

Report: CMC - Retiree Medical
 Account: CAISO-Retiree Medical Plan Agg (26983)
 As of: 12/31/2019

Security Type	Description	Industry Subgroup	Face Value	Market Value + Accrued	Net Unrealized Gain/Loss	Policy Asset Class	% of Market Value + Accrued
Open-End Fund	T ROWE PRICE GRO STK	Growth Large Cap	25,467.26	1,756,623.58	310,937.61	Domestic Equity	5.918%
Open-End Fund	VANGUARD INSTL INDX INST	Blend Large Cap	7,670.05	2,169,528.00	671,200.93	Domestic Equity	7.309%
Open-End Fund	BROWN CAP SM CO INV	Growth Small Cap	5,934.74	583,742.41	101,851.61	Domestic Equity	1.966%
Open-End Fund	VANGUARD WINDSOR II ADM	Value Large Cap	29,124.83	1,872,770.14	45,522.16	Domestic Equity	6.309%
Open-End Fund	VICTORY:INTEGRITY SCV Y	Value Small Cap	16,234.80	574,563.69	51,696.82	Domestic Equity	1.936%
Open-End Fund	TOUCHSTONE:MC VALUE INST	Value Mid Cap	31,633.25	615,895.99	47,267.33	Domestic Equity	2.075%
Open-End Fund	CARILLON:SCT MID CAP R-6	Growth Mid Cap	28,148.85	532,474.18	11,353.51	Domestic Equity	1.794%
Open-End Fund	AM BEACON:INTL EQ INST	Foreign Blend	142,583.71	2,623,075.84	(33,259.21)	Intl Equity	8.837%
Open-End Fund	AMERICAN FUNDS EUJPC R6	Foreign Growth	50,163.32	2,775,917.16	311,842.08	Intl Equity	9.351%
Open-End Fund	VANGUARD TOT I S ADM	Foreign Blend	100,374.11	2,987,786.84	255,760.63	Intl Equity	10.065%
Fund of Funds	PIMCO:ALL ASSET INST	Dynamic Allocation	241,048.11	2,880,609.23	50,206.22	Real Return	9.704%
CASH	Receiptable	Cash	207,397.01	207,397.01	0.00	Stability	0.699%
Open-End Fund	MET WEST:TOTAL RETURN I	Aggregate Bond Intermediate	346,415.64	3,815,429.16	92,149.37	Stability	12.853%
Open-End Fund	PIMCO:TOT RTN INST	Aggregate Bond Intermediate	335,624.43	3,470,356.71	3,815.39	Stability	11.691%
Open-End Fund	VANGUARD SH-TM B ADM	Aggregate Bond Short	266,579.09	2,818,085.29	40,355.76	Stability	9.493%
MMFUND	WFB INSTITUTIONAL BANK DEPOSIT	Cash	160.59	160.59	0.00	Stability	0.001%
MMFUND	WFB COLLATERALIZED M/M ACCT	Cash	132.17	132.17	0.00	Stability	0.000%
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Report: CMC - Portfolio Holdings
 Account: CAISO-LGIP Funds Agg (26982)
 As of: 12/31/2019

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	ADMIRALS BANK	Cash	242.17	0.230	12/31/2019	---	0.000	---	242.17	0.00	NA	NA	NA
MMFUND	Allegiance Bank Texas	Cash	93,124.90	0.002	12/31/2019	---	0.000	---	93,124.90	0.00	NA	NA	NA
MMFUND	ALMA BANK	Cash	337.60	0.002	12/31/2019	0.000	0.000	0.000	337.60	0.00	NA	NA	NA
MMFUND	American Exchange Bank	Cash	1,610.14	0.002	12/31/2019	---	0.000	---	1,610.14	0.00	NA	NA	NA
MMFUND	American Federal Savings Bank	Cash	725.87	0.002	12/31/2019	---	0.000	---	725.87	0.00	NA	NA	NA
MMFUND	AMERICAN SECURITY BANK AND TRUST COMPANY	Cash	10.79	0.002	12/31/2019	---	0.000	---	10.79	0.00	NA	NA	NA
