



Account: CAISO—Unrestrict Less Retiree (53091)
As of: 12/31/2022

Account	Security Type	Description	Industry Subgroup	Current Units	Effective Maturity	Duration	Market Value + Accrued	Net Unrealized Gain/Loss	Moody's Rating	S&P Rating	Fitch Rating
CAISO-1240011-Corp Investments	CASH	Receivable	Cash	190.46	12/31/2022	0.000	190.46	0.00	Aaa	AAA	AAA
CAISO-1240011-Corp Investments	MMFUND	FIRST AMER:GVT OBLG Z	Cash	58,159.78	12/31/2022	0.000	58,159.78	0.00	Aaa	AAAm	AAA
CAISO-1240011-Corp Investments	US GOV	UNITED STATES TREASURY	Sovereign	2,000,000.00	01/31/2023	0.084	2,016,440.22	(2,772.85)	Aaa	AA+	AAA
CAISO-1240011-Corp Investments	US GOV	UNITED STATES TREASURY	Sovereign	1,250,000.00	07/31/2023	0.564	1,250,713.32	(12,197.98)	Aaa	AA+	AAA
CAISO-1240011-Corp Investments	US GOV	UNITED STATES TREASURY	Sovereign	1,250,000.00	09/30/2023	0.723	1,243,166.21	(14,520.07)	Aaa	AA+	AAA
CAISO-1240011-Corp Investments	---	---	---	4,558,350.24	05/26/2023	0.388	4,568,669.98	(29,490.90)	Aaa	AA+	AAA
CAISO-1240015-Federated	Open-End Fund	FEDERATED HRMS TR BD I	Aggregate Bond	3,672,833.52	---	---	34,781,733.40	(4,150,393.61)	NA	NA	NA
CAISO-1240015-Federated	CASH	Cash	Cash	(109,570.04)	12/31/2022	0.000	(109,570.04)	0.00	Aaa	AAA	AAA
CAISO-1240015-Federated	CASH	Receivable	Cash	109,570.04	12/31/2022	0.000	109,570.04	0.00	Aaa	AAA	AAA
CAISO-1240015-Federated	---	---	---	3,672,833.52	12/31/2022	0.000	34,781,733.40	(4,150,393.61)	Aaa	AAA	AAA
CAISO-1240015-Fid ADV LT Bond	Open-End Fund	FIDELITY ADV LTD TB I	---	6,840,607.67	---	---	73,878,562.87	(6,112,407.17)	NA	NA	NA
CAISO-1240015-Fid ADV LT Bond	CASH	Cash	Cash	(124,750.13)	12/31/2022	0.000	(124,750.13)	0.00	Aaa	AAA	AAA
CAISO-1240015-Fid ADV LT Bond	CASH	Receivable	Cash	124,750.13	12/31/2022	0.000	124,750.13	0.00	Aaa	AAA	AAA
CAISO-1240015-Fid ADV LT Bond	---	---	---	6,840,607.67	12/31/2022	0.000	73,878,562.87	(6,112,407.17)	Aaa	AAA	AAA
CAISO-1240015-Morgan Stanley	Open-End Fund	MORG STAN I:UL-SH INC IR	---	773,659.05	---	---	7,713,380.69	(40,202.18)	NA	NA	NA
CAISO-1240015-Morgan Stanley	CASH	Receivable	Cash	28,099.88	12/31/2022	0.000	28,099.88	0.00	Aaa	AAA	AAA
CAISO-1240015-Morgan Stanley	---	---	---	801,758.93	12/31/2022	0.000	7,741,480.57	(40,202.18)	Aaa	AAA	AAA
CAISO-1240015-Operating Accoun	CASH	Cash	Cash	(32,587.54)	12/31/2022	0.000	(32,587.54)	0.00	Aaa	AAA	AAA
CAISO-1240015-Operating Accoun	CASH	Receivable	Cash	56,042.26	12/31/2022	0.000	56,042.26	0.00	Aaa	AAA	AAA
CAISO-1240015-Operating Accoun	MMFUND	WA INST LIQUID RSV I	Cash	0.01	12/31/2022	---	0.01	0.00	NA	AAAm	AAA
CAISO-1240015-Operating Accoun	MMFUND	FEDERATED HRMS I PO IS	Cash	5,075,817.34	12/31/2022	0.000	5,076,324.92	667.05	WR	AAAm	AAA
CAISO-1240015-Operating Accoun	MMFUND	MORG STAN I LQ:PR I	Cash	4,425,134.68	12/31/2022	0.000	4,426,019.71	440.82	Aaa	AAA	AAA
CAISO-1240015-Operating Accoun	MMFUND	JPMORGAN:PRIME MM CAF	Cash	4,310,636.20	12/31/2022	0.000	4,312,791.52	862.13	Aaa	AAAm	AAA
CAISO-1240015-Operating Accoun	MMFUND	BLKRRK LQ:T-FUND INSTL	Cash	2,102,512.06	12/31/2022	0.000	2,102,512.06	0.00	Aaa	AAAm	AAA
CAISO-1240015-Operating Accoun	---	---	Cash	15,937,555.01	12/31/2022	0.000	15,941,102.94	1,970.00	Aaa	AAA	AAA
CAISO-1240015-PIMCO Short	Open-End Fund	PIMCO:SHT ASST INV M	---	793,358.43	---	---	7,806,646.93	(151,819.29)	NA	NA	NA
CAISO-1240015-PIMCO Short	Open-End Fund	PIMCO:SHT ASST INV M	---	793,358.43	---	---	7,806,646.93	(151,819.29)	NA	NA	NA
CAISO-1240015-PIMCO- LOW DUR	Open-End Fund	PIMCO:LOW DUR INC INST	---	10,770,151.54	---	---	83,468,674.40	(8,330,583.15)	NA	NA	NA
CAISO-1240015-PIMCO- LOW DUR	Open-End Fund	PIMCO:LOW DUR INC INST	---	10,770,151.54	---	---	83,468,674.40	(8,330,583.15)	NA	NA	NA
CAISO-1240015-WELLS FARGO C P	Open-End Fund	ALLSPRING:CORE+ BD I	---	3,114,381.38	---	---	34,600,777.10	(6,334,827.77)	NA	NA	NA
CAISO-1240015-WELLS FARGO C P	CASH	Receivable	Cash	157,556.55	12/31/2022	0.000	157,556.55	0.00	Aaa	AAA	AAA
CAISO-1240015-WELLS FARGO C P	---	---	---	3,271,937.93	12/31/2022	0.000	34,758,333.65	(6,334,827.77)	Aaa	AAA	AAA
CAISO-1310025-Concentration Ac	MMFUND	CAISO SWEEP MMF	Cash	256,231.45	12/31/2022	---	256,231.45	0.00	NA	NA	NA
CAISO-1310025-Concentration Ac	MMFUND	CAISO SWEEP MMF	Cash	256,231.45	09/30/2022	---	256,231.45	0.00	NA	NA	NA

