



Date: January 30, 2024

To: Members, Board of Directors
Members, Finance and Executive Committee

From: Puneet Behl, Chief Financial Officer *Puneet Behl*

RE: Investment Report for the Quarter Ending December 31, 2023

The quarterly investment report required by Government Code 53646 is respectfully presented. All investments conform to the requirements of Government Code 53601 and the investment policy.

All anticipated cash flows for at least 12 months can be comfortably met. As of December 31, 2023 there were \$155.2 million in cash equivalents and securities that will mature in less than one year in the Liquidity and Short Term Core portfolios managed by Chandler Asset Management, plus an additional \$45.4 million held in PRISM's LAIF and CAMP accounts. All of the securities in the respective portfolios are marketable and can be immediately converted into cash.

The PRISM investment portfolio is of high quality and is well diversified and secure. The consolidated investment portfolio in millions, as of December 31, 2023, was evaluated as follows:

	Short-Term Core Portfolio	Liquidity Portfolio	LAIF/CAMP Portfolio*	Consolidated Portfolio
Market Value	\$273.1	\$128.4	\$45.4	\$447.4
Book Value	\$276.3	\$127.2	\$45.4	\$449.5
Modified Duration	2.44	0.22	0.00	1.55
Purchase (Book) Yield	3.19%	5.46%	5.56%	4.08%
Market Yield	4.48%	5.39%	5.56%	4.85%

*Estimated

Securities are priced daily at the CUSIP level using the end of day price provided by Interactive Data Corporation (IDC). LAIF returned an annualized 3.95% for the quarter, CAMP returned an annualized yield of 5.56% for the quarter.

The attached quarterly investment report, excluding the LAIF activity, was prepared by Chandler Asset Management, an outside party PRISM has contracted to manage its investment portfolio on a discretionary basis. The report reviews recent economic data impacting the fixed income markets, provides a detailed account profile for each of the portfolios (including performance versus the respective benchmarks), consolidated portfolio information, portfolio holdings, a transactions report (in accordance with California Government Code 53607), and a monthly interest earnings report over the reporting period.

This completes the Treasury report required by Government Code 53646. A comprehensive treasury report is presented at each meeting of the Board of Directors. We encourage each Board Member to attend these meetings and review these matters. We also encourage you to share this report with other appropriate officials.

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This report provides an overview of economic conditions and performance summaries for the PRISM Short Term Core Portfolio and the PRISM Liquidity Portfolio (excluding LAIF and CAMP).

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III. Chandler Asset Management Investment Report – PRISM

A. Account Profile

This section has information on PRISM's Liquidity Portfolio and PRISM's Short Term Core Portfolio. Information on compliance with PRISM's investment policy and State law, portfolio performance, investment allocation, quality distribution, duration, and portfolio holdings is included for both portfolios.

B. Consolidated Information

This section includes consolidated portfolio characteristics and investment allocation of PRISM.

IV. Chandler Asset Management Investment Report – PRISM ARC

A. Account Profile

This section has information on PRISM ARC's Liquidity Portfolio, PRISM ARC's Short Term Core Portfolio, and PRISM ARC's Equity Portfolio. Information on portfolio performance, investment allocation, quality distribution, and duration is included for all PRISM ARC portfolios.

B. Consolidated Information

This section includes consolidated portfolio characteristics and investment allocation of PRISM ARC.

V. Investment Performance Consolidated for Total PRISM and PRISM ARC Portfolios

VI. PRISM Portfolio Holdings

This section includes a holdings report showing type of investment, issuer, date of maturity, par and dollar amount invested in all securities, fair market value, ratings and maturity duration for holdings in PRISM and PRISM ARC portfolios.

VII. PRISM Quarterly Transactions and Interest Earned Reports

The Transaction Ledger details cash transactions made in PRISM's portfolios for the last three months. The Income Earned Report provides information on interest earned and received over the past quarter.

VIII. LAIF Statements

This statement from the State Treasurer shows PRISM's transactions to and from LAIF for the quarter. The Pooled Money Investment Board invests LAIF deposits. A summary of investment data and the pooled money investment account market valuation and maturity schedule for the current quarter have been included as part of this report.

IV. CAMP Statements

These statements from the California Asset Management Program (CAMP) shows PRISM's transactions to and from CAMP for the quarter. A summary of investment data, yield data and CAMP holdings have been included as part of this report.

PRISM / Performance Evaluation

October – December 2023

Risk asset performance was remarkably strong in the fourth quarter driven by multiple catalysts in the Chandler team's view. The totality of the change in interest rates and the corresponding tightening of financial conditions throughout the calendar year helped to change the trajectory of inflation metrics. The Federal Reserve took note; the last increase in the Fed Funds rate was 0.25% at the July 26th Federal Open Market Committee (FOMC) meeting bringing the Fed Funds target range to 5.25% to 5.50%. The FOMC is still preaching optionality, but instead of focusing on additional increases in the Fed Funds rate, the focus has pivoted to 'how long' to keep policy in a restrictive stance. As market participants became more confident the FOMC was done raising rates, risk asset performance accelerated, and market breadth improved, with credit spreads tightening and equity indices increasing in both November and December after languishing in October. An additional catalyst for interest rates dropping on a quarter-over-quarter basis was correlated with the United States Treasury updating their issuance needs in early November. Notably better than expected tax receipts reduced the forecasted funding needs and helped to dissipate growing concerns around an increased term premium in the Treasury curve due to elevated supply and deficit spending. However, we expect Treasury supply and deficit spending, with the deficit not improving despite above trend GDP growth in 2023, to be an ongoing issue for market participants.

The overall economic backdrop remains sound with risks of a recession continuing to get pushed out linked to the strong employment backdrop and resilient consumer. The three-month moving average on payroll growth slowed to 165k, versus 221k as of September, however the unemployment rate remains consistent with full employment at 3.7%. Weekly jobless claims remain extremely low with the four-week moving average currently 208k; continuing jobless claims have ticked higher, to a current level of 1,834k, indicating to the Chandler team the ability to obtain a new job is normalizing, and supporting the recent trends in moderating inflation. The savings rate is also normalizing, coming in at 4.1% in November, just above the 4.0% level that has historically proved to be an inflection point. The current 36 month moving average, which we believe better accounts for the large transfer payments and elevated saving rate during the pandemic, is down to 6.5% versus 7.0% as of September 2023 and 9.9% as of December 2022. We believe the stabilizing savings rate and strong employment backdrop will continue to enable the consumer to navigate the higher interest rate environment.

On a year-over-year basis, core CPI inflation closed the year at 3.9% in December, compared to 4.1% at the end of September and 5.7% as of December 2022. The Chandler team is forecasting core CPI inflation to continue to moderate, with the year-over-year number trending lower in the first quarter of 2024 partially linked to the base effects from the monthly core CPI prints in the first quarter of 2023 all above 0.3% per month. Core PCE inflation will be updated at the end of January, with the November reading down to 3.2%. The progress on wage inflation appears to be stalling, with the Atlanta Fed Median Wage Growth holding steady at 5.2% year-over-year for the past four months and Average Hourly Earnings from the Bureau of Labor Statistics at 4.1% year-over-year as of December compared to 4.2% at the end of September and 4.8% as of December 2022. Elevated wage inflation will serve to lengthen the timeline on the Federal Reserve achieving its 2% inflation target and will continue to be closely monitored by market participants. The Chandler team is forecasting monetary policy to become more accommodative in 2024, via a reduction in the Fed Funds rate modestly lower from the current very restrictive stance, but we expect the pace and magnitude of the easing to be measured unless the wage and employment backdrop deteriorates meaningfully.

Portfolio Summary – Short Term Core

- Chandler commenced management of the portfolio on January 31, 2015.
- For the three-month period ending December 31, 2023, the portfolio returned 3.18% compared to the 3.23% return of the ICE Bank of America Merrill Lynch 1-5 Year US Corporate and Government AAA-A Index.
- For the 12-month period ending December 31, 2023, the portfolio returned 4.92% compared to the 4.61% return of the ICE Bank of America Merrill Lynch 1-5 Year US Corporate and Government AAA-A Index.
- Short Term Core Activity

- Multiple securities were purchased across the Treasury, Supranational, Mortgage Backed and corporate sectors of the allocation.
- The purchased securities ranged in maturity from January 2024 to November 2028.
- Two securities were sold and one matured and a net \$20 million was contributed to the portfolio to facilitate the transactions.
- Short Term Core Sector
 - The sector allocation evolved over the course of the quarter.
 - The two largest changes were the 4.7% increase in the US Treasury allocation, to 42.9% of the portfolio, partially offset by the 2.7% decline in the ABS allocation, to 10.4% of the portfolio, linked to principal paydowns and the net increase in the size of the overall portfolio.
- Short Term Core Duration
 - The duration of the portfolio was stable, maintaining the same 2.44 valuation.
 - The term structure of the portfolio adjusted to have a heavier weight in the four-to-five-year portion of the maturity distribution in anticipation of a lower interest rate environment in 2024.

Portfolio Summary – Liquidity Portfolio (Does not include LAIF and CAMP)

- Chandler commenced management of the portfolio on January 31, 2015.
- For the three-month period ending December 31, 2023, the portfolio returned 1.40% compared to the 1.86% return of the custom index and the 1.37% return of the three-month Treasury Bill Index.
- For the 12-month period ending December 31, 2023, the portfolio returned 4.82% compared to the 4.76% return of the custom index and the 5.01% return of the three-month Treasury Bill Index.
- Due to the cash flow needs of the PRISM Liquidity the Portfolio has historically maintained a duration well short of the custom index since inception.
- Liquidity Activity
 - Transaction activity during the quarter was moderate with all the purchases in the Treasury Bill sector, where valuations look compelling compared to high quality alternatives and positioning the portfolio with a higher money market balance.
 - The purchased securities ranged in maturity from December 2023 to April 2024.
 - Three securities matured and a net \$18 million was withdrawn from the portfolio during the quarter.
- Liquidity Sector
 - The sector allocation adjusted moderately on a quarter-over-quarter basis.
 - The Treasury allocation increased by 4.8%, to 97.5% of the portfolio, offset by the 5.0% reduction in the money market allocation, to 0.2% of the portfolio.
- Liquidity Duration
 - The duration of the portfolio contracted to 0.22 compared to 0.37 at the end of the prior quarter.
 - The portfolio is invested to coincide with forecasted liquidity needs of PRISM, with a large cash withdrawal likely in April.

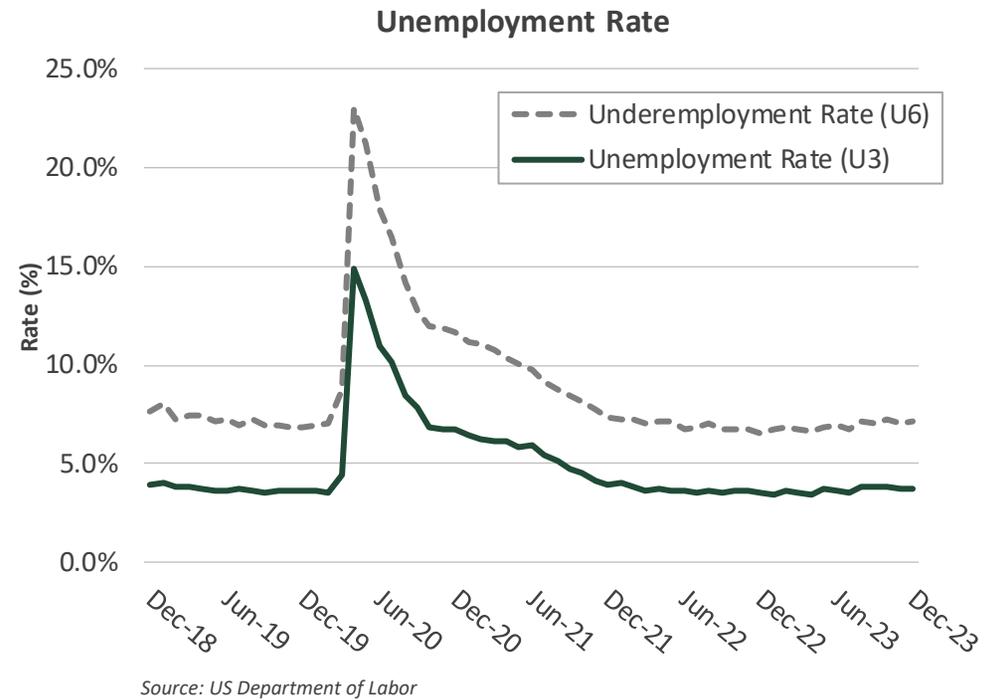
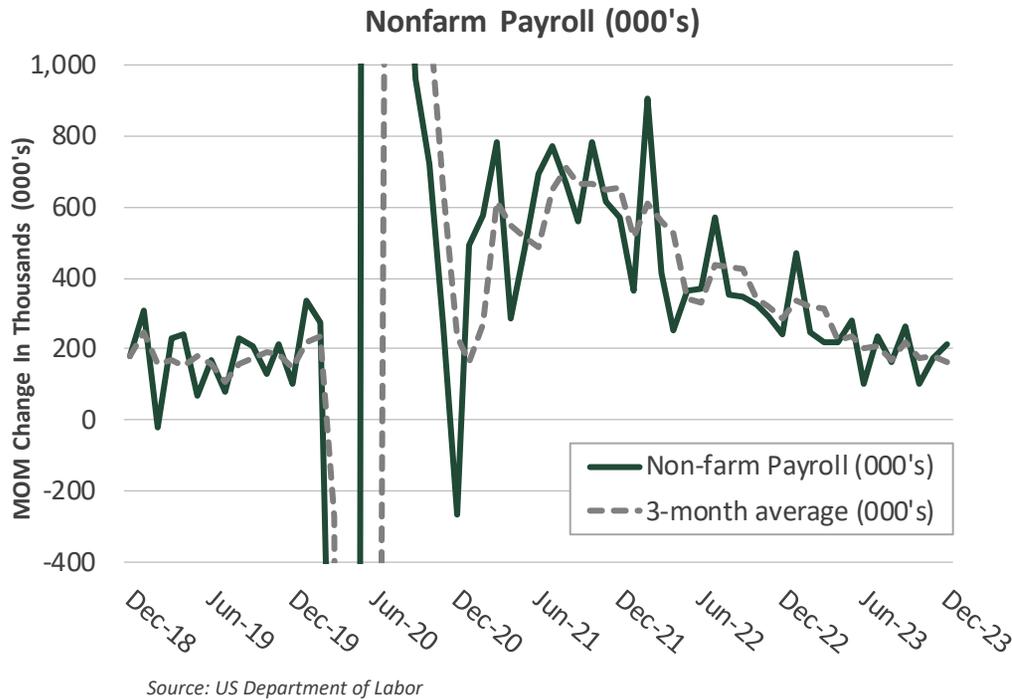


PRISM | Economic Update

Economic Update

- Recent economic data has shown above trend growth fueled by a rise in consumer spending and a continuing healthy US job market. Inflationary trends are subsiding, but core levels remain above the Fed's target. Given the cumulative effects of restrictive monetary policy and tighter financial conditions, we believe the economy will gradually soften and the Fed will loosen monetary policy in 2024.
- As expected at the December meeting, the Federal Open Market Committee voted unanimously to leave the Federal Funds rate unchanged at a target range of 5.25 - 5.50%. Fed Chair Powell signaled that the federal funds rate is likely at or near its peak. The new Summary of Economic Projections reflected Core PCE inflation reaching the target 2% level in 2026 without a significant increase in unemployment. We believe the FOMC will loosen monetary policy in mid-2024 as inflation and economic growth continue to moderate.
- US Treasury rates fell steeply across the yield curve in December on decelerating inflation readings and a more dovish Federal Reserve outlook. The 2-year Treasury yield declined 43 basis points to 4.25%, the 5-year Treasury yield dropped 42 basis points to 3.85%, and the 10-year Treasury yield decreased 45 basis points to 3.88%. The inversion between the 2-year Treasury yield and 10-year Treasury yield widened to -37 basis points at December month-end versus -35 basis points at November month-end. The spread between the 2-year Treasury and 10-year Treasury yield one year ago was -55 basis points. The inversion between 3-month and 10-year Treasuries widened to -146 basis points in December from -107 basis points in November. Interest rates peaked in 2023 followed by the Fed's dovish pivot late in the year, resulting in a decline in yields across the curve and signaling less restrictive monetary policy in 2024. The shape of the yield curve indicates that the probability of recession persists.

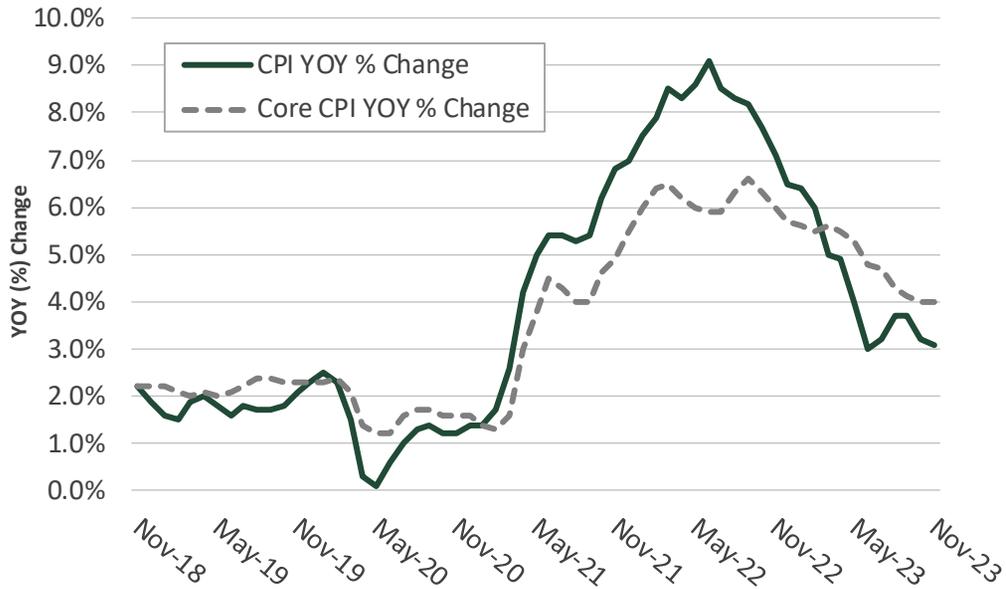
Employment



The U.S. economy added 216,000 jobs in December, exceeding consensus expectations of 175,000, and the last two months were revised down by 71,000 jobs. Leading sectors included government, leisure, hospitality, and healthcare. The trajectory of job creation is gradually moderating, with the three-month moving average payrolls at 165,000 and the six-month moving average at 193,000. The unemployment rate remained unchanged at 3.7%, and the labor participation rate decreased to 62.5% from 62.8%, falling well below the pre-pandemic level of 63.3%. The U-6 underemployment rate, which includes those who are marginally attached to the labor force and employed part time for economic reasons rose to 7.1% from 7.0% last month. Average hourly earnings rose 4.1% year-over-year in December, increasing from a 4.0% gain last month. Employment remains strong by historical standards, but data are trending toward a less robust labor market outlook.

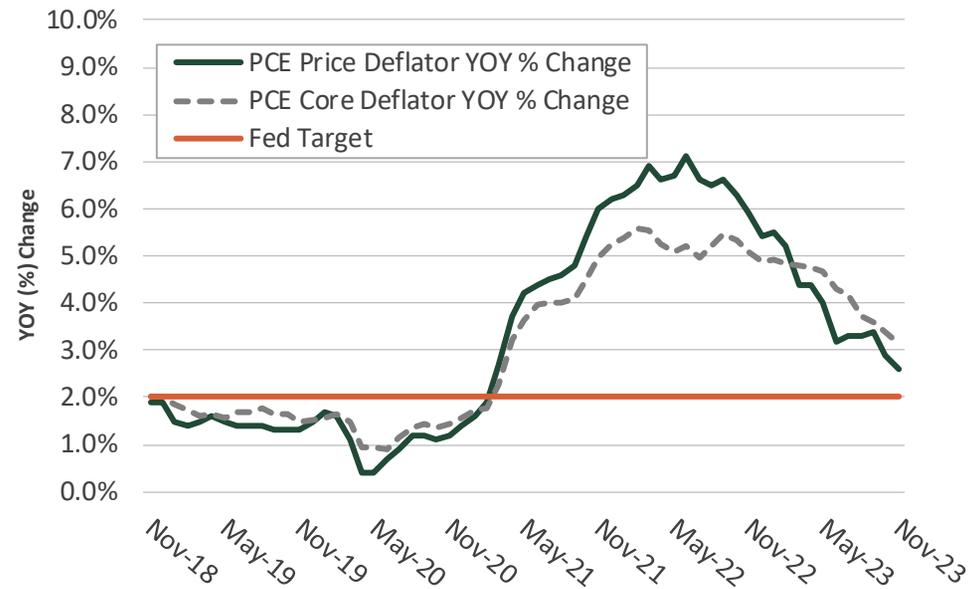
Inflation

Consumer Price Index (CPI)



Source: US Department of Labor

Personal Consumption Expenditures (PCE)

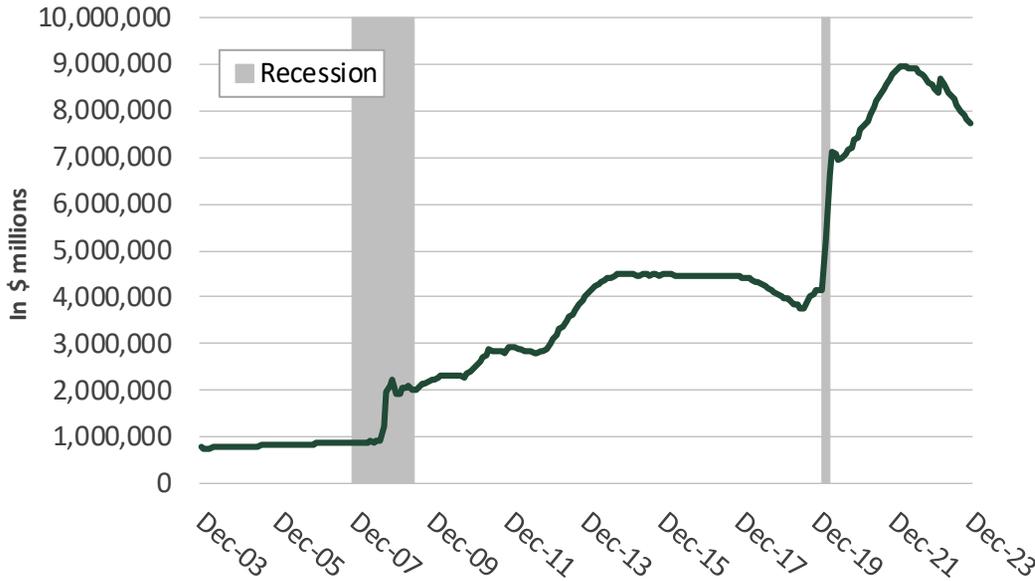


Source: US Department of Commerce

The Consumer Price Index (CPI) increased 0.1% month-over-month and 3.1% year-over-year in November, edging down from 3.2% year-over-year in October. The Core CPI, which excludes volatile food and energy components, was up 0.3% month-over-month and 4.0% year-over-year, unchanged from October as expected. Shelter was the largest contributor to November's Core CPI monthly advance, accounting for 70% of the increase. The Personal Consumption Expenditures (PCE) Index eased more than expected in November, as headline inflation fell 0.1% month-over-month and rose 2.6% year-over-year, down from a 2.9% increase in October. Core PCE, the Federal Reserve's preferred inflation gauge, increased 0.1% month-over-month and decelerated to 3.2% year-over-year in November from a 3.4% year-over-year increase in October. The trend is moderating, but inflation remains above the Fed's 2% target.

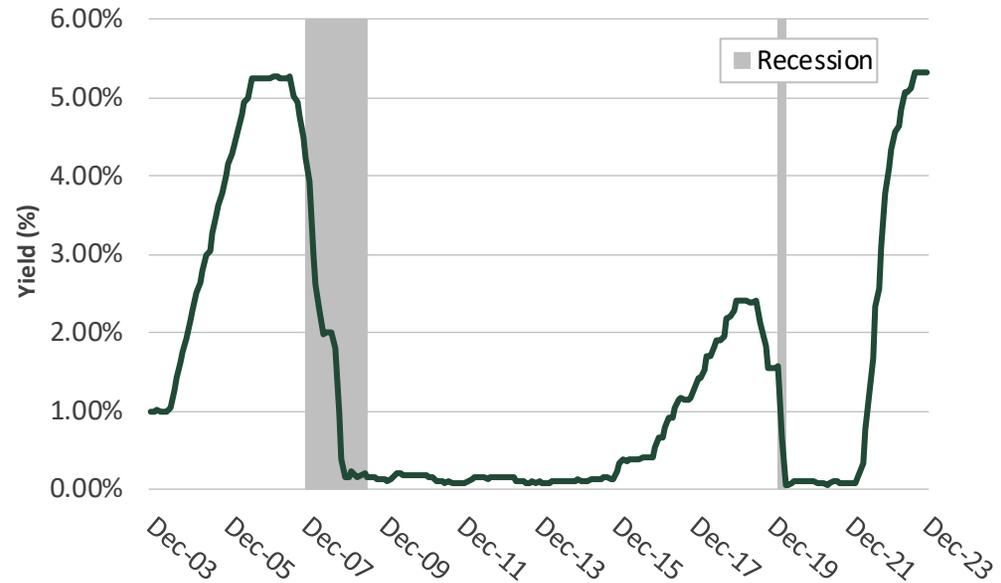
Federal Reserve

Federal Reserve Balance Sheet Assets



Source: Federal Reserve

Effective Federal Funds Rate



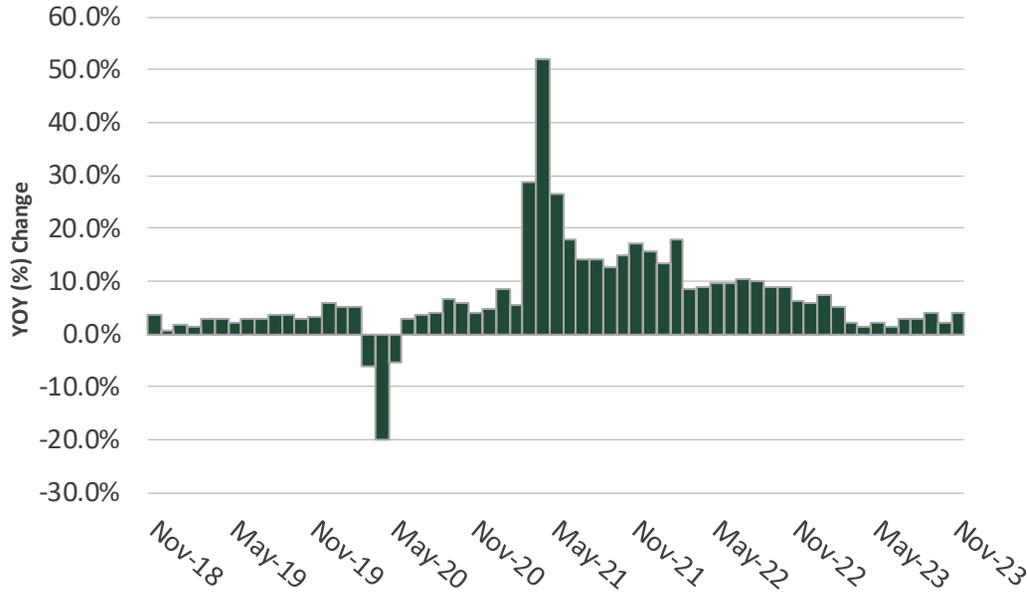
Source: Bloomberg

As expected at the December meeting, the Federal Open Market Committee voted unanimously to leave the federal funds rate unchanged at a target range of 5.25-5.50%. The Fed acknowledged inflation eased over the past year while remaining elevated. Fed Chair Powell signaled that the federal funds rate is likely at or near its peak. The Summary of Economic Projections reflected Core PCE inflation reaching the target 2% level in 2026 without a significant increase in unemployment. The median forecast for the federal funds rate declined to 4.6%, implying three quarter-point cuts next year, four in 2025 and three in 2026, placing the federal funds target rate around 2.9% at the end of the forecast horizon. The market interpreted the statement as dovish, with futures contracts pricing in rate cuts sooner and more aggressively than the Fed's forecasts next year. We believe the FOMC will loosen monetary policy in mid-2024 as inflation and economic growth continue to moderate. Since the Fed began its Quantitative Tightening campaign in June 2022, securities holdings have declined by over \$1.2T to approximately \$7.8T.



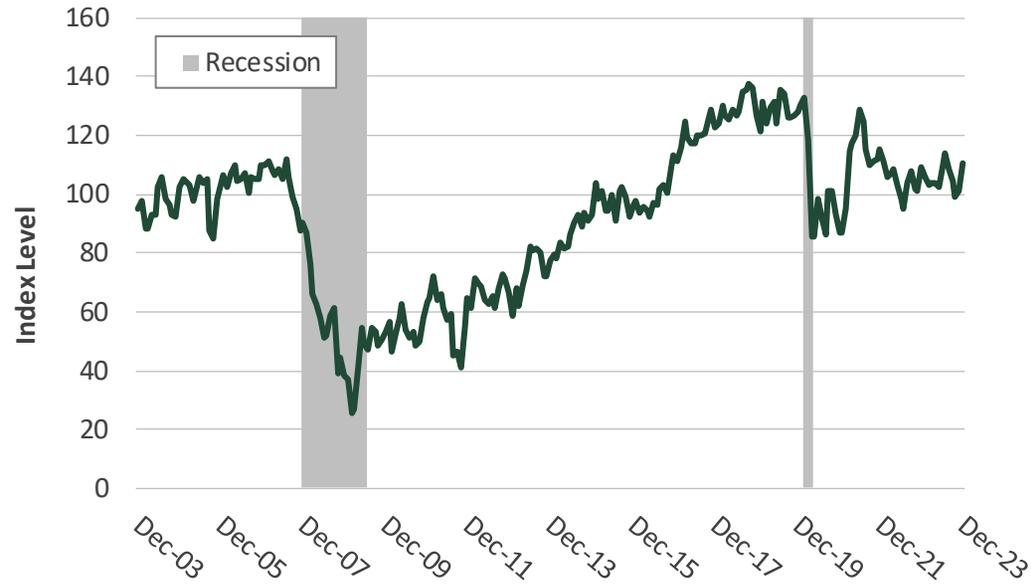
Consumer

Retail Sales YOY % Change



Source: US Department of Commerce

Consumer Confidence



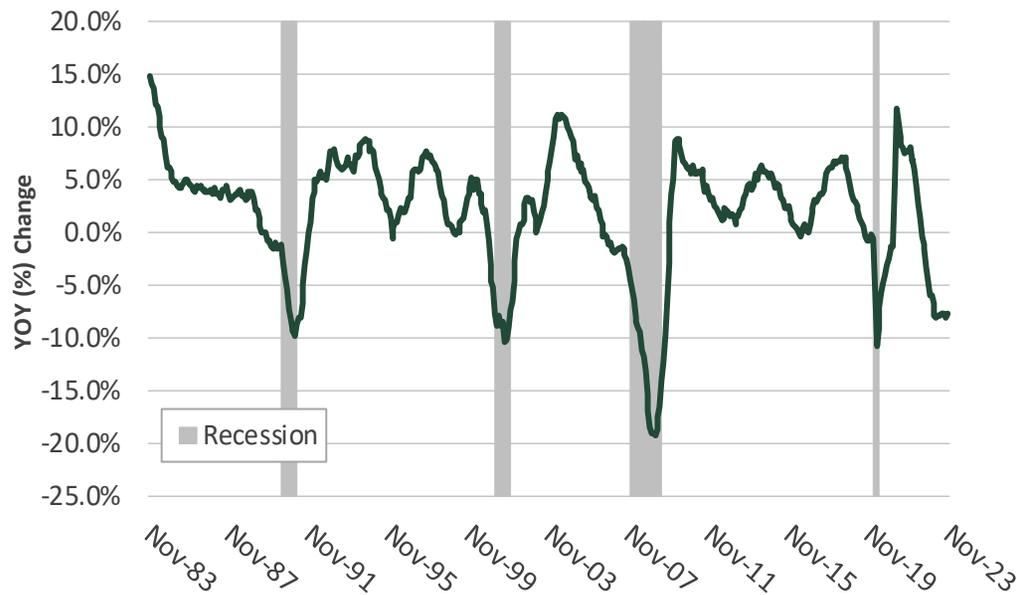
Source: The Conference Board
All time high is 144.70 (1/31/00); All time low is 25.30 (2/28/09)

Retail Sales rose 0.3% in November after a downwards revision to -0.2% in October, exceeding the -0.1% consensus forecast. On a year-over-year basis, Retail Sales growth accelerated to 4.1% in November from 2.2% in October buoyed by non-store retailers up 10.6%, as well as food services and drinking places up 11.3%. The Conference Board’s Consumer Confidence Index surged to 110.7 in December from 101.0 in November, far surpassing consensus expectations. Positive ratings of job availability and increased confidence in personal income prospects contributed to the substantial increase. While the consumer has been resilient, dwindling excess savings, rising credit card balances, and the resumption of student loan payments pose potential headwinds to future economic growth.