MMFUND	Ameris Bank	Cash	245,082.01	0.002	12/31/2019	---	0.000	---	245,082.01	0.00	NA	NA	NA
MMFUND	Asian Bank	Cash	667.04	0.002	12/31/2019	---	0.000	---	667.04	0.00	NA	NA	NA
MMFUND	AUDUBON STATE BANK	Cash	27.04	0.002	12/31/2019	---	0.000	---	27.04	0.00	NA	NA	NA
MMFUND	BancorpSouth Bank	Cash	25,373.98	0.002	12/31/2019	---	0.000	---	25,373.98	0.00	NA	NA	NA
MMFUND	Bank of Cave City	Cash	194.16	0.002	12/31/2019	---	0.000	---	194.16	0.00	NA	NA	NA
MMFUND	BANK OF CHINA	Cash	246,155.13	0.002	12/31/2019	---	0.000	---	246,155.13	0.00	NA	NA	NA
MMFUND	BANK OF COMMERCE	Cash	25,377.16	0.002	12/31/2019	---	0.000	---	25,377.16	0.00	NA	NA	NA
MMFUND	BANK OF ENGLAND	Cash	245,162.99	0.002	12/31/2019	---	0.000	---	245,162.99	0.00	NA	NA	NA
MMFUND	Bank of Hope	Cash	4,938.61	0.002	12/31/2019	---	0.000	---	4,938.61	0.00	NA	NA	NA
MMFUND	Bank of Lindsey	Cash	1,094.85	0.002	12/31/2019	---	0.000	---	1,094.85	0.00	NA	NA	NA
MMFUND	Bank3	Cash	134.37	0.002	12/31/2019	---	0.000	---	134.37	0.00	NA	NA	NA
MMFUND	BANKWELL BANK	Cash	222,300.74	0.002	12/31/2019	---	0.000	---	222,300.74	0.00	NA	NA	NA
MMFUND	Banterra Bank	Cash	14.55	0.002	12/31/2019	---	0.000	---	14.55	0.01	NA	NA	NA
MMFUND	BCBank Inc.	Cash	1,060.88	0.002	12/31/2019	---	0.000	---	1,060.88	0.00	NA	NA	NA
MMFUND	BLKRR LQ:T-FUND INSTL	Cash	3,316,563.10	1.510	12/31/2019	1.520	1.520	0.000	3,316,563.10	0.00	Aaa	AAAm	AAA
MMFUND	BLUEHARBOR BANK	Cash	25.66	0.002	12/31/2019	---	0.000	---	25.66	0.00	NA	NA	NA
MMFUND	BRIDGEHAMPTON NATIONAL BANK	Cash	54,286.24	0.002	12/31/2019	---	0.000	---	54,286.24	0.00	NA	NA	NA
MMFUND	C US BANK	Cash	1,187.83	0.002	12/31/2019	---	0.000	---	1,187.83	0.00	NA	NA	NA
MMFUND	CAL10308	Cash	173,499.26	0.000	12/31/2019	---	0.000	---	173,499.26	0.00	NA	NA	NA
MMFUND	CAL13622	Cash	7,626.66	0.000	12/31/2019	---	0.000	---	7,626.66	0.00	NA	NA	NA
MMFUND	CAL3869	Cash	168,888.24	0.000	12/31/2019	---	0.000	---	168,888.24	0.00	NA	NA	NA
MMFUND	CAL4256	Cash	229,631.16	0.000	12/31/2019	---	0.000	---	229,631.16	0.00	NA	NA	NA
MMFUND	CAL57254	Cash	62.37	0.000	12/31/2019	---	0.000	---	62.37	0.00	NA	NA	NA
MMFUND	CAL58457	Cash	43,333.91	0.000	12/31/2019	---	0.000	---	43,333.91	0.00	NA	NA	NA
MMFUND	CAL58558	Cash	53.90	0.000	12/31/2019	---	0.000	---	53.90	0.00	NA	NA	NA
MMFUND	CAL58584	Cash	19.68	0.000	12/31/2019	---	0.000	---	19.68	0.00	NA	NA	NA
MMFUND	CAL58657	Cash	64,207.07	0.000	12/31/2019	---	0.000	---	64,207.07	0.00	NA	NA	NA
MMFUND	CAL8884	Cash	170.95	0.000	12/31/2019	---	0.000	---	170.95	0.00	NA	NA	NA
MMFUND	CALIFORNIA ISO GIP FUNDS	Cash	232,567.10	0.002	12/31/2019	0.000	0.000	0.000	232,567.10	0.00	NA	NA	NA
MMFUND	CALIFORNIA ISO GIP FUNDS	Cash	3,733.96	0.002	12/31/2019	---	0.000	---	3,733.96	0.00	NA	NA	NA