Attachment 1

Summary

263,201,436.18

(25,147,754.07) Aaa

AAA

AAA



Account: CAISO-Retiree Medical Plan Agg (26983)
As of: 12/31/2022

Account	Security Type	Description	Industry Subgroup	Current Units	Effective Maturity	Duration	Market Value + Accrued	Net Unrealized Gain/Loss	Moody's Rating	S&P Rating	Fitch Rating
CAISO-1280183 Retiree Medical	Open-End Fund	VANGUARD INSTL INDX INST	Blend Large Cap	721.04	---	---	231,906.49	42,706.37	NA	NA	NA
CAISO-1280183 Retiree Medical	Open-End Fund	AM BEACON:INTL EQ R5	Foreign Blend	17,890.53	---	---	280,881.27	(49,096.04)	NA	NA	NA
CAISO-1280183 Retiree Medical	Open-End Fund	TOUCHSTONE:MC VALUE INST	---	3,523.41	---	---	73,533.55	8,146.76	NA	NA	NA
CAISO-1280183 Retiree Medical	Open-End Fund	T ROWE PRICE GS	Growth Large Cap	2,099.27	---	---	129,335.84	(16,629.53)	NA	NA	NA
CAISO-1280183 Retiree Medical	Open-End Fund	VANGUARD SH-TM B ADM	Aggregate Bond Short	31,008.03	---	---	306,049.21	(13,153.10)	NA	NA	NA
CAISO-1280183 Retiree Medical	Open-End Fund	VANGUARD TOT I S ADM	Foreign Blend	9,946.02	---	---	277,096.18	(18,245.10)	NA	NA	NA
CAISO-1280183 Retiree Medical	Open-End Fund	METWEST:TOTAL RTN I	Aggregate Bond Intermediate	39,692.13	---	---	358,816.87	(58,236.48)	NA	NA	NA
CAISO-1280183 Retiree Medical	Open-End Fund	AMERICAN FUNDS EUPC R6	Foreign Growth	4,349.03	---	---	213,233.09	(27,426.86)	NA	NA	NA
CAISO-1280183 Retiree Medical	Fund of Funds	PIMCO:ALL ASSET INST	Dynamic Allocation	30,423.83	---	---	319,754.40	(39,239.26)	NA	NA	NA
CAISO-1280183 Retiree Medical	Open-End Fund	PIMCO:TOT RTN INST	Aggregate Bond Intermediate	39,787.99	---	---	336,606.40	(63,392.76)	NA	NA	NA
CAISO-1280183 Retiree Medical	Open-End Fund	BROWN CAP SM CO INV	Growth Small Cap	520.31	---	---	33,627.57	(16,896.45)	NA	NA	NA
CAISO-1280183 Retiree Medical	Open-End Fund	VANGUARD WINDSOR II ADM	Value Large Cap	3,154.11	---	---	208,644.31	11,388.37	NA	NA	NA
CAISO-1280183 Retiree Medical	Open-End Fund	CARILLON:SCT MID CAP R-6	---	2,884.93	---	---	55,823.30	203.56	NA	NA	NA
CAISO-1280183 Retiree Medical	Open-End Fund	AMER CENT:SC VAL R6	---	7,286.23	---	---	66,596.17	(15,600.09)	NA	NA	NA
CAISO-1280183 Retiree Medical	CASH	Cash	Cash	2,262.31	12/31/2022	0.000	2,262.31	0.00	Aaa	AAA	AAA
CAISO-1280183 Retiree Medical	CASH	Receivable	Cash	3,229.13	12/31/2022	0.000	3,229.13	0.00	Aaa	AAA	AAA
CAISO-1280183 Retiree Medical	---	---	---	198,778.28	12/31/2022	0.000	2,897,396.08	(255,470.61)	Aaa	AAA	AAA
CAISO-1999999-WELFARE-Post65	Open-End Fund	METWEST:TOTAL RTN I	Aggregate Bond Intermediate	195,115.06	---	---	1,763,840.18	(354,096.86)	NA	NA	NA
CAISO-1999999-WELFARE-Post65	Open-End Fund	VANGUARD SH-TM B ADM	Aggregate Bond Short	150,314.94	---	---	1,483,608.50	(97,600.83)	NA	NA	NA
CAISO-1999999-WELFARE-Post65	Open-End Fund	PIMCO:TOT RTN INST	Aggregate Bond Intermediate	194,099.80	---	---	1,642,084.28	(366,239.27)	NA	NA	NA
CAISO-1999999-WELFARE-Post65	Open-End Fund	AM BEACON:INTL EQ R5	Foreign Blend	85,488.03	---	---	1,342,162.06	(236,279.03)	NA	NA	NA
CAISO-1999999-WELFARE-Post65	Open-End Fund	BROWN CAP SM CO INV	Growth Small Cap	2,695.46	---	---	174,207.64	(63,043.97)	NA	NA	NA
CAISO-1999999-WELFARE-Post65	Open-End Fund	CARILLON:SCT MID CAP R-6	---	14,110.05	---	---	273,029.55	3,084.95	NA	NA	NA
CAISO-1999999-WELFARE-Post65	Open-End Fund	AMERICAN FUNDS EUPC R6	Foreign Growth	21,652.86	---	---	1,061,639.53	(28,448.54)	NA	NA	NA