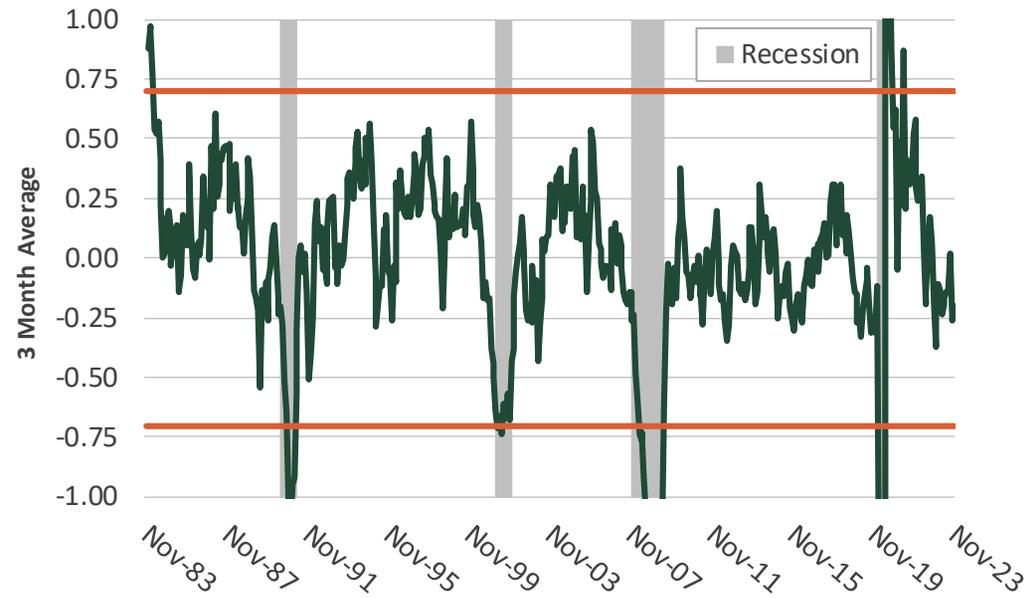
Leading Indicators of Economic Activity

Leading Economic Indicators (LEI)



Source: The Conference Board

Chicago Fed National Activity Index (CFNAI)

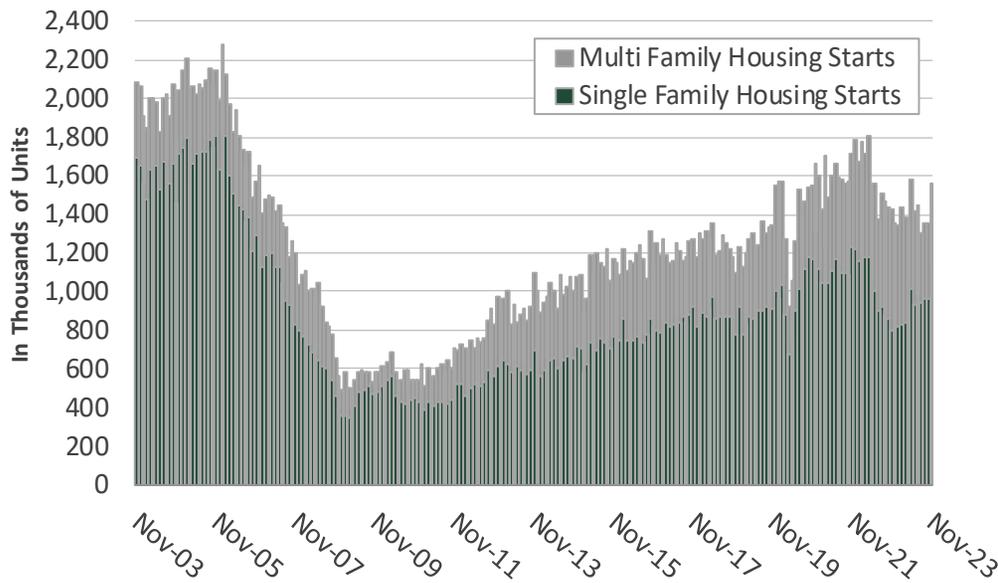


Source: Federal Reserve Bank of Chicago

The Conference Board's Leading Economic Index (LEI) fell 0.5% in November, marking the twentieth consecutive month-over-month decline. The index dropped 7.6% year-over-year. The Conference Board expects the consistent decline month-over-month to result in a slowdown in economic activity. The Chicago Fed National Activity Index (CFNAI) improved in November to 0.03 from a downwardly revised -0.66 in October. On a 3-month moving average basis, the CFNAI rose slightly to -0.20 in November from -0.26 in October, indicating a rate of growth below the historical average trend.

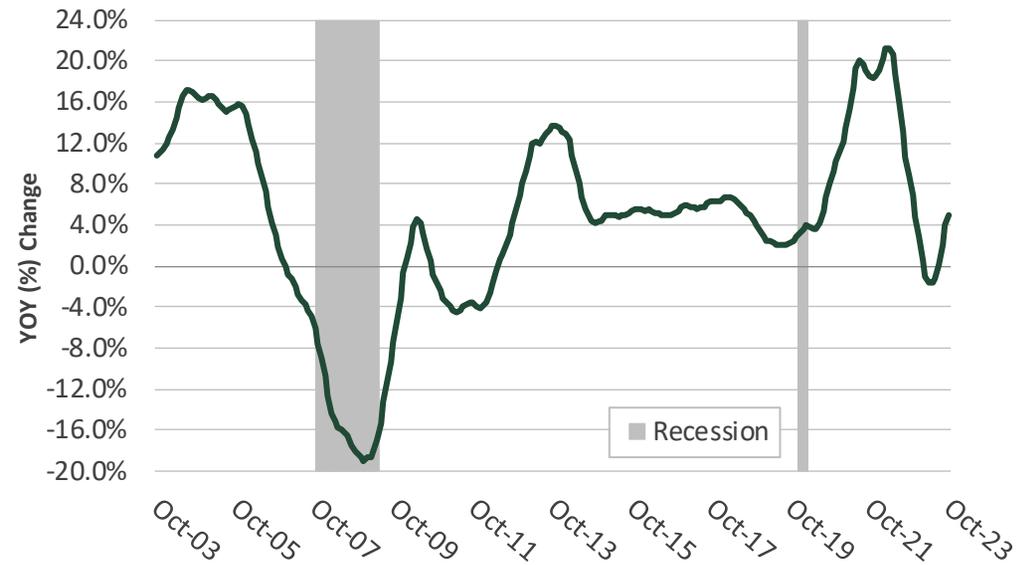
Housing

Annualized Housing Starts



Source: US Department of Commerce

S&P/Case-Shiller 20 City Composite Home Price Index



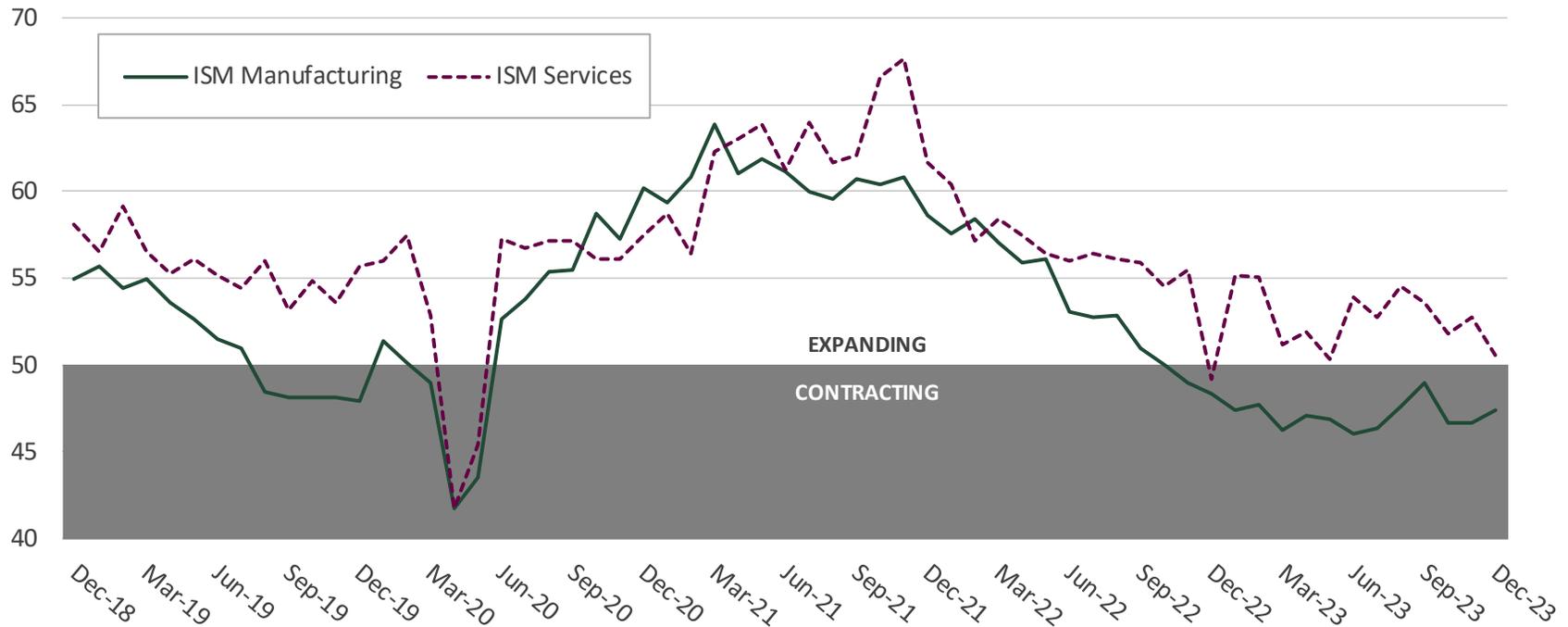
Source: S&P

Housing Starts increased sharply month-over-month in November by 14.8% to an annual rate of 1.560 million units. Starts were up 18% for single-family units and up 6.9% for multi-family. Total starts of new homes are up 9.3% year-over-year. The pick-up in growth can be partially attributed to lower costs of construction materials and homebuilders adjusting projects to accommodate the higher interest rate environment. According to Freddie Mac, average 30-year fixed rate mortgage rates declined to 6.49% as of December 21st, paralleling the drop in the 10-year US Treasury yield. According to the Case-Shiller 20-City Home Price Index, housing prices rose 4.9% year-over-year in October, accelerating from a 3.9% year-over-year gain in September. Tight inventories and higher mortgage rates continue to impact affordability.



Survey Based Measures

Institute of Supply Management (ISM) Surveys



Source: Institute for Supply Management

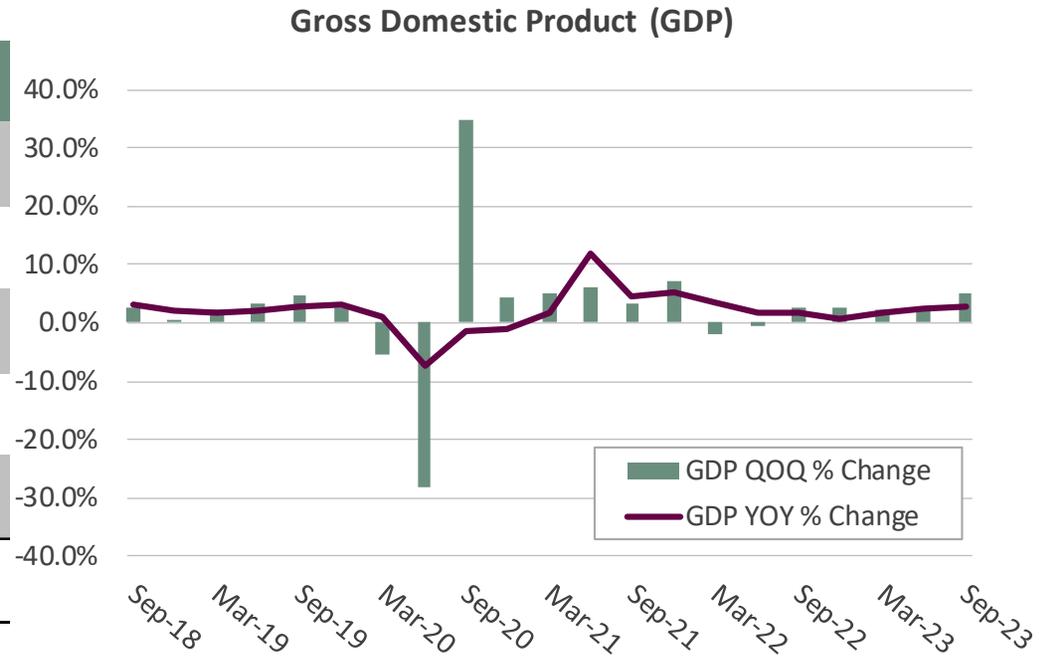
The Institute for Supply Management (ISM) Manufacturing index moved higher to 47.4 in December from 46.7 in November due to improved performance as suppliers are better able to meet lower demand levels. However, this marks the 14th consecutive month of contraction in factory activity below a reading of 50. The ISM Services Index unexpectedly declined to 50.6 in December from 52.7 in November, narrowly remaining in the expansion zone above 50. Notably, the employment component of the index plummeted by 7.4 points to 43.3, entering contractionary territory. This decline was primarily driven by increased layoffs and a softening in consumer demand.



Gross Domestic Product (GDP)

Components of GDP	12/22	3/23	6/23	9/23
Personal Consumption Expenditures	0.8%	2.5%	0.6%	2.1%
Gross Private Domestic Investment	0.6%	-1.7%	0.9%	1.7%
Net Exports and Imports	0.3%	0.6%	0.0%	0.0%
Federal Government Expenditures	0.6%	0.3%	0.1%	0.5%
State and Local (Consumption and Gross Investment)	0.3%	0.5%	0.5%	0.5%
Total	2.6%	2.3%	2.1%	4.9%

Source: US Department of Commerce

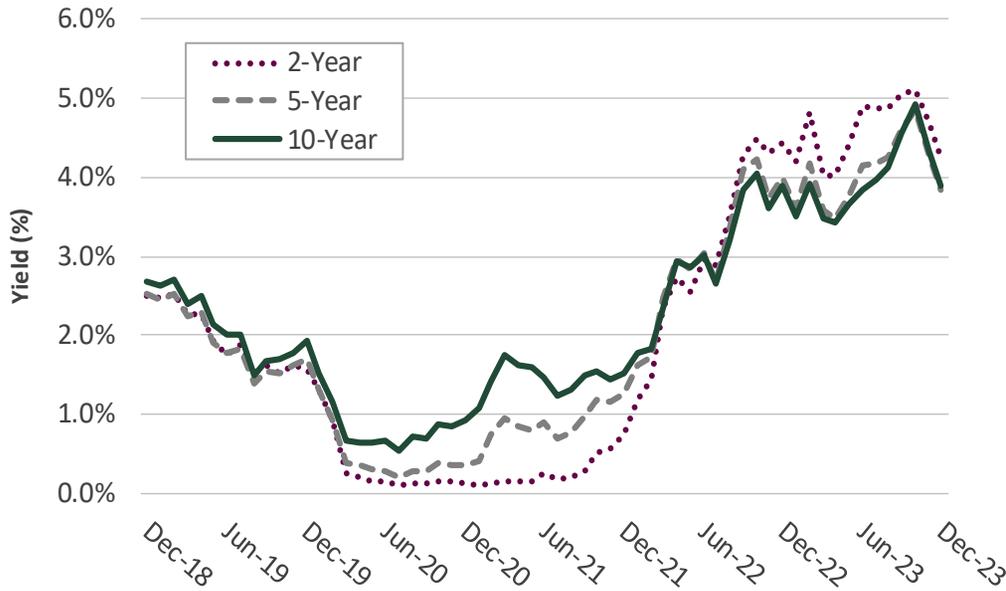


Source: US Department of Commerce

According to the third estimate, third quarter GDP grew at an annualized rate of 4.9%, revised down from the second estimate of 5.2%, with the downward revisions driven primarily by personal consumption expenditures. The consensus estimate calls for a marked slowing to 1.2% in the fourth quarter and 2.4% for full year 2023.

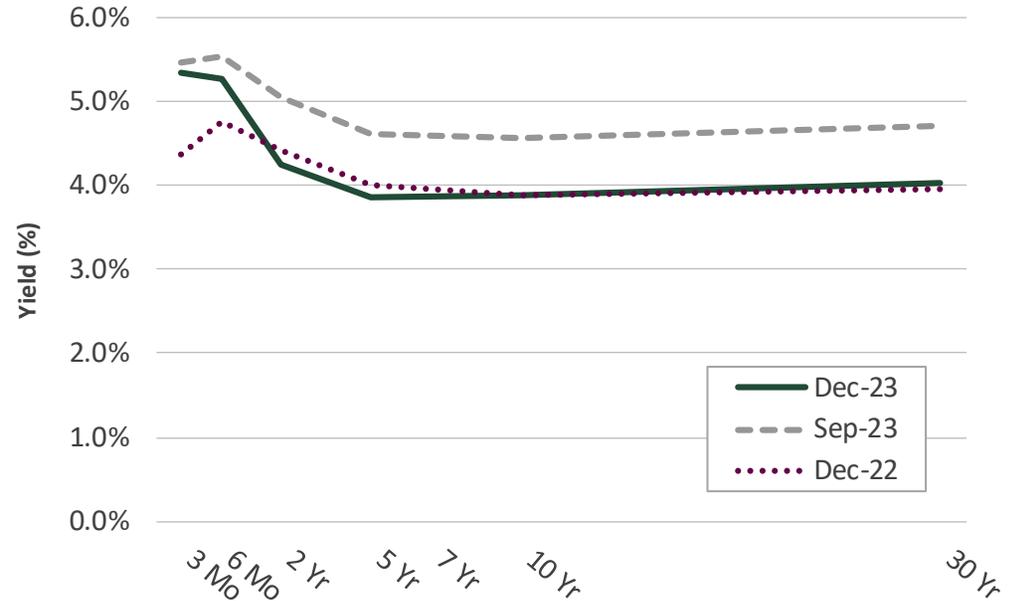
Bond Yields

US Treasury Note Yields



Source: Bloomberg

US Treasury Yield Curve



Source: Bloomberg

At the end of December, the 2-year Treasury yield was 18 basis points lower, and the 10-Year Treasury yield was flat, year-over-year. The inversion between the 2-year Treasury yield and 10-year Treasury yield widened to -37 basis points at December month-end versus -35 basis points at November month-end. The average historical spread (since 2003) is about +130 basis points. The inversion between 3-month and 10-year Treasuries widened to -146 basis points in December from -107 basis points in November. The shape of the yield curve indicates that the probability of recession persists.





PRISM | Account Profile

Objectives

Investment Objectives

The investment objectives of PRISM Short Term Core Portfolio and the Liquidity Portfolio are first, to provide safety of principal to ensure the preservation of capital in the overall portfolio; second, to provide sufficient liquidity to meet all operating requirements that may be reasonably anticipated; and third, to attain a market rate of return throughout budgetary and economic cycles.

Chandler Asset Management Performance Objective

The performance objective for both accounts is to achieve a rate of return over a market cycle that equals or exceeds the return on a market index of similar duration and sector allocation.

Strategy

In order to achieve these objectives, the portfolios are invested in high-quality fixed income securities with a maximum maturity of five years.

PRISM Consolidated

Assets managed by Chandler Asset Management are in full compliance with state law and with the investment policy

Category	Standard	Comment
U.S. Treasury Issues	No limitations; Full faith and credit of the U.S. are pledged for the payment of principal and interest	Complies
Federal Agencies	25% max per Agency/GSE issuer; 30% max callable agency securities; Federal agencies or U.S. government-sponsored enterprise obligations, participations, or other instruments, including those issued or fully guaranteed as to principal and interest by federal agencies or U.S. government sponsored enterprises.	Complies
Supranationals	"AA" rated or higher by a NRSRO; 30% max; 10% max per issuer; Unsubordinated obligations issued by the International Bank for Reconstruction & Development (IBRD), International Finance Corporation (IFC), or Inter-American Development Bank (IADB)	Complies
Municipal Securities	"A" rated or higher by at least 1 NRSRO; 30% max; 5% max per issuer; Include obligations of PRISM, the State of California, any of the other 49 states, and any local agency within the State of California	Complies
Corporate Medium Term Notes	"A" rated or higher by at least 1 NRSRO; 30% max; 5% max issuer; Issuer is a corporation organized and operating within the U.S. or by depository institutions licensed by U.S. or any state and operating within the U.S.	Complies
Asset-Backed, Mortgage-Backed, Mortgage Pass-Through Securities, and Collateralized Mortgage Obligations	"AA" rated or higher by a NRSRO; 20% max (combined Asset-Backed, Mortgage-Backed, Mortgage-Pass Through Securities and Collateralized Mortgage Obligations); 5% max per issuer in Asset-Backed or Commercial Mortgage security issuer; No issuer limitation on any Mortgage security where the issuer is the U.S. Treasury or Federal Agency/GSE.	Complies
Negotiable Certificates of Deposit (NCD)	The amount of NCD insured up to the FDIC limit does not require any credit ratings; Any amount above FDIC insured limit must be issued by institutions with "A-1" short-term debt rating or better by a NRSRO; or "A" long-term rating category or better by a NRSRO; 30% max; 5% max per issuer	Complies
Certificate of Deposit Placement Service (CDARS)	30% max (combination of Certificates of Deposit, including CDARS)	Complies
FDIC Insured Time Deposits (Non-negotiable CD/TD)	Non-Negotiable Certificates of Deposit in state or federally chartered banks, savings and loans, or credit unions; The amount per institution is limited to maximum covered under FDIC; 20% max combined FDIC & Collateralized CD/TD	Complies
Collateralized Time Deposits (Non-negotiable CD/TD)	Non-Negotiable Certificates of Deposit in state or federally chartered banks, savings and loans, or credit unions in excess of insured amounts which are fully collateralized with securities in accordance with California law; 20% max combined FDIC & Collateralized CD/TD	Complies
Banker's Acceptances	"A-1" short-term debt rated or higher by at least 1 NRSRO; or "A" long-term debt rated or higher by at least 1 NRSRO; 40% max; 5% max per issuer; 180 days max maturity	Complies
Commercial Paper	"A-1" rated or higher by at least 1 NRSRO; "A" long-term issuer rated or higher by at least 1 NRSRO; 25% max of PRISM's investment assets under management may be invested in Commercial Paper; 40% max of the portfolio may be invested in Commercial Paper if PRISM's investment assets under management are >\$100 million (under a provision sunseting on January 1, 2026); 5% max per issuer; 270 days max maturity; Issuer is a corporation organized and operating in the U.S. with assets >\$500 million.	Complies
Money Market Mutual Funds	Registered with SEC under Investment Company Act of 1940 and issued by diversified management companies and meet either of the following criteria: (i) Highest rating by two NRSROs; or (ii) Retained an investment adviser registered or exempt from SEC registration with > 5 years experience managing money market mutual funds with AUM >\$500 million; 20% max combined Money Market Mutual Funds and Mutual Funds; 20% max per Money Market Mutual Fund	Complies

PRISM Consolidated

Assets managed by Chandler Asset Management are in full compliance with state law and with the investment policy

Category	Standard	Comment
Mutual Funds	Invest in securities as authorized under CGC, Section 53601 (a) to (k) and (m) to (q) inclusive and meet either of the following criteria: (i) Highest rating by two NRSROs; or (ii) Retained an investment adviser registered or exempt from SEC registration with > 5 years experience investing in securities authorized by CGC, Section 53601 and with AUM >\$500 million; 20% max combined Money Market Mutual Funds and Mutual Funds; 10% max per Mutual Fund	Complies
Local Agency Investment Fund (LAIF)	PRISM may invest up to the maximum permitted by LAIF; Not used by Investment Adviser	Complies
Local Government Investment Pools (LGIP)	Other LGIPS permitted by the Treasurer	Complies
Repurchase Agreements	102% collateralization; 1 year max maturity; Not used by Investment Adviser	Complies
Prohibited	Futures and options; Inverse floaters; Ranges notes, Mortgage-derived or Interest-only strips; Any security that could result in a zero interest accrual securities if held to maturity; (Under a provision sunsetting 1/1/26, securities backed by U.S. government that could result in a zero- or negative-interest accrual if held to maturity are permitted); Trading securities for the sole purpose of speculating on the future direction of interest rates; Purchasing or selling securities on margin; Reverse repurchase agreements; Securities lending or any other form of borrowing or leverage; Foreign currency denominated securities	Complies
Max Callable Securities	30% max of callable agency securities (does not include make whole securities)	Complies
Max Per Issuer	5% max per issuer, unless otherwise specified in the policy	Complies
Maximum Maturity	5 years maximum maturity	Complies

PRISM Liquidity Portfolio

	12/31/23		09/30/23
	Benchmark*	Portfolio	Portfolio
Average Maturity (yrs)	0.91	0.22	0.37
Average Modified Duration	0.88	0.22	0.36
Average Purchase Yield	n/a	5.46%	5.44%
Average Market Yield	4.78%	5.39%	5.46%
Average Quality**	AA+	AAA/Aaa	AAA/Aaa
Total Market Value		128,369,589	144,395,659

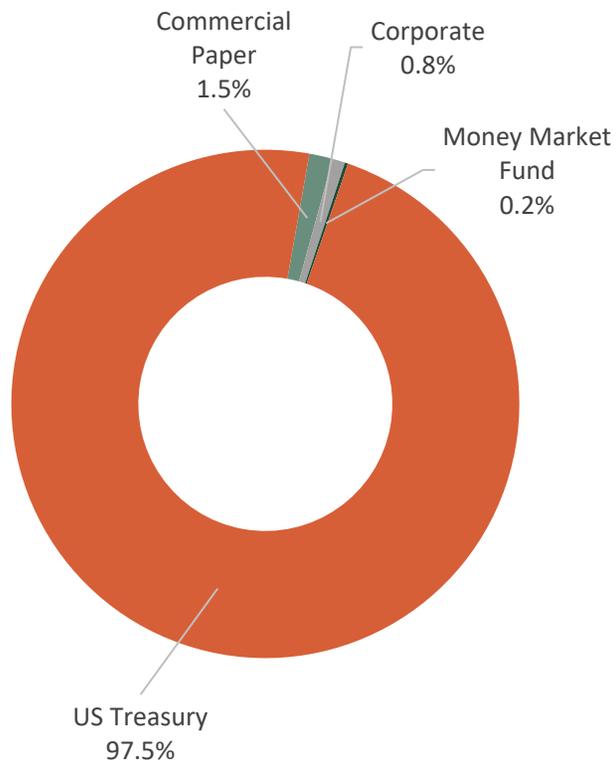
*0-3 Yr Treasury

**Benchmark is a blended rating of S&P, Moody's, and Fitch. Portfolio is S&P and Moody's respectively.

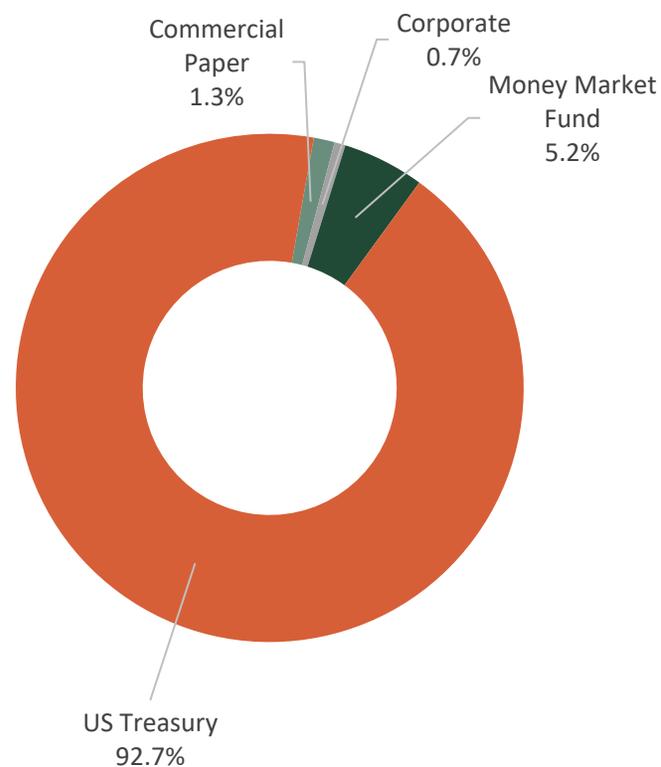
Transaction activity during the quarter was moderate with all the purchases in the Treasury Bill sector, where valuations look compelling compared to high quality alternatives and positioning the portfolio with a higher money market balance. The purchased securities ranged in maturity from December 2023 to April 2024. Three securities matured and a net \$18 million was withdrawn from the portfolio during the quarter.

PRISM Liquidity Portfolio

December 31, 2023



September 30, 2023



The sector allocation adjusted moderately on a quarter-over-quarter basis. The Treasury allocation increased by 4.8%, to 97.5% of the portfolio, offset by the 5.0% reduction in the money market allocation, to 0.2% of the portfolio.