MMFUND	CALIFORNIA ISO GIP FUNDS	Cash	2,568.71	0.002	12/31/2019	0.000	0.000	0.000	2,568.71	0.00	NA	NA	NA
MMFUND	CALIFORNIA ISO GIP FUNDS	Cash	14.63	0.002	12/31/2019	---	0.000	---	14.63	0.00	NA	NA	NA
MMFUND	Camden National Bank	Cash	177.95	0.002	12/31/2019	---	0.000	---	177.95	0.00	NA	NA	NA
MMFUND	CAMPBELL COUNTY BANK INC.	Cash	161.87	0.002	12/31/2019	---	0.000	---	161.87	0.00	NA	NA	NA
MMFUND	CAPITAL BANK, NATIONAL ASSOCIATION	Cash	244,927.40	0.000	12/31/2019	---	0.000	---	244,927.40	0.00	NA	NA	NA
MMFUND	Carter Federal Credit Union	Cash	278.18	0.002	12/31/2019	---	0.000	---	278.18	0.00	NA	NA	NA
CASH	Cash	Cash	214,096.66	0.000	12/31/2019	0.000	0.000	0.000	214,096.66	0.00	Aaa	AAA	AAA
MMFUND	CBANK	Cash	153.33	0.002	12/31/2019	---	0.000	---	153.33	0.00	NA	NA	NA
MMFUND	CEDARSTONE BANK	Cash	227.26	0.002	12/31/2019	---	0.000	---	227.26	0.00	NA	NA	NA
MMFUND	Cendera Bank National Association	Cash	976.73	0.002	12/31/2019	---	0.000	---	976.73	0.00	NA	NA	NA
MMFUND	CenterState Bank of Florida National Associat	Cash	197,150.09	0.002	12/31/2019	---	0.000	---	197,150.09	0.00	NA	NA	NA
MMFUND	CENTRAL BANK	Cash	106.05	0.002	12/31/2019	---	0.000	---	106.05	0.00	NA	NA	NA
MMFUND	CENTRAL BANK	Cash	410.92	0.002	12/31/2019	---	0.000	---	410.92	0.00	NA	NA	NA
MMFUND	Central State Bank	Cash	13.43	0.002	12/31/2019	---	0.000	---	13.43	0.00	NA	NA	NA
MMFUND	CFBANK	Cash	73.63	0.230	12/31/2019	---	0.000	---	73.63	0.00	NA	NA	NA
MMFUND	Chisholm Trail State Bank	Cash	1,112.94	0.002	12/31/2019	---	0.000	---	1,112.94	0.00	NA	NA	NA
MMFUND	CIBM Bank	Cash	231,193.18	0.002	12/31/2019	---	0.000	---	231,193.18	0.00	NA	NA	NA
MMFUND	CITIZENS BANK	Cash	77,212.25	0.002	12/31/2019	---	0.000	---	77,212.25	0.00	NA	NA	NA
MMFUND	Citizens Bank	Cash	16.92	0.002	12/31/2019	---	0.000	---	16.92	0.00	NA	NA	NA

MMFUND		27.45	12/31/2019	0.00	0.00	27.45	0.00	NA	NA
MMFUND	Cash	27.45	12/31/2019	0.00	0.00	27.45	0.00	NA	NA
MMFUND	Cash	123,370.67	12/31/2019	0.00	0.00	123,370.67	0.00	NA	NA
MMFUND	Cash	59,907.94	12/31/2019	0.00	0.00	59,907.94	0.00	NA	NA
MMFUND	Cash	124.31	12/31/2019	0.00	0.00	124.31	0.00	NA	NA
MMFUND	Cash	23.86	12/31/2019	0.00	0.00	23.86	0.00	NA	NA
MMFUND	Cash	123,414.38	12/31/2019	0.00	0.00	123,414.38	0.00	NA	NA
MMFUND	Cash	17.08	12/31/2019	0.00	0.00	17.08	0.00	NA	NA
MMFUND	Cash	32.23	12/31/2019	0.00	0.00	32.23	0.00	NA	NA
MMFUND	Cash	93,187.42	12/31/2019	0.00	0.00	93,187.42	0.00	NA	NA
MMFUND	Cash	24,419.74	12/31/2019	0.00	0.00	24,419.74	0.00	NA	NA
MMFUND	Cash	60.42	12/31/2019	0.00	0.00	60.42	0.00	NA	NA
MMFUND	Cash	1,126.09	12/31/2019	0.00	0.00	1,126.09	0.00	NA	NA
MMFUND	Cash	22.74	12/31/2019	0.00	0.00	22.74	0.00	NA	NA
MMFUND	Cash	1,159.43	12/31/2019	0.00	0.00	1,159.43	0.00	NA	NA