CAISO-1999999-WELFARE-Post65	Open-End Fund	VANGUARD INSTL INDX INST	Blend Large Cap	3,500.38	---	---	1,125,827.83	480,338.46	NA	NA	NA
CAISO-1999999-WELFARE-Post65	Open-End Fund	T ROWE PRICE GS	Growth Large Cap	10,415.64	---	---	641,707.33	27,553.99	NA	NA	NA
CAISO-1999999-WELFARE-Post65	Open-End Fund	VANGUARD TOT I S ADM	Foreign Blend	49,103.93	---	---	1,368,035.38	42,117.36	NA	NA	NA
CAISO-1999999-WELFARE-Post65	Fund of Funds	PIMCO:ALL ASSET INST	Dynamic Allocation	146,875.48	---	---	1,543,661.31	(206,748.48)	NA	NA	NA
CAISO-1999999-WELFARE-Post65	Open-End Fund	TOUCHSTONE:MC VALUE INST	---	16,550.31	---	---	345,404.97	39,773.35	NA	NA	NA
CAISO-1999999-WELFARE-Post65	Open-End Fund	VANGUARD WINDSOR II ADM	Value Large Cap	15,079.31	---	---	997,496.09	29,996.39	NA	NA	NA
CAISO-1999999-WELFARE-Post65	Open-End Fund	AMER CENT:SC VAL R6	---	35,083.61	---	---	320,664.20	(71,869.52)	NA	NA	NA
CAISO-1999999-WELFARE-Post65	CASH	Receivable	Cash	15,795.16	12/31/2022	0.000	15,795.16	0.00	Aaa	AAA	AAA
CAISO-1999999-WELFARE-Post65	MMFUND	PRINCIPAL DEPOSIT SWEEP PROGRAM	Cash	3,203.63	12/31/2022	0.000	3,203.63	0.00	NA	NA	NA
CAISO-1999999-WELFARE-Post65	---	---	---	959,083.65	12/31/2022	0.000	14,102,367.64	(801,462.01)	Aaa	AAA	AAA
CAISO-1999999-WELFARE-Pre65	Open-End Fund	PIMCO:TOT RTN INST	Aggregate Bond Intermediate	50,603.71	---	---	428,107.35	(82,957.38)	NA	NA	NA
CAISO-1999999-WELFARE-Pre65	Open-End Fund	VANGUARD TOT I S ADM	Foreign Blend	12,800.95	---	---	356,634.35	(3,038.89)	NA	NA	NA
CAISO-1999999-WELFARE-Pre65	Open-End Fund	VANGUARD SH-TM B ADM	Aggregate Bond Short	39,235.84	---	---	387,257.75	(22,812.71)	NA	NA	NA
CAISO-1999999-WELFARE-Pre65	Open-End Fund	VANGUARD WINDSOR II ADM	Value Large Cap	3,906.58	---	---	258,420.33	9,328.09	NA	NA	NA
CAISO-1999999-WELFARE-Pre65	Open-End Fund	VANGUARD INSTL INDX INST	Blend Large Cap	912.60	---	---	293,518.25	50,728.07	NA	NA	NA
CAISO-1999999-WELFARE-Pre65	Open-End Fund	BROWN CAP SM CO INV	Growth Small Cap	713.30	---	---	46,100.39	(10,177.58)	NA	NA	NA
CAISO-1999999-WELFARE-Pre65	Open-End Fund	T ROWE PRICE GS	Growth Large Cap	2,706.97	---	---	166,776.55	(23,222.98)	NA	NA	NA
CAISO-1999999-WELFARE-Pre65	Open-End Fund	AM BEACON:INTL EQ R5	Foreign Blend	22,315.92	---	---	350,359.99	(45,488.58)	NA	NA	NA
CAISO-1999999-WELFARE-Pre65	Open-End Fund	CARILLON:SCT MID CAP R-6	---	3,690.62	---	---	71,413.48	808.51	NA	NA	NA
CAISO-1999999-WELFARE-Pre65	Open-End Fund	AMERICAN FUNDS EUPC R6	Foreign Growth	5,627.04	---	---	275,893.72	(2,763.30)	NA	NA	NA
CAISO-1999999-WELFARE-Pre65	Open-End Fund	METWEST:TOTAL RTN I	Aggregate Bond Intermediate	50,742.19	---	---	458,709.35	(80,466.04)	NA	NA	NA
CAISO-1999999-WELFARE-Pre65	Fund of Funds	PIMCO:ALL ASSET INST	Dynamic Allocation	38,191.96	---	---	401,397.45	(44,764.46)	NA	NA	NA
CAISO-1999999-WELFARE-Pre65	Open-End Fund	TOUCHSTONE:MC VALUE INST	---	4,312.30	---	---	89,997.72	12,739.06	NA	NA	NA
CAISO-1999999-WELFARE-Pre65	Open-End Fund	VICTORY:INTEGRITY SCV Y	Value Small Cap	0.01	---	---	0.27	0.02	NA	NA	NA
CAISO-1999999-WELFARE-Pre65	Open-End Fund	AMER CENT:SC VAL R6	---	9,256.19	---	---	84,601.59	(18,961.49)	NA	NA	NA
CAISO-1999999-WELFARE-Pre65	CASH	Receivable	Cash	4,115.55	12/31/2022	0.000	4,115.55	0.00	Aaa	AAA	AAA
CAISO-1999999-WELFARE-Pre65	MMFUND	PRINCIPAL DEPOSIT SWEEP PROGRAM	Cash	1,487.99	12/31/2022	0.000	1,487.99	0.00	NA	NA	NA
CAISO-1999999-WELFARE-Pre65	---	---	---	250,619.70	12/31/2022	0.000	3,674,792.09	(261,049.66)	Aaa	AAA	AAA
Summary							20,674,555.80	(1,317,982.29)	Aaa	AAA	AAA