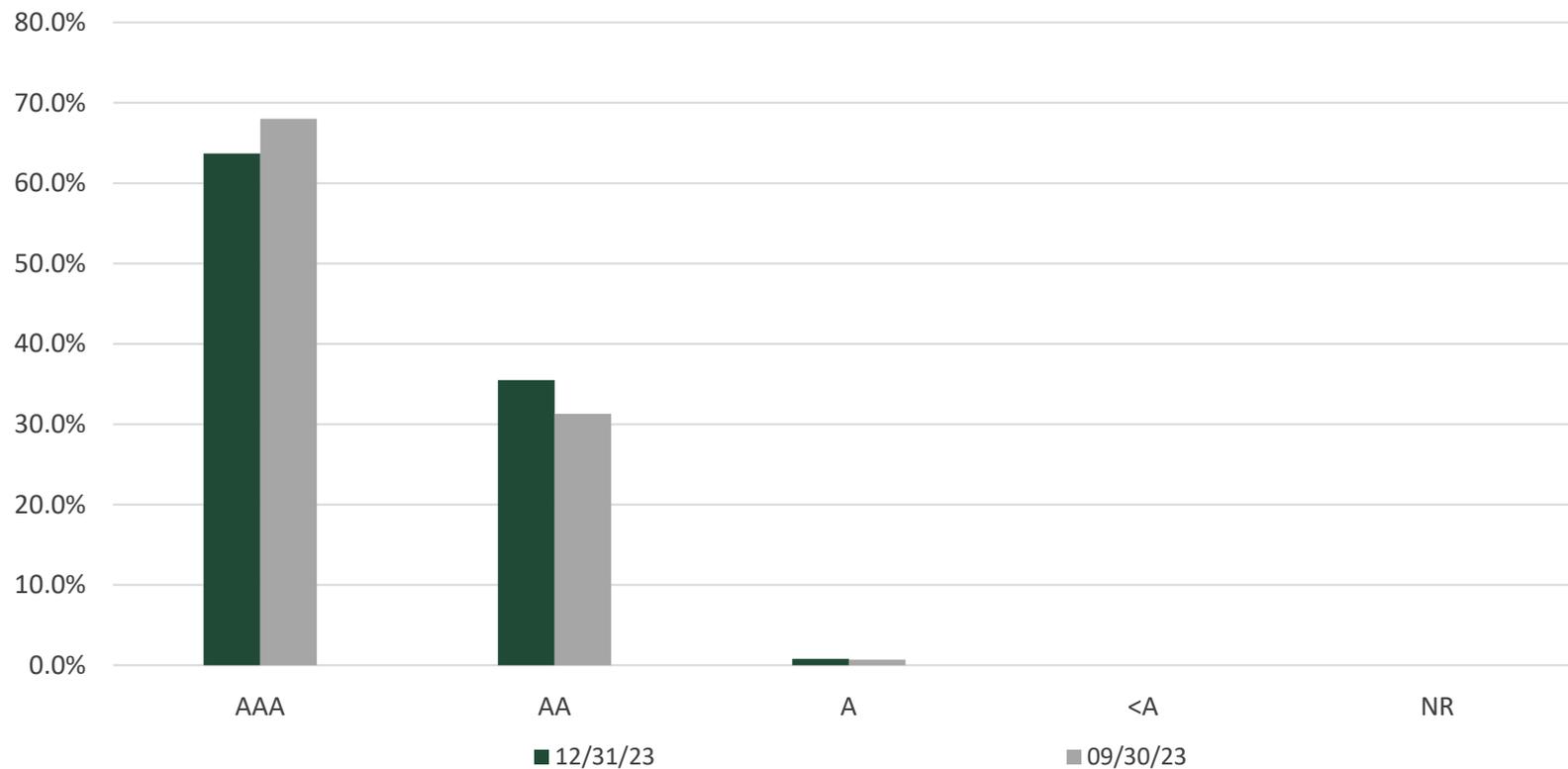
PRISM Liquidity Portfolio – Account #10292

Issue Name	Investment Type	% Portfolio
Government of United States	US Treasury	97.50%
Toyota Motor Corp	Commercial Paper	1.53%
Bank of America Corp	Corporate	0.78%
Dreyfus Govt Cash Management Fund	Money Market Fund	0.19%
TOTAL		100.00%

Quality Distribution

As of December 31, 2023

PRISM Liquidity Portfolio
December 31, 2023 vs. September 30, 2023



	AAA	AA	A	<A	NR
12/31/23	63.7%	35.5%	0.8%	0.0%	0.0%
09/30/23	68.0%	31.3%	0.7%	0.0%	0.0%

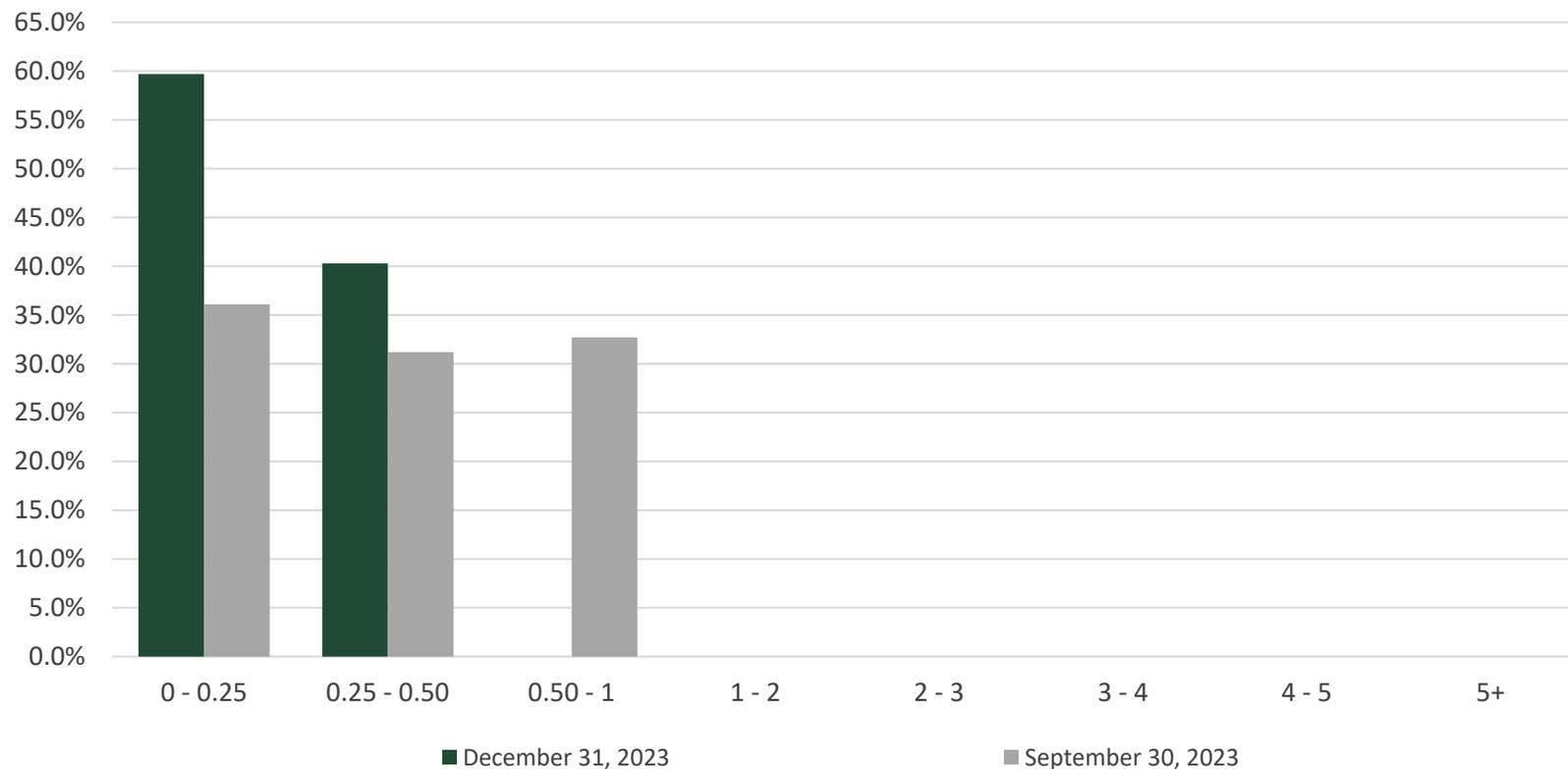
Source: S&P Ratings



Duration Distribution

As of December 31, 2023

PRISM Liquidity Portfolio
December 31, 2023 vs. September 30, 2023

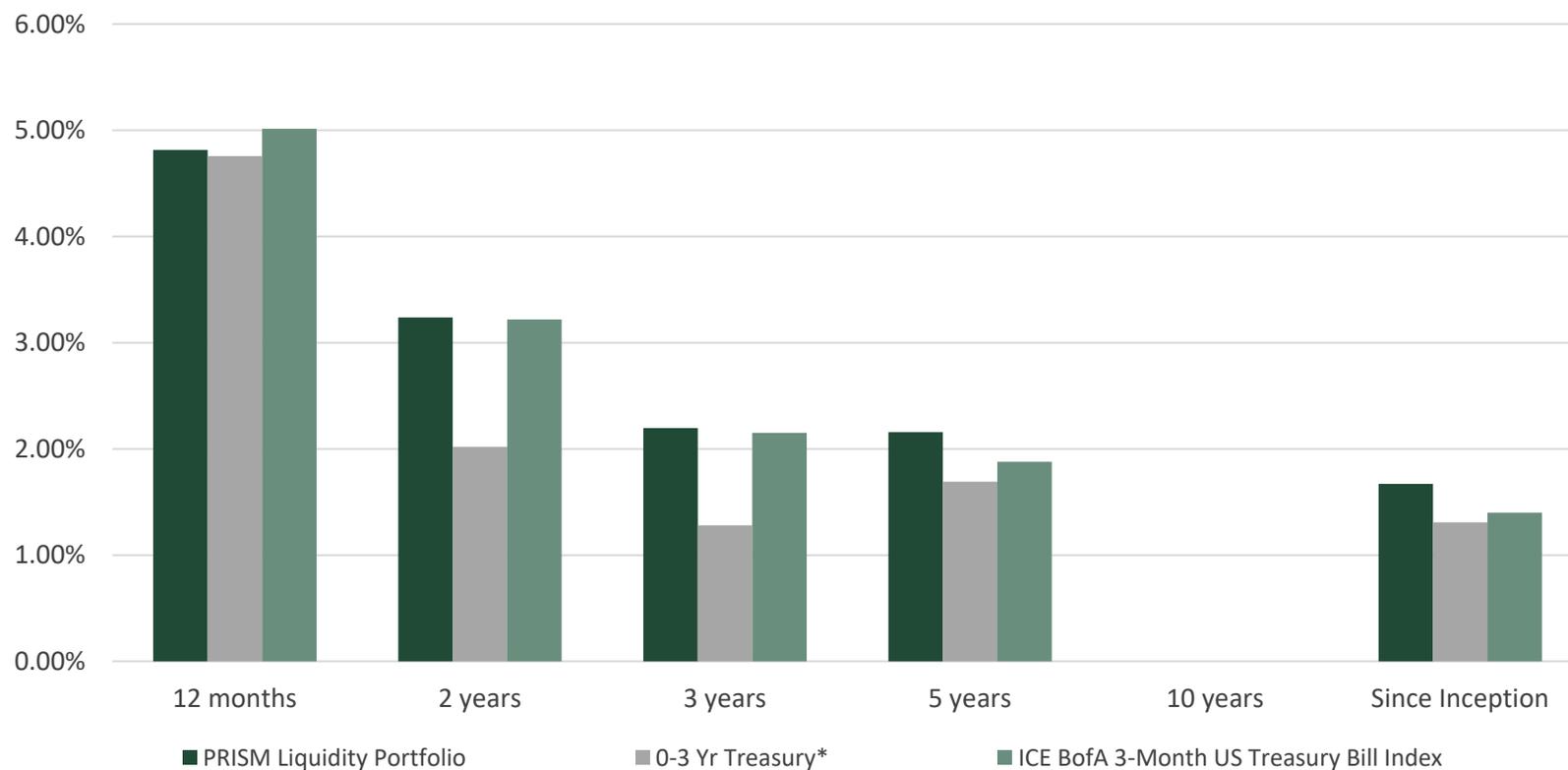


	0 - 0.25	0.25 - 0.50	0.50 - 1	1 - 2	2 - 3	3 - 4	4 - 5	5+
12/31/23	59.7%	40.3%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%
09/30/23	36.1%	31.2%	32.7%	0.0%	0.0%	0.0%	0.0%	0.0%

The duration of the portfolio contracted to 0.22 compared to 0.36 at the end of the prior quarter. The portfolio is invested to coincide with forecasted liquidity needs of PRISM, with a large cash withdrawal likely in April.



PRISM Liquidity Portfolio Total Rate of Return Annualized Since Inception January 31, 2015



TOTAL RATE OF RETURN	Annualized						
	3 months	12 months	2 years	3 years	5 years	10 years	Since Inception
PRISM Liquidity Portfolio	1.40%	4.82%	3.24%	2.20%	2.16%	N/A	1.67%
0-3 Yr Treasury*	1.86%	4.76%	2.02%	1.28%	1.69%	N/A	1.31%
ICE BofA 3-Month US Treasury Bill Index	1.37%	5.01%	3.22%	2.15%	1.88%	N/A	1.40%

*1 Year Treasury Bill until 12/31/00; then *30% ICE BofA 3-Month US Treasury Bill, 30% ICE BofA 6-Month US Treasury Bill, 40% ICE BofA 1-3 Yr US Treasury Index

Total rate of return: A measure of a portfolio's performance over time. It is the internal rate of return, which equates the beginning value of the portfolio with the ending value; it includes interest earnings, realized and unrealized gains and losses in the portfolio.

PRISM Short Term Core Portfolio

	12/31/23		09/30/23
	Benchmark*	Portfolio	Portfolio
Average Maturity (yrs)	2.69	2.89	2.94
Average Modified Duration	2.52	2.44	2.44
Average Purchase Yield	n/a	3.19%	2.96%
Average Market Yield	4.34%	4.48%	5.25%
Average Quality**	AA	AA/Aa1	AA/Aa1
Total Market Value		273,066,488	244,878,289

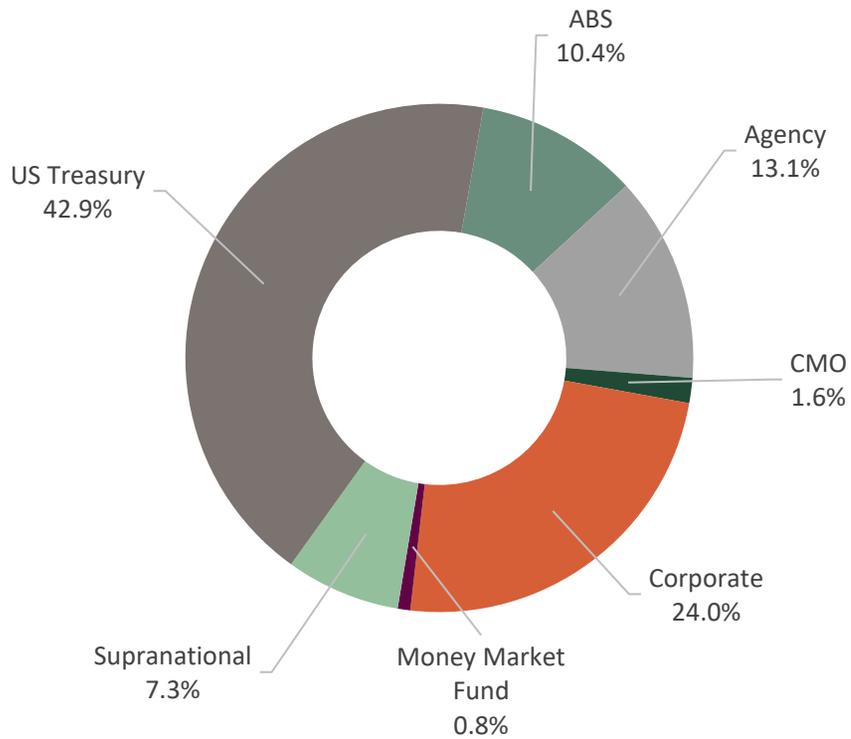
*ICE BofA 1-5 Year AAA-A US Corp & Govt Index

**Benchmark is a blended rating of S&P, Moody's, and Fitch. Portfolio is S&P and Moody's respectively.

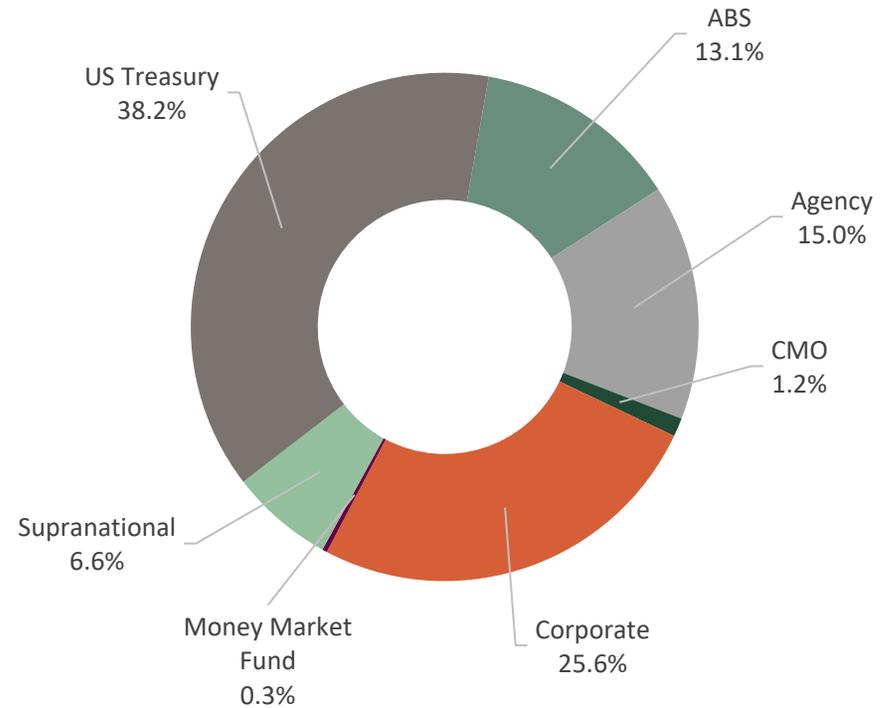
Multiple securities were purchased across the Treasury, Supranational, Mortgage Backed and corporate sectors of the allocation. The purchased securities ranged in maturity from January 2024 to November 2028. Two securities were sold and one matured and a net \$20 million was contributed to the portfolio to facilitate the transactions.

PRISM Short Term Core Portfolio

December 31, 2023



September 30, 2023



The sector allocation evolved over the course of the quarter. The two largest changes were the 4.7% increase in the US Treasury allocation, to 42.9% of the portfolio, partially offset by the 2.7% decline in the ABS allocation, to 10.4% of the portfolio, linked to principal paydowns and the net increase in the size of the overall portfolio.

PRISM Short Term Core Portfolio – Account #10290

Issue Name	Investment Type	% Portfolio
Government of United States	US Treasury	42.87%
Federal Home Loan Bank	Agency	5.71%
Federal National Mortgage Association	Agency	4.44%
Intl Bank Recon and Development	Supranational	3.75%
Inter-American Dev Bank	Supranational	3.08%
Federal Home Loan Mortgage Corp	Agency	1.84%
John Deere ABS	ABS	1.64%
Federal Home Loan Mortgage Corp	CMO	1.56%
Royal Bank of Canada	Corporate	1.49%
US Bancorp	Corporate	1.47%
Toronto Dominion Holdings	Corporate	1.42%
Bank of America Corp	Corporate	1.38%
JP Morgan Chase & Co	Corporate	1.35%
Verizon Master Trust	ABS	1.34%
Mercedes-Benz	ABS	1.33%
Caterpillar Inc	Corporate	1.33%
Hyundai Auto Receivables	ABS	1.25%
Toyota Motor Corp	Corporate	1.24%
Bank of Montreal Chicago	Corporate	1.22%
Deere & Company	Corporate	1.12%
United Health Group Inc	Corporate	1.11%
Federal Farm Credit Bank	Agency	1.10%
Morgan Stanley	Corporate	1.09%
American Express ABS	ABS	1.08%
Dominion Resources Inc	Corporate	1.08%
Qualcomm Inc	Corporate	0.98%
BMW ABS	ABS	0.96%
Honeywell Corp	Corporate	0.88%
Metlife Inc	Corporate	0.84%
Honda ABS	ABS	0.83%
Wal-Mart Stores	Corporate	0.82%
Amazon.com Inc	Corporate	0.81%
GM Financial Automobile Leasing Trust	ABS	0.78%
Dreyfus Govt Cash Management Fund	Money Market Fund	0.76%
GM Financial Securitized Term Auto Trust	ABS	0.74%
Bank of New York	Corporate	0.72%
Duke Energy Field Services	Corporate	0.71%
Honda Motor Corporation	Corporate	0.63%

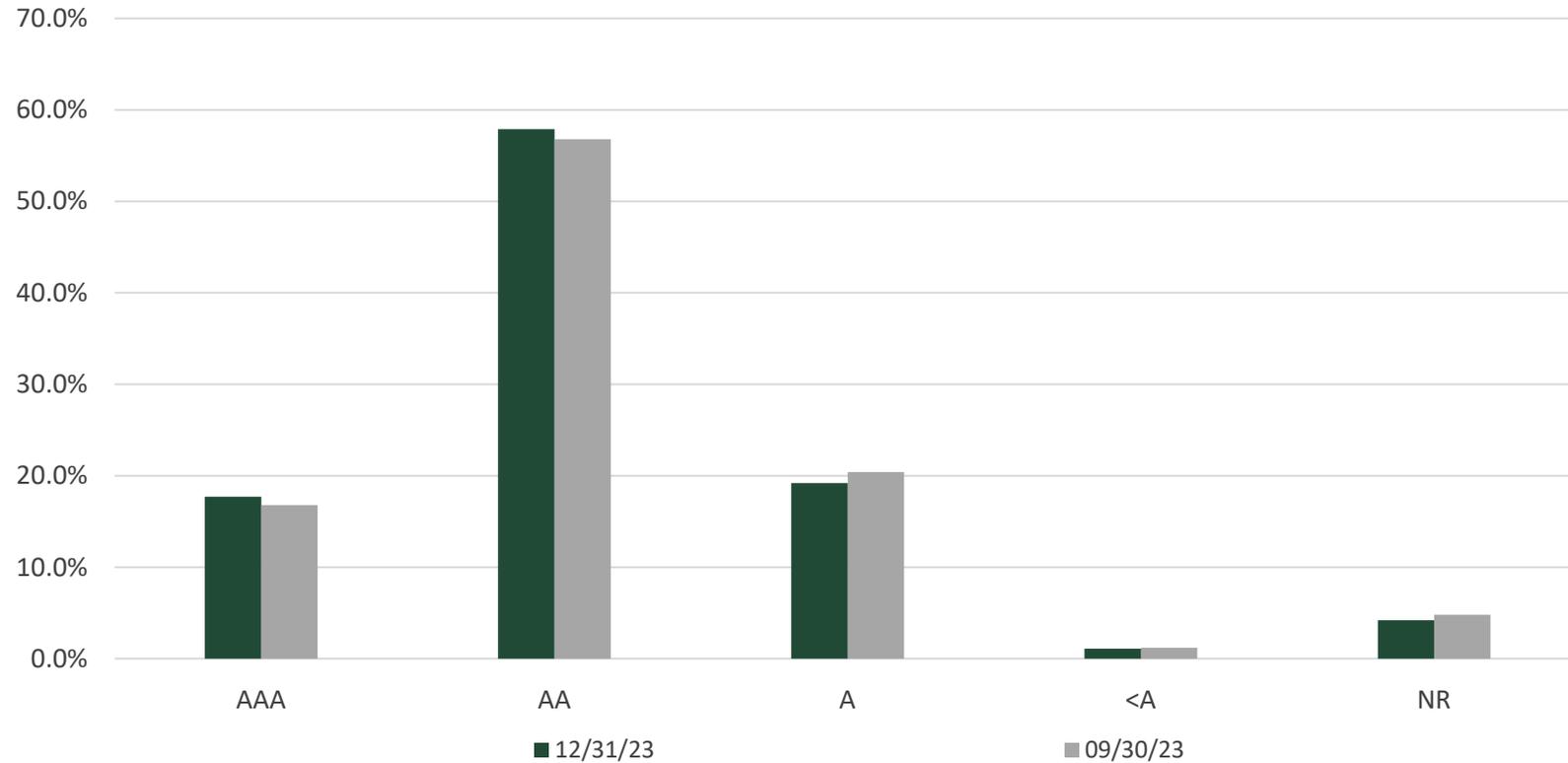
PRISM Short Term Core Portfolio – Account #10290

Issue Name	Investment Type	% Portfolio
Comcast Corp	Corporate	0.53%
International Finance Corp	Supranational	0.49%
Guardian Life Global Funding	Corporate	0.45%
Berkshire Hathaway	Corporate	0.45%
Apple Inc	Corporate	0.36%
Charles Schwab Corp/The	Corporate	0.34%
BMW Vehicle Lease Trust	ABS	0.23%
Hyundai Auto Lease Securitization	ABS	0.18%
Salesforce.com Inc	Corporate	0.18%
Mercedes-Benz Auto Lease Trust	ABS	0.04%
TOTAL		100.00%

Quality Distribution

As of December 31, 2023

PRISM Short Term Core Portfolio
December 31, 2023 vs. September 30, 2023



	AAA	AA	A	<A	NR
12/31/23	17.7%	57.9%	19.2%	1.1%	4.2%
09/30/23	16.8%	56.8%	20.4%	1.2%	4.8%

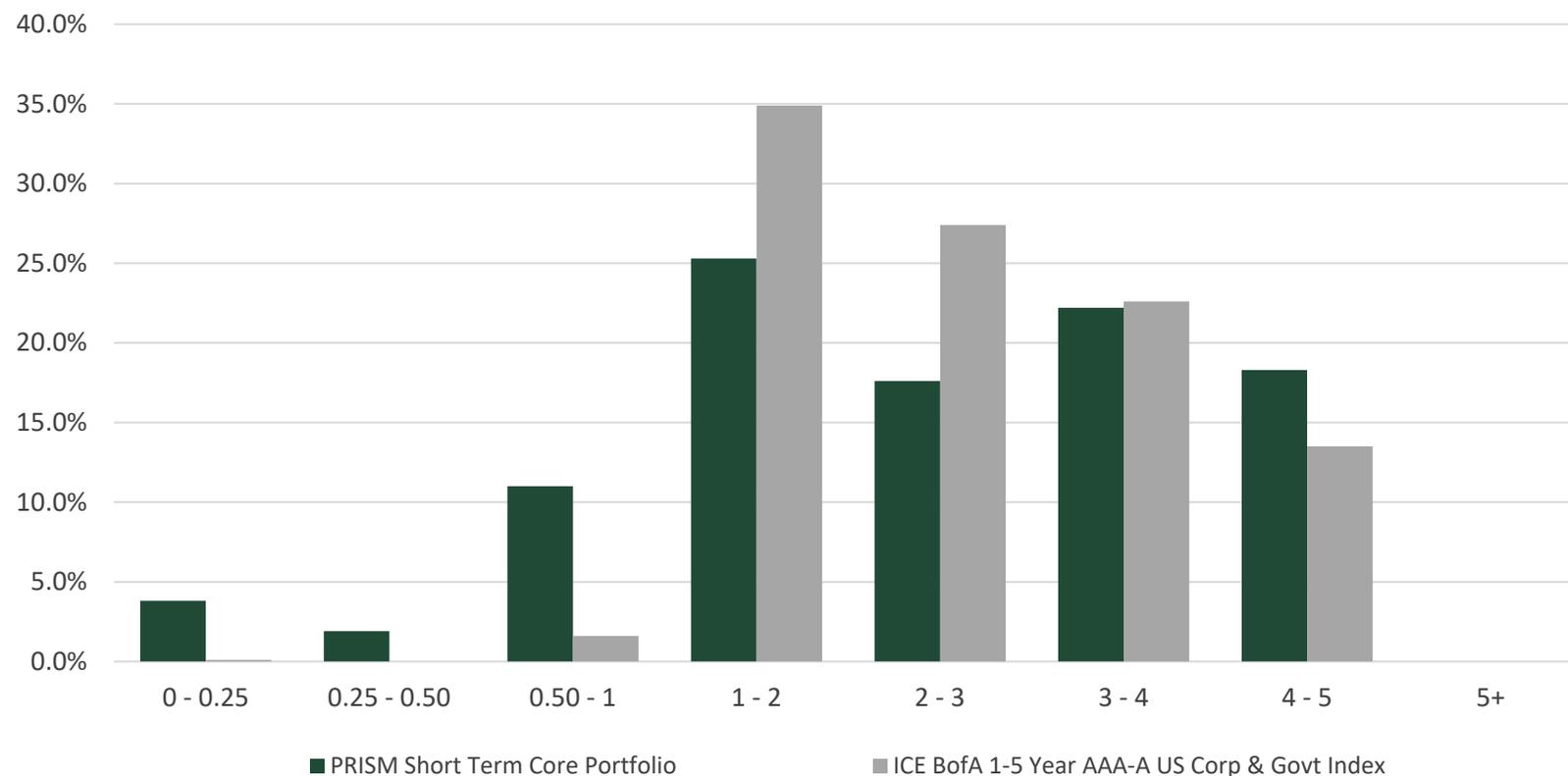
Source: S&P Ratings



Duration Distribution

As of December 31, 2023

**PRISM Short Term Core Portfolio
Portfolio Compared to the Benchmark**



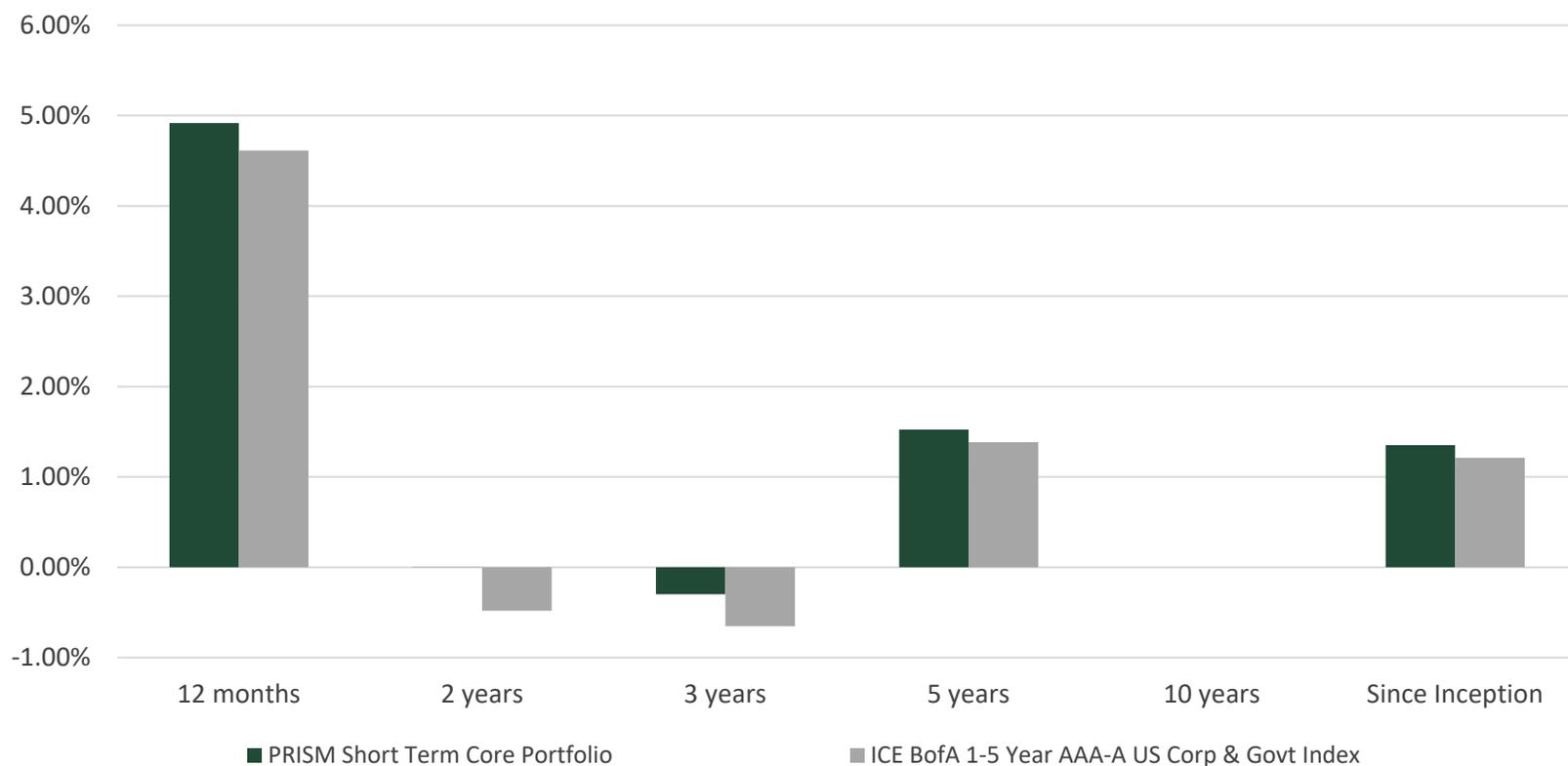
	0 - 0.25	0.25 - 0.50	0.50 - 1	1 - 2	2 - 3	3 - 4	4 - 5	5+
Portfolio	3.8%	1.9%	11.0%	25.3%	17.6%	22.2%	18.3%	0.0%
Benchmark*	0.1%	0.0%	1.6%	34.9%	27.4%	22.6%	13.5%	0.0%

*ICE BofA 1-5 Year AAA-A US Corp & Govt Index

The duration of the portfolio was stable, maintaining the same 2.44 valuation. The term structure of the portfolio adjusted to have a heavier weight in the four-to-five-year portion of the maturity distribution in anticipation of a lower interest rate environment in 2024.



PRISM Short Term Core Portfolio Total Rate of Return Annualized Since Inception January 31, 2015



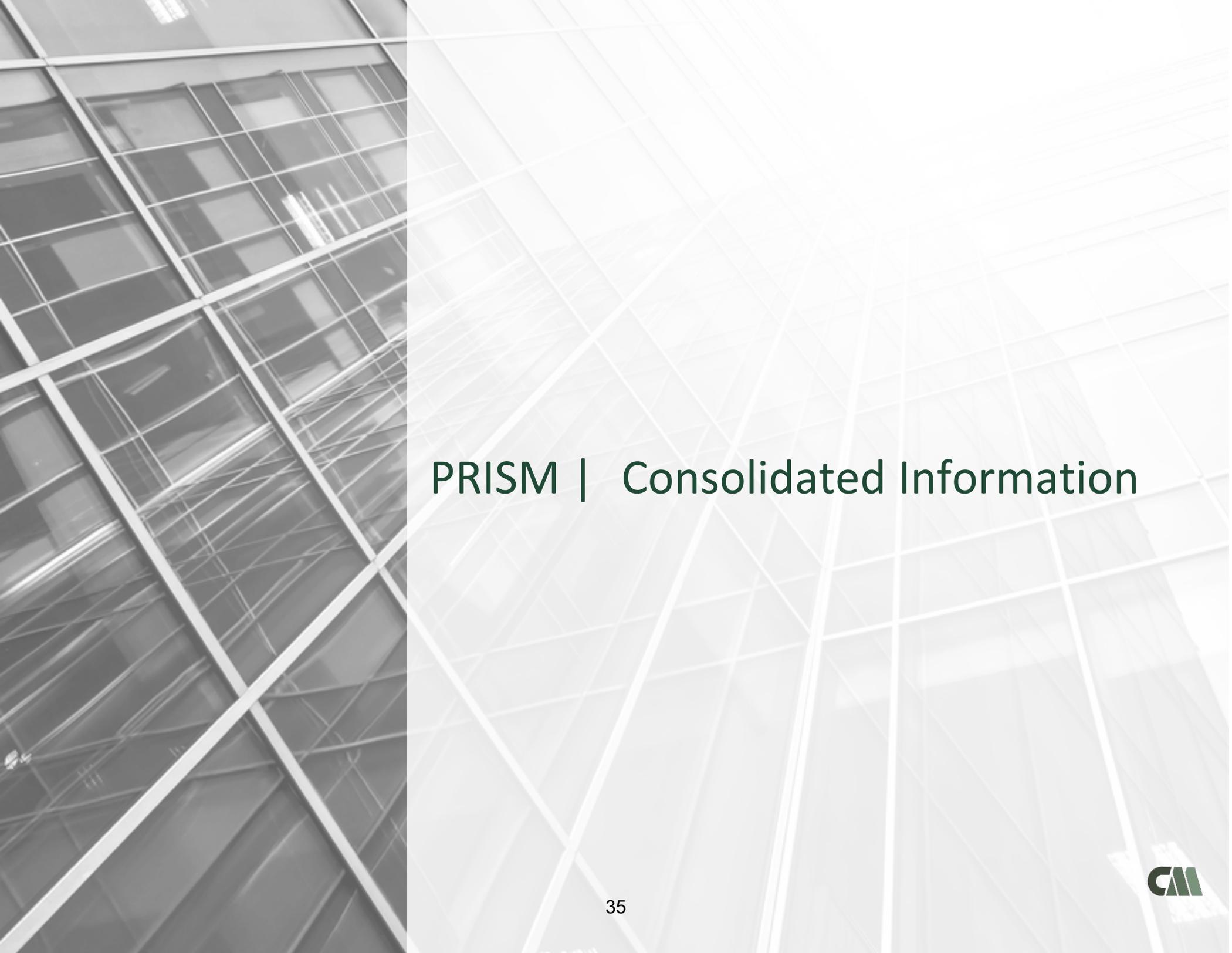
TOTAL RATE OF RETURN	Annualized						
	3 months	12 months	2 years	3 years	5 years	10 years	Since Inception
PRISM Short Term Core Portfolio	3.18%	4.92%	0.00%	-0.30%	1.52%	N/A	1.35%
ICE BofA 1-5 Year AAA-A US Corp & Govt Index	3.23%	4.61%	-0.48%	-0.65%	1.38%	N/A	1.21%

Total rate of return: A measure of a portfolio's performance over time. It is the internal rate of return, which equates the beginning value of the portfolio with the ending value; it includes interest earnings, realized and unrealized gains and losses in the portfolio.