MMFUND	Cash	10.09	12/31/2019	0.00	0.00	10.09	0.00	NA	NA
MMFUND	Cash	65.15	12/31/2019	0.00	0.00	65.15	0.00	NA	NA
MMFUND	Cash	695.90	12/31/2019	0.00	0.00	695.90	0.00	NA	NA
MMFUND	Cash	1,203,634.07	12/31/2019	1.560	1.560	1,203,634.07	0.00	AAA	AAA
MMFUND	Cash	114.57	12/31/2019	0.00	0.00	114.57	0.00	NA	NA
MMFUND	Cash	183.22	12/31/2019	0.00	0.00	183.22	0.00	NA	NA
MMFUND	Cash	244,600.38	12/31/2019	0.00	0.00	244,600.38	0.00	NA	NA
MMFUND	Cash	6,521.97	12/31/2019	0.00	0.00	6,521.97	0.00	NA	NA
MMFUND	Cash	1,286.51	12/31/2019	0.00	0.00	1,286.51	0.00	NA	NA
MMFUND	Cash	15.03	12/31/2019	0.00	0.00	15.03	0.00	NA	NA
MMFUND	Cash	22.74	12/31/2019	0.00	0.00	22.74	0.00	NA	NA
MMFUND	Cash	1,006.69	12/31/2019	0.00	0.00	1,006.69	0.00	NA	NA
MMFUND	Cash	21.67	12/31/2019	0.00	0.00	21.67	0.00	NA	NA
MMFUND	Cash	7,767,025.54	12/31/2019	1.520	1.520	7,767,025.54	0.00	AAA	AAA
MMFUND	Cash	40.65	12/31/2019	0.00	0.00	40.65	0.00	NA	NA
MMFUND	Cash	12.01	12/31/2019	0.00	0.00	12.01	0.00	NA	NA
MMFUND	Cash	221,638.90	12/31/2019	0.00	0.00	221,638.90	0.00	NA	NA
MMFUND	Cash	61,212.09	12/31/2019	0.00	0.00	61,212.09	0.00	NA	NA
MMFUND	Cash	14,459.43	12/31/2019	0.00	0.00	14,459.43	0.00	NA	NA
MMFUND	Cash	935.53	12/31/2019	0.00	0.00	935.53	0.00	NA	NA
MMFUND	Cash	4,171.33	12/31/2019	0.00	0.00	4,171.33	0.00	NA	NA
MMFUND	Cash	421.68	12/31/2019	0.00	0.00	421.68	0.00	NA	NA
MMFUND	Cash	54.15	12/31/2019	0.00	0.00	54.15	0.00	NA	NA
MMFUND	Cash	2,761.17	12/31/2019	0.00	0.00	2,761.17	0.00	NA	NA
MMFUND	Cash	10.07	12/31/2019	0.00	0.00	10.07	0.00	NA	NA
MMFUND	Cash	31.43	12/31/2019	0.00	0.00	31.43	0.00	NA	NA
MMFUND	Cash	230.64	12/31/2019	0.00	0.00	230.64	0.00	NA	NA
MMFUND	Cash	157,060.51	12/31/2019	0.00	0.00	157,060.51	0.00	NA	NA
MMFUND	Cash	23.20	12/31/2019	0.00	0.00	23.20	0.00	NA	NA
MMFUND	Cash	247,368.36	12/31/2019	0.00	0.00	247,368.36	0.00	NA	NA
MMFUND	Cash	228.06	12/31/2019	0.00	0.00	228.06	0.00	NA	NA
MMFUND	Cash	11.82	12/31/2019	0.00	0.00	11.82	0.00	NA	NA
MMFUND	Cash	123.41	12/31/2019	0.00	0.00	123.41	0.00	NA	NA
MMFUND	Cash	131.47	12/31/2019	0.00	0.00	131.47	0.00	NA	NA
MMFUND	Cash	5,736.86	12/31/2019	0.00	0.00	5,736.86	0.00	NA	NA
MMFUND	Cash	12.19	12/31/2019	0.00	0.00	12.19	0.00	NA	NA
MMFUND	Cash	532.73	12/31/2019	0.00	0.00	532.73	0.00	NA	NA
MMFUND	Cash	47.57	12/31/2019	0.00	0.00	47.57	0.00	NA	NA
MMFUND	Cash	8,108.94	12/31/2019	0.00	0.00	8,108.94	0.00	NA	NA
MMFUND	Cash	1,555.73	12/31/2019	0.00	0.00	1,555.73	0.00	NA	NA
MMFUND	Cash	3,280.43	12/31/2019	0.00	0.00	3,280.43	0.00	NA	NA
MMFUND	Cash	1,402.36	12/31/2019	0.00	0.00	1,402.36	0.00	NA	NA
MMFUND	Cash	144.72	12/31/2019	0.00	0.00	144.72	0.00	NA	NA
MMFUND	Cash	122.43	12/31/2019	0.00	0.00	122.43	0.00	NA	NA
MMFUND	Cash	7,377,702.85	12/31/2019	1.540	1.540	7,377,702.85	0.00	AAA	AAA