Account: CAISO-LGIP Funds Agg (26982)
As of: 12/31/2022

Account	Security Type	Description	Industry Subgroup	Current Units	Effective Maturity	Duration	Market Value + Accrued	Net Unrealized Gain/Loss	Moody's Rating	S&P Rating	Fitch Rating
CAISO-1240017-LGIP	CASH	Receivable	Cash	462,630.61	12/31/2022	0.000	462,630.61	0.00	Aaa	AAA	AAA
CAISO-1240017-LGIP	MMFUND	WA INST LIQUID RSV I	Cash	0.01	12/31/2022	0.000	0.01	0.00	NA	AAAm	AAA
CAISO-1240017-LGIP	MMFUND	JPMORGAN:PRIME MM CAP	Cash	0.01	12/31/2022	0.000	0.01	0.00	Aaa	AAAm	AAA
CAISO-1240017-LGIP	MMFUND	MORG STAN I LQ:TRS I	Cash	19,463,087.08	12/31/2022	0.000	19,463,087.08	0.00	Aaa	AAAm	NA
CAISO-1240017-LGIP	MMFUND	GOLDMAN:FS GOVT INST	Cash	28,340,843.31	12/31/2022	0.000	28,340,843.31	0.00	Aaa	AAAm	NA
CAISO-1240017-LGIP	MMFUND	FEDERATED HRMS GV O PRMR	Cash	31,912,139.40	12/31/2022	0.000	31,912,139.40	0.00	Aaa	AAAm	AAA
CAISO-1240017-LGIP	MMFUND	DWS GVT MM SRS INST	Cash	29,852,428.05	12/31/2022	0.000	29,852,428.05	0.00	Aaa	AAAm	NA
CAISO-1240017-LGIP	MMFUND	BLKRRK LQ:T-FUND INSTL	Cash	27,419,029.89	12/31/2022	0.000	27,419,029.89	0.00	Aaa	AAAm	AAA
CAISO-1240017-LGIP	--	---	Cash	137,450,158.36	12/31/2022	0.000	137,450,158.36	0.00	Aaa	AAA	AAA
CAISO-1240017-SAXON 2 (GIP)	CASH	Cash	Cash	0.00	12/31/2022	0.000	0.00	0.00	Aaa	AAA	AAA
CAISO-1240017-SAXON 2 (GIP)	CASH	Receivable	Cash	4,848.31	12/31/2022	0.000	4,848.31	0.00	Aaa	AAA	AAA
CAISO-1240017-SAXON 2 (GIP)	MMFUND	FIRST AMER:GVT OBLG Z	Cash	94,781.90	12/31/2022	0.000	94,781.90	0.00	Aaa	AAAm	AAA
CAISO-1240017-SAXON 2 (GIP)	CD	BankUnited, National Association	Commer Banks-Southern US	249,000.00	01/23/2023	0.063	249,040.42	0.00	A2	NA	BBB+
CAISO-1240017-SAXON 2 (GIP)	CD	Texas Capital Bank	Commer Banks-Central US	83,000.00	02/07/2023	0.104	83,108.17	0.00	A3	BBB	NA
CAISO-1240017-SAXON 2 (GIP)	CD	First Bank Richmond	Commer Banks-Central US	249,000.00	02/14/2023	0.123	248,998.81	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	GreenState Credit Union	Finance-Consumer Loans	50,000.00	02/17/2023	0.131	50,003.83	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Cathay Bank	Commer Banks-Western US	149,000.00	02/23/2023	0.148	150,950.40	0.00	NA	NA	BBB
CAISO-1240017-SAXON 2 (GIP)	CD	CrossFirst Bank Leawood	Commer Banks-Central US	239,000.00	02/23/2023	0.148	240,037.57	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Morgan Stanley Private Bank, National Association	Commer Banks-Eastern US	133,000.00	02/27/2023	0.159	134,121.68	0.00	Aa3	A+	AA
CAISO-1240017-SAXON 2 (GIP)	CD	Haddon Savings Bank	Commer Banks-Eastern US	50,000.00	03/13/2023	0.197	50,252.57	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	First General Bank	Commer Banks-Western US	249,000.00	03/17/2023	0.205	249,421.25	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Investors Community Bank	Commer Banks-Central US	170,000.00	03/17/2023	0.208	170,769.99	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Axos Bank	Commer Banks-Western US	117,000.00	03/27/2023	0.235	117,369.24	0.00	A3	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Parkway Bank and Trust Company	Commer Banks-Central US	249,000.00	03/30/2023	0.244	249,065.15	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	MainStreet Bank	Commer Banks-Southern US	249,000.00	03/30/2023	0.244	248,972.71	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	CBB Bancorp, Inc.	Commer Banks-Western US	249,000.00	03/31/2023	0.247	248,939.97	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Southern Bank	Commer Banks-Southern US	247,000.00	03/31/2023	0.246	249,031.96	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Eaglemark Savings Bank	Commer Banks-Western US	50,000.00	04/14/2023	0.285	50,012.41	0.00	NA	BBB-	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Bank Hapoalim B.M. - New York Branch	Commer Banks-Eastern US	99,000.00	04/21/2023	0.304	99,037.46	0.00	A2	A	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Capital One, National Association	Commer Banks-Eastern US	60,000.00	04/24/2023	0.312	60,342.55	0.00	A1	BBB+	A+
CAISO-1240017-SAXON 2 (GIP)	CD	First National Bank of America	Commer Banks-Central US	75,000.00	04/27/2023	0.318	75,089.41	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Dream First Bank, National Association	Commer Banks-Central US	238,000.00	05/01/2023	0.330	239,479.74	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Pinnacle Bank	Commer Banks-Southern US	100,000.00	05/08/2023	0.350	100,277.01	0.00	A1	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	American National Bank-Fox Cities	Commer Banks-Central US	187,000.00	05/19/2023	0.381	186,968.88	22.42	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	OceanFirst Bank, National Association	Commer Banks-Eastern US	45,000.00	05/19/2023	0.378	45,534.80	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	First National Bank of America	Commer Banks-Central US	50,000.00	05/30/2023	0.409	50,416.34	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Luana Savings Bank	Commer Banks-Central US	49,000.00	06/05/2023	0.427	49,033.39	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	The First National Bank of Sandoval	Commer Banks-Central US	206,000.00	06/09/2023	0.437	205,943.20	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Signature Bank	Commer Banks-Eastern US	245,000.00	06/09/2023	0.435	247,629.74	0.00	P-1	NA	F2
CAISO-1240017-SAXON 2 (GIP)	CD	Lakeland Bank	Commer Banks-Eastern US	249,000.00	06/12/2023	0.446	249,280.46	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Traditional Bank, Inc.	Commer Banks-Southern US	229,000.00	06/12/2023	0.446	229,195.96	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Stockman Bank of Montana	Commer Banks-Western US	100,000.00	06/12/2023	0.446	100,112.49	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Falcon National Bank	Commer Banks-Central US	122,000.00	06/12/2023	0.446	121,906.91	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Medallion Bank	Commer Banks-Western US	249,000.00	06/15/2023	0.455	248,858.89	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Colorado Federal Savings Bank	Commer Banks-Western US	249,000.00	06/16/2023	0.457	248,982.60	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Flagstar Bank, FSB	Commer Banks-Eastern US	249,000.00	06/16/2023	0.457	248,931.44	0.00	A3	BBB-	BBB+
CAISO-1240017-SAXON 2 (GIP)	CD	Bank OZK	Commer Banks-Southern US	249,000.00	06/16/2023	0.457	248,954.29	0.00	A3	NA	NA
CAISO-1240017-SAXON 2 (GIP)	ABS	CITIZENS NATIONAL BANK OF HILLSBORO	Commer Banks-Central US	249,000.00	06/16/2023	0.457	248,954.29	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	LCA Bank Corporation	Commer Banks-Western US	249,000.00	06/16/2023	0.457	248,954.29	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	South Coast Bank & Trust	Commer Banks-Southern US	249,000.00	06/19/2023	0.466	248,956.76	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	UBS Bank USA	Commer Banks-Western US	209,000.00	06/23/2023	0.476	208,911.25	0.00	NA	A+	AA
CAISO-1240017-SAXON 2 (GIP)	CD	BMW Bank of North America	Commer Banks-Western US	176,000.00	06/26/2023	0.484	175,922.00	0.00	Aa3	A	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Pinnacle Bank	Commer Banks-Southern US	249,000.00	06/26/2023	0.485	248,974.80	0.00	A1	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	1st Financial Bank USA	Commer Banks-Central US	249,000.00	06/28/2023	0.490	248,942.01	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Hingham Institution for Savings	Mortgage Banks	249,000.00	06/28/2023	0.490	248,943.38	0.00	NA	NA	NA