PRISM LAIF and CAMP Portfolio

	12/31/23 Portfolio	09/30/23 Portfolio
Average Maturity (yrs)	0.00	0.00
Modified Duration	0.00	0.00
Average Purchase Yield	5.56%	5.52%
Average Market Yield	5.56%	5.52%
Average Quality*	AAA/NR	AAA/NR
Total Market Value	45,439,922	45,409,826

*Portfolio is S&P and Moody's, respectively.



PRISM | Consolidated Information

Performance & Change in AUM

PRISM CONSOLIDATED PORTFOLIOS

TOTAL RATE OF RETURN

As of 12/31/2023	3 months	12 months	Annualized Return				Inception	Inception Date
			2YR	3YR	5YR	10 YR		
PRISM Consolidated	2.37%	4.58%	0.87%	0.41%	1.83%	N/A	1.58%	6/30/2015
PRISM ARC Consolidated	4.96%	7.30%	-1.14%	0.25%	3.43%	N/A	3.29%	12/31/2016
PRISM/PRISM ARC Total Consolidated	4.04%	6.25%	-0.19%	0.40%	2.56%	N/A	2.24%	12/31/2016

ANNUAL CHANGE IN ASSETS UNDER MANAGEMENT

	AUM 12/31/2023	AUM 12/31/2022	Change
PRISM Consolidated	447,415,431	484,976,069	(37,560,638)
PRISM ARC Consolidated	796,130,130	613,207,045	182,923,085
PRISM/PRISM ARC Total Consolidated	1,243,006,128	1,098,183,114	144,823,014

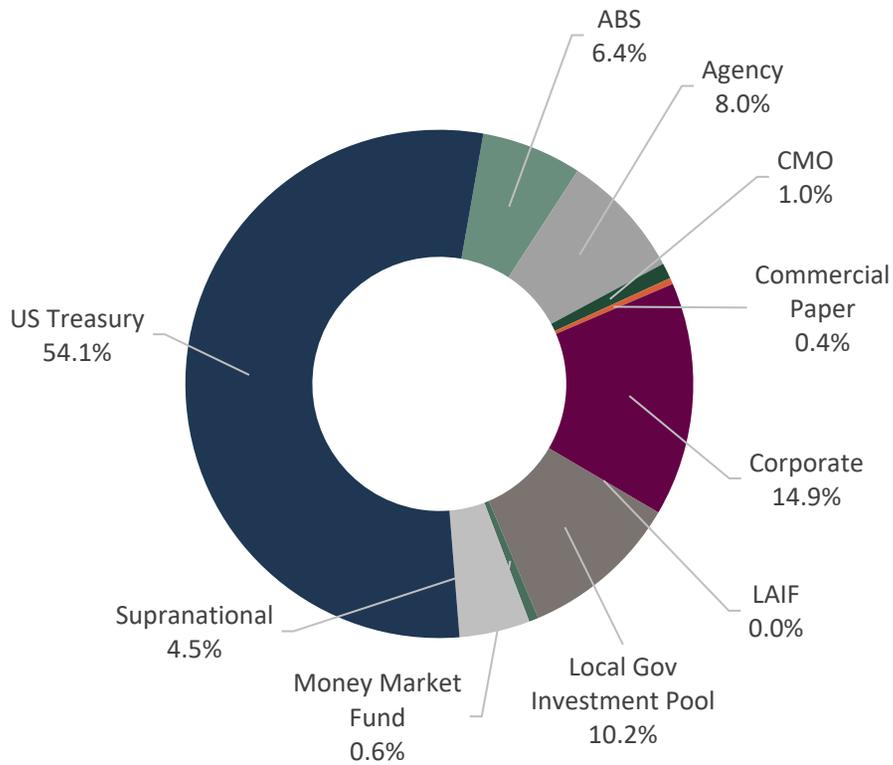
PRISM Consolidated

	12/31/23 Portfolio	09/30/23 Portfolio
Average Maturity (yrs)	1.83	1.78
Modified Duration	1.55	1.49
Average Purchase Yield	4.08%	4.03%
Average Market Yield	4.85%	5.35%
Average Quality*	AA+/Aa1	AA+/Aa1
Total Market Value	447,415,431	435,185,827

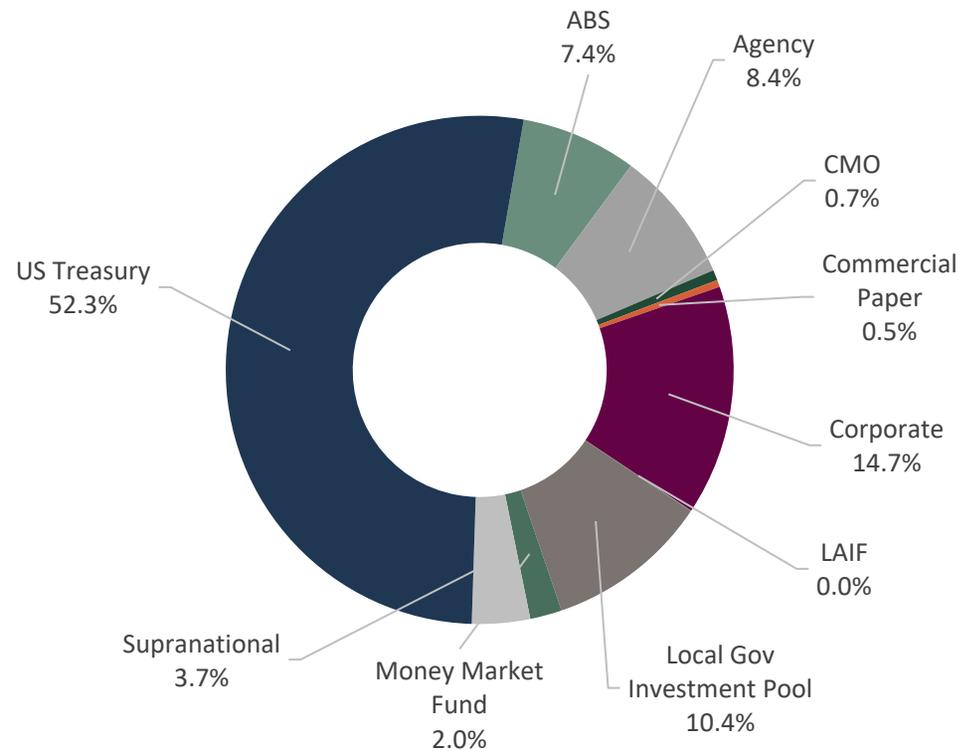
* Portfolio is S&P and Moody's respectively.

PRISM Consolidated

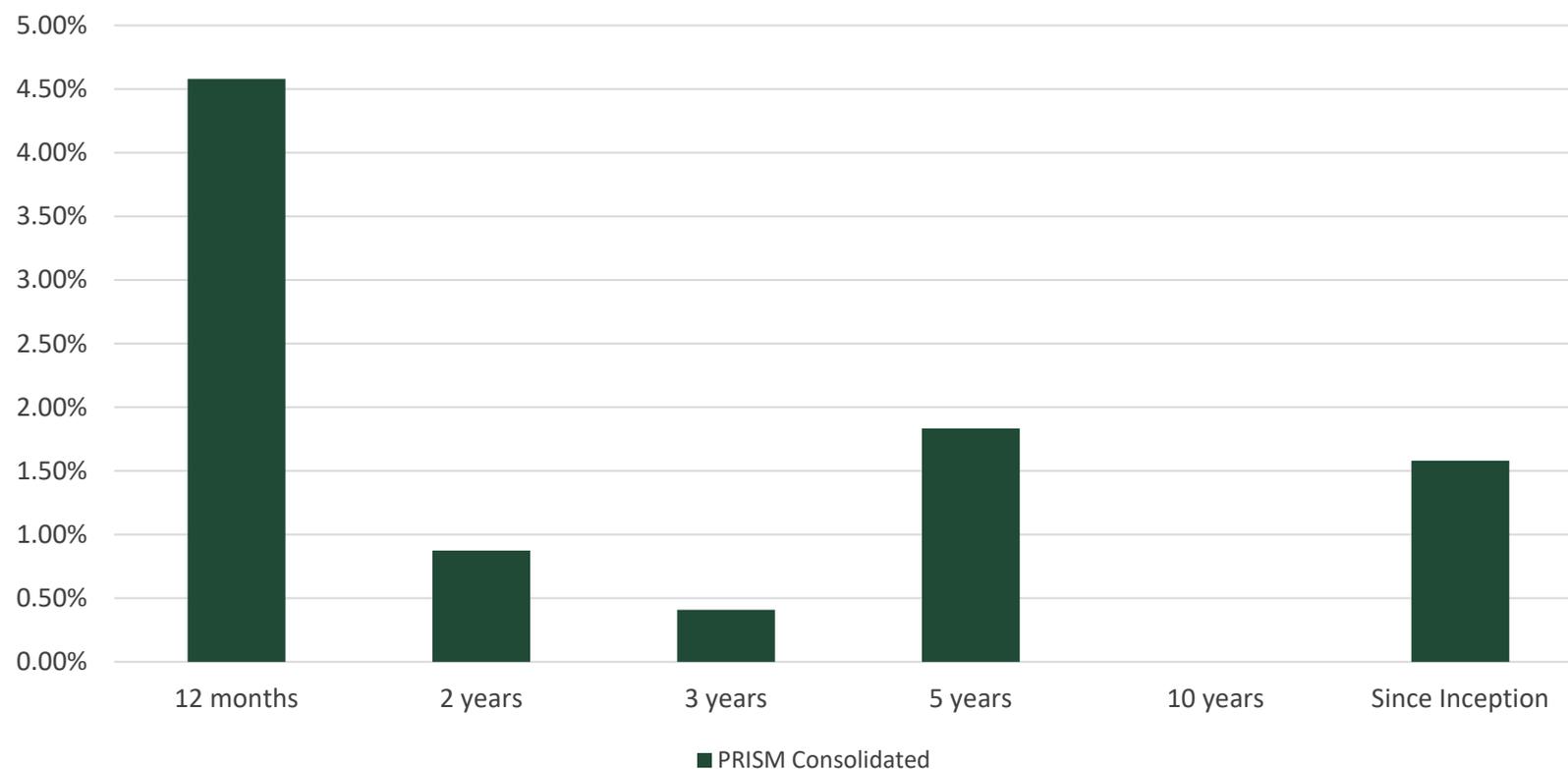
December 31, 2023



September 30, 2023



PRISM Consolidated Total Rate of Return Annualized Since Inception June 30, 2015



TOTAL RATE OF RETURN	Annualized						
	3 months	12 months	2 years	3 years	5 years	10 years	Since Inception
PRISM Consolidated	2.37%	4.58%	0.87%	0.41%	1.83%	N/A	1.58%

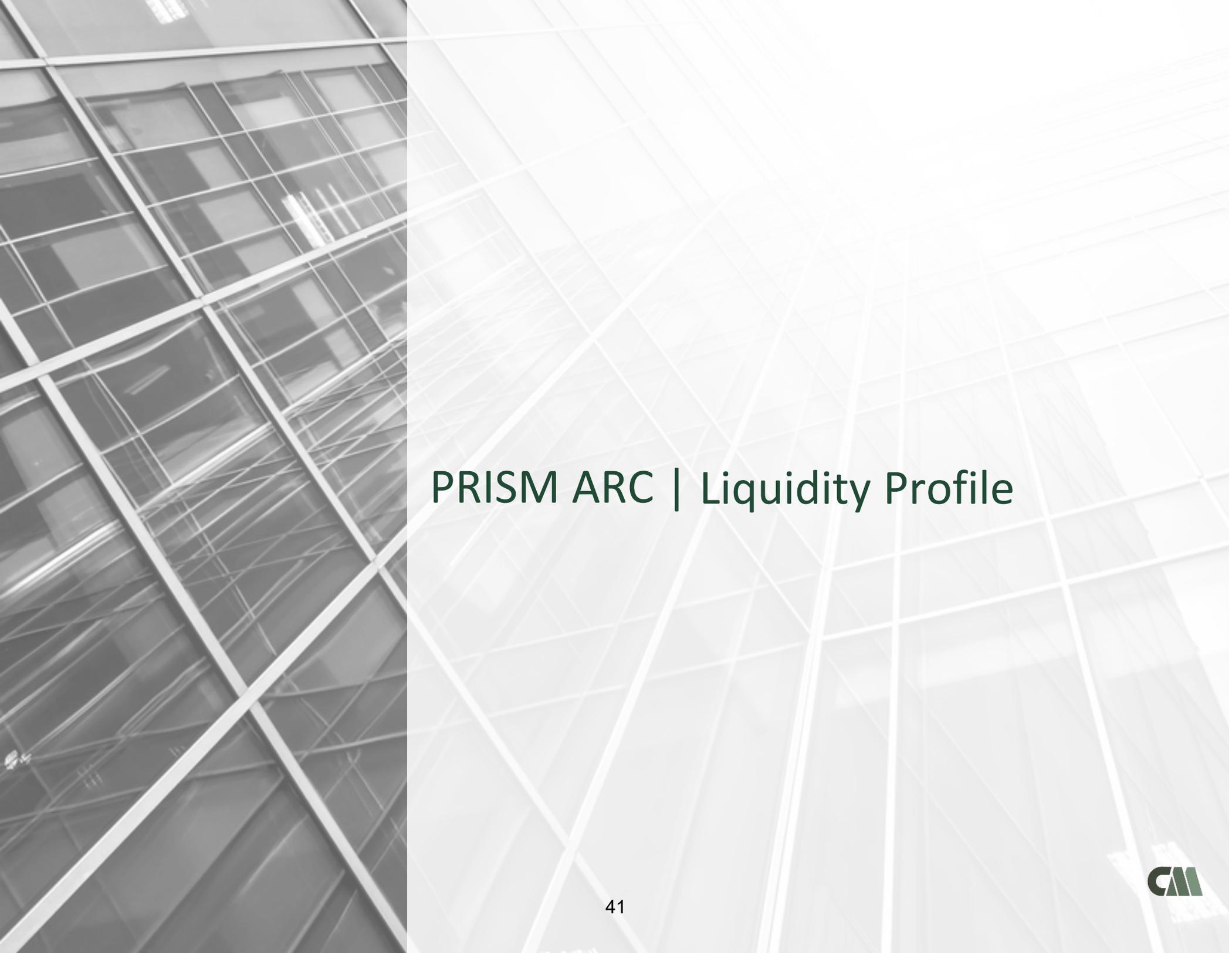
Total rate of return: A measure of a portfolio’s performance over time. It is the internal rate of return, which equates the beginning value of the portfolio with the ending value; it includes interest earnings, realized and unrealized gains and losses in the portfolio.



PRISM ARC

Period Ending December 31, 2023

CHANDLER ASSET MANAGEMENT, INC. | 800.317.4747 | www.chandlerasset.com



PRISM ARC | Liquidity Profile

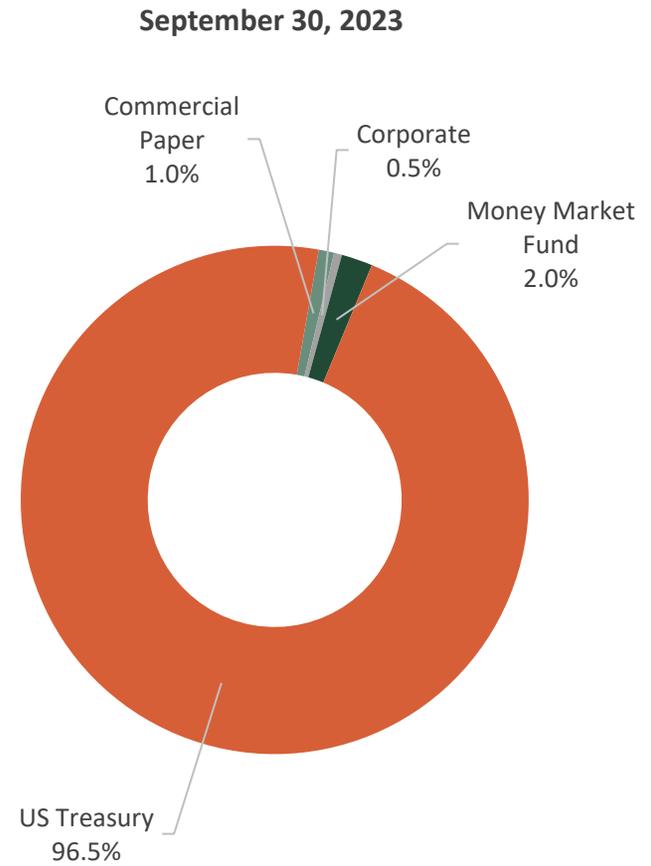
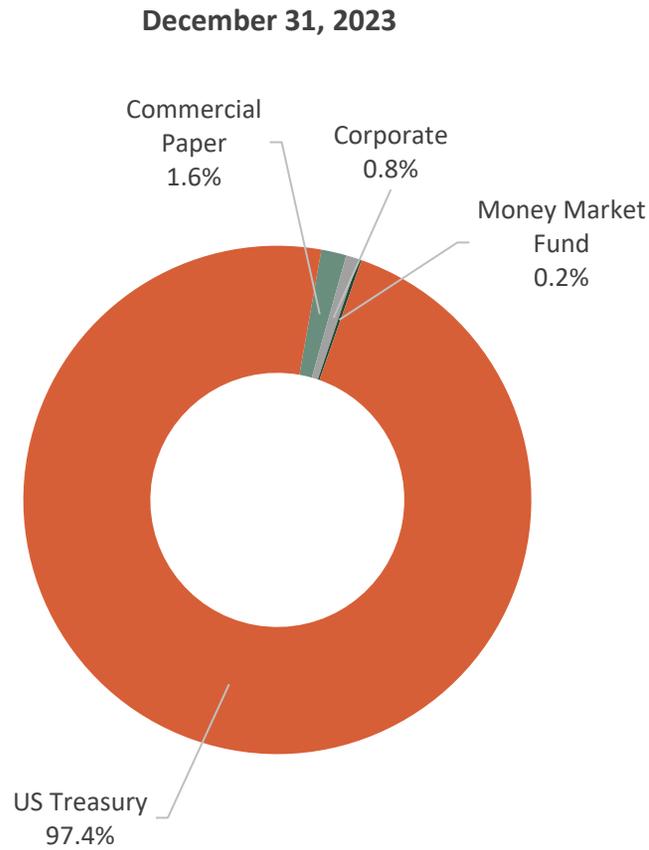
PRISM ARC Liquidity

	12/31/23		09/30/23
	Benchmark*	Portfolio	Portfolio
Average Maturity (yrs)	0.91	0.29	0.37
Average Modified Duration	0.88	0.28	0.36
Average Purchase Yield	n/a	5.48%	5.44%
Average Market Yield	4.78%	5.36%	5.46%
Average Quality**	AA+	AAA/Aaa	AAA/Aaa
Total Market Value		125,659,288	198,059,647

*0-3 Yr Treasury

**Benchmark is a blended rating of S&P, Moody's, and Fitch. Portfolio is S&P and Moody's respectively.

PRISM ARC Liquidity



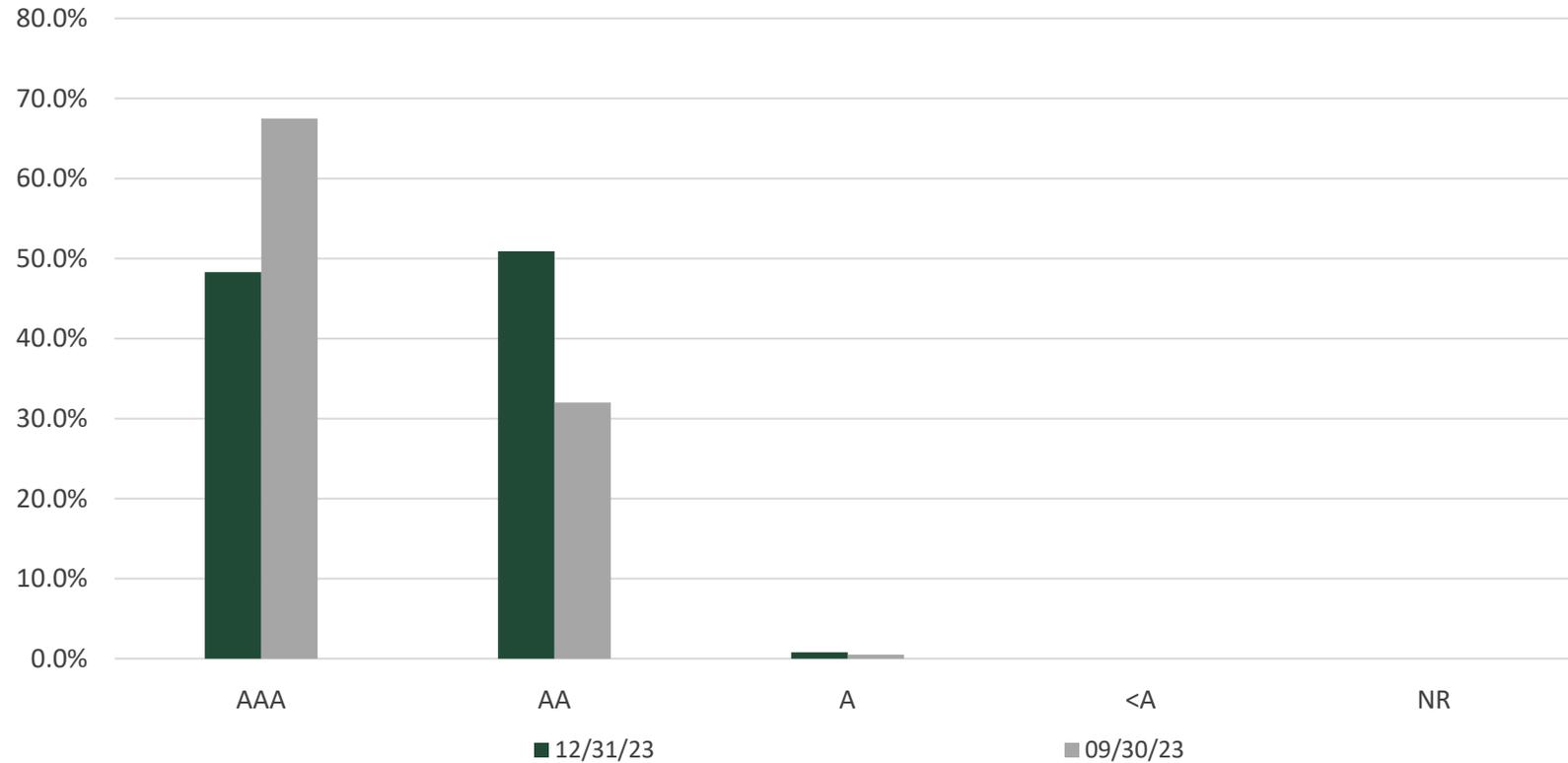
PRISM ARC Liquidity – Account #10483

Issue Name	Investment Type	% Portfolio
Government of United States	US Treasury	97.43%
Toyota Motor Corp	Commercial Paper	1.57%
Bank of America Corp	Corporate	0.80%
First American Govt Oblig Fund	Money Market Fund	0.19%
TOTAL		100.00%

Quality Distribution

As of December 31, 2023

PRISM ARC Liquidity
December 31, 2023 vs. September 30, 2023



	AAA	AA	A	<A	NR
12/31/23	48.3%	50.9%	0.8%	0.0%	0.0%
09/30/23	67.5%	32.0%	0.5%	0.0%	0.0%

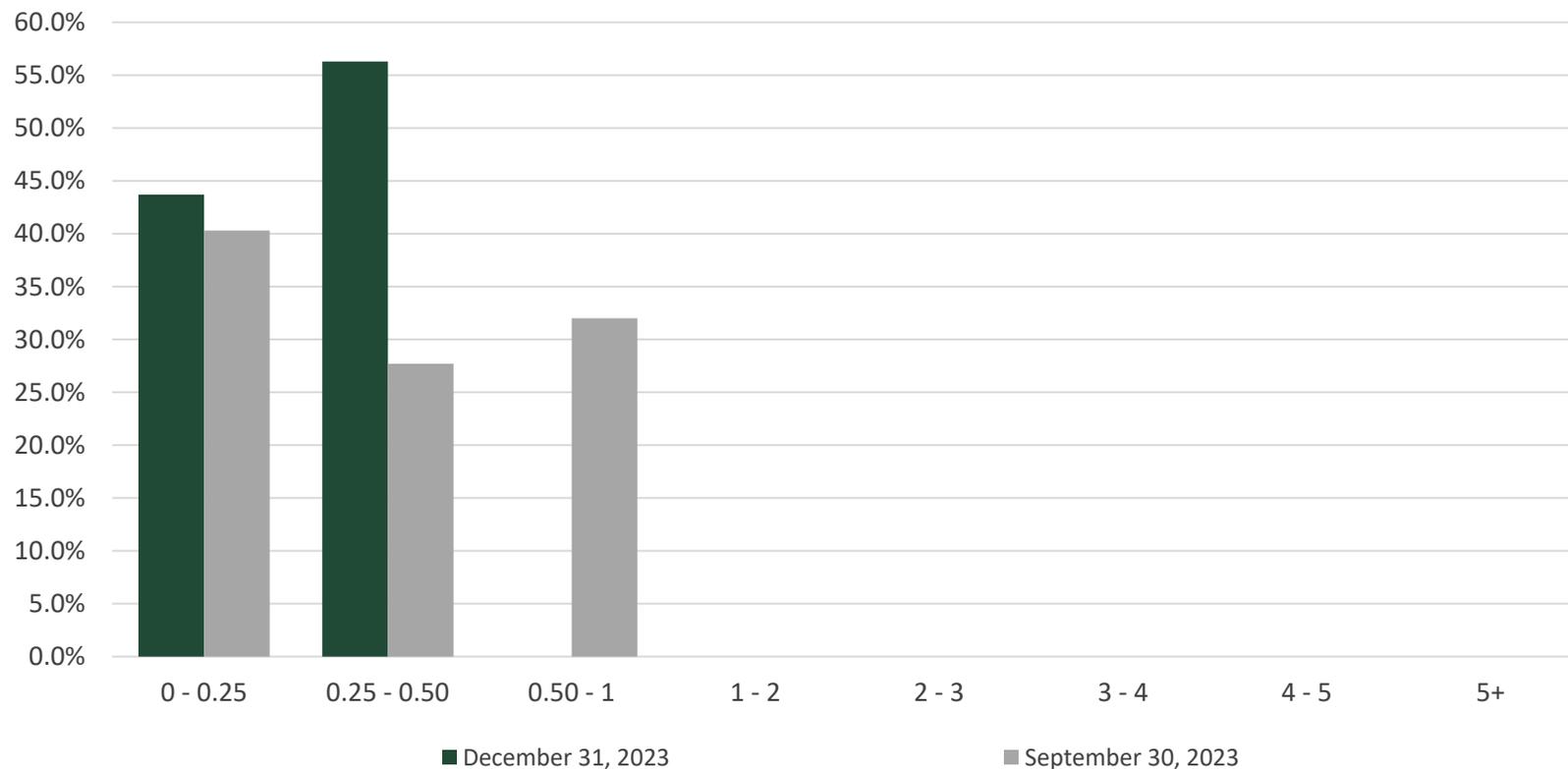
Source: S&P Ratings



Duration Distribution

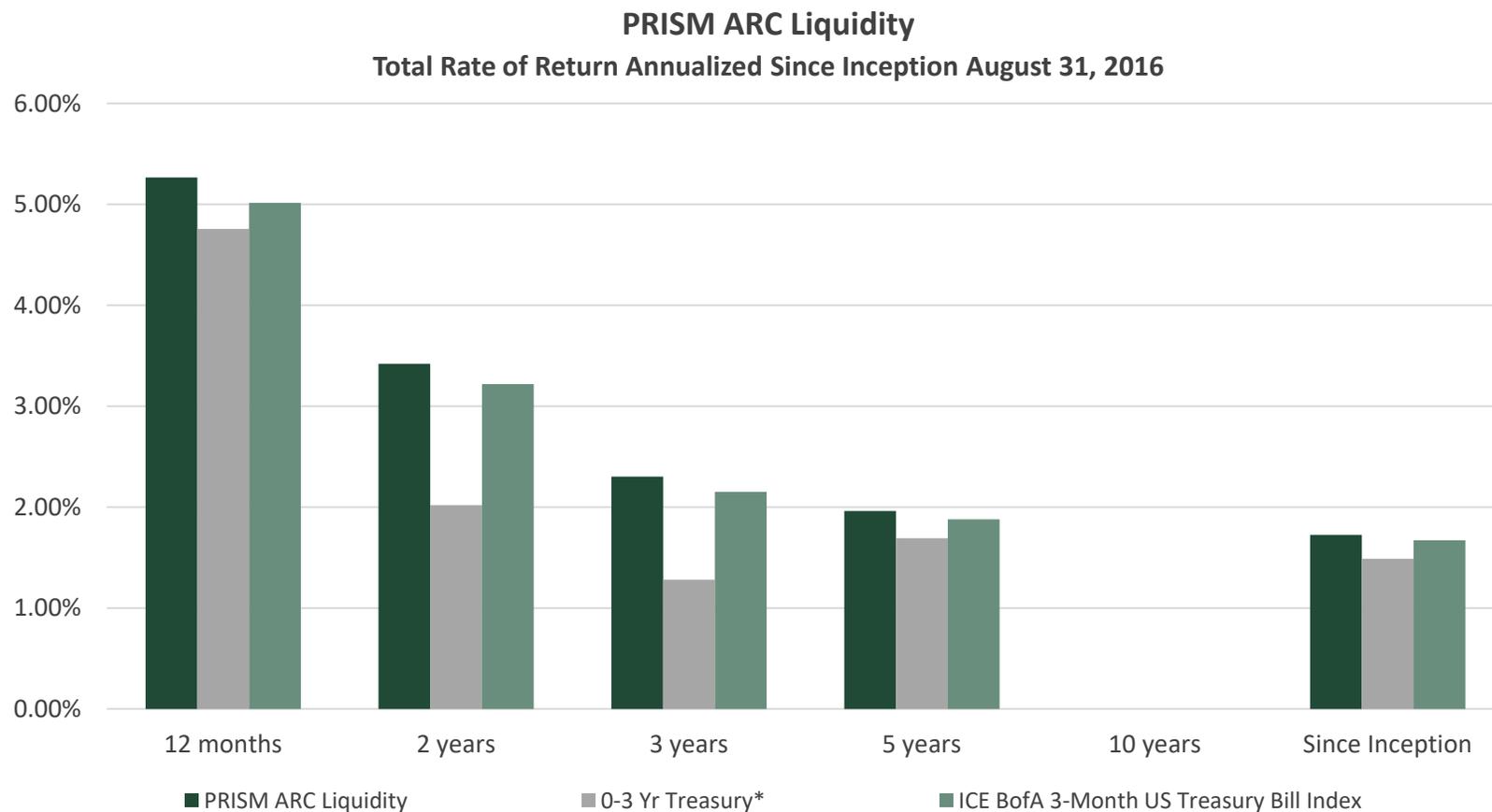
As of December 31, 2023

PRISM ARC Liquidity
December 31, 2023 vs. September 30, 2023



	0 - 0.25	0.25 - 0.50	0.50 - 1	1 - 2	2 - 3	3 - 4	4 - 5	5+
12/31/23	43.7%	56.3%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%
09/30/23	40.3%	27.7%	32.0%	0.0%	0.0%	0.0%	0.0%	0.0%





TOTAL RATE OF RETURN	<i>Annualized</i>						
	3 months	12 months	2 years	3 years	5 years	10 years	Since Inception
PRISM ARC Liquidity	1.44%	5.27%	3.42%	2.30%	1.96%	N/A	1.72%
0-3 Yr Treasury*	1.86%	4.76%	2.02%	1.28%	1.69%	N/A	1.49%
ICE BofA 3-Month US Treasury Bill Index	1.37%	5.01%	3.22%	2.15%	1.88%	N/A	1.67%

*1 Year Treasury Bill until 12/31/00; then *30% ICE BofA 3-Month US Treasury Bill, 30% ICE BofA 6-Month US Treasury Bill, 40% ICE BofA 1-3 Yr US Treasury Index

Total rate of return: A measure of a portfolio's performance over time. It is the internal rate of return, which equates the beginning value of the portfolio with the ending value; it includes interest earnings, realized and unrealized gains and losses in the portfolio.



