bank of Oklahoma	249,000.00	05/23/2022	1.389	249,022.51	0.00 NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	PDL Community Bancorp	249,000.00	05/26/2022	1.379	250,957.42	0.00 NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Mechanics Cooperative Bank	249,000.00	05/26/2022	1.378	248,736.18	0.00 NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	SmartBank	249,000.00	05/27/2022	1.399	248,661.63	0.00 NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Saints Avenue Bank	249,000.00	05/31/2022	1.393	248,732.39	0.00 NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	VisionBank Of Iowa	249,000.00	05/31/2022	1.397	247,241.34	0.00 NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Reliant Bank	249,000.00	05/31/2022	1.410	248,655.77	0.00 NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Mercantile Bank of Michigan	249,000.00	06/10/2022	1.417	248,993.02	0.00 NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Mid-Missouri Bank	249,000.00	06/11/2022	1.438	248,854.54	0.00 NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	First Heritage Bank	249,000.00	06/17/2022	1.457	248,840.21	0.00 NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Prospect Bank	249,000.00	06/17/2022	1.457	248,842.16	0.00 NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Iroquois Federal Savings and Loan Association	149,000.00	06/20/2022	1.466	148,900.75	0.00 NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Preferred Bank	249,000.00	06/22/2022	1.471	248,742.30	0.00 NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Citizens Alliance Bank	249,000.00	06/23/2022	1.454	251,248.14	0.00 NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	DNB First, National Association	249,000.00	06/27/2022	1.485	248,638.94	0.00 NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	The Bank of Romney	249,000.00	06/28/2022	1.461	246,797.06	0.00 NA	BBB+
CAISO-1240017-SAXON 2 (GIP)	CD	Traverse City State Bank	249,000.00	06/28/2022	1.466	248,685.71	0.00 NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Marathon Bank (Wausau, WI)	249,000.00	06/29/2022	1.490	249,012.52	0.00 NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Captex Bank, National Association	199,000.00	06/30/2022	1.473	200,620.12	0.00 NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	BankVista	249,000.00	06/30/2022	1.493	248,631.62	0.00 NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	GNB Bank	249,000.00	07/13/2022	1.529	248,835.59	0.00 NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Gulf Atlantic Bank	249,000.00	07/18/2022	1.498	249,356.11	131.67 NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Magna Bank	100,000.00	07/18/2022	1.543	99,931.20	0.00 NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Evergreen Bank Group Inc	249,000.00	07/22/2022	1.553	248,820.24	0.00 NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Royal Savings Bank	249,000.00	07/25/2022	1.559	248,928.43	0.00 NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	First National Bank, Albany/Brecksdenridge	249,000.00	07/25/2022	1.560	249,025.51	0.00 NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Southside Bank	150,000.00	07/25/2022	1.562	149,889.61	0.00 NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Grand River Bank	249,000.00	07/25/2022	1.548	248,622.53	0.00 NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	KS StateBank	249,000.00	08/05/2022	1.589	248,906.03	0.00 NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Enterprise Bank	147,000.00	08/05/2022	1.590	146,542.91	0.00 NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	MutualOne Bank	249,000.00	08/05/2022	1.589	248,906.03	0.00 NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	MidFirst Bank	75,000.00	08/05/2022	1.597	74,922.16	0.00 NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Texas Capital Bank, National Association	166,000.00	08/08/2022	1.575	166,165.49	0.00 A3	BBB-
CAISO-1240017-SAXON 2 (GIP)	CD	First Kentucky Bank, Inc.	249,000.00	08/09/2022	1.575	248,970.52	0.00 NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Enerbank USA Inc.	100,000.00	08/15/2022	1.597	102,794.81	0.00 NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	FirstBank Puerto Rico	167,000.00	09/13/2022	1.619	251,310.52	0.00 Ba2	BB-
CAISO-1240017-SAXON 2 (GIP)	CD	Union Bank of Blair	249,000.00	09/15/2022	1.670	166,725.17	0.00 NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Northwest Bank	249,000.00	09/15/2022	1.677	251,513.61	0.00 NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Congressional Bank	60,000.00	09/19/2022	1.715	59,951.58	0.00 NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	CFBank, National Association	249,000.00	09/26/2022	1.705	251,406.73	0.00 NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Allegiance Bank	249,000.00	09/29/2022	1.713	248,608.32	0.00 NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	South Ottumwa Savings Bank	249,000.00	09/29/2022	1.714	251,375.79	0.00 NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Traditions Bank	179,000.00	09/29/2022	1.713	178,717.69	0.00 NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Spring Bank	240,000.00	11/14/2022	1.834	248,839.31	0.00 NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	International Bank of Chicago	249,000.00	12/01/2022	1.915	248,793.30	0.00 NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	United Republic Bank	249,000.00	12/05/2022	1.927	248,779.64	0.00 NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	California Bancorp	249,000.00	12/05/2022	1.926	248,779.64	0.00 NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Merrick Bank Corporation	249,000.00	12/12/2022	1.946	248,771.16	0.00 NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	The Bank of Holyrood	240,000.00	12/15/2022	1.914	249,603.09	0.00 NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	FARMERS STATE BANK OF HARTLAND	249,000.00	12/19/2022	1.964	248,770.09	0.00 NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	United Community Bank of West Kentucky Inc.	239,000.00	12/19/2022	1.925	249,122.04	0.00 NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Tristate Capital Bank, Inc.	249,000.00	12/23/2022	1.975	248,760.21	0.00 NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	WebBank Inc.	249,000.00	12/28/2022	1.989	248,755.09	0.00 NA	NA
CAISO-1240017-SAXON 2 (GIP)	---	---	44,385,762.46	11/25/2021	0.893	44,577,453.50	153.42 A3	BBB+