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CAISO-1240017-SAXON 2 (GIP)	CD	Central Bank	Commer Banks-Central US	249,000.00	06/28/2023	0.490	248,942.01	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Somerset Trust Company	Commer Banks-Eastern US	90,000.00	06/29/2023	0.491	90,693.28	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Cumberland Federal Bank, Federal Savings Bank	Commer Banks-Central US	249,000.00	06/30/2023	0.496	248,975.04	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	The Bankers Bank	Commer Banks-Central US	249,000.00	06/30/2023	0.496	248,940.65	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Fifth Third Bank, National Association	Commer Banks-Central US	242,000.00	06/30/2023	0.489	245,558.73	0.00	P-1	A-2	F1
CAISO-1240017-SAXON 2 (GIP)	CD	Flagstar Bank, National Association	Commer Banks-Eastern US	49,000.00	07/03/2023	0.503	48,988.30	0.00	WR	NR	BBB+
CAISO-1240017-SAXON 2 (GIP)	CD	Academy Bank, N.A.	Commer Banks-Central US	249,000.00	07/17/2023	0.538	249,643.68	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Capital One, National Association	Commer Banks-Eastern US	135,000.00	07/24/2023	0.555	137,586.80	0.00	A1	BBB+	A+
CAISO-1240017-SAXON 2 (GIP)	CD	Comenity Capital Bank	Commer Banks-Western US	37,000.00	07/31/2023	0.576	37,635.99	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	TruStone Financial Credit Union	Finance-Consumer Loans	249,000.00	08/11/2023	0.603	246,571.39	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Bank Hapoalim B.M. - New York Branch	Commer Banks-Eastern US	134,000.00	08/21/2023	0.637	134,113.32	0.00	A2	A	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Goldman Sachs Bank USA	Commer Banks-Eastern US	235,000.00	08/29/2023	0.651	242,130.75	0.00	A1	A+	AA-
CAISO-1240017-SAXON 2 (GIP)	CD	Knoxville TVA Employees Credit Union	Finance-Consumer Loans	88,000.00	08/30/2023	0.655	88,044.05	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Pentagon Federal Credit Union	Finance-Consumer Loans	245,000.00	09/01/2023	0.668	244,857.80	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Springs Valley Bank & Trust Company	Commer Banks-Central US	199,000.00	09/01/2023	0.665	197,790.42	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Morgan Stanley Private Bank, National Association	Commer Banks-Eastern US	113,000.00	09/12/2023	0.693	114,765.52	0.00	Aa3	A+	AA
CAISO-1240017-SAXON 2 (GIP)	CD	Comenity Capital Bank	Commer Banks-Western US	50,000.00	09/14/2023	0.696	51,083.41	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Zions Bancorporation, National Association	Commer Banks-Western US	241,000.00	09/21/2023	0.710	241,911.46	0.00	P-1	NR	F1
CAISO-1240017-SAXON 2 (GIP)	CD	Envision Bank	Commer Banks-Eastern US	249,000.00	09/25/2023	0.733	249,010.36	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Bank of India - New York Branch	Commer Banks-Eastern US	240,000.00	09/27/2023	0.718	242,356.86	0.00	WR	B	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Veritex Community Bank	Commer Banks-Central US	249,000.00	09/29/2023	0.745	248,910.17	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Bankers' Bank	Commer Banks-Central US	249,000.00	09/29/2023	0.737	248,904.53	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Santander Bank, N.A. (Wilmington, DE)	Commer Banks-Eastern US	249,000.00	09/29/2023	0.724	251,445.06	0.00	P-1	A-1	F2
CAISO-1240017-SAXON 2 (GIP)	CD	The Cooperative Bank	Commer Banks-Eastern US	240,000.00	09/29/2023	0.724	242,356.69	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	First Republic Bank	Commer Banks-Western US	240,000.00	09/29/2023	0.724	242,383.23	0.00	P-1	NR	F1
CAISO-1240017-SAXON 2 (GIP)	CD	NorthEast Community Bank	Commer Banks-Eastern US	241,000.00	09/29/2023	0.720	240,970.95	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Safra National Bank of New York	Commer Banks-Eastern US	248,000.00	10/02/2023	0.742	248,824.51	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	OceanFirst Bank, National Association	Commer Banks-Eastern US	160,000.00	10/02/2023	0.745	160,531.94	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Valley National Bank	Commer Banks-Eastern US	125,000.00	10/03/2023	0.732	125,835.39	0.00	NA	A-2	NA