PRISM ARC | Core Fixed Profile

Portfolio Characteristics

As of December 31, 2023

PRISM ARC Core Fixed

	12/31/23		09/30/23
	Benchmark*	Portfolio	Portfolio
Average Maturity (yrs)	4.15	4.34	4.35
Average Modified Duration	3.71	3.61	3.61
Average Purchase Yield	n/a	2.83%	2.77%
Average Market Yield	4.43%	4.53%	5.31%
Average Quality**	AA-	AA-/Aa2	AA-/Aa2
Total Market Value		559,231,815	544,722,373

*ICE BofA 1-10 Yr US Corp & Govt Index

**Benchmark is a blended rating of S&P, Moody's, and Fitch. Portfolio is S&P and Moody's respectively.

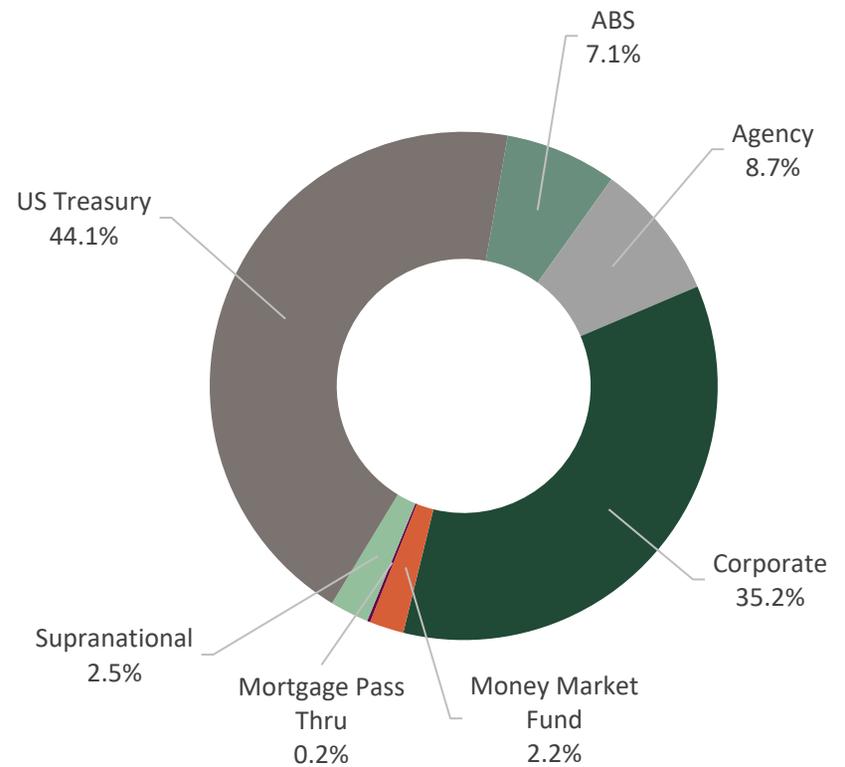
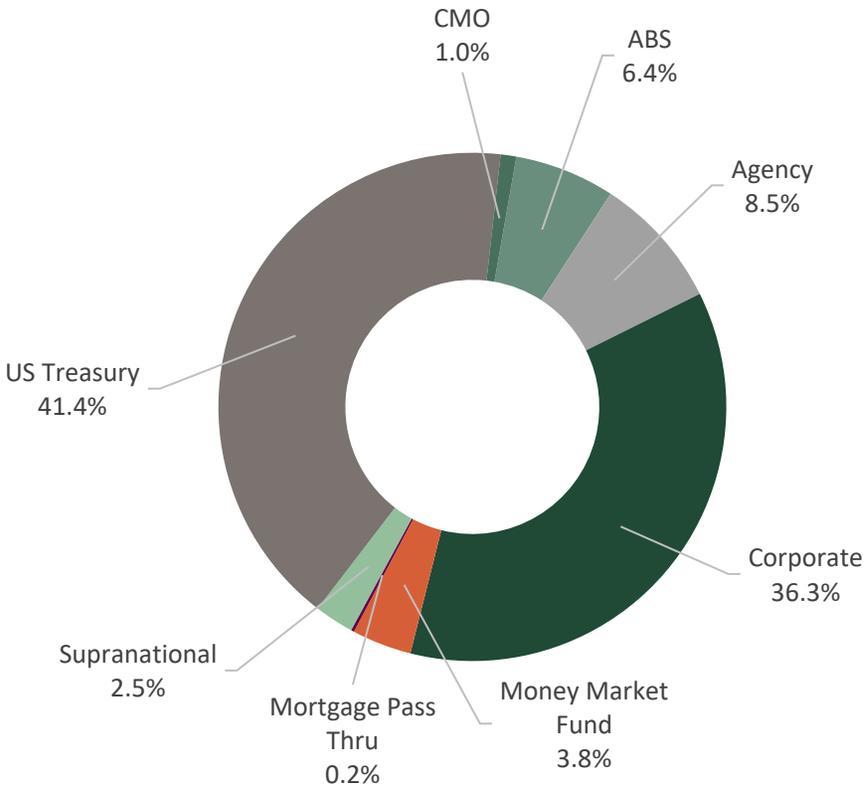
Sector Distribution

As of December 31, 2023

PRISM ARC Core Fixed

December 31, 2023

September 30, 2023



PRISM ARC Core Fixed – Account #10485

Issue Name	Investment Type	% Portfolio
Government of United States	US Treasury	41.40%
Federal National Mortgage Association	Agency	3.79%
First American Govt Oblig Fund	Money Market Fund	3.78%
Federal Home Loan Mortgage Corp	Agency	2.43%
Federal Home Loan Bank	Agency	2.25%
John Deere ABS	ABS	1.61%
Bank of America Corp	Corporate	1.37%
Inter-American Dev Bank	Supranational	1.35%
JP Morgan Chase & Co	Corporate	1.34%
Capital One	Corporate	1.27%
Citigroup Inc	Corporate	1.16%
Comcast Corp	Corporate	1.12%
Intl Bank Recon and Development	Supranational	1.11%
Wells Fargo Corp	Corporate	1.08%
Goldman Sachs Inc.	Corporate	1.06%
Federal Home Loan Mortgage Corp	CMO	1.02%
Honda ABS	ABS	1.01%
Toronto Dominion Holdings	Corporate	0.99%
CVS Corp	Corporate	0.99%
Morgan Stanley	Corporate	0.97%
Humana Inc	Corporate	0.94%
Simon Property Group Inc	Corporate	0.94%
BMW Corp	Corporate	0.89%
American Tower Corporation	Corporate	0.85%
Bank of Montreal Chicago	Corporate	0.83%
Hyundai Auto Receivables	ABS	0.78%
Nextera Energy Capital	Corporate	0.74%
Kinder Morgan Inc.	Corporate	0.73%
Elevance Health Inc	Corporate	0.71%
GM Financial Securitized Term Auto Trust	ABS	0.71%
Toyota Motor Corp	Corporate	0.68%
Verizon Communications Inc	Corporate	0.68%
Guardian Life Global Funding	Corporate	0.67%
Crown Castle Intl Corp	Corporate	0.65%
Chubb Corporation	Corporate	0.65%
US Bancorp	Corporate	0.64%
Realty Income Corp	Corporate	0.64%
Duke Energy Field Services	Corporate	0.63%

PRISM ARC Core Fixed – Account #10485

Issue Name	Investment Type	% Portfolio
BlackRock Inc/New York	Corporate	0.62%
Metlife Inc	Corporate	0.61%
General Motors Corp	Corporate	0.60%
Dominion Resources Inc	Corporate	0.56%
Roper Technologies Inc	Corporate	0.55%
Target Corp	Corporate	0.55%
Sempra Energy	Corporate	0.55%
Bank of New York	Corporate	0.54%
Marsh & McLennan Coc Inc	Corporate	0.54%
Pfizer Inc.	Corporate	0.53%
Amazon.com Inc	Corporate	0.52%
Truist Financial Corporation	Corporate	0.52%
Bank of Nova Scotia	Corporate	0.51%
Honda Motor Corporation	Corporate	0.51%
Qualcomm Inc	Corporate	0.49%
Anthem Inc	Corporate	0.48%
Honeywell Corp	Corporate	0.48%
AT&T Corporation	Corporate	0.44%
Berkshire Hathaway	Corporate	0.43%
Toyota Lease Owner Trust	ABS	0.41%
HSBC Holdings PLC	Corporate	0.36%
Broadcom Corp	Corporate	0.35%
Toyota ABS	ABS	0.35%
United Health Group Inc	Corporate	0.34%
Oracle Corp	Corporate	0.32%
Fred Meyer Inc.	Corporate	0.30%
Verizon Master Trust	ABS	0.29%
GM Financial Automobile Leasing Trust	ABS	0.28%
American Express ABS	ABS	0.27%
Intel Corp	Corporate	0.23%
Deere & Company	Corporate	0.21%
Amgen Inc	Corporate	0.20%
Charles Schwab Corp/The	Corporate	0.18%
Shell International	Corporate	0.18%
Jeffries Group Inc	Corporate	0.17%
BMW ABS	ABS	0.17%
BMW Vehicle Lease Trust	ABS	0.16%
Mercedes-Benz	ABS	0.15%

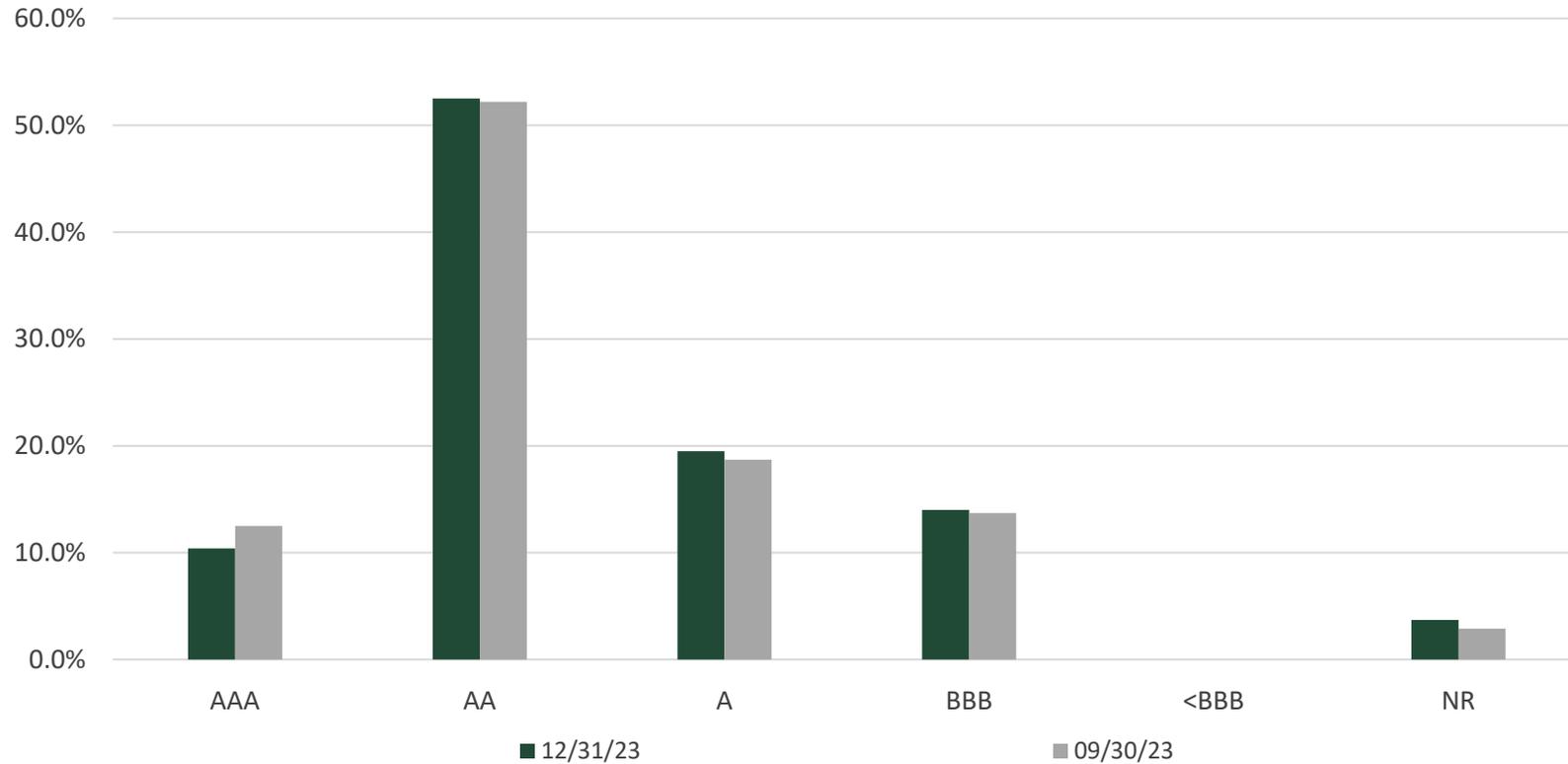
PRISM ARC Core Fixed – Account #10485

Issue Name	Investment Type	% Portfolio
Federal National Mortgage Association	Mortgage Pass Thru	0.14%
Hyundai Auto Lease Securitization	ABS	0.13%
Lowe's Companies Inc.	Corporate	0.11%
Home Depot	Corporate	0.06%
Federal Home Loan Mortgage Corp	Mortgage Pass Thru	0.05%
Thermo Fisher Scientific Inc	Corporate	0.03%
Mercedes-Benz Auto Lease Trust	ABS	0.03%
TOTAL		100.00%

Quality Distribution

As of December 31, 2023

PRISM ARC Core Fixed
December 31, 2023 vs. September 30, 2023



	AAA	AA	A	BBB	<BBB	NR
12/31/23	10.4%	52.5%	19.5%	14.0%	0.0%	3.7%
09/30/23	12.5%	52.2%	18.7%	13.7%	0.0%	2.9%

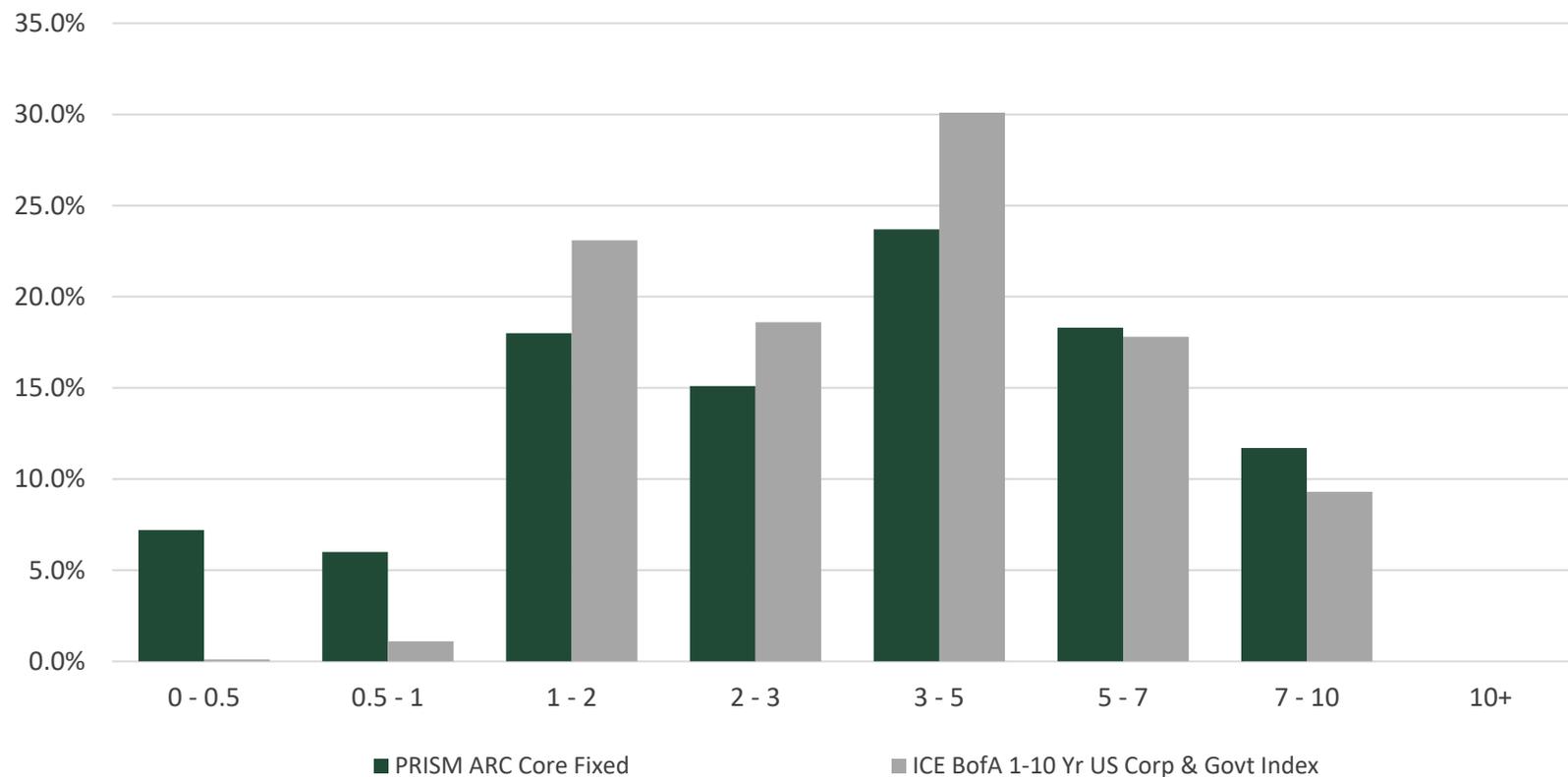
Source: S&P Ratings



Duration Distribution

As of December 31, 2023

PRISM ARC Core Fixed
Portfolio Compared to the Benchmark

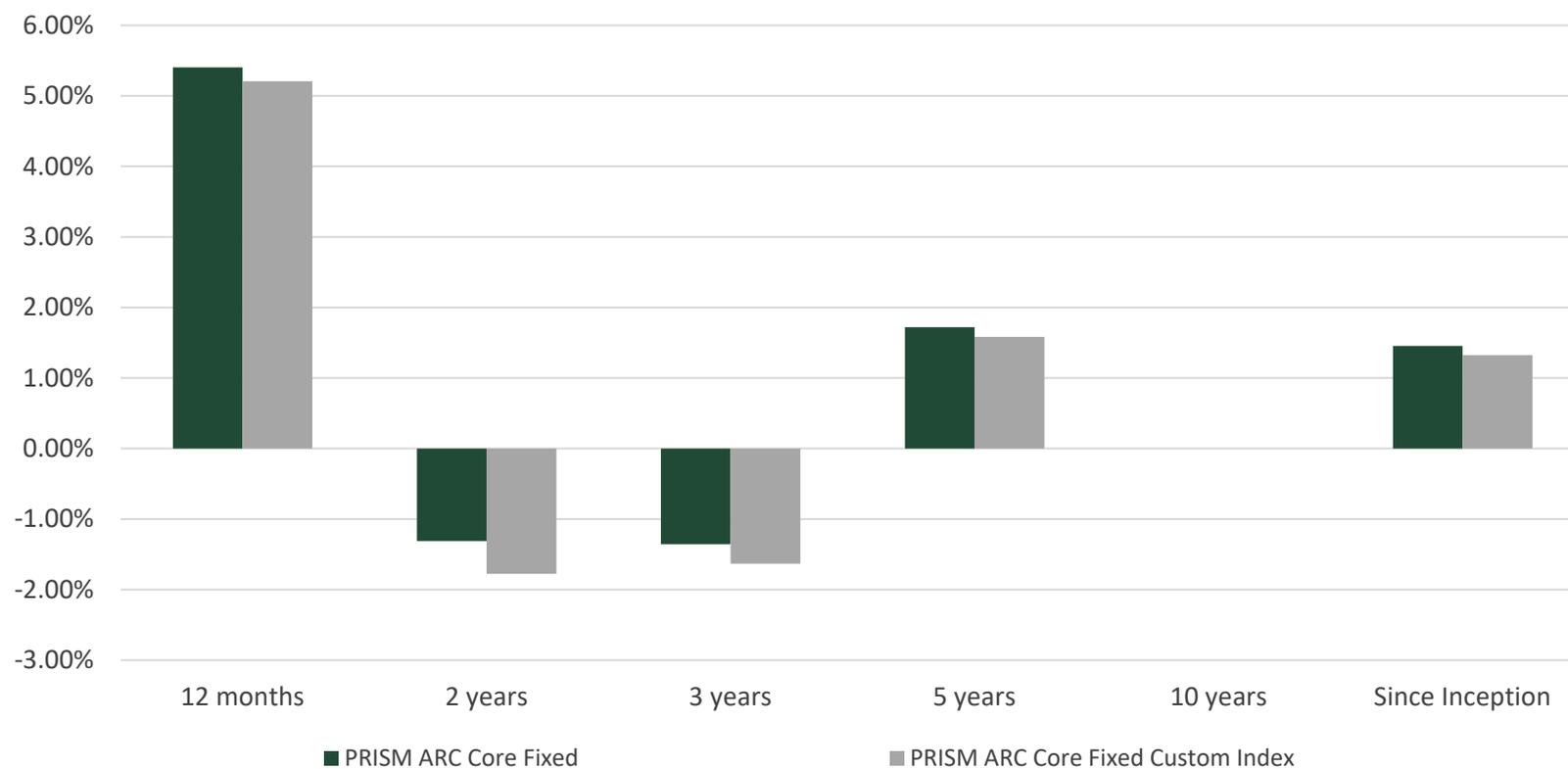


	0 - 0.5	0.5 - 1	1 - 2	2 - 3	3 - 5	5 - 7	7 - 10	10+
Portfolio	7.2%	6.0%	18.0%	15.1%	23.7%	18.3%	11.7%	0.0%
Benchmark*	0.1%	1.1%	23.1%	18.6%	30.1%	17.8%	9.3%	0.0%

*ICE BofA 1-10 Yr US Corp & Govt Index



PRISM ARC Core Fixed Total Rate of Return Annualized Since Inception August 31, 2016



TOTAL RATE OF RETURN	Annualized						
	3 months	12 months	2 years	3 years	5 years	10 years	Since Inception
PRISM ARC Core Fixed	4.41%	5.40%	-1.31%	-1.36%	1.72%	N/A	1.45%
PRISM ARC Core Fixed Custom Index	4.41%	5.21%	-1.78%	-1.63%	1.58%	N/A	1.32%

*ICE BofA 1-5 Yr AAA-A US Corporate & Government Index 3/31/17; then ICE BofA 1-10 Yr US Corporate & Government Index

Total rate of return: A measure of a portfolio's performance over time. It is the internal rate of return, which equates the beginning value of the portfolio with the ending value; it includes interest earnings, realized and unrealized gains and losses in the portfolio.



PRISM ARC | Equity Profile

Periodic Table of Asset Class Returns

As of December 31, 2023

2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	YTD 2023
US Small Cap Stocks 39.1%	US Real Estate 30.4%	US Real Estate 2.5%	US Small Cap Stocks 20.4%	Emerging Market Stocks 37.3%	International Bonds 3.2%	US Large Cap Stocks 31.5%	US Mid Cap Stocks 19.8%	US Real Estate 43.1%	Diversified Commodities 26.0%	US Large Cap Stocks 26.3%
US Mid Cap Stocks 36.3%	US Large Cap Stocks 13.7%	US Large Cap Stocks 1.4%	US High Yield Bonds 17.5%	International Stocks 25.0%	US Core Bonds 0.0%	US Mid Cap Stocks 30.6%	US Small Cap Stocks 19.2%	Diversified Commodities 40.4%	US High Yield Bonds -11.2%	US Small Cap Stocks 19.1%
US Large Cap Stocks 32.4%	US Mid Cap Stocks 13.4%	International Bonds 1.3%	US Mid Cap Stocks 12.6%	US Large Cap Stocks 21.8%	US High Yield Bonds -2.3%	US Small Cap Stocks 25.9%	US Large Cap Stocks 18.4%	US Large Cap Stocks 28.7%	International Bonds -12.7%	International Stocks 18.2%
International Stocks 22.8%	International Bonds 9.1%	US Core Bonds 0.6%	US Large Cap Stocks 12.0%	US Mid Cap Stocks 20.3%	US Large Cap Stocks -4.4%	US Real Estate 25.8%	Emerging Market Stocks 18.3%	US Mid Cap Stocks 24.0%	US Core Bonds -13.3%	US Mid Cap Stocks 14.5%
US High Yield Bonds 7.4%	US Core Bonds 6.4%	US Mid Cap Stocks -0.6%	Diversified Commodities 11.4%	International Real Estate 20.0%	US Real Estate -4.6%	International Stocks 22.0%	International Stocks 7.8%	US Small Cap Stocks 21.1%	International Stocks -14.5%	US Real Estate 13.7%
International Real Estate 5.8%	US Small Cap Stocks 6.1%	International Stocks -0.8%	Emerging Market Stocks 11.2%	US Small Cap Stocks 15.2%	International Real Estate -6.4%	International Real Estate 21.0%	US Core Bonds 7.6%	International Stocks 11.3%	US Mid Cap Stocks -16.9%	US High Yield Bonds 13.5%
US Real Estate 2.5%	International Real Estate 2.8%	International Real Estate -3.8%	US Real Estate 8.6%	US High Yield Bonds 7.5%	US Mid Cap Stocks -8.1%	Emerging Market Stocks 18.4%	US High Yield Bonds 6.2%	International Real Estate 8.1%	US Small Cap Stocks -17.8%	Emerging Market Stocks 9.8%
International Bonds 1.8%	US High Yield Bonds 2.5%	US Small Cap Stocks -4.1%	International Bonds 4.9%	Diversified Commodities 5.8%	US Small Cap Stocks -11.0%	Diversified Commodities 17.6%	International Bonds 4.7%	US High Yield Bonds 5.4%	US Large Cap Stocks -18.1%	International Bonds 8.7%
Diversified Commodities -1.2%	Emerging Market Stocks -2.2%	High Yield Bonds -4.6%	US Core Bonds 2.6%	US Real Estate 5.1%	International Stocks -13.8%	US High Yield Bonds 14.4%	International Real Estate -7.1%	US Core Bonds -1.6%	Emerging Market Stocks -20.1%	International Real Estate 6.3%
US Core Bonds -2.3%	International Stocks -4.9%	Emerging Market Stocks -14.9%	International Real Estate 1.3%	US Core Bonds 3.6%	Diversified Commodities -13.8%	US Core Bonds 9.0%	US Real Estate -7.6%	International Bonds -2.1%	International Real Estate -24.3%	US Core Bonds 5.4%
Emerging Market Stocks -2.6%	Diversified Commodities -33.1%	Diversified Commodities -32.9%	International Stocks 1.0%	International Bonds 2.6%	Emerging Market Stocks -14.6%	International Bonds 8.1%	Diversified Commodities -23.7%	Emerging Market Stocks -2.5%	US Real Estate -24.5%	Diversified Commodities -4.3%

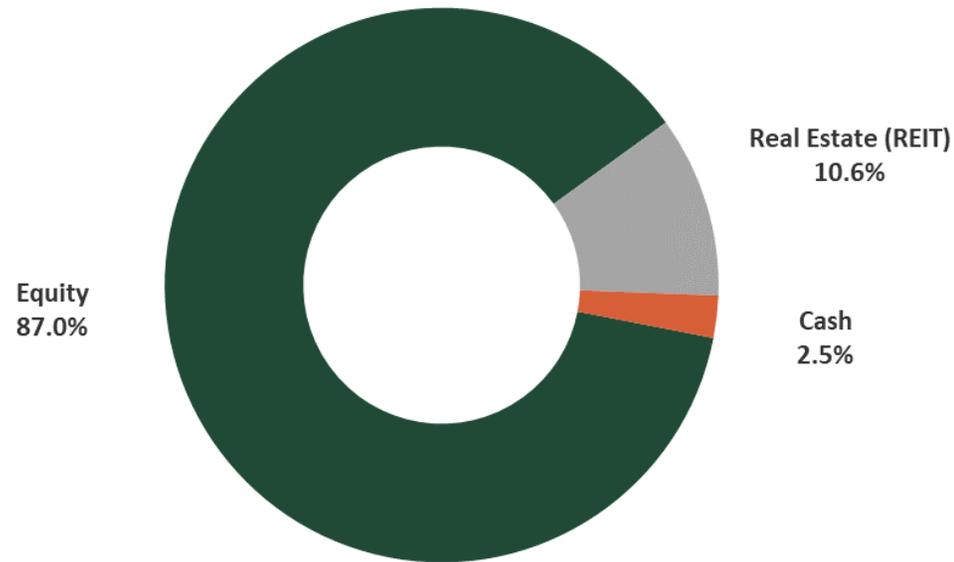
Index returns as of 12/31/2023. Past performance is not indicative of future results. Index returns assume reinvestment of all distributions and do not reflect fees or expenses. It is not possible to invest directly in an index. This information is not intended to constitute an offer, solicitation, recommendation, or advice regarding securities or investment strategy. Please see attached Asset Class Disclosure.