MMFUND	Cash	218,003.48	12/31/2019	0.00	0.00	218,003.48	0.00	NA	NA
MMFUND	Cash	35,161.05	12/31/2019	0.00	0.00	35,161.05	0.00	NA	NA
MMFUND	Cash	180.27	12/31/2019	0.00	0.00	180.27	0.00	NA	NA
MMFUND	Cash	589.83	12/31/2019	0.00	0.00	589.83	0.00	NA	NA
MMFUND	Cash	17,154.45	12/31/2019	0.00	0.00	17,154.45	0.00	NA	NA

MMFUND	HOME STATE BANK	Cash	319.32	0.002	12/31/2019	0.000	---	---	---	0.00	NA	NA
MMFUND	Horizon Bank	Cash	3,467.46	0.002	12/31/2019	0.000	---	---	---	3,467.46	NA	NA
MMFUND	Horizon Bank National Association	Cash	36,812.58	0.002	12/31/2019	0.000	---	---	---	36,812.58	NA	NA
MMFUND	Hudson Heritage Federal Credit Union	Cash	688.67	0.002	12/31/2019	0.000	---	---	---	688.67	NA	NA
MMFUND	INCOMMONS BANK N.A.	Cash	186,598.06	0.002	12/31/2019	0.000	---	---	---	186,598.06	NA	NA
MMFUND	INDEPENDENT BANK	Cash	259.66	0.002	12/31/2019	0.000	---	---	---	259.66	NA	NA
MMFUND	INLAND BANK & TRUST	Cash	636.44	0.000	12/31/2019	0.000	---	---	---	636.44	NA	NA
MMFUND	International Bank of Chicago	Cash	209.28	0.002	12/31/2019	0.000	---	---	---	209.28	NA	NA
MMFUND	International City Bank National Association	Cash	180,032.46	0.002	12/31/2019	0.000	---	---	---	180,032.46	NA	NA
MMFUND	INVESTAR BANK	Cash	247,949.80	0.002	12/31/2019	0.000	---	---	---	247,949.80	NA	NA
MMFUND	Iowa Trust & Savings Bank	Cash	82.52	0.002	12/31/2019	0.000	---	---	---	82.52	NA	NA
MMFUND	Jefferson Financial Credit Union	Cash	302.49	0.000	12/31/2019	0.000	---	---	---	302.49	NA	NA
MMFUND	JPMORGAN PRIME MM CAP	Cash	0.01	1.720	12/31/2019	2.130	---	---	---	0.01	AAA	AAA
MMFUND	KATAHDIN TRUST COMPANY	Cash	22.28	0.002	12/31/2019	0.000	---	---	---	22.28	NA	NA
MMFUND	LAKE CITY BANK	Cash	83,398.67	0.002	12/31/2019	0.000	---	---	---	83,398.67	NA	NA
MMFUND	LANDMARK NATIONAL BANK	Cash	783.02	0.002	12/31/2019	0.000	---	---	---	783.02	NA	NA
MMFUND	LEAD BANK	Cash	157,414.70	0.000	12/31/2019	0.000	---	---	---	157,414.70	NA	NA
MMFUND	Lee Bank	Cash	14.25	0.002	12/31/2019	0.000	---	---	---	14.25	NA	NA
MMFUND	LEGACY BANK & TRUST COMPANY	Cash	1,217.38	0.002	12/31/2019	0.000	---	---	---	1,217.38	NA	NA
MMFUND	Leighton State Bank	Cash	232.51	0.002	12/31/2019	0.000	---	---	---	232.51	NA	NA
MMFUND	LEWIS & CLARK BANK	Cash	10,935.64	0.002	12/31/2019	0.000	---	---	---	10,935.64	NA	NA
MMFUND	Lexicon Bank	Cash	22,701.94	0.002	12/31/2019	0.000	---	---	---	22,701.94	NA	NA
MMFUND	Main Street Bank Corp.	Cash	207.05	0.002	12/31/2019	0.000	---	---	---	207.05	NA	NA
MMFUND	MAINSTREET BANK	Cash	245,143.81	0.002	12/31/2019	0.000	---	---	---	245,143.81	NA	NA
MMFUND	MANUFACTURERS BANK	Cash	54,316.34	0.002	12/31/2019	0.000	---	---	---	54,316.34	NA	NA
MMFUND	Manufacturers Bank & Trust Company	Cash	22.80	0.002	12/31/2019	0.000	---	---	---	22.80	NA	NA