ATTACHMENT 1  
INVESTMENT POSITIONS

CAISO-1280173-Forfeited LGIP D																		
CAISO-1280173-Forfeited LGIP D	CASH	Receivable			91.11	12/31/2020	0.0000	0.0000	91.11		0.00	Aaa	AAA	AAA				
CAISO-1280173-Forfeited LGIP D	MMFUND	BLKRRK LQ:T-FUND INSTL			3,236,403.64	12/31/2020	0.0000	0.0000	3,236,403.64		0.00	Aaa	AAA	AAA				
CAISO-1280173-Forfeited LGIP D	MMFUND	FEDERATED HRMS GV O PRMR			5,735,689.84	12/31/2020	0.0000	0.0000	5,735,689.84		0.00	Aaa	AAA	AAA				
<b>CAISO-1280173-Forfeited LGIP D</b>					<b>8,972,184.59</b>	<b>12/31/2020</b>	<b>0.0000</b>	<b>0.0000</b>	<b>8,972,184.59</b>		<b>0.00</b>	<b>Aaa</b>	<b>AAA</b>	<b>AAA</b>				
CAISO-1310023-LGIP Account	MMFUND	CAISO SWEEP MMF			78,847.73	12/31/2020	---	---	78,847.73		0.00	NA	NA	NA				
CAISO-1310023-LGIP Account	MMFUND	CAISO SWEEP MMF			78,847.73	12/31/2020	---	---	78,847.73		0.00	NA	NA	NA				
<b>Summary</b>					<b>103,832,748.14</b>	<b>05/21/2021</b>	<b>0.383</b>	<b>0.383</b>	<b>104,024,439.18</b>		<b>153.42</b>	<b>Aa2</b>	<b>A</b>	<b>AA-</b>				



Report: CMC Investment Positions Report  
Account: CAISO-Market Funds (28253)  
As of: 12/31/2020

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
<b>CAISO-1310020-Market Clearing</b>											
CAISO-1310020-Market Clearing	MMFUND	CAISO SWEEP MMF	Cash	2,231,631.82	12/31/2020	---	2,231,631.82	0.00	NA	NA	NA
<b>CAISO-1310020-Market Clearing</b>											
CAISO-1310020-Market Clearing	MMFUND	CAISO SWEEP MMF	Cash	2,231,631.82	12/31/2020	---	2,231,631.82	0.00	NA	NA	NA
<b>CAISO-1310300-Misc Holdings Ch</b>											
CAISO-1310300-Misc Holdings Ch	CASH	Cash	Cash	775,005.24	12/31/2020	0.000	775,005.24	0.00	Aaa	AAA	AAA
<b>CAISO-1310300-Misc Holdings Ch</b>											
CAISO-1310300-Misc Holdings Ch	CASH	Cash	Cash	775,005.24	12/31/2020	0.000	775,005.24	0.00	Aaa	AAA	AAA
<b>Other</b>											
---	CASH	Receivable	Cash	5,839.11	12/31/2020	0.000	5,839.11	0.00	Aaa	AAA	AAA
---	MMFUND	WELLSFARGO:GOVT MM SEL	Cash	83,500,875.47	12/31/2020	0.000	83,500,875.47	0.00	Aaa	AAA	NA
---	MMFUND	MORG STAN I LQ:TRS I	Cash	77,100,191.88	12/31/2020	0.000	77,100,191.88	0.00	Aaa	AAA	NA
---	MMFUND	BLKRK LQ:T-FUND INSTL	Cash	74,333,723.49	12/31/2020	0.000	74,333,723.49	0.00	Aaa	AAA	AAA
---	MMFUND	FEDERATED HRMS GV O PRMR	Cash	75,407,885.85	12/31/2020	0.000	75,407,885.85	(0.00)	Aaa	AAA	AAA
---	MMFUND	GOLDMAN:FS GOVT INST	Cash	74,883,274.99	12/31/2020	0.000	74,883,274.99	0.00	Aaa	AAA	NA
---	---	---	Cash	385,231,790.79	12/31/2020	0.000	385,231,790.79	(0.00)	Aaa	AAA	AAA
<b>Summary</b>											
---	---	---	Cash	388,238,427.85	12/31/2020	0.000	388,238,427.85	(0.00)	Aaa	AAA	AAA