Current Asset Allocation

As of December 31, 2023

Asset Class	Market Value	% Held
Equity	96,740,303	87.0%
Real Estate (REIT)	11,765,147	10.6%
Bonds	-	0.0%
Commodities	-	0.0%
Cash	2,733,577	2.5%
Total Portfolio	111,239,028	100.0%

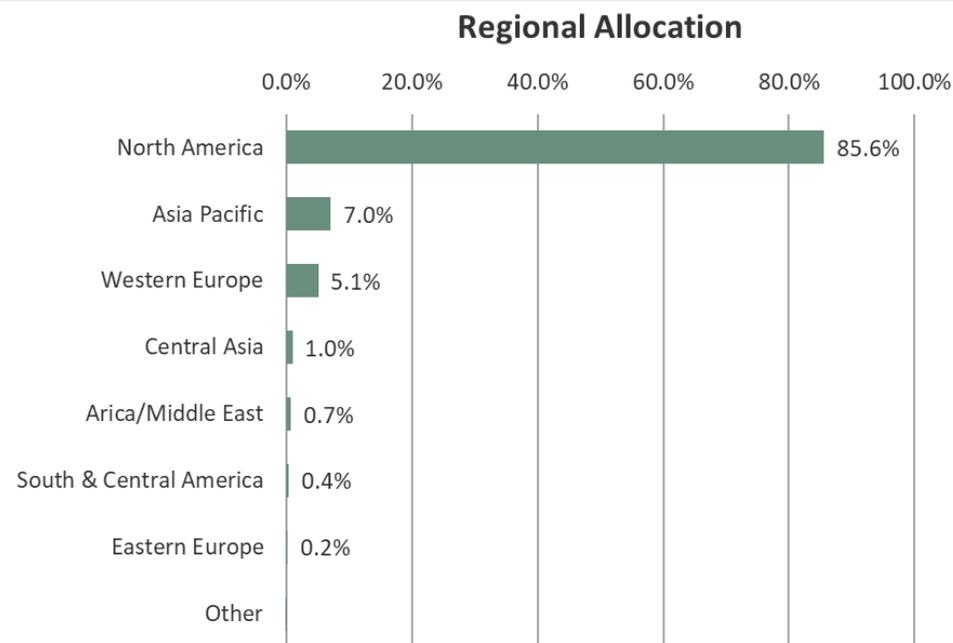
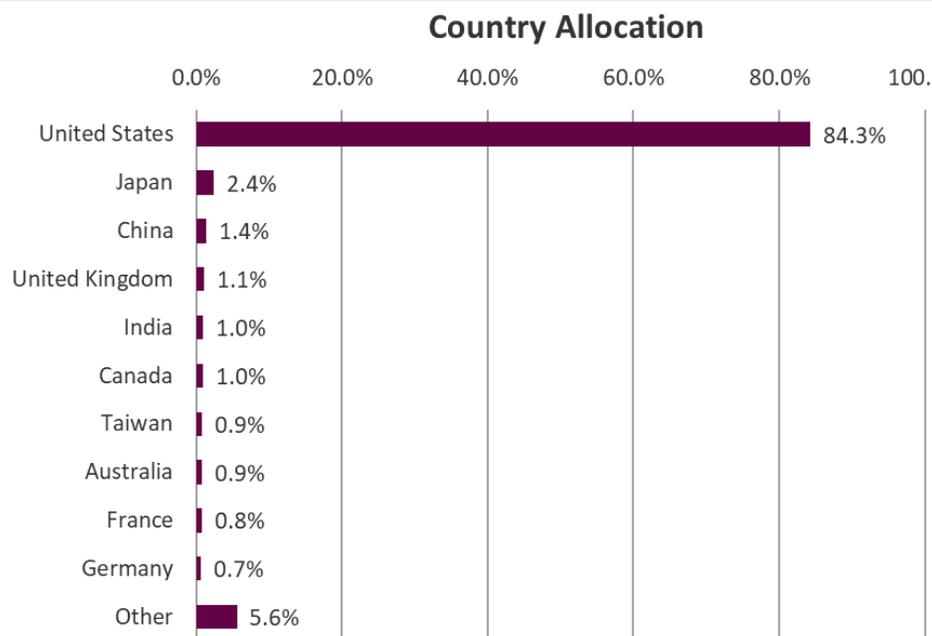


Current Asset Allocation

As of December 31, 2023

Country Allocation		
Country	Region	% Held
United States	North America	84.3%
Japan	Asia	2.4%
China	Asia	1.4%
United Kingdom	Europe	1.1%
India	Asia	1.0%
Canada	North America	1.0%
Taiwan	Asia	0.9%
Australia	Australia	0.9%
France	Europe	0.8%
Germany	Europe	0.7%
Other	Various	5.6%
Total		100.0%

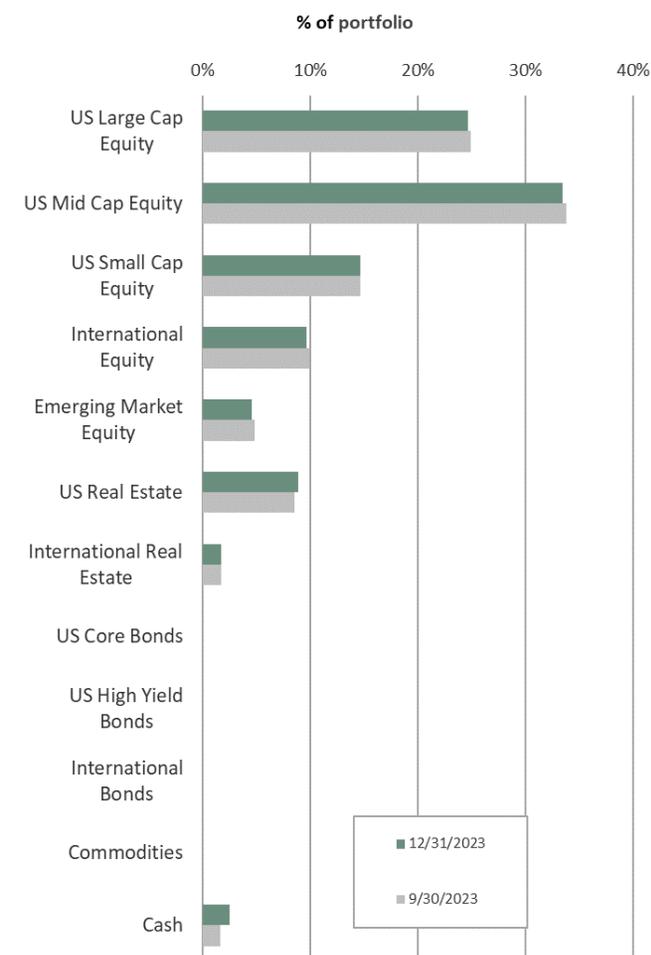
Regional Allocation	
Region	% Held
North America	85.6%
Asia Pacific	7.0%
Western Europe	5.1%
Central Asia	1.0%
Arica/Middle East	0.7%
South & Central America	0.4%
Eastern Europe	0.2%
Other	0.0%
Total	100.0%



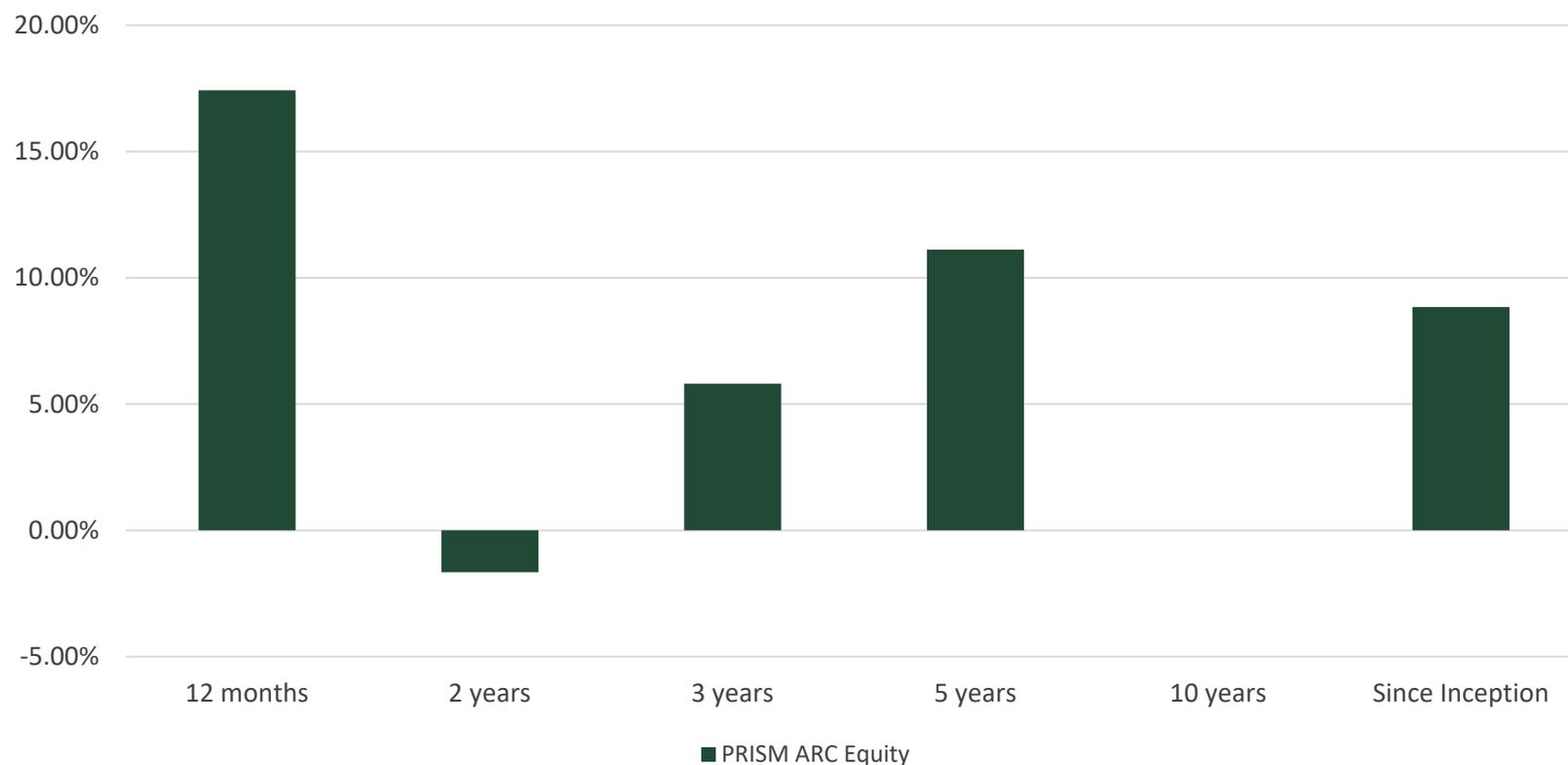
Change in Portfolio Holdings

As of December 31, 2023

Asset Class	12/31/2023		9/30/2023		Change	
	Market Value	% Held	Market Value	% Held	Market Value	% Held
US Broad Market	-	0.0%	-	0.0%	-	0.0%
US Large Cap Equity	27,402,111	24.6%	24,636,829	24.9%	2,765,282	-0.3%
US Mid Cap Equity	37,244,248	33.5%	33,508,401	33.9%	3,735,847	-0.4%
US Small Cap Equity	16,335,745	14.7%	14,478,035	14.6%	1,857,710	0.1%
International Equity	10,709,147	9.6%	9,774,612	9.9%	934,535	-0.2%
Emerging Market Equity	5,049,053	4.5%	4,816,870	4.9%	232,183	-0.3%
Total Equity	96,740,303	87.0%	87,214,746	88.1%	9,525,557	-1.2%
US Real Estate	9,901,622	8.9%	8,478,460	8.6%	1,423,162	0.3%
International Real Estate	1,863,525	1.7%	1,703,382	1.7%	160,143	0.0%
Total Real Estate	11,765,147	10.6%	10,181,842	10.3%	1,583,305	0.3%
US Core Bonds	-	0.0%	-	0.0%	-	0.0%
US High Yield Bonds	-	0.0%	-	0.0%	-	0.0%
International Bonds	-	0.0%	-	0.0%	-	0.0%
Total Bonds	-	0.0%	-	0.0%	-	0.0%
Commodities	-	0.0%	-	0.0%	-	0.0%
Total Commodities	-	0.0%	-	0.0%	-	0.0%
Cash	2,733,577	2.5%	1,576,539	1.6%	1,157,038	0.9%
Total Cash	2,733,577	2.5%	1,576,539	1.6%	1,157,038	0.9%
Total Portfolio	111,239,028	100.0%	98,973,127	100.0%	12,265,901	0.0%

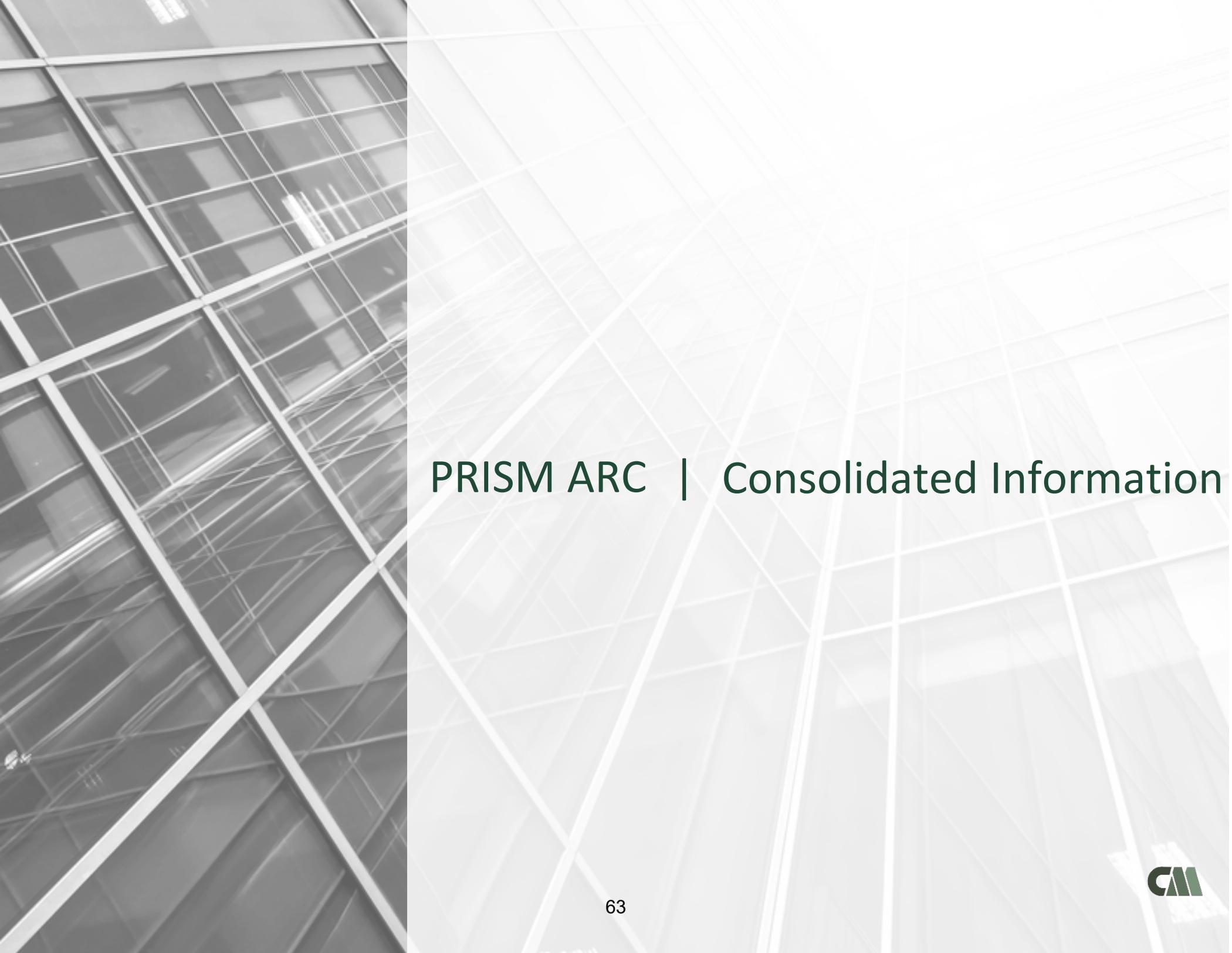


PRISM ARC Equity Total Rate of Return Annualized Since Inception August 31, 2016



TOTAL RATE OF RETURN	Annualized						
	3 months	12 months	2 years	3 years	5 years	10 years	Since Inception
PRISM ARC Equity	12.39%	17.42%	-1.66%	5.80%	11.11%	N/A	8.84%

Total rate of return: A measure of a portfolio’s performance over time. It is the internal rate of return, which equates the beginning value of the portfolio with the ending value; it includes interest earnings, realized and unrealized gains and losses in the portfolio.



PRISM ARC | Consolidated Information

Portfolio Characteristics

As of December 31, 2023

PRISM ARC Consolidated

	12/31/23 Portfolio	09/30/23 Portfolio
Average Maturity (yrs)	3.10	2.90
Modified Duration	2.58	2.42
Average Purchase Yield	3.20%	3.34%
Average Market Yield	4.19%	4.87%
Average Quality*	AA/Aa2	AA/Aa2
Total Market Value	796,130,130	841,755,146

* Portfolio is S&P and Moody's respectively.

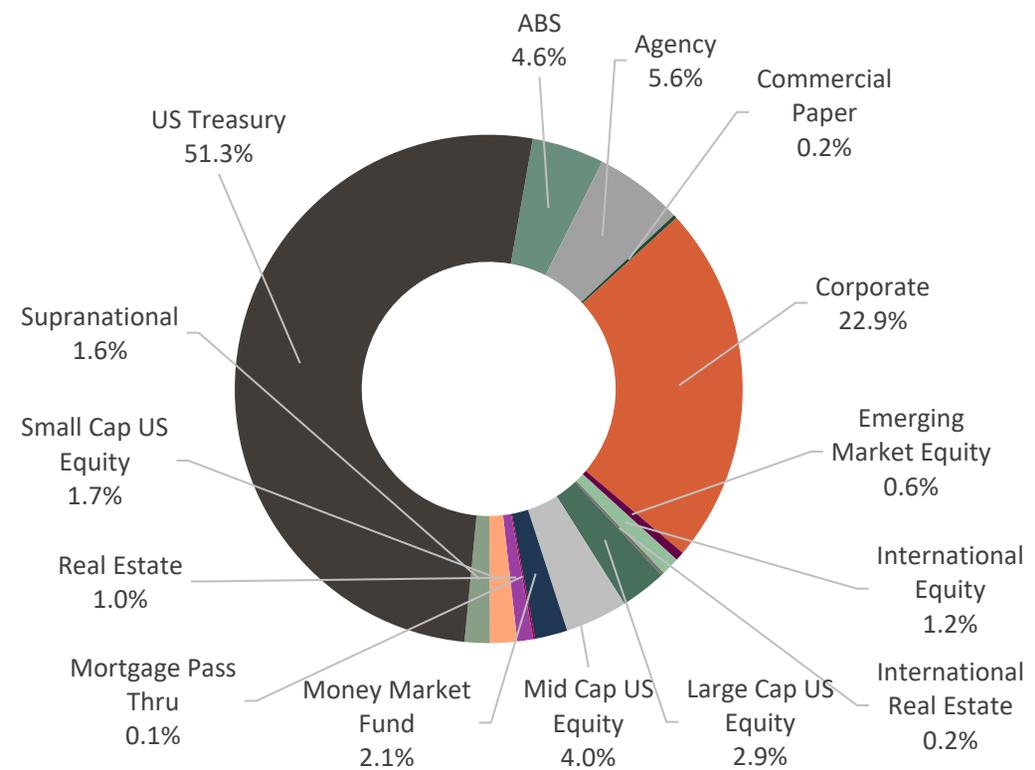
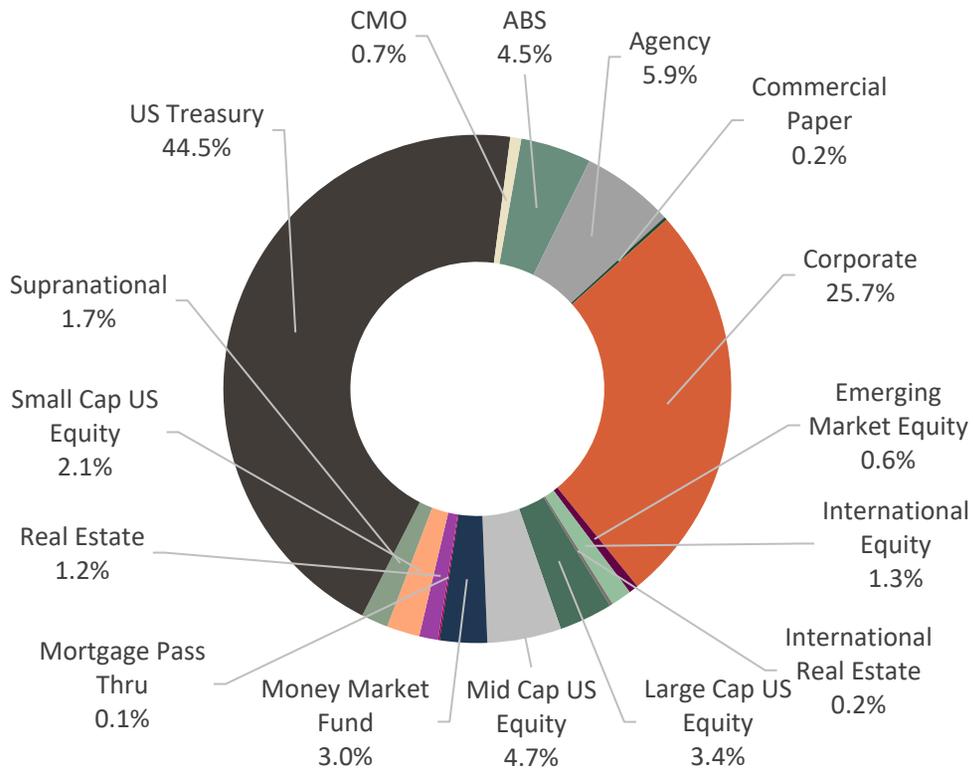
Sector Distribution

As of December 31, 2023

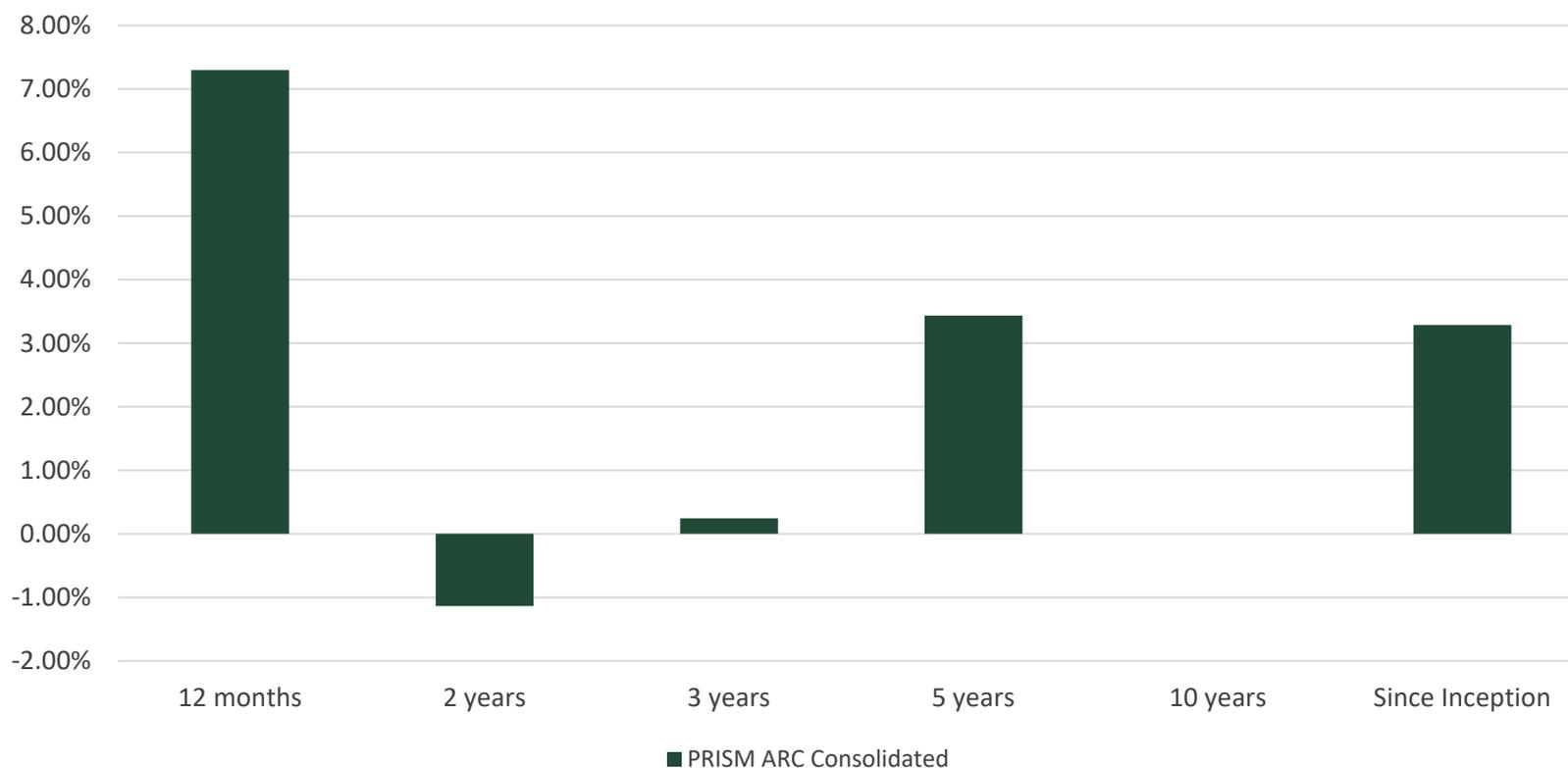
PRISM ARC Consolidated

December 31, 2023

September 30, 2023



PRISM ARC Consolidated Total Rate of Return Annualized Since Inception December 31, 2016

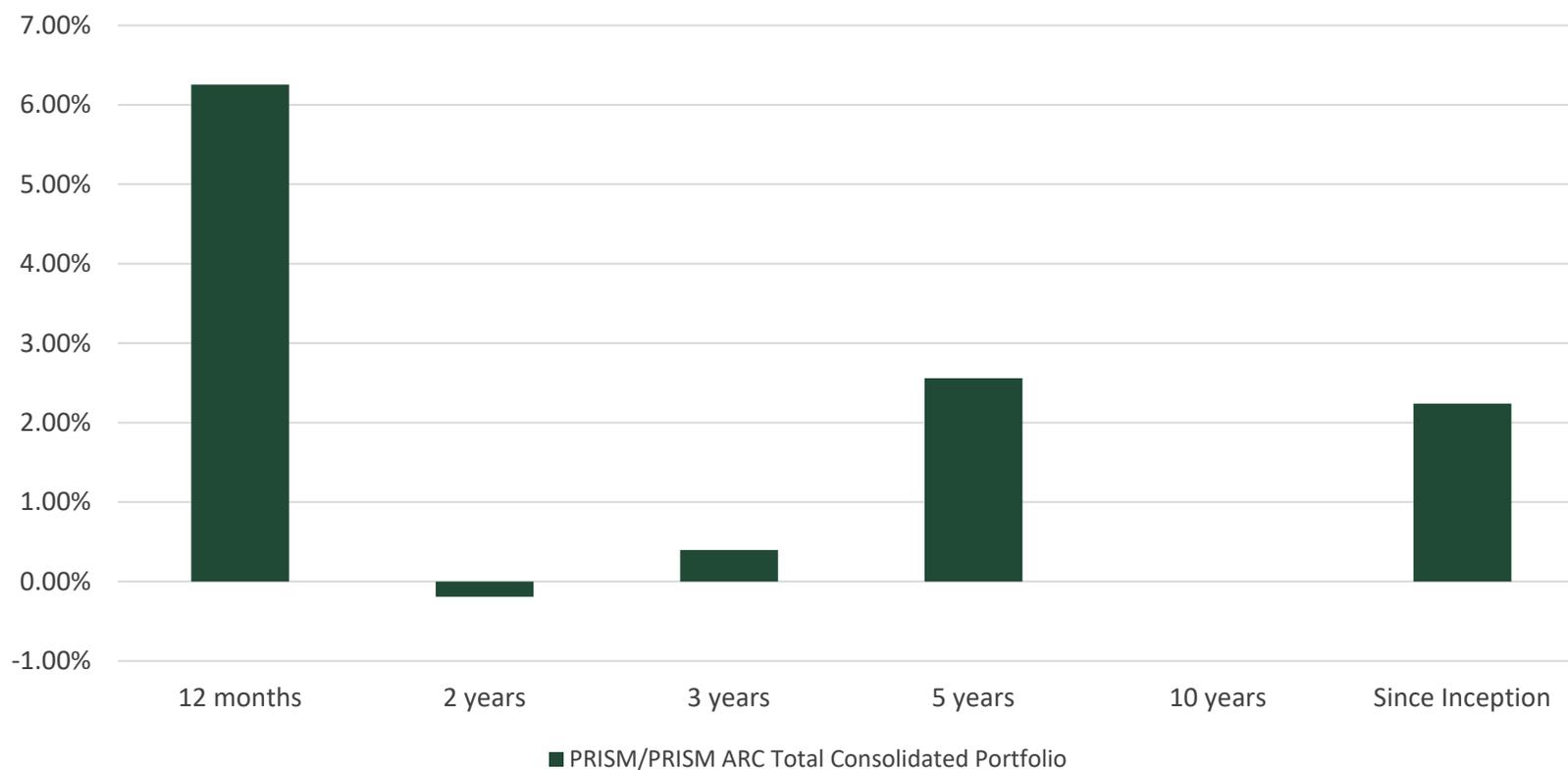


TOTAL RATE OF RETURN	Annualized						
	3 months	12 months	2 years	3 years	5 years	10 years	Since Inception
PRISM ARC Consolidated	4.96%	7.30%	-1.14%	0.25%	3.43%	N/A	3.29%

Total rate of return: A measure of a portfolio’s performance over time. It is the internal rate of return, which equates the beginning value of the portfolio with the ending value; it includes interest earnings, realized and unrealized gains and losses in the portfolio.



PRISM/PRISM ARC Total Consolidated Portfolio Total Rate of Return Annualized Since Inception December 31, 2016



TOTAL RATE OF RETURN	Annualized						
	3 months	12 months	2 years	3 years	5 years	10 years	Since Inception
PRISM/PRISM ARC Total Consolidated Portfolio	4.04%	6.25%	-0.19%	0.40%	2.56%	N/A	2.24%

Total rate of return: A measure of a portfolio's performance over time. It is the internal rate of return, which equates the beginning value of the portfolio with the ending value; it includes interest earnings, realized and unrealized gains and losses in the portfolio.