CAISO-1240017-SAXON 2 (GIP)	CD	The Canandaigua National Bank and Trust Company	Commer Banks-Eastern US	249,000.00	10/06/2023	0.760	249,086.53	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Central State Bank	Commer Banks-Central US	249,000.00	10/10/2023	0.775	248,936.82	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	American Eagle Bank	Commer Banks-Central US	149,000.00	10/10/2023	0.771	149,026.97	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Piermont Bank	Commer Banks-Eastern US	249,000.00	10/16/2023	0.781	249,206.01	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Maine Community Bank	Mortgage Banks	249,000.00	10/18/2023	0.793	248,982.84	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Communitybank of Texas, National Association	Commer Banks-Central US	78,000.00	10/24/2023	0.810	78,333.92	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	First State Bank and Trust Company	Commer Banks-Central US	62,000.00	10/27/2023	0.820	61,298.95	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Eaglemark Savings Bank	Commer Banks-Western US	199,000.00	11/03/2023	0.838	199,057.88	0.00	NA	BBB-	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Israel Discount Bank of New York	Commer Banks-Eastern US	113,000.00	11/06/2023	0.846	113,038.63	0.00	A2	BBB+	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Flagstar Bank, National Association	Commer Banks-Eastern US	186,000.00	11/09/2023	0.855	185,657.11	0.00	WR	NR	BBB+
CAISO-1240017-SAXON 2 (GIP)	CD	Sandy Spring Bank	Commer Banks-Eastern US	178,000.00	11/20/2023	0.873	178,580.41	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Customers Bancorp, Inc.	Commer Banks-Eastern US	246,000.00	11/20/2023	0.862	248,735.95	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	BMO Harris Bank National Association	Commer Banks-Central US	160,000.00	11/27/2023	0.891	160,473.13	0.00	A1	A+	AA
CAISO-1240017-SAXON 2 (GIP)	CD	Capital Community Bank	Commer Banks-Western US	240,000.00	11/27/2023	0.897	240,084.82	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	John Marshall Bank	Commer Banks-Southern US	249,000.00	11/27/2023	0.897	249,228.07	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Numerica Credit Union	Finance-Consumer Loans	248,000.00	11/28/2023	0.894	248,864.86	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Haddon Savings Bank	Commer Banks-Eastern US	198,000.00	11/30/2023	0.905	198,467.57	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Kearny Bank	Commer Banks-Eastern US	246,000.00	11/30/2023	0.899	246,526.89	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Live Oak Banking Company	Commer Banks-Southern US	249,000.00	12/11/2023	0.942	248,871.39	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	TCM Bank, National Association	Commer Banks-Southern US	249,000.00	12/13/2023	0.948	248,881.30	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Barclays Bank Delaware	Commer Banks-Eastern US	249,000.00	12/15/2023	0.962	248,951.85	0.00	NA	BBB	A+
CAISO-1240017-SAXON 2 (GIP)	CD	Texas Exchange Bank	Commer Banks-Central US	49,000.00	12/18/2023	0.962	48,863.41	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	One Community Bank	Commer Banks-Central US	249,000.00	12/18/2023	0.952	249,131.87	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	MidCountry Bank	Commer Banks-Central US	249,000.00	12/22/2023	0.973	248,909.61	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Plains State Bank	Commer Banks-Central US	249,000.00	12/22/2023	0.973	248,909.61	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Colony Bank	Commer Banks-Southern US	248,000.00	12/22/2023	0.960	247,939.77	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Truist Bank	Commer Banks-Southern US	238,000.00	12/22/2023	0.934	238,460.64	0.00	P-1	A-1	F1+
CAISO-1240017-SAXON 2 (GIP)	CD	Pinnacle Bank	Commer Banks-Southern US	149,000.00	12/26/2023	0.972	148,942.29	0.00	A1	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Cross River Bank	Commer Banks-Eastern US	246,000.00	12/26/2023	0.965	245,998.49	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	State Bank of India - New York Branch	Commer Banks-Eastern US	249,000.00	12/29/2023	0.989	248,890.85	0.00	Baa3	BBB-	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Cecil Bank	Commer Banks-Eastern US	249,000.00	12/29/2023	0.990	248,884.54	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	VisionBank of Iowa	Commer Banks-Central US	249,000.00	12/29/2023	0.978	248,896.91	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	FirstBank Puerto Rico	Commer Banks Non-US	195,000.00	01/02/2024	0.990	192,091.58	0.00	WR	BB+	BB+
CAISO-1240017-SAXON 2 (GIP)	CD	Morgan Stanley Bank, N.A.	Commer Banks-Western US	245,000.00	01/10/2024	0.993	251,916.94	0.00	Aa3	A+	AA
CAISO-1240017-SAXON 2 (GIP)	CD	Pinnacle Bank	Commer Banks-Central US	249,000.00	01/30/2024	1.054	248,937.53	0.00	P-1	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	InsBank	Commer Banks-Southern US	249,000.00	02/05/2024	1.077	249,653.67	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Industrial and Commercial Bank of China (USA), Nat	Commer Banks-Eastern US	50,000.00	02/12/2024	1.095	47,913.64	0.00	A1	A-	NA