MMFUND	MERAMEC VALLEY BANK	Cash	331.94	0.002	12/31/2019	0.000	---	---	---	331.94	NA	NA
MMFUND	Merchants and Farmers Bank	Cash	123.44	0.002	12/31/2019	0.000	---	---	---	123.44	NA	NA
MMFUND	MERCHANTS BANK OF INDIANA	Cash	246,130.22	0.002	12/31/2019	0.000	---	---	---	246,130.22	NA	NA
MMFUND	MERIDIAN BANK	Cash	247,414.50	0.002	12/31/2019	0.000	---	---	---	247,414.50	NA	NA
MMFUND	MetaBank	Cash	49.76	0.002	12/31/2019	0.000	---	---	---	49.76	NA	NA
MMFUND	METAMORA STATE BANK	Cash	33.53	0.002	12/31/2019	0.000	---	---	---	33.53	NA	NA
MMFUND	METRO PHOENIX BANK	Cash	30.91	0.002	12/31/2019	0.000	---	---	---	30.91	NA	NA
MMFUND	METRO UNITED BANK	Cash	80,274.14	0.002	12/31/2019	0.000	---	---	---	80,274.14	NA	NA
MMFUND	METROPOLITAN COMMERCIAL BANK	Cash	36,369.80	0.002	12/31/2019	0.000	---	---	---	36,369.80	NA	NA
MMFUND	Mid Penn Bank	Cash	2,646.91	0.002	12/31/2019	0.000	---	---	---	2,646.91	NA	NA
MMFUND	MIDCOAST COMMUNITY BANK	Cash	5,510.11	0.002	12/31/2019	0.000	---	---	---	5,510.11	NA	NA
MMFUND	Middlefield Banking Company	Cash	5,989.20	0.002	12/31/2019	0.000	---	---	---	5,989.20	NA	NA
MMFUND	Midwest Bank	Cash	14.30	0.002	12/31/2019	0.000	---	---	---	14.30	NA	NA
MMFUND	Midwest Bank National Association	Cash	19.97	0.002	12/31/2019	0.000	---	---	---	19.97	NA	NA
MMFUND	MORG STAN I LO TRS I	Cash	4,162,791.28	1.480	12/31/2019	1.510	---	---	---	4,162,791.28	AAA	AAA
MMFUND	Neighbors Federal Credit Union	Cash	11.88	0.002	12/31/2019	0.000	---	---	---	11.88	NA	NA
MMFUND	NEXBANK_SSB	Cash	73,154.85	0.002	12/31/2019	0.000	---	---	---	73,154.85	NA	NA
MMFUND	North Eastern Savings Bank	Cash	65.21	0.002	12/31/2019	0.000	---	---	---	65.21	NA	NA
MMFUND	OPEN BANK	Cash	3,076.69	0.002	12/31/2019	0.000	---	---	---	3,076.69	NA	NA
MMFUND	OREGON COMMUNITY BANK & TRUST	Cash	10.12	0.002	12/31/2019	0.000	---	---	---	10.12	NA	NA
MMFUND	OSB Community Bank	Cash	884.56	0.002	12/31/2019	0.000	---	---	---	884.56	NA	NA
MMFUND	Pacific City Bank	Cash	2,162.44	0.002	12/31/2019	0.000	---	---	---	2,162.44	NA	NA
MMFUND	PACIFIC ENTERPRISE BANK	Cash	204,667.25	0.000	12/31/2019	0.000	---	---	---	204,667.25	NA	NA
MMFUND	PACIFIC MERCANTILE BANK	Cash	247,840.17	0.002	12/31/2019	0.000	---	---	---	247,840.17	NA	NA
MMFUND	PACIFIC TRUST BANK FSB	Cash	15,132.65	0.002	12/31/2019	0.000	---	---	---	15,132.65	NA	NA
MMFUND	PEOPLES BANK	Cash	13.60	0.002	12/31/2019	0.000	---	---	---	13.60	NA	NA
MMFUND	PEOPLES BANK OF COMMERCE	Cash	180.96	0.002	12/31/2019	0.000	---	---	---	180.96	NA	NA
MMFUND	Peoples Bank of Kentucky Inc.	Cash	196.22	0.002	12/31/2019	0.000	---	---	---	196.22	NA	NA
MMFUND	Piermont Bank	Cash	180.08	0.002	12/31/2019	0.000	---	---	---	180.08	NA	NA
MMFUND	Pioneer Bank	Cash	53.69	0.002	12/31/2019	0.000	---	---	---	53.69	NA	NA
