

Report: Returns
Account: CAISO-Unrestricted Portfolio
Date: 01/01/2013 - 12/31/2013

Period Begin	Period End	Total Return	Income Return	Price Return
01/01/2013	01/31/2013	0.005%	0.069%	-0.063%
02/01/2013	02/28/2013	0.243%	0.117%	0.126%
03/01/2013	03/31/2013	0.035%	0.094%	-0.059%
04/01/2013	04/30/2013	0.154%	0.082%	0.072%
05/01/2013	05/31/2013	-0.211%	0.079%	-0.290%
06/01/2013	06/30/2013	-0.247%	0.073%	-0.320%
07/01/2013	07/31/2013	0.165%	0.061%	0.104%
08/01/2013	08/31/2013	-0.104%	0.064%	-0.168%
09/01/2013	09/30/2013	0.250%	0.072%	0.179%
10/01/2013	10/31/2013	0.102%	0.035%	0.066%
11/01/2013	11/30/2013	0.162%	0.067%	0.095%
12/01/2013	12/31/2013	-0.058%	0.168%	-0.226%
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Report: Returns
 Account: CAISO-2013 Bonds Construction Fund
 Date: 01/01/2013 - 12/31/2013

Period Begin	Period End	Total Return	Income Return	Price Return
01/01/2013	01/31/2013	0.007%	0.010%	-0.003%
02/01/2013	02/28/2013	-0.012%	0.020%	-0.031%
03/01/2013	03/31/2013	0.021%	0.010%	0.011%
04/01/2013	04/30/2013	0.020%	0.013%	0.008%
05/01/2013	05/31/2013	-0.017%	0.009%	-0.026%
06/01/2013	06/30/2013	0.041%	0.012%	0.028%
07/01/2013	07/31/2013	0.018%	0.008%	0.011%
08/01/2013	08/31/2013	0.009%	0.008%	0.001%
09/01/2013	09/30/2013	0.005%	0.010%	-0.004%
10/01/2013	10/31/2013	0.005%	0.007%	-0.002%
11/01/2013	11/30/2013	0.003%	0.004%	-0.001%
12/01/2013	12/31/2013	0.003%	-0.001%	0.004%
		0.104%	0.109%	-0.005%

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Returns

CAISO-GIP Funds

01/01/2013 - 12/31/2013

Period Begin	Period End	Total Return	Income Return	Price Return
01/01/2013	01/31/2013	0.009%	0.009%	0.000%
02/01/2013	02/28/2013	0.007%	0.007%	0.000%
03/01/2013	03/31/2013	0.008%	0.008%	0.000%
04/01/2013	04/30/2013	0.007%	0.007%	0.000%
05/01/2013	05/31/2013	0.005%	0.005%	0.000%
06/01/2013	06/30/2013	0.004%	0.004%	0.000%
07/01/2013	07/31/2013	0.003%	0.003%	0.000%
08/01/2013	08/31/2013	0.004%	0.004%	0.000%
09/01/2013	09/30/2013	0.003%	0.003%	0.000%
10/01/2013	10/31/2013	0.004%	0.004%	0.000%
11/01/2013	11/30/2013	0.004%	0.004%	0.000%
12/01/2013	12/31/2013	0.016%	0.013%	0.003%
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Report: Returns
 Account: CAISO-Market Funds
 Date: 01/01/2013 - 12/31/2013

Period Begin	Period End	Total Return	Income Return	Price Return
01/01/2013	01/31/2013	0.008%	0.008%	0.000%
02/01/2013	02/28/2013	0.007%	0.007%	0.000%
03/01/2013	03/31/2013	0.008%	0.008%	0.000%
04/01/2013	04/30/2013	0.007%	0.007%	0.000%
05/01/2013	05/31/2013	0.006%	0.006%	0.000%
06/01/2013	06/30/2013	0.005%	0.005%	0.000%
07/01/2013	07/31/2013	0.004%	0.004%	0.000%
08/01/2013	08/31/2013	0.004%	0.004%	0.000%
09/01/2013	09/30/2013	0.004%	0.004%	0.000%
10/01/2013	10/31/2013	0.004%	0.004%	0.000%
11/01/2013	11/30/2013	0.004%	0.004%	0.000%
12/01/2013	12/31/2013	0.003%	0.003%	0.000%
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Report: Returns
 Account: CAISO-Retiree Medical VEBA Trust
 Date: 01/01/2013 - 12/31/2013

Period Begin	Period End	Total Return	Income Return	Price Return
01/01/2013	01/31/2013	-0.389%	0.104%	-0.492%
02/01/2013	02/28/2013	0.422%	0.108%	0.313%
03/01/2013	03/31/2013	0.033%	0.094%	-0.061%
04/01/2013	04/30/2013	0.243%	0.082%	0.161%
05/01/2013	05/31/2013	-0.402%	0.077%	-0.480%
06/01/2013	06/30/2013	-0.490%	0.078%	-0.569%
07/01/2013	07/31/2013	0.110%	0.077%	0.033%
08/01/2013	08/31/2013	-0.764%	0.079%	-0.843%
09/01/2013	09/30/2013	1.852%	0.145%	1.707%
10/01/2013	10/31/2013	2.050%	0.047%	2.002%
11/01/2013	11/30/2013	0.750%	0.040%	0.710%
12/01/2013	12/31/2013	1.028%	1.169%	-0.141%
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Report:

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Date:

Returns

CAISO-Retiree Medical Custody blended with unrestricted cash portfolio

01/01/2013 - 12/31/2013

Period Begin	Period End	Total Return	Income Return	Price Return
01/01/2013	01/31/2013	0.005%	0.069%	-0.063%
02/01/2013	02/28/2013	0.243%	0.117%	0.126%
03/01/2013	03/31/2013	0.035%	0.094%	-0.059%
04/01/2013	04/30/2013	0.154%	0.082%	0.072%
05/01/2013	05/31/2013	-0.211%	0.079%	-0.290%
06/01/2013	06/30/2013	-0.247%	0.073%	-0.320%
07/01/2013	07/31/2013	0.165%	0.061%	0.104%
08/01/2013	08/31/2013	-0.307%	0.052%	-0.359%
09/01/2013	09/30/2013	1.117%	0.018%	1.099%
10/01/2013	10/31/2013	1.717%	0.035%	1.682%
11/01/2013	11/30/2013	0.613%	0.036%	0.577%
12/01/2013	12/31/2013	0.790%	0.919%	-0.129%
		4.132%	1.643%	2.447%

Note: Jan - Jul returns represent corporate unrestricted cash portfolio. Aug - Dec returns represent new investment strategy of Retiree Medical assets.