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CAISO-1240017-SAXON 2 (GIP)	CD	Peoples State Bank	Commer Banks-Central US	249,000.00	02/19/2024	1.115	249,078.28	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Security First Bank	Commer Banks-Central US	246,000.00	02/20/2024	1.100	248,680.45	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Finwise Bank	Commer Banks-Western US	240,000.00	02/26/2024	1.152	232,930.21	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Traditions Bank	Commer Banks-Southern US	238,000.00	03/04/2024	1.138	229,792.66	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	American Express Bank, FSB	Commer Banks-Western US	222,000.00	03/11/2024	1.185	222,182.00	0.00	Aa3	NR	A+
CAISO-1240017-SAXON 2 (GIP)	CD	State Bank of Texas	Commer Banks-Central US	209,000.00	03/25/2024	1.223	208,789.35	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Beal Bank USA	Commer Banks-Western US	247,000.00	03/27/2024	1.216	247,763.85	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Beal Bank	Commer Banks-Central US	247,000.00	03/27/2024	1.216	247,763.85	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Bank of Bird-in-Hand	Commer Banks-Eastern US	248,000.00	03/28/2024	1.230	247,701.22	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Ally Bank	Commer Banks-Western US	247,000.00	03/28/2024	1.214	247,767.15	0.00	A3	BBB-	NA
CAISO-1240017-SAXON 2 (GIP)	CD	PCB Bank	Commer Banks-Western US	249,000.00	03/28/2024	1.209	248,899.01	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	OSB Community Bank	Commer Banks-Central US	227,000.00	03/28/2024	1.209	226,767.36	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Citizens Bank & Trust	Commer Banks-Southern US	249,000.00	03/28/2024	1.207	248,747.54	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Guthrie County State Bank	Commer Banks-Central US	247,000.00	03/29/2024	1.207	246,798.65	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Popular Bank New York Branch	Commer Banks-Eastern US	248,000.00	04/01/2024	1.219	251,357.76	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Bell Bank	Commer Banks-Central US	249,000.00	04/05/2024	1.226	249,475.50	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Pacific Enterprise Bank	Commer Banks-Western US	245,000.00	04/09/2024	1.260	236,385.21	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Citizens Bank	Commer Banks-Central US	215,000.00	04/12/2024	1.245	215,250.82	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	CenterState Bank Of Florida	Commer Banks-Southern US	240,000.00	04/17/2024	1.273	237,150.19	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	First Freedom Bank	Commer Banks-Southern US	50,000.00	04/30/2024	1.319	48,688.02	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Toyota Financial Savings Bank	Commer Banks-Western US	60,000.00	05/06/2024	1.320	57,055.10	0.00	NA	A+	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Synchrony Bank	Commer Banks-Western US	246,000.00	05/20/2024	1.362	246,478.06	0.00	NA	BBB	BBB
CAISO-1240017-SAXON 2 (GIP)	CD	Discover Bank	Commer Banks-Eastern US	149,000.00	05/24/2024	1.357	149,234.60	0.00	A3	BBB	A-
CAISO-1240017-SAXON 2 (GIP)	CD	Israel Discount Bank of New York	Commer Banks-Eastern US	133,000.00	05/28/2024	1.368	133,177.05	0.00	A2	BBB+	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Capital One Bank (USA), National Association	Commer Banks-Southern US	246,000.00	05/28/2024	1.368	246,366.84	0.00	WR	NR	A
CAISO-1240017-SAXON 2 (GIP)	CD	Equity Bank	Commer Banks-Central US	150,000.00	06/07/2024	1.370	150,708.67	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Manufacturers and Traders Trust Company	Commer Banks-Eastern US	243,000.00	06/07/2024	1.369	244,098.18	0.00	Aa3	A-	A+
CAISO-1240017-SAXON 2 (GIP)	CD	Transportation Alliance Bank, Inc.	Commer Banks-Western US	249,000.00	06/10/2024	1.412	249,233.56	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Southern States Bank	Commer Banks-Southern US	50,000.00	06/12/2024	1.439	47,410.04	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Intercredit Bank, National Association	Commer Banks-Southern US	249,000.00	06/14/2024	1.426	248,928.37	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Independent Bank	Commer Banks-Southern US	105,000.00	06/17/2024	1.457	101,041.27	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Sallie Mae Bank	Commer Banks-Western US	245,000.00	06/17/2024	1.421	244,968.91	0.00	Baa1	BBB-	BBB-
CAISO-1240017-SAXON 2 (GIP)	CD	Workers Federal Credit Union	Finance-Consumer Loans	249,000.00	06/17/2024	1.405	249,551.21	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Astera Credit Union	Finance-Consumer Loans	243,000.00	06/18/2024	1.396	243,428.41	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	EagleBank	Commer Banks-Eastern US	50,000.00	06/20/2024	1.442	48,659.64	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Blue Foundry Bank	Commer Banks-Eastern US	249,000.00	06/20/2024	1.417	249,052.16	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Texas Exchange Bank	Commer Banks-Central US	200,000.00	06/21/2024	1.464	194,175.10	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	ConnectOne Bank	Commer Banks-Eastern US	249,000.00	06/24/2024	1.449	248,824.14	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	JPMorgan Chase Bank, National Association	Commer Banks-Central US	245,000.00	06/24/2024	1.435	244,812.55	0.00	Aa1	A+	AA+
CAISO-1240017-SAXON 2 (GIP)	CD	Northern Bank & Trust Company	Commer Banks-Eastern US	245,000.00	06/24/2024	1.418	245,326.52	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Method Bank	---	249,000.00	06/28/2024	1.435	248,712.97	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	First Seacoast Bank	Commer Banks-Eastern US	125,000.00	06/28/2024	1.472	118,659.56	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Connexus Credit Union	Finance-Consumer Loans	130,000.00	06/28/2024	1.482	121,886.19	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Banc of California, National Association	Commer Banks-Western US	245,000.00	07/01/2024	1.454	244,698.78	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Cenlar FSB	---	244,000.00	07/01/2024	1.431	244,062.17	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	EnerBank USA	Commer Banks-Southern US	100,000.00	07/10/2024	1.514	93,875.73	0.00	NA	BBB+	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Carson Community Bank	---	249,000.00	07/15/2024	1.471	252,172.11	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Luana Savings Bank	Commer Banks-Central US	130,000.00	07/22/2024	1.525	122,809.50	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Institution for Savings in Newburyport and Its Vic	Commer Banks-Eastern US	240,000.00	07/29/2024	1.567	225,784.63	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Toyota Financial Savings Bank	Commer Banks-Western US	50,000.00	08/12/2024	1.583	48,094.69	0.00	NA	A+	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Toyota Financial Savings Bank	Commer Banks-Western US	111,000.00	09/03/2024	1.643	106,493.13	0.00	NA	A+	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Simmons Bank	Commer Banks-Southern US	249,000.00	09/30/2024	1.687	248,620.61	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Nicolet National Bank	Commer Banks-Central US	249,000.00	09/30/2024	1.685	248,621.98	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	United Prairie Bank	Commer Banks-Central US	249,000.00	10/07/2024	1.700	249,259.83	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Primebank	Commer Banks-Central US	249,000.00	10/07/2024	1.699	249,288.40	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	United Bankers Bank	Commer Banks-Central US	249,000.00	10/15/2024	1.720	249,071.48	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	City National Bank	Commer Banks-Western US	165,000.00	11/25/2024	1.794	166,512.17	0.00	Aa3	AA-	AA-
CAISO-1240017-SAXON 2 (GIP)	CD	Southern Bank	Commer Banks-Central US	200,000.00	12/09/2024	1.849	200,489.17	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	First Foundation Bank	Commer Banks-Western US	243,000.00	12/16/2024	1.854	243,034.59	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Security State Bank of Warroad	Commer Banks-Central US	249,000.00	12/20/2024	1.882	248,847.19	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Community Financial Services Bank	Commer Banks-Southern US	249,000.00	12/30/2024	1.908	248,596.14	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	CD	Citizens Bank of West Virginia, Inc.	---	249,000.00	12/30/2024	1.993	248,503.36	0.00	NA	NA	NA
CAISO-1240017-SAXON 2 (GIP)	---	---	---	34,050,630.21	12/14/2023	0.933	34,021,250.05	22.42	A1	BBB-	A-
CAISO-1280173-Forfeited LGIP D	CASH	Receivable	Cash	2,560.38	12/31/2022	0.000	2,560.38	0.00	Aaa	AAA	AAA