PRISM | Portfolio Holdings

PRISM Liquidity Portfolio - Account #10292

CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody/S&P Fitch	Maturity Duration
Commercial Paper									
89233GDC7	Toyota Motor Credit Discount CP 5.630% Due 04/12/2024	2,000,000.00	08/28/2023 5.88%	1,928,686.67 1,928,686.67	96.43 5.88%	1,928,686.67 39,410.00	1.53% 0.00	P-1 / A-1+ F-1	0.28 0.27
TOTAL Commercial Paper		2,000,000.00	5.88%	1,928,686.67	5.88%	1,928,686.67	1.53%	P-1 / A-1+	0.28
Corporate									
06051GFF1	Bank of America Corp Note 4.000% Due 04/01/2024	1,000,000.00	08/28/2023 5.79%	989,760.00 995,665.86	99.61 5.52%	996,120.00 10,000.00	0.78% 454.14	A1 / A- AA-	0.25 0.25
TOTAL Corporate		1,000,000.00	5.79%	989,760.00	5.52%	996,120.00	0.78%	A1 / A-	0.25
Money Market Fund									
262006307	Dreyfus Gov't Cash Management Money Market Fund	238,737.19	Various 4.98%	238,737.19 238,737.19	1.00 4.98%	238,737.19 0.00	0.19% 0.00	Aaa / AAA NR	0.00 0.00
TOTAL Money Market Fund		238,737.19	4.98%	238,737.19	4.98%	238,737.19	0.19%	Aaa / AAA	0.00
US Treasury									
912797JA6	US Treasury Bill 5.256% Due 01/23/2024	15,000,000.00	12/22/2023 5.35%	14,929,913.33 14,929,913.33	99.53 5.35%	14,929,913.33 21,902.08	11.65% 0.00	P-1 / A-1+ F-1+	0.06 0.06
912797JB4	US Treasury Bill 5.341% Due 01/30/2024	6,000,000.00	09/28/2023 5.51%	5,894,060.25 5,894,060.25	98.23 5.51%	5,894,060.25 80,122.50	4.65% 0.00	P-1 / A-1+ F-1+	0.08 0.08
912797GN1	US Treasury Bill 5.290% Due 02/15/2024	20,000,000.00	Various 5.50%	19,506,297.00 19,506,297.00	97.53 5.50%	19,506,297.00 361,461.13	15.48% 0.00	P-1 / A-1+ F-1+	0.13 0.12
912796Z28	US Treasury Bill 5.293% Due 02/22/2024	15,000,000.00	Various 5.51%	14,607,485.42 14,607,485.42	97.37 5.51%	14,607,485.42 277,843.74	11.60% 0.00	P-1 / A-1+ F-1+	0.15 0.14
912797LL9	US Treasury Bill 5.215% Due 03/21/2024	10,000,000.00	12/22/2023 5.36%	9,869,630.00 9,869,630.00	98.70 5.36%	9,869,630.00 14,485.56	7.70% 0.00	P-1 / A-1+ F-1+	0.22 0.22
912797GY7	US Treasury Bill 5.317% Due 03/28/2024	10,000,000.00	09/28/2023 5.54%	9,732,647.92 9,732,647.92	97.33 5.54%	9,732,647.92 138,845.83	7.69% 0.00	P-1 / A-1+ F-1+	0.24 0.23
912797HG5	US Treasury Bill 5.316% Due 04/25/2024	4,250,000.00	10/30/2023 5.53%	4,138,917.75 4,138,917.75	97.39 5.53%	4,138,917.75 38,910.17	3.25% 0.00	P-1 / A-1+ F-1+	0.32 0.31
9128286R6	US Treasury Note 2.250% Due 04/30/2024	31,000,000.00	Various 5.45%	30,361,757.82 30,683,243.13	99.00 5.29%	30,690,000.00 118,804.96	24.00% 6,756.87	Aaa / AA+ AA+	0.33 0.33

PRISM Liquidity Portfolio - Account #10292

CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody/S&P Fitch	Maturity Duration
91282CCC3	US Treasury Note 0.250% Due 05/15/2024	15,000,000.00	08/30/2023 5.41%	14,470,898.44 14,723,144.53	98.20 5.15%	14,730,465.00 4,842.03	11.48% 7,320.47	Aaa / AA+ AA+	0.37 0.37
TOTAL US Treasury		126,250,000.00	5.45%	123,511,607.93 124,085,339.33	5.38%	124,099,416.67 1,057,218.00	97.50% 14,077.34	Aaa / AAA AAA	0.22 0.22
TOTAL PORTFOLIO		129,488,737.19	5.46%	126,668,791.79 127,248,429.05	5.39%	127,262,960.53 1,106,628.00	100.00% 14,531.48	Aaa / AAA AAA	0.22 0.22
TOTAL MARKET VALUE PLUS ACCRUALS						128,369,588.53			

PRISM Short Term Core Portfolio - Account #10290

CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody/S&P Fitch	Maturity Duration
ABS									
43813KAC6	Honda Auto Receivables Trust 2020-3 A3 0.370% Due 10/18/2024	27,824.53	09/22/2020 0.38%	27,820.44 27,824.53	99.73 7.04%	27,748.68 3.72	0.01% (75.85)	NR / AAA AAA	0.80 0.04
58769KAD6	Mercedes-Benz Auto Lease Trust 2021-B A3 0.400% Due 11/15/2024	107,272.28	06/22/2021 0.40%	107,264.18 107,272.16	99.81 6.17%	107,069.33 19.07	0.04% (202.83)	NR / AAA AAA	0.88 0.03
44891WAC3	Hyundai Auto Lease Trust 2022-A A3 1.160% Due 01/15/2025	500,870.61	01/11/2022 1.16%	500,859.54 500,869.19	99.35 5.93%	497,620.46 258.23	0.18% (3,248.73)	Aaa / AAA NR	1.04 0.13
36265MAC9	GM Financial Auto Lease Trust 2022-1 A3 1.900% Due 03/20/2025	1,039,065.13	02/15/2022 1.91%	1,039,056.20 1,039,063.88	99.37 5.69%	1,032,498.24 603.24	0.38% (6,565.64)	Aaa / NR AAA	1.22 0.17
05601XAC3	BMW Vehicle Lease Trust 2022-1 A3 1.100% Due 03/25/2025	258,703.08	01/11/2022 1.11%	258,664.40 258,699.00	99.43 6.24%	257,234.94 47.43	0.09% (1,464.06)	NR / AAA AAA	1.23 0.11
36266FAC3	GM Financial Auto Lease Trust 2022-2 A3 3.420% Due 06/20/2025	1,088,898.40	05/03/2022 3.45%	1,088,784.83 1,088,869.90	99.38 5.86%	1,082,176.63 1,137.90	0.40% (6,693.27)	NR / AAA AAA	1.47 0.25
47788UAC6	John Deere Owner Trust 2021-A A3 0.360% Due 09/15/2025	267,799.34	03/02/2021 0.37%	267,747.87 267,788.07	98.22 5.62%	263,044.02 42.85	0.10% (4,744.05)	Aaa / NR AAA	1.71 0.34
44933LAC7	Hyundai Auto Receivables Trust 2021-A A3 0.380% Due 09/15/2025	245,821.85	04/20/2021 0.38%	245,795.99 245,818.71	98.59 5.75%	242,343.71 41.52	0.09% (3,475.00)	NR / AAA AAA	1.71 0.26
05593AAC3	BMW Vehicle Lease Trust 2023-1 A3 5.160% Due 11/25/2025	360,000.00	02/07/2023 5.22%	359,991.43 359,995.00	99.87 5.37%	359,545.32 309.60	0.13% (449.68)	Aaa / AAA NR	1.90 0.80
44934KAC8	Hyundai Auto Receivables Trust 2021-B A3 0.380% Due 01/15/2026	1,005,455.75	07/20/2021 0.39%	1,005,233.84 1,005,405.75	97.82 5.84%	983,576.03 169.81	0.36% (21,829.72)	NR / AAA AAA	2.04 0.40
43815GAC3	Honda Auto Receivables Trust 2021-4 A3 0.880% Due 01/21/2026	710,483.30	11/16/2021 0.89%	710,333.53 710,430.60	97.04 5.75%	689,420.31 173.67	0.25% (21,010.29)	Aaa / NR AAA	2.06 0.61
44935FAD6	Hyundai Auto Receivables Trust 2021-C A3 0.740% Due 05/15/2026	504,075.28	11/09/2021 0.75%	503,962.77 504,038.26	97.28 5.70%	490,388.62 165.78	0.18% (13,649.64)	NR / AAA AAA	2.37 0.55
43815BAC4	Honda Auto Receivables Trust 2022-1 A3 1.880% Due 05/15/2026	1,600,481.97	02/15/2022 1.89%	1,600,241.25 1,600,379.71	97.33 5.61%	1,557,782.70 1,337.29	0.57% (42,597.01)	Aaa / AAA NR	2.37 0.71
05602RAD3	BMW Vehicle Owner Trust 2022-A A3 3.210% Due 08/25/2026	2,670,144.21	Various 4.36%	2,626,580.80 2,646,556.04	98.59 5.24%	2,632,452.46 1,428.53	0.96% (14,103.58)	Aaa / AAA NR	2.65 0.70
362554AC1	GM Financial Securitized Term 2021-4 A3 0.680% Due 09/16/2026	558,337.16	10/13/2021 0.68%	558,322.93 558,332.12	96.65 5.81%	539,620.58 158.20	0.20% (18,711.54)	Aaa / AAA NR	2.71 0.65
47787JAC2	John Deere Owner Trust 2022-A A3 2.320% Due 09/16/2026	1,060,527.26	03/10/2022 2.34%	1,060,292.67 1,060,412.99	97.77 5.39%	1,036,839.32 1,093.52	0.38% (23,573.67)	Aaa / NR AAA	2.71 0.73
448977AD0	Hyundai Auto Receivables Trust 2022-A A3 2.220% Due 10/15/2026	1,743,111.41	03/09/2022 2.23%	1,743,044.30 1,743,081.39	97.72 5.40%	1,703,446.91 1,719.87	0.62% (39,634.48)	NR / AAA AAA	2.79 0.72

PRISM Short Term Core Portfolio - Account #10290

CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody/S&P Fitch	Maturity Duration
380146AC4	GM Financial Auto Receivables 2022-1 A3 1.260% Due 11/16/2026	550,408.82	01/11/2022 1.27%	550,360.99 550,389.06	97.07 5.49%	534,286.80 288.96	0.20% (16,102.26)	NR / AAA AAA	2.88 0.69
362585AC5	GM Financial Securitized ART 2022-2 A3 3.100% Due 02/16/2027	975,000.00	04/05/2022 3.13%	974,796.23 974,898.44	98.06 5.34%	956,066.48 1,259.38	0.35% (18,831.96)	Aaa / AAA NR	3.13 0.88
47800AAC4	John Deere Owner Trust 2022-B A3 3.740% Due 02/16/2027	1,160,000.00	07/12/2022 3.77%	1,159,889.22 1,159,934.18	98.38 5.27%	1,141,237.00 1,928.18	0.42% (18,697.18)	Aaa / NR AAA	3.13 1.08
47800BAC2	John Deere Owner Trust 2022-C A3 5.090% Due 06/15/2027	2,030,000.00	10/12/2022 5.15%	2,029,842.47 2,029,894.27	99.99 5.15%	2,029,841.66 4,592.31	0.75% (52.61)	Aaa / NR AAA	3.46 1.30
92348KAV5	Verizon Master Trust 2022-5 A1A 3.720% Due 07/20/2027	3,656,000.00	Various 4.23%	3,623,724.17 3,638,924.72	99.90 4.58%	3,652,428.10 4,155.66	1.34% 13,503.38	NR / AAA AAA	3.55 0.62
02582JIV3	American Express Credit Trust 2022-3 A 3.750% Due 08/16/2027	3,000,000.00	09/21/2022 4.51%	2,949,140.63 2,962,367.48	98.30 4.90%	2,948,871.00 4,687.50	1.08% (13,496.48)	Aaa / NR AAA	3.63 1.53
58768PAC8	Mercedes-Benz Auto Receivables 2022-1 A3 5.210% Due 08/16/2027	3,615,000.00	11/15/2022 5.28%	3,614,284.95 3,614,512.98	100.14 5.15%	3,619,988.70 8,370.73	1.33% 5,475.72	Aaa / AAA NR	3.63 1.18
TOTAL ABS		28,735,280.38	3.41%	28,606,035.63 28,655,758.43	5.27%	28,385,528.00 33,992.95	10.41% (270,230.43)	Aaa / AAA AAA	2.87 0.83
Agency									
3130ASHK8	FHLB Note 3.125% Due 06/14/2024	2,500,000.00	08/16/2022 3.36%	2,489,750.00 2,497,464.39	99.10 5.15%	2,477,510.00 3,689.24	0.91% (19,954.39)	Aaa / AA+ NR	0.45 0.44
3133XVDG3	FHLB Note 4.375% Due 09/13/2024	5,000,000.00	09/26/2022 4.38%	4,999,900.00 4,999,964.30	99.52 5.07%	4,976,025.00 65,625.00	1.85% (23,939.30)	Aaa / AA+ NR	0.70 0.67
3135G0W66	FNMA Note 1.625% Due 10/15/2024	3,000,000.00	11/08/2019 1.80%	2,975,100.00 2,996,013.79	97.45 4.96%	2,923,560.00 10,291.67	1.07% (72,453.79)	Aaa / AA+ AA+	0.79 0.77
3133ENS43	FFCB Note 4.375% Due 10/17/2024	3,000,000.00	10/12/2022 4.45%	2,995,890.00 2,998,369.49	99.51 5.00%	2,985,387.00 26,979.17	1.10% (12,982.49)	Aaa / AA+ AA+	0.80 0.76
3130A3GE8	FHLB Note 2.750% Due 12/13/2024	2,500,000.00	02/06/2020 1.54%	2,640,650.00 2,527,604.95	98.09 4.83%	2,452,267.50 3,437.50	0.90% (75,337.45)	Aaa / AA+ NR	0.95 0.92
3135G03U5	FNMA Note 0.625% Due 04/22/2025	2,880,000.00	04/22/2020 0.67%	2,874,067.20 2,878,448.49	95.08 4.54%	2,738,246.40 3,450.00	1.00% (140,202.09)	Aaa / AA+ AA+	1.31 1.27
3137EAEU9	FHLMC Note 0.375% Due 07/21/2025	2,100,000.00	07/21/2020 0.48%	2,089,542.00 2,096,749.08	93.97 4.43%	1,973,428.80 3,500.00	0.72% (123,320.28)	Aaa / AA+ AA+	1.56 1.52
3135G05X7	FNMA Note 0.375% Due 08/25/2025	3,385,000.00	08/25/2020 0.47%	3,369,158.20 3,379,771.51	93.49 4.51%	3,164,694.05 4,442.81	1.16% (215,077.46)	Aaa / AA+ AA+	1.65 1.61
3137EAEX3	FHLMC Note 0.375% Due 09/23/2025	3,260,000.00	09/23/2020 0.44%	3,250,187.40 3,256,605.40	93.33 4.43%	3,042,649.28 3,327.92	1.12% (213,956.12)	Aaa / AA+ AA+	1.73 1.68

PRISM Short Term Core Portfolio - Account #10290

CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody/S&P Fitch	Maturity Duration
3135G06G3	FNMA Note 0.500% Due 11/07/2025	3,515,000.00	11/09/2020 0.57%	3,502,416.30 3,510,328.62	93.15 4.40%	3,274,050.27 2,636.25	1.20% (236,278.35)	Aaa / AA+ AA+	1.85 1.80
3130ATUC9	FHLB Note 4.500% Due 12/12/2025	2,500,000.00	02/09/2023 4.22%	2,518,274.00 2,512,541.32	100.23 4.37%	2,505,867.50 5,937.50	0.92% (6,673.82)	Aaa / AA+ NR	1.95 1.84
3130ATS57	FHLB Note 4.500% Due 03/10/2028	3,000,000.00	03/21/2023 4.01%	3,065,010.00 3,054,801.82	102.36 3.88%	3,070,941.00 41,625.00	1.14% 16,139.18	Aaa / AA+ NR	4.19 3.75
TOTAL Agency		36,640,000.00	2.28%	36,769,945.10 36,708,663.16	4.65%	35,584,626.80 174,942.06	13.10% (1,124,036.36)	Aaa / AA+ AA+	1.48 1.40

CMO									
3137BFE98	FHLMC K041 A2 3.171% Due 10/25/2024	1,978,638.18	07/01/2021 0.72%	2,128,427.28 2,013,360.86	98.31 5.31%	1,945,137.86 5,228.55	0.71% (68,223.00)	Aaa / AAA AAA	0.82 0.70
3137FGR31	FHLMC K078 A2 3.854% Due 06/25/2028	1,000,000.00	09/18/2023 5.02%	954,531.25 957,198.19	97.91 4.36%	979,069.00 642.33	0.36% 21,870.81	NR / NR AAA	4.49 3.92
3137FJKE8	FHLMC K082 A2 3.920% Due 09/25/2028	1,355,000.00	10/30/2023 5.33%	1,274,705.66 1,277,398.59	98.05 4.36%	1,328,520.59 4,426.33	0.49% 51,122.00	NR / NR AAA	4.74 4.17
TOTAL CMO		4,333,638.18	3.08%	4,357,664.19 4,247,957.64	4.79%	4,252,727.45 10,297.21	1.56% 4,769.81	Aaa / AAA AAA	2.89 2.53

Corporate									
79466LAG9	Salesforce.com Inc Callable Note Cont 7/15/2022 0.625% Due 07/15/2024	490,000.00	06/29/2021 0.64%	489,750.10 489,955.43	97.48 5.43%	477,648.08 1,412.15	0.18% (12,307.35)	A2 / A+ NR	0.54 0.52
90331HPL1	US Bank NA Callable Note Cont 12/21/2024 2.050% Due 01/21/2025	4,115,000.00	01/16/2020 2.10%	4,106,235.05 4,113,148.18	96.63 5.37%	3,976,443.84 37,492.22	1.47% (136,704.34)	A2 / A+ A+	1.06 1.01
037833AZ3	Apple Inc Note 2.500% Due 02/09/2025	1,000,000.00	07/14/2021 0.81%	1,059,280.00 1,018,411.35	97.52 4.83%	975,233.00 9,861.11	0.36% (43,178.35)	Aaa / AA+ NR	1.11 1.06
46647PAH9	JP Morgan Chase & Co Callable Note 2X 3/1/2024 3.220% Due 03/01/2025	1,500,000.00	Various 2.12%	1,618,905.00 1,531,648.46	99.59 5.61%	1,493,833.50 16,100.00	0.55% (37,814.96)	A1 / A- AA-	1.17 0.16
14913R2V8	Caterpillar Financial Service Note 3.400% Due 05/13/2025	1,345,000.00	05/10/2022 3.44%	1,343,291.85 1,344,223.85	98.29 4.70%	1,321,993.78 6,097.33	0.49% (22,230.07)	A2 / A A+	1.37 1.31
747525AF0	Qualcomm Inc Callable Note Cont 2/20/2025 3.450% Due 05/20/2025	2,725,000.00	Various 1.69%	2,883,508.50 2,789,149.50	98.18 4.82%	2,675,434.98 10,706.98	0.98% (113,714.52)	A2 / A NR	1.39 1.33

Holdings Report

As of December 31, 2023

PRISM Short Term Core Portfolio - Account #10290

CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody/S&P Fitch	Maturity Duration
61747YEA9	Morgan Stanley Callable Note Cont 5/30/2024 0.790% Due 05/30/2025	2,000,000.00	Various 2.08%	1,999,452.05 1,999,773.72	97.76 6.07%	1,955,166.01 1,360.55	0.72% (44,607.71)	A1 / A- A+	1.41 1.35
438516CB0	Honeywell Intl Callable Note Cont 5/1/2025 1.350% Due 06/01/2025	2,500,000.00	06/23/2020 0.86%	2,559,500.00 2,517,070.75	95.46 4.70%	2,386,620.00 2,812.50	0.88% (130,450.75)	A2 / A A	1.42 1.37
78015K7H1	Royal Bank of Canada Note 1.150% Due 06/10/2025	1,000,000.00	12/22/2021 1.43%	990,600.00 996,078.98	94.77 4.95%	947,674.00 670.83	0.35% (48,404.98)	A1 / A AA-	1.44 1.40
06406HCQ0	Bank of New York Callable Note Cont 10/18/2025 3.950% Due 11/18/2025	1,000,000.00	04/05/2022 3.21%	1,024,910.00 1,012,954.71	98.24 4.93%	982,411.00 4,718.06	0.36% (30,543.71)	A1 / A AA-	1.88 1.78
46647PBH8	JP Morgan Chase & Co Callable Note Mthly 3/13/2025 2.005% Due 03/13/2026	1,250,000.00	03/12/2021 2.36%	1,286,037.50 1,265,854.13	96.07 5.41%	1,200,926.25 7,518.75	0.44% (64,927.88)	A1 / A- AA-	2.20 1.16
46647PBK1	JP Morgan Chase & Co Callable Note Cont 4/22/2025 2.083% Due 04/22/2026	1,000,000.00	08/27/2021 2.46%	1,030,930.00 1,015,364.64	95.78 5.45%	957,849.00 3,992.42	0.35% (57,515.64)	A1 / A- AA-	2.31 1.26
40139LBD4	Guardian Life Glob Fun Note 1.250% Due 05/13/2026	1,350,000.00	02/09/2022 2.21%	1,297,782.00 1,320,963.83	91.86 4.94%	1,240,116.75 2,250.00	0.45% (80,847.08)	Aa1 / AA+ NR	2.37 2.28
89236TJK2	Toyota Motor Credit Corp Note 1.125% Due 06/18/2026	2,000,000.00	Various 1.14%	1,998,721.66 1,999,354.83	92.34 4.44%	1,846,790.00 812.50	0.68% (152,564.83)	A1 / A+ A+	2.47 2.38
06368FAC3	Bank of Montreal Note 1.250% Due 09/15/2026	2,500,000.00	Various 1.29%	2,495,539.50 2,497,586.55	91.09 4.80%	2,277,320.00 9,201.39	0.84% (220,266.55)	A2 / A- AA-	2.71 2.59
931142ERO	Wal-Mart Stores Callable Note Cont 08/17/2026 1.050% Due 09/17/2026	780,000.00	09/08/2021 1.09%	778,525.80 779,200.73	91.88 4.25%	716,668.68 2,366.00	0.26% (62,532.05)	Aa2 / AA AA	2.72 2.61
61747YEX9	Morgan Stanley Callable Note Cont 10/16/2025 6.138% Due 10/16/2026	1,000,000.00	10/19/2022 6.44%	998,790.00 999,153.17	101.80 5.06%	1,017,993.00 12,787.50	0.38% 18,839.83	A1 / A- A+	2.79 1.67
26442CAS3	Duke Energy Carolinas Callable Note Cont 9/1/2026 2.950% Due 12/01/2026	2,000,000.00	10/05/2022 4.69%	1,870,220.00 1,908,828.69	96.53 4.23%	1,930,576.00 4,916.67	0.71% 21,747.31	Aa3 / A NR	2.92 2.75
59217GER6	Metlife Note 1.875% Due 01/11/2027	2,475,000.00	01/03/2022 1.90%	2,472,178.50 2,473,291.03	91.31 5.00%	2,260,009.13 21,914.06	0.84% (213,281.90)	Aa3 / AA- AA-	3.03 2.85
808513BY0	Charles Schwab Corp Callable Note Cont 2/3/2027 2.450% Due 03/03/2027	975,000.00	03/01/2022 2.47%	973,947.00 974,332.79	93.09 4.83%	907,603.13 7,829.79	0.34% (66,729.66)	A2 / A- A	3.17 2.97
89114TZT2	Toronto-Dominion Bank Note 2.800% Due 03/10/2027	3,250,000.00	03/09/2022 2.97%	3,224,227.50 3,233,562.09	94.42 4.70%	3,068,646.75 28,058.33	1.13% (164,915.34)	A1 / A NR	3.19 2.97



Holdings Report

As of December 31, 2023

PRISM Short Term Core Portfolio - Account #10290

CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody/S&P Fitch	Maturity Duration
084664CZ2	Berkshire Hathaway Callable Note Cont 2/15/2027 2.300% Due 03/15/2027	1,300,000.00	03/07/2022 2.30%	1,299,753.00 1,299,841.87	94.58 4.12%	1,229,536.10 8,803.89	0.45% (70,305.77)	Aa2 / AA A+	3.21 3.02
023135CF1	Amazon.com Inc Callable Note Cont 3/13/2027 3.300% Due 04/13/2027	2,250,000.00	Various 3.52%	2,229,017.50 2,235,197.58	97.07 4.26%	2,184,088.50 16,087.50	0.81% (51,109.08)	A1 / AA AA-	3.28 3.05
91324PEG3	United Health Group Inc Callable Note Cont 4/15/2027 3.700% Due 05/15/2027	2,000,000.00	08/16/2022 3.47%	2,019,860.00 2,014,111.96	97.93 4.37%	1,958,542.00 9,455.56	0.72% (55,569.96)	A2 / A+ A	3.37 3.12
927804GH1	Virginia Electric Power Corp Callable Note Cont. 4/15/2027 3.750% Due 05/15/2027	3,000,000.00	Various 3.75%	2,999,496.15 2,999,713.32	97.63 4.51%	2,929,020.00 14,375.01	1.08% (70,693.32)	A2 / BBB+ A	3.37 3.11
14913R3A3	Caterpillar Financial Service Note 3.600% Due 08/12/2027	2,315,000.00	Various 3.73%	2,301,428.15 2,305,079.18	97.65 4.31%	2,260,636.86 32,178.50	0.84% (44,442.32)	A2 / A A+	3.62 3.30
931142EX7	Wal-Mart Stores Callable Note Cont 09/09/2027 3.950% Due 09/09/2027	1,500,000.00	Various 3.98%	1,497,846.40 1,498,411.34	99.44 4.11%	1,491,654.00 18,433.34	0.55% (6,757.34)	Aa2 / AA AA	3.69 3.36
24422EWK1	John Deere Capital Corp Note 4.150% Due 09/15/2027	1,500,000.00	09/20/2022 4.46%	1,479,465.00 1,484,725.75	99.35 4.34%	1,490,284.50 18,329.17	0.55% 5,558.75	A2 / A A+	3.71 3.36
89236TKJ3	Toyota Motor Credit Corp Note 4.550% Due 09/20/2027	1,500,000.00	09/26/2022 5.13%	1,462,125.00 1,471,708.33	100.77 4.32%	1,511,620.50 19,147.92	0.56% 39,912.17	A1 / A+ A+	3.72 3.35
24422EWR6	John Deere Capital Corp Note 4.750% Due 01/20/2028	1,500,000.00	01/23/2023 4.40%	1,523,085.00 1,518,762.11	101.65 4.30%	1,524,822.00 31,864.58	0.57% 6,059.89	A2 / A A+	4.06 3.58
06051GGF0	Bank of America Corp Callable Note 1/20/2027 3.824% Due 01/20/2028	3,850,000.00	Various 5.88%	3,624,607.05 3,661,209.26	96.08 5.22%	3,699,010.70 65,841.85	1.38% 37,801.44	A1 / A- AA-	4.06 2.79
91324PEP3	United Health Group Inc Callable Note Cont 1/15/2028 5.250% Due 02/15/2028	1,000,000.00	02/21/2023 4.90%	1,015,260.00 1,012,641.12	103.41 4.32%	1,034,070.00 19,833.33	0.39% 21,428.88	A2 / A+ A	4.13 3.56
20030NCH2	Comcast Corp Callable Note Cont 2/1/2028 3.550% Due 05/01/2028	1,500,000.00	08/24/2023 5.05%	1,407,270.00 1,414,110.74	96.44 4.46%	1,446,567.00 8,875.00	0.53% 32,456.26	A3 / A- A-	4.34 3.94
06406RBG1	Bank of NY Mellon Corp Callable Note Cont 6/13/2027 3.992% Due 06/13/2028	1,000,000.00	10/26/2023 6.26%	930,620.00 933,209.42	97.55 4.77%	975,496.00 1,996.00	0.36% 42,286.58	A1 / A AA-	4.45 3.18
02665WEM9	American Honda Finance Note 5.125% Due 07/07/2028	1,640,000.00	10/12/2023 5.60%	1,608,023.50 1,609,450.03	102.84 4.42%	1,686,556.32 40,624.17	0.63% 77,106.29	A3 / A- A	4.52 3.91
89115A2U5	Toronto-Dominion Bank Note 5.523% Due 07/17/2028	750,000.00	09/19/2023 5.63%	746,647.50 746,841.68	102.95 4.79%	772,155.75 18,870.25	0.29% 25,314.07	A1 / A AA-	4.55 3.90



Holdings Report

As of December 31, 2023

PRISM Short Term Core Portfolio - Account #10290

CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody/S&P Fitch	Maturity Duration
78016HZS2	ROYAL BANK OF CANADA Note 5.200% Due 08/01/2028	3,000,000.00	Various 5.54%	2,956,340.00 2,959,186.83	101.92 4.73%	3,057,690.00 69,766.67	1.15% 98,503.17	A1 / A AA-	4.59 3.96
06368LWU6	Bank of Montreal Callable Note Cont 8/25/2028 5.717% Due 09/25/2028	1,000,000.00	11/09/2023 6.03%	986,880.00 987,241.57	103.63 4.83%	1,036,321.00 15,245.33	0.39% 49,079.43	A2 / A- AA-	4.74 4.01
TOTAL Corporate		66,860,000.00	3.31%	66,590,056.26 66,431,349.50	4.77%	64,905,028.11 602,607.21	23.99% (1,526,321.39)	A1 / A A+	2.92 2.55
Money Market Fund									
262006307	Dreyfus Gov't Cash Management Money Market Fund	2,082,316.26	Various 4.98%	2,082,316.26 2,082,316.26	1.00 4.98%	2,082,316.26 0.00	0.76% 0.00	Aaa / AAA NR	0.00 0.00
TOTAL Money Market Fund		2,082,316.26	4.98%	2,082,316.26	4.98%	2,082,316.26 0.00	0.76% 0.00	Aaa / AAA NR	0.00 0.00
Supranational									
459058JBO	Intl. Bank Recon & Development Note 0.625% Due 04/22/2025	3,560,000.00	04/15/2020 0.70%	3,546,222.80 3,556,401.03	94.99 4.62%	3,381,508.72 4,264.58	1.24% (174,892.31)	Aaa / AAA NR	1.31 1.27
459058JL8	Intl. Bank Recon & Development Note 0.500% Due 10/28/2025	2,000,000.00	Various 0.51%	1,998,673.67 1,999,522.78	93.19 4.42%	1,863,876.01 1,750.00	0.68% (135,646.77)	Aaa / AAA AAA	1.83 1.78
4581X0DV7	Inter-American Dev Bank Note 0.875% Due 04/20/2026	5,420,000.00	04/13/2021 0.97%	5,395,176.40 5,408,580.60	92.71 4.23%	5,024,952.46 9,353.26	1.84% (383,628.14)	Aaa / AAA AAA	2.30 2.23
459058KT9	Intl. Bank Recon & Development Note 3.500% Due 07/12/2028	5,000,000.00	Various 4.39%	4,806,560.10 4,820,934.05	97.91 4.01%	4,895,660.00 82,152.78	1.82% 74,725.95	Aaa / AAA NR	4.53 4.07
45950KDD9	International Finance Corp Note 4.500% Due 07/13/2028	1,285,000.00	07/06/2023 4.53%	1,283,573.65 1,283,707.93	102.09 3.99%	1,311,875.78 26,985.00	0.49% 28,167.85	Aaa / AAA NR	4.54 3.99
4581X0DC9	Inter-American Dev Bank Note 3.125% Due 09/18/2028	3,480,000.00	Various 4.31%	3,302,354.40 3,305,070.23	96.18 4.02%	3,346,890.00 31,114.57	1.24% 41,819.77	Aaa / AAA NR	4.72 4.29
TOTAL Supranational		20,745,000.00	2.45%	20,332,561.02 20,374,216.62	4.21%	19,824,762.97 155,620.19	7.32% (549,453.65)	Aaa / AAA AAA	3.20 2.95
US Treasury									
912797HZ3	US Treasury Bill 5.277% Due 01/16/2024	5,000,000.00	11/20/2023 5.40%	4,958,952.78 4,958,952.78	99.18 5.40%	4,958,952.78 30,052.43	1.83% 0.00	P-1 / A-1+ F-1+	0.04 0.04
91282CEQ0	US Treasury Note 2.750% Due 05/15/2025	7,500,000.00	Various 3.88%	7,289,261.72 7,390,993.33	97.63 4.54%	7,322,460.00 26,631.18	2.69% (68,533.33)	Aaa / AA+ AA+	1.37 1.32



PRISM Short Term Core Portfolio - Account #10290

CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody/S&P Fitch	Maturity Duration
91282CFE6	US Treasury Note 3.125% Due 08/15/2025	7,500,000.00	Various 3.73%	7,376,554.69 7,431,065.02	98.01 4.41%	7,350,585.00 88,527.51	2.72% (80,480.02)	Aaa / AA+ AA+	1.62 1.54
91282CFP1	US Treasury Note 4.250% Due 10/15/2025	4,000,000.00	Various 4.20%	4,004,746.09 4,003,194.47	99.81 4.36%	3,992,500.00 36,229.51	1.48% (10,694.47)	Aaa / AA+ AA+	1.79 1.69
91282CBH3	US Treasury Note 0.375% Due 01/31/2026	2,000,000.00	Various 0.68%	1,970,680.15 1,987,482.87	92.39 4.23%	1,847,812.00 3,138.58	0.68% (139,670.87)	Aaa / AA+ AA+	2.09 2.03
91282CBT7	US Treasury Note 0.750% Due 03/31/2026	3,000,000.00	Various 1.01%	2,964,785.15 2,982,617.63	92.78 4.15%	2,783,319.01 5,717.21	1.02% (199,298.62)	Aaa / AA+ AA+	2.25 2.18
91282CCF6	US Treasury Note 0.750% Due 05/31/2026	2,000,000.00	Various 0.93%	1,983,159.73 1,991,534.35	92.31 4.13%	1,846,172.00 1,311.48	0.68% (145,362.35)	Aaa / AA+ AA+	2.42 2.35
91282CCW9	US Treasury Note 0.750% Due 08/31/2026	10,000,000.00	Various 0.81%	9,969,890.62 9,983,797.40	91.68 4.08%	9,167,970.00 25,343.41	3.37% (815,827.40)	Aaa / AA+ AA+	2.67 2.58
91282CDG3	US Treasury Note 1.125% Due 10/31/2026	7,000,000.00	Various 1.26%	6,953,688.33 6,973,232.07	92.28 4.04%	6,459,411.00 13,413.45	2.37% (513,821.07)	Aaa / AA+ AA+	2.84 2.73
91282Z78	US Treasury Note 1.500% Due 01/31/2027	3,000,000.00	04/27/2022 2.81%	2,825,976.56 2,887,320.07	92.82 4.00%	2,784,726.00 18,831.52	1.03% (102,594.07)	Aaa / AA+ AA+	3.09 2.94
91282CEN7	US Treasury Note 2.750% Due 04/30/2027	7,500,000.00	Various 4.23%	7,043,164.06 7,167,763.54	96.19 3.98%	7,214,355.00 35,130.49	2.65% 46,591.46	Aaa / AA+ AA+	3.33 3.13
91282CEW7	US Treasury Note 3.250% Due 06/30/2027	5,000,000.00	Various 3.11%	5,031,035.15 5,022,173.59	97.72 3.95%	4,886,135.00 446.44	1.79% (136,038.59)	Aaa / AA+ AA+	3.50 3.27
91282CFM8	US Treasury Note 4.125% Due 09/30/2027	4,000,000.00	Various 3.97%	4,025,625.00 4,020,212.65	100.63 3.94%	4,025,312.00 41,926.23	1.49% 5,099.35	Aaa / AA+ AA+	3.75 3.41
91282CGC9	US Treasury Note 3.875% Due 12/31/2027	8,000,000.00	Various 3.70%	8,063,515.63 8,051,486.20	99.84 3.92%	7,986,872.00 851.65	2.93% (64,614.20)	Aaa / AA+ AA+	4.00 3.67
91282CGT2	US Treasury Note 3.625% Due 03/31/2028	5,000,000.00	Various 4.16%	4,886,816.41 4,896,451.05	98.91 3.90%	4,945,510.00 46,055.33	1.83% 49,058.95	Aaa / AA+ AA+	4.25 3.86
91282CHE4	US Treasury Note 3.625% Due 05/31/2028	9,000,000.00	Various 4.14%	8,796,660.16 8,814,375.52	98.94 3.89%	8,904,726.00 28,524.59	3.27% 90,350.48	Aaa / AA+ AA+	4.42 4.03
91282CHQ7	US Treasury Note 4.125% Due 07/31/2028	12,750,000.00	Various 4.42%	12,586,845.72 12,597,679.92	101.03 3.88%	12,881,490.75 220,093.41	4.80% 283,810.83	Aaa / AA+ AA+	4.59 4.08
91282CJA0	US Treasury Note 4.625% Due 09/30/2028	7,500,000.00	Various 4.65%	7,489,453.12 7,490,398.56	103.22 3.88%	7,741,410.00 88,140.37	2.87% 251,011.44	Aaa / AA+ AA+	4.75 4.20