MMFUND	PIONEER BANK SSB	Cash	11.78	0.002	12/31/2019	0.000	---	---	---	11.78	NA	NA
MMFUND	Preferred Bank	Cash	194,365.47	0.002	12/31/2019	0.000	---	---	---	194,365.47	NA	NA
MMFUND	PREMIER BANK	Cash	75.79	0.002	12/31/2019	0.000	---	---	---	75.79	NA	NA
MMFUND	PREMIER BANK	Cash	23.01	0.002	12/31/2019	0.000	---	---	---	23.01	NA	NA
MMFUND	PREMIER BANK & TRUST	Cash	15.68	0.002	12/31/2019	0.000	---	---	---	15.68	NA	NA
MMFUND	PrimeSouth Bank	Cash	10,956.83	0.002	12/31/2019	0.000	---	---	---	10,956.83	NA	NA

CD	Settlers Bank	249,000.00	1.950	12/23/2021	1.225	1.211	1.942	252,648.34	0.00	NA	NA
CD	WebBank Inc.	247,000.00	1.750	12/27/2021	1.852	1.852	1.948	246,568.59	0.00	NA	NA
CD	WEST LOOP BC (MAIN OFFICE)	123,000.00	2.100	12/29/2021	2.202	2.206	1.954	122,776.04	0.00	P-1	NA
CD	Lincoln 1st Bank	249,000.00	2.150	12/30/2021	2.232	2.235	1.956	248,631.70	0.00	NA	NA
CD	Wells Fargo National Bank West	249,000.00	1.750	12/30/2021	1.826	1.826	1.964	248,651.40	0.00	NA	NA
CD	American Eagle Bank of Chicago	240,000.00	2.000	01/31/2022	2.089	2.092	2.033	239,590.41	0.00	NA	NA
CD	Exchange Bank (Gibson, NE)	249,000.00	2.000	03/15/2022	2.952	2.953	2.140	248,116.68	0.00	NA	NA
CD	HSBC Bank USA, National Association	50,000.00	2.450	03/21/2022	2.478	2.480	2.137	50,310.62	0.00	P-1	AA-
CD	Zions Bancorporation	247,000.00	2.000	04/01/2022	1.533	1.525	2.185	250,751.81	0.00	WR	NR
CD	Industrial and Commercial Bank of China (USA) NA	249,000.00	2.150	04/12/2022	1.442	1.428	2.225	253,248.68	0.00	P-1	NA
CD	UHS Bank USA	40,000.00	2.400	04/13/2022	2.398	2.398	2.219	40,051.68	0.00	NA	A+
CD	Kennett Trust Bank	249,000.00	1.950	04/19/2022	2.053	2.056	2.247	248,598.69	0.00	NA	NA
CD	Baiboa Thrift and Loan Association	249,000.00	1.950	04/28/2022	1.445	1.435	2.273	251,926.77	0.00	NA	NA
CD	First Western Bank & Trust	249,000.00	1.950	05/19/2022	2.052	2.055	2.325	248,580.44	0.00	NA	NA
CD	American Eagle Bank	100,000.00	2.100	05/23/2022	2.182	2.184	2.332	99,860.54	0.00	NA	NA
CD	Commerce State Bank	249,000.00	2.000	05/23/2022	2.102	2.105	2.335	248,341.54	0.00	NA	NA
CD	Mechanics Cooperative Bank	249,000.00	2.050	05/26/2022	2.153	2.156	2.342	248,486.64	0.00	NA	NA
CD	PDL Community Bancorp	249,000.00	2.100	05/26/2022	1.552	1.541	2.342	252,300.48	0.00	NA	NA
CD	Saints Avenue Bank	249,000.00	1.950	05/31/2022	2.032	2.034	2.358	248,532.76	0.00	NA	NA
CD	Mercantile Bank of Michigan	247,000.00	2.100	06/07/2022	1.550	1.539	2.367	250,587.66	0.00	NA	NA
CD	Mid-Missouri Bank	249,000.00	2.050	06/10/2022	2.132	2.134	2.379	248,793.17	0.00	NA	NA
CD	1st Financial Bank USA	155,000.00	2.350	06/13/2022	2.361	2.361	2.378	155,160.24	0.00	NA	NA
CD	DNB First, National Association	249,000.00	2.000	06/23/2022	1.411	1.400	2.418	252,694.01	0.00	NA	NA