Attachment 1

CAISO-1280173-Forfeited LGIP D	MMFUND	FEDERATED HRMS GV O PRMR	Cash	47.25	12/31/2022	0.000	47.25	0.00	Aaa	AAAm	AAA
CAISO-1280173-Forfeited LGIP D	MMFUND	BLKRK LQ:T-FUND INSTL	Cash	525,940.62	12/31/2022	0.000	525,940.62	0.00	Aaa	AAAm	AAA
CAISO-1280173-Forfeited LGIP D	---	---	Cash	528,548.25	12/31/2022	0.000	528,548.25	0.00	Aaa	AAA	AAA
CAISO-1310023-LGIP Account	MMFUND	CAISO SWEEP MMF	Cash	11,730.47	12/31/2022	---	11,730.47	0.00	NA	NA	NA
CAISO-1310023-LGIP Account	MMFUND	CAISO SWEEP MMF	Cash	11,730.47	09/30/2022	---	11,730.47	0.00	NA	NA	NA
Summary						0.185	172,011,687.13	22.42	Aaa	AA	AA



Account:
As of:

CAISO-Market Funds (28253)
12/31/2022

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-1310300-Misc Holdings Ch	CASH	Cash	Cash	100,000.00	12/31/2022	0.000	100,000.00	0.00	Aaa	AAA	AAA
CAISO-1310300-Misc Holdings Ch	CASH	Cash	Cash	100,000.00	12/31/2022	0.000	100,000.00	0.00	Aaa	AAA	AAA
---	CASH	Receivable	Cash	2,745,191.76	12/31/2022	0.000	2,745,191.76	0.00	Aaa	AAA	AAA
---	MMFUND	ALLSPRING:GOVT MM SEL	Cash	99,537,901.81	12/31/2022	0.000	99,537,901.81	0.00	Aaa	AAA	NA
---	MMFUND	GOLDMAN:FS GOVT INST	Cash	201,983,981.26	12/31/2022	0.000	201,983,981.26	0.00	Aaa	AAA	NA
---	MMFUND	BLKRRK LQ:T-FUND INSTL	Cash	202,319,650.39	12/31/2022	0.000	202,319,650.39	0.00	Aaa	AAA	AAA
---	MMFUND	MORG STAN I LQ:TRS I	Cash	203,596,483.44	12/31/2022	0.000	203,596,483.44	0.00	Aaa	AAA	NA
---	MMFUND	FEDERATED HRMS GV O PRMR	Cash	202,188,031.97	12/31/2022	0.000	202,188,031.97	(0.00)	Aaa	AAA	AAA
Other	---	---	Cash	912,371,240.63	12/31/2022	0.000	912,371,240.63	(0.00)	Aaa	AAA	AAA
CAISO-1310020-Market Clearing	MMFUND	CAISO SWEEP MMF	Cash	44,274,874.04	12/31/2022	---	44,274,874.04	0.00	NA	NA	NA
CAISO-1310020-Market Clearing	MMFUND	CAISO SWEEP MMF	Cash	44,274,874.04	09/30/2022	---	44,274,874.04	0.00	NA	NA	NA
Summary						0.000	956,746,114.67	(0.00)	Aaa	AAA	AAA