CD	Axos Bank	121,000.00	2.350	06/28/2022	2.351	2.351	2.419	121,028.16	0.00	NA	NA
CD	Marathon Bank (Wausau, WI)	249,000.00	2.050	06/28/2022	2.153	2.156	2.428	248,436.17	0.00	NA	NA
CD	Traverse City State Bank	247,000.00	2.000	06/28/2022	2.072	2.074	2.419	246,623.78	0.00	NA	NA
CD	BankVista	199,000.00	2.000	06/30/2022	2.460	2.461	2.390	201,693.49	0.00	NA	BBB+
CD	Mizrahi Tefahot Bank, Ltd. (Los Angeles, CA)	249,000.00	2.450	06/30/2022	2.453	2.442	2.437	249,223.64	0.00	P-1	NA
CD	Magna Bank	249,000.00	2.350	07/18/2022	2.315	2.350	2.443	249,441.70	217.26	NA	NA
CD	Enterprise Bank	147,000.00	2.000	07/29/2022	2.207	2.213	2.510	146,246.31	0.00	NA	NA
CD	KS StateBank	249,000.00	2.100	07/29/2022	2.203	2.206	2.507	248,372.71	0.00	NA	NA
CD	First Kentucky Bank, Inc.	249,000.00	2.100	08/09/2022	2.193	2.195	2.532	248,745.93	0.00	NA	NA
CD	FirstBank Puerto Rico	249,000.00	2.200	08/25/2022	1.650	1.640	2.575	252,653.62	0.00	NP	BB-
CD	Union Bank of Blair	167,000.00	2.000	09/13/2022	2.163	2.167	2.627	166,460.30	0.00	NA	NA
CD	Northwest Bank	249,000.00	1.950	09/15/2022	1.401	1.392	2.637	252,859.62	0.00	NA	NA
CD	CFBank, National Association	249,000.00	2.050	09/26/2022	1.501	1.491	2.663	252,749.79	0.00	NA	NA
CD	Allegiance Bank	249,000.00	2.050	09/29/2022	2.153	2.156	2.669	248,358.77	0.00	NA	NA
CD	South Ottumwa Savings Bank	249,000.00	2.050	09/29/2022	1.501	1.491	2.671	252,718.84	0.00	NA	NA
CD	Traditions Bank	179,000.00	2.000	09/29/2022	2.103	2.105	2.671	178,538.30	0.00	NA	NA
CD	CAL17748	203,106.44	---	---	0.000	0.000	0.000	203,106.44	0.00	NA	NA
CD	CALAI	11,712.71	---	---	0.000	0.000	0.000	11,712.71	0.00	NA	NA
---	---	84,961,609.97	---	09/08/2020	1.732	1.620	0.734	85,102,352.21	3,148.53	AA2	AA2
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clearwater

Report: CMC - Portfolio Holdings
 Account: CAISO-Market Funds (28253)
 As of: 12/31/2019

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	BLKRR LQ:T-FUND INSTL	Cash	63,594,620.11	1.510	12/31/2019	1.520	1.520	0.000	63,594,620.11	0.00	Aaa	AAAm	AAA
CASH	Cash	Cash	47,189,368.84	0.000	12/31/2019	0.000	0.000	0.000	47,189,368.84	0.00	Aaa	AAA	AAA
MMFUND	FEDERATED GOVT OBL PRMR	Cash	47,468,221.34	1.560	12/31/2019	1.520	1.520	0.000	47,468,221.34	0.00	Aaa	AAAm	AAA
MMFUND	GOLDMAN:FS GOVT INST	Cash	44,878,886.39	1.540	12/31/2019	1.540	1.540	0.000	44,878,886.39	0.00	Aaa	AAAm	NA
MMFUND	MORG STAN I LQ:TRS I	Cash	57,096,084.80	1.480	12/31/2019	1.510	1.510	0.000	57,096,084.80	0.00	Aaa	AAAm	NA
CASH	Receivable	Cash	385,964.94	0.000	12/31/2019	0.000	0.000	0.000	385,964.94	0.00	Aaa	AAA	AAA
MMFUND	WELLSFARGO:GOVT MM SEL	Cash	66,815,119.08	1.540	12/31/2019	1.570	1.570	0.000	66,815,119.08	0.00	Aaa	AAAm	NA
---	---	Cash	327,428,265.50	---	12/31/2019	1.310	1.310	0.000	327,428,265.50	0.00	Aaa	AAA	AAA