Holdings Report

As of December 31, 2023

PRISM Short Term Core Portfolio - Account #10290

CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody/S&P Fitch	Maturity Duration
91282CJN2	US Treasury Note 4.375% Due 11/30/2028	9,000,000.00	Various 4.07%	9,121,132.81 9,120,556.20	102.33 3.85%	9,209,529.00 34,426.23	3.39% 88,972.80	Aaa / AA+ AA+	4.92 4.38
TOTAL US Treasury		118,750,000.00	3.46%	117,771,287.22	4.09%	116,309,247.54 744,791.02 (1,462,039.68)	42.87%	Aaa / AA+ AA+	3.31 3.04
TOTAL PORTFOLIO		278,146,234.82	3.19%	276,080,522.34 276,271,548.83	4.48%	271,344,237.13 1,722,250.64 (4,927,311.70)	100.00%	Aa1 / AA AA+	2.89 2.44
TOTAL MARKET VALUE PLUS ACCRUALS						273,066,487.77			



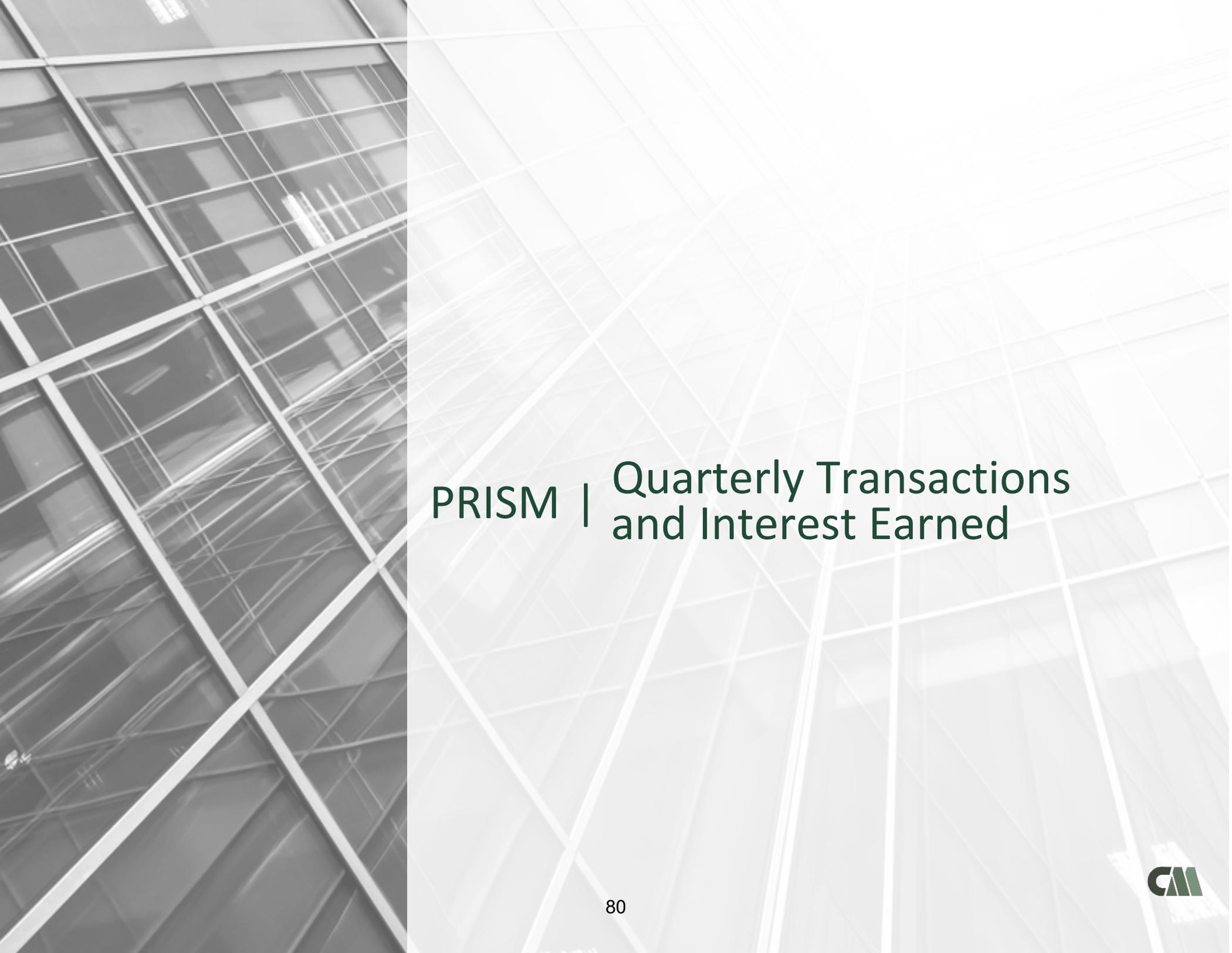
Holdings Report

As of December 31, 2023

PRISM LAIF and CAMP Portfolio - Account #10464

CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody/S&P Fitch	Maturity Duration
LAIF									
90LAIF\$00	Local Agency Investment Fund State Pool	10,720.54	Various 3.95%	10,720.54 10,720.54	1.00 3.95%	10,720.54 603.93	0.02% 0.00	NR / NR NR	0.00 0.00
TOTAL LAIF		10,720.54	3.95%	10,720.54	3.95%	603.93	0.00	NR	0.00
Local Gov Investment Pool									
90CAMP\$00	California Asset Mgmt Program CAMP	45,428,597.86	Various 5.56%	45,428,597.86 45,428,597.86	1.00 5.56%	45,428,597.86 0.00	99.98% 0.00	NR / AAA NR	0.00 0.00
TOTAL Local Gov Investment Pool		45,428,597.86	5.56%	45,428,597.86	5.56%	0.00	0.00	NR	0.00
TOTAL PORTFOLIO		45,439,318.40	5.56%	45,439,318.40	5.56%	603.93	0.00	NR	0.00
TOTAL MARKET VALUE PLUS ACCRUALS						45,439,922.33			





PRISM | Quarterly Transactions
and Interest Earned

Transaction Ledger

As of December 31, 2023

PRISM Liquidity Portfolio - Account #10292

September 30, 2023 through December 31, 2023

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
ACQUISITIONS										
Purchase	10/03/2023	912797JB4	6,000,000.00	US Treasury Bill 5.341% Due: 01/30/2024	98.234	5.51%	5,894,060.25	0.00	5,894,060.25	0.00
Purchase	10/26/2023	912797FT9	12,000,000.00	US Treasury Bill 5.301% Due: 12/07/2023	99.382	5.41%	11,925,786.00	0.00	11,925,786.00	0.00
Purchase	10/31/2023	912797FT9	4,250,000.00	US Treasury Bill 5.292% Due: 12/07/2023	99.456	5.39%	4,226,884.25	0.00	4,226,884.25	0.00
Purchase	10/31/2023	912797HG5	4,250,000.00	US Treasury Bill 5.316% Due: 04/25/2024	97.386	5.53%	4,138,917.75	0.00	4,138,917.75	0.00
Purchase	12/22/2023	912797JA6	15,000,000.00	US Treasury Bill 5.256% Due: 01/23/2024	99.533	5.35%	14,929,913.33	0.00	14,929,913.33	0.00
Purchase	12/22/2023	912797LL9	10,000,000.00	US Treasury Bill 5.215% Due: 03/21/2024	98.696	5.36%	9,869,630.00	0.00	9,869,630.00	0.00
Subtotal			51,500,000.00				50,985,191.58	0.00	50,985,191.58	0.00
TOTAL ACQUISITIONS			51,500,000.00				50,985,191.58	0.00	50,985,191.58	0.00
DISPOSITIONS										
Maturity	10/24/2023	912797HC4	20,000,000.00	US Treasury Bill 5.272% Due: 10/24/2023	100.000		19,841,840.00	158,160.00	20,000,000.00	0.00
Maturity	12/07/2023	912797FT9	16,250,000.00	US Treasury Bill 5.297% Due: 12/07/2023	100.000		16,152,670.25	97,329.75	16,250,000.00	0.00
Maturity	12/19/2023	912797HV2	25,000,000.00	US Treasury Bill 5.295% Due: 12/19/2023	100.000		24,569,781.25	430,218.75	25,000,000.00	0.00
Subtotal			61,250,000.00				60,564,291.50	685,708.50	61,250,000.00	0.00
TOTAL DISPOSITIONS			61,250,000.00				60,564,291.50	685,708.50	61,250,000.00	0.00





CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
FIXED INCOME						
06051GFF1	Bank of America Corp Note 4% Due 04/01/2024	08/28/2023 08/30/2023 1,000,000.00	991,284.09 0.00 0.00 992,760.56	20,000.00 20,000.00 3,333.33 3,333.33	1,476.47 0.00 1,476.47 4,809.80	4,809.80
9128286R6	US Treasury Note 2.25% Due 04/30/2024	08/24/2023 08/25/2023 31,000,000.00	30,440,396.20 0.00 0.00 30,522,225.05	291,888.58 348,750.00 1,916.22 58,777.64	81,828.85 0.00 81,828.85 140,606.49	140,606.49
91282CCC3	US Treasury Note 0.25% Due 05/15/2024	08/30/2023 08/31/2023 15,000,000.00	14,534,472.66 0.00 0.00 14,598,046.88	14,164.40 0.00 17,323.37 3,158.97	63,574.22 0.00 63,574.22 66,733.19	66,733.19
			45,966,152.95	326,052.98	146,879.54	
			0.00	368,750.00	0.00	
			0.00	22,572.92	146,879.54	
Total Fixed Income		47,000,000.00	46,113,032.49	65,269.94	212,149.48	212,149.48
CASH & EQUIVALENT						
262006307	Dreyfus Gov't Cash Management Money Market Fund	Various Various 1,740,967.47	7,527,451.43 20,399,164.29 26,185,648.25 1,740,967.47	0.00 30,414.29 0.00 30,414.29	0.00 0.00 0.00 30,414.29	30,414.29
89233GDC7	Toyota Motor Credit Discount CP 5.63% Due 04/12/2024	08/28/2023 08/28/2023 2,000,000.00	1,928,686.67 0.00 0.00 1,928,686.67	10,634.44 0.00 20,330.55 9,696.11	0.00 0.00 0.00 9,696.11	9,696.11
912796Z28	US Treasury Bill 5.293% Due 02/22/2024	Various Various 15,000,000.00	14,607,485.42 0.00 0.00 14,607,485.42	74,964.58 0.00 143,326.04 68,361.46	0.00 0.00 0.00 68,361.46	68,361.46
912797FT9	US Treasury Bill 5.299% Due 12/07/2023	Various Various 16,250,000.00	0.00 16,152,670.25 0.00 16,152,670.25	0.00 0.00 11,226.75 11,226.75	0.00 0.00 0.00 11,226.75	11,226.75



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
912797GN1	US Treasury Bill 5.29% Due 02/15/2024	Various 08/31/2023 20,000,000.00	19,506,297.00 0.00 0.00 19,506,297.00	91,099.96 0.00 182,199.92 91,099.96	0.00 0.00 0.00 91,099.96	91,099.96
912797GY7	US Treasury Bill 5.317% Due 03/28/2024	09/28/2023 09/29/2023 10,000,000.00	9,732,647.92 0.00 0.00 9,732,647.92	2,954.17 0.00 48,743.75 45,789.58	0.00 0.00 0.00 45,789.58	45,789.58
912797HC4	US Treasury Bill Due 10/24/2023	08/30/2023 08/31/2023 0.00	19,841,840.00 0.00 19,841,840.00 0.00	90,795.56 158,160.00 0.00 67,364.44	0.00 0.00 0.00 67,364.44	67,364.44
912797HG5	US Treasury Bill 5.316% Due 04/25/2024	10/30/2023 10/31/2023 4,250,000.00	0.00 4,138,917.75 0.00 4,138,917.75	0.00 0.00 627.58 627.58	0.00 0.00 0.00 627.58	627.58
912797HV2	US Treasury Bill 5.295% Due 12/19/2023	08/23/2023 08/24/2023 25,000,000.00	24,569,781.25 0.00 0.00 24,569,781.25	139,729.17 0.00 253,718.75 113,989.58	0.00 0.00 0.00 113,989.58	113,989.58
912797JB4	US Treasury Bill 5.341% Due 01/30/2024	09/28/2023 10/03/2023 6,000,000.00	0.00 5,894,060.25 0.00 5,894,060.25	0.00 0.00 25,817.25 25,817.25	0.00 0.00 0.00 25,817.25	25,817.25
Total Cash & Equivalent		100,240,967.47	97,714,189.69 46,584,812.54 46,027,488.25 98,271,513.98	410,177.88 188,574.29 685,990.59 464,387.00	0.00 0.00 0.00 464,387.00	464,387.00
TOTAL PORTFOLIO		147,240,967.47	143,680,342.64 46,584,812.54 46,027,488.25 144,384,546.47	736,230.86 557,324.29 708,563.51 529,656.94	146,879.54 0.00 146,879.54 676,536.48	676,536.48



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
FIXED INCOME						
06051GFF1	Bank of America Corp Note 4% Due 04/01/2024	08/28/2023 08/30/2023 1,000,000.00	992,760.56 0.00 0.00 994,189.40	3,333.33 0.00 6,666.67 3,333.34	1,428.84 0.00 1,428.84 4,762.18	4,762.18
9128286R6	US Treasury Note 2.25% Due 04/30/2024	Various Various 31,000,000.00	30,522,225.05 0.00 0.00 30,601,414.28	1,916.22 0.00 59,402.46 57,486.24	79,189.23 0.00 79,189.23 136,675.47	136,675.47
91282CCC3	US Treasury Note 0.25% Due 05/15/2024	08/30/2023 08/31/2023 15,000,000.00	14,598,046.88 0.00 0.00 14,659,570.31	17,323.37 18,750.00 1,648.35 3,074.98	61,523.43 0.00 61,523.43 64,598.41	64,598.41
			46,113,032.49	22,572.92	142,141.50	
			0.00	18,750.00	0.00	
			0.00	67,717.48	142,141.50	
Total Fixed Income		47,000,000.00	46,255,173.99	63,894.56	206,036.06	206,036.06
CASH & EQUIVALENT						
262006307	Dreyfus Gov't Cash Management Money Market Fund	Various Various 1,780,520.32	1,740,967.47 39,552.85 0.00 1,780,520.32	0.00 20,802.85 0.00 20,802.85	0.00 0.00 0.00 20,802.85	20,802.85
89233GDC7	Toyota Motor Credit Discount CP 5.63% Due 04/12/2024	08/28/2023 08/28/2023 2,000,000.00	1,928,686.67 0.00 0.00 1,928,686.67	20,330.55 0.00 29,713.89 9,383.34	0.00 0.00 0.00 9,383.34	9,383.34
912796Z28	US Treasury Bill 5.293% Due 02/22/2024	Various Various 15,000,000.00	14,607,485.42 0.00 0.00 14,607,485.42	143,326.04 0.00 209,482.29 66,156.25	0.00 0.00 0.00 66,156.25	66,156.25
912797FT9	US Treasury Bill 5.299% Due 12/07/2023	Various Various 16,250,000.00	16,152,670.25 0.00 0.00 16,152,670.25	11,226.75 0.00 82,979.25 71,752.50	0.00 0.00 0.00 71,752.50	71,752.50



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
912797GN1	US Treasury Bill 5.29% Due 02/15/2024	Various 08/31/2023 20,000,000.00	19,506,297.00 0.00 0.00 19,506,297.00	182,199.92 0.00 270,361.17 88,161.25	0.00 0.00 0.00 88,161.25	88,161.25
912797GY7	US Treasury Bill 5.317% Due 03/28/2024	09/28/2023 09/29/2023 10,000,000.00	9,732,647.92 0.00 0.00 9,732,647.92	48,743.75 0.00 93,056.25 44,312.50	0.00 0.00 0.00 44,312.50	44,312.50
912797HG5	US Treasury Bill 5.316% Due 04/25/2024	10/30/2023 10/31/2023 4,250,000.00	4,138,917.75 0.00 0.00 4,138,917.75	627.58 0.00 19,455.08 18,827.50	0.00 0.00 0.00 18,827.50	18,827.50
912797HV2	US Treasury Bill 5.295% Due 12/19/2023	08/23/2023 08/24/2023 25,000,000.00	24,569,781.25 0.00 0.00 24,569,781.25	253,718.75 0.00 364,031.25 110,312.50	0.00 0.00 0.00 110,312.50	110,312.50
912797JB4	US Treasury Bill 5.341% Due 01/30/2024	09/28/2023 10/03/2023 6,000,000.00	5,894,060.25 0.00 0.00 5,894,060.25	25,817.25 0.00 52,524.75 26,707.50	0.00 0.00 0.00 26,707.50	26,707.50
			98,271,513.98	685,990.59	0.00	
			39,552.85	20,802.85	0.00	
			0.00	1,121,603.93	0.00	
Total Cash & Equivalent		100,280,520.32	98,311,066.83	456,416.19	456,416.19	456,416.19
			144,384,546.47	708,563.51	142,141.50	
			39,552.85	39,552.85	0.00	
			0.00	1,189,321.41	142,141.50	
TOTAL PORTFOLIO		147,280,520.32	144,566,240.82	520,310.75	662,452.25	662,452.25



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
FIXED INCOME						
06051GFF1	Bank of America Corp Note 4% Due 04/01/2024	08/28/2023 08/30/2023 1,000,000.00	994,189.40 0.00 0.00 995,665.86	6,666.67 0.00 10,000.00 3,333.33	1,476.46 0.00 1,476.46 4,809.79	4,809.79
9128286R6	US Treasury Note 2.25% Due 04/30/2024	Various Various 31,000,000.00	30,601,414.28 0.00 0.00 30,683,243.13	59,402.46 0.00 118,804.96 59,402.50	81,828.85 0.00 81,828.85 141,231.35	141,231.35
91282CCC3	US Treasury Note 0.25% Due 05/15/2024	08/30/2023 08/31/2023 15,000,000.00	14,659,570.31 0.00 0.00 14,723,144.53	1,648.35 0.00 4,842.03 3,193.68	63,574.22 0.00 63,574.22 66,767.90	66,767.90
			46,255,173.99	67,717.48	146,879.53	
			0.00	0.00	0.00	
			0.00	133,646.99	146,879.53	
Total Fixed Income		47,000,000.00	46,402,053.52	65,929.51	212,809.04	212,809.04
CASH & EQUIVALENT						
262006307	Dreyfus Gov't Cash Management Money Market Fund	Various Various 238,737.19	1,780,520.32 41,257,760.20 42,799,543.33 238,737.19	0.00 7,760.20 0.00 7,760.20	0.00 0.00 0.00 7,760.20	7,760.20
89233GDC7	Toyota Motor Credit Discount CP 5.63% Due 04/12/2024	08/28/2023 08/28/2023 2,000,000.00	1,928,686.67 0.00 0.00 1,928,686.67	29,713.89 0.00 39,410.00 9,696.11	0.00 0.00 0.00 9,696.11	9,696.11
912796Z28	US Treasury Bill 5.293% Due 02/22/2024	Various Various 15,000,000.00	14,607,485.42 0.00 0.00 14,607,485.42	209,482.29 0.00 277,843.74 68,361.45	0.00 0.00 0.00 68,361.45	68,361.45
912797FT9	US Treasury Bill Due 12/07/2023	Various Various 0.00	16,152,670.25 0.00 16,152,670.25 0.00	82,979.25 97,329.75 0.00 14,350.50	0.00 0.00 0.00 14,350.50	14,350.50



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
912797GN1	US Treasury Bill 5.29% Due 02/15/2024	Various 08/31/2023 20,000,000.00	19,506,297.00 0.00 0.00 19,506,297.00	270,361.17 0.00 361,461.13 91,099.96	0.00 0.00 0.00 91,099.96	91,099.96
912797GY7	US Treasury Bill 5.317% Due 03/28/2024	09/28/2023 09/29/2023 10,000,000.00	9,732,647.92 0.00 0.00 9,732,647.92	93,056.25 0.00 138,845.83 45,789.58	0.00 0.00 0.00 45,789.58	45,789.58
912797HG5	US Treasury Bill 5.316% Due 04/25/2024	10/30/2023 10/31/2023 4,250,000.00	4,138,917.75 0.00 0.00 4,138,917.75	19,455.08 0.00 38,910.17 19,455.09	0.00 0.00 0.00 19,455.09	19,455.09
912797HV2	US Treasury Bill Due 12/19/2023	08/23/2023 08/24/2023 0.00	24,569,781.25 0.00 24,569,781.25 0.00	364,031.25 430,218.75 0.00 66,187.50	0.00 0.00 0.00 66,187.50	66,187.50
912797JA6	US Treasury Bill 5.256% Due 01/23/2024	12/22/2023 12/22/2023 15,000,000.00	0.00 14,929,913.33 0.00 14,929,913.33	0.00 0.00 21,902.08 21,902.08	0.00 0.00 0.00 21,902.08	21,902.08
912797JB4	US Treasury Bill 5.341% Due 01/30/2024	09/28/2023 10/03/2023 6,000,000.00	5,894,060.25 0.00 0.00 5,894,060.25	52,524.75 0.00 80,122.50 27,597.75	0.00 0.00 0.00 27,597.75	27,597.75
912797LL9	US Treasury Bill 5.215% Due 03/21/2024	12/22/2023 12/22/2023 10,000,000.00	0.00 9,869,630.00 0.00 9,869,630.00	0.00 0.00 14,485.56 14,485.56	0.00 0.00 0.00 14,485.56	14,485.56
			98,311,066.83	1,121,603.93	0.00	
			66,057,303.53	535,308.70	0.00	
			83,521,994.83	972,981.01	0.00	
Total Cash & Equivalent		82,488,737.19	80,846,375.53	386,685.78	386,685.78	386,685.78

Income Earned

As of December 31, 2023



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
			144,566,240.82	1,189,321.41	146,879.53	
			66,057,303.53	535,308.70	0.00	
			83,521,994.83	1,106,628.00	146,879.53	
TOTAL PORTFOLIO		129,488,737.19	127,248,429.05	452,615.29	599,494.82	599,494.82

Transaction Ledger

As of December 31, 2023

PRISM Short Term Core Portfolio - Account #10290

September 30, 2023 through December 31, 2023

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
ACQUISITIONS										
Purchase	10/16/2023	02665WEM9	550,000.00	American Honda Finance Note 5.125% Due: 07/07/2028	98.120	5.58%	539,660.00	7,751.56	547,411.56	0.00
Purchase	10/16/2023	02665WEM9	1,090,000.00	American Honda Finance Note 5.125% Due: 07/07/2028	98.015	5.61%	1,068,363.50	15,362.19	1,083,725.69	0.00
Purchase	10/20/2023	91282CJA0	2,500,000.00	US Treasury Note 4.625% Due: 09/30/2028	98.570	4.95%	2,464,257.81	6,318.31	2,470,576.12	0.00
Purchase	10/30/2023	06406RBG1	1,000,000.00	Bank of NY Mellon Corp Callable Note Cont 6/13/2027 3.992% Due: 06/13/2028	93.062	6.25%	930,620.00	15,191.78	945,811.78	0.00
Purchase	11/02/2023	3137FJKE8	1,355,000.00	FHLMC K082 A2 3.92% Due: 09/25/2028	94.074	5.33%	1,274,705.66	147.54	1,274,853.20	0.00
Purchase	11/13/2023	06368LWU6	1,000,000.00	Bank of Montreal Callable Note Cont 8/25/2028 5.717% Due: 09/25/2028	98.688	6.03%	986,880.00	7,622.67	994,502.67	0.00
Purchase	11/21/2023	912797HZ3	5,000,000.00	US Treasury Bill 5.277% Due: 01/16/2024	99.179	5.40%	4,958,952.78	0.00	4,958,952.78	0.00
Purchase	11/24/2023	4581X0DC9	1,680,000.00	Inter-American Dev Bank Note 3.125% Due: 09/18/2028	93.708	4.60%	1,574,294.40	9,625.00	1,583,919.40	0.00
Purchase	11/27/2023	91282CJA0	5,000,000.00	US Treasury Note 4.625% Due: 09/30/2028	100.504	4.51%	5,025,195.31	36,646.17	5,061,841.48	0.00
Purchase	11/30/2023	91282CJN2	5,000,000.00	US Treasury Note 4.375% Due: 11/30/2028	100.473	4.27%	5,023,632.81	0.00	5,023,632.81	0.00
Purchase	12/19/2023	4581X0DC9	600,000.00	Inter-American Dev Bank Note 3.125% Due: 09/18/2028	95.947	4.07%	575,682.00	4,739.58	580,421.58	0.00
Purchase	12/20/2023	4581X0DC9	600,000.00	Inter-American Dev Bank Note 3.125% Due: 09/18/2028	95.844	4.10%	575,064.00	4,791.67	579,855.67	0.00
Purchase	12/26/2023	4581X0DC9	600,000.00	Inter-American Dev Bank Note 3.125% Due: 09/18/2028	96.219	4.01%	577,314.00	5,104.17	582,418.17	0.00



Transaction Ledger

As of December 31, 2023

PRISM Short Term Core Portfolio - Account #10290

September 30, 2023 through December 31, 2023

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Purchase	12/29/2023	91282CJN2	4,000,000.00	US Treasury Note 4.375% Due: 11/30/2028	102.438	3.83%	4,097,500.00	13,866.12	4,111,366.12	0.00
Subtotal			29,975,000.00				29,672,122.27	127,166.76	29,799,289.03	0.00
TOTAL ACQUISITIONS			29,975,000.00				29,672,122.27	127,166.76	29,799,289.03	0.00
DISPOSITIONS										
Sale	10/16/2023	02665WEA5	3,000,000.00	American Honda Finance Note 1.5% Due: 01/13/2025	94.978	5.75%	2,849,340.00	11,625.00	2,860,965.00	-143,964.71
Sale	11/10/2023	3130ASHK8	1,500,000.00	FHLB Note 3.125% Due: 06/14/2024	98.645	5.47%	1,479,675.00	19,010.42	1,498,685.42	-18,324.18
Subtotal			4,500,000.00				4,329,015.00	30,635.42	4,359,650.42	-162,288.89
Maturity	10/12/2023	912797FA0	1,000,000.00	US Treasury Bill 5.292% Due: 10/12/2023	100.000		993,679.12	6,320.88	1,000,000.00	0.00
Subtotal			1,000,000.00				993,679.12	6,320.88	1,000,000.00	0.00
TOTAL DISPOSITIONS			5,500,000.00				5,322,694.12	36,956.30	5,359,650.42	-162,288.89





CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
FIXED INCOME						
023135CF1	Amazon.com Inc Callable Note Cont 3/13/2027 3.3% Due 04/13/2027	Various Various 2,250,000.00	2,234,060.83 0.00 0.00 2,234,443.86	34,650.00 37,125.00 3,712.50 6,187.50	383.03 0.00 383.03 6,570.53	6,570.53
02582JIV3	American Express Credit Trust 2022-3 A 3.75% Due 08/16/2027	09/21/2022 09/23/2022 3,000,000.00	2,959,750.55 0.00 0.00 2,960,632.34	4,687.50 9,375.00 4,687.50 9,375.00	881.79 0.00 881.79 10,256.79	10,256.79
02665WEA5	American Honda Finance Note Due 01/13/2025	Various Various 0.00	2,993,083.98 0.00 2,993,304.71 0.00	9,750.00 11,625.00 0.00 1,875.00	220.73 0.00 220.73 2,095.73	2,095.73
02665WEM9	American Honda Finance Note 5.125% Due 07/07/2028	10/12/2023 10/16/2023 1,640,000.00	0.00 1,608,023.50 0.00 1,608,319.92	0.00 (23,113.75) 26,615.83 3,502.08	296.42 0.00 296.42 3,798.50	3,798.50
037833AZ3	Apple Inc Note 2.5% Due 02/09/2025	07/14/2021 07/16/2021 1,000,000.00	1,022,593.68 0.00 0.00 1,021,184.42	3,611.11 0.00 5,694.44 2,083.33	0.00 1,409.26 (1,409.26) 674.07	674.07
05593AAC3	BMW Vehicle Lease Trust 2023-1 A3 5.16% Due 11/25/2025	02/07/2023 02/15/2023 360,000.00	359,993.97 0.00 0.00 359,994.32	309.60 1,548.00 309.60 1,548.00	0.35 0.00 0.35 1,548.35	1,548.35
05601XAC3	BMW Vehicle Lease Trust 2022-1 A3 1.1% Due 03/25/2025	01/11/2022 01/19/2022 448,772.98	536,494.32 0.00 87,739.08 448,760.76	98.36 491.80 82.28 475.72	5.52 0.00 5.52 481.24	481.24
05602RAD3	BMW Vehicle Owner Trust 2022-A A3 3.21% Due 08/25/2026	Various Various 2,735,000.00	2,706,730.16 0.00 0.00 2,708,114.63	1,463.23 7,316.13 1,463.23 7,316.13	1,384.47 0.00 1,384.47 8,700.60	8,700.60



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
06051GGF0	Bank of America Corp Callable Note 1/20/2027 3.824% Due 01/20/2028	Various Various 3,850,000.00	3,649,473.62 0.00 0.00 3,653,428.02	29,035.85 0.00 41,304.51 12,268.66	3,954.40 0.00 3,954.40 16,223.06	16,223.06
06368FAC3	Bank of Montreal Note 1.25% Due 09/15/2026	Various 09/15/2021 2,500,000.00	2,497,361.81 0.00 0.00 2,497,437.54	1,388.89 0.00 3,993.06 2,604.17	75.73 0.00 75.73 2,679.90	2,679.90
06406HCQ0	Bank of New York Callable Note Cont 10/18/2025 3.95% Due 11/18/2025	04/05/2022 04/07/2022 1,000,000.00	1,014,689.55 0.00 0.00 1,014,104.98	14,593.06 0.00 17,884.72 3,291.66	0.00 584.57 (584.57) 2,707.09	2,707.09
06406RBG1	Bank of NY Mellon Corp Callable Note Cont 6/13/2027 3.992% Due 06/13/2028	10/26/2023 10/30/2023 1,000,000.00	0.00 930,620.00 0.00 930,702.20	0.00 (15,191.78) 15,302.67 110.89	82.20 0.00 82.20 193.09	193.09
084664CZ2	Berkshire Hathaway Callable Note Cont 2/15/2027 2.3% Due 03/15/2027	03/07/2022 03/15/2022 1,300,000.00	1,299,829.43 0.00 0.00 1,299,833.62	1,328.89 0.00 3,820.56 2,491.67	4.19 0.00 4.19 2,495.86	2,495.86
09690AAC7	BMW Vehicle Lease Trust 2021-2 A3 0.33% Due 12/26/2024	09/08/2021 09/15/2021 102,312.93	179,327.21 0.00 77,016.17 102,312.24	9.86 49.32 5.63 45.09	1.20 0.00 1.20 46.29	46.29
14913R2V8	Caterpillar Financial Service Note 3.4% Due 05/13/2025	05/10/2022 05/13/2022 1,345,000.00	1,344,080.47 0.00 0.00 1,344,128.78	17,529.83 0.00 21,340.67 3,810.84	48.31 0.00 48.31 3,859.15	3,859.15
14913R3A3	Caterpillar Financial Service Note 3.6% Due 08/12/2027	Various Various 2,315,000.00	2,304,387.21 0.00 0.00 2,304,620.38	11,343.50 0.00 18,288.50 6,945.00	233.17 0.00 233.17 7,178.17	7,178.17
20030NCH2	Comcast Corp Callable Note Cont 2/1/2028 3.55% Due 05/01/2028	08/24/2023 08/28/2023 1,500,000.00	1,409,115.91 0.00 0.00 1,410,798.95	22,187.50 0.00 26,625.00 4,437.50	1,683.04 0.00 1,683.04 6,120.54	6,120.54



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
24422EWK1	John Deere Capital Corp Note 4.15% Due 09/15/2027	09/20/2022 09/22/2022 1,500,000.00	1,483,687.15 0.00 0.00 1,484,037.11	2,766.67 0.00 7,954.17 5,187.50	349.96 0.00 349.96 5,537.46	5,537.46
24422EWR6	John Deere Capital Corp Note 4.75% Due 01/20/2028	01/23/2023 01/25/2023 1,500,000.00	1,519,928.40 0.00 0.00 1,519,535.41	14,052.08 0.00 19,989.58 5,937.50	0.00 392.99 (392.99) 5,544.51	5,544.51
26442CAS3	Duke Energy Carolinas Callable Note Cont 9/1/2026 2.95% Due 12/01/2026	10/05/2022 10/07/2022 2,000,000.00	1,900,952.86 0.00 0.00 1,903,606.68	19,666.67 0.00 24,583.33 4,916.66	2,653.82 0.00 2,653.82 7,570.48	7,570.48
3130A3GE8	FHLB Note 2.75% Due 12/13/2024	02/06/2020 02/10/2020 2,500,000.00	2,534,923.84 0.00 0.00 2,532,457.69	20,625.00 0.00 26,354.17 5,729.17	0.00 2,466.15 (2,466.15) 3,263.02	3,263.02
3130ASHK8	FHLB Note 3.125% Due 06/14/2024	08/16/2022 08/17/2022 4,000,000.00	3,993,680.96 0.00 0.00 3,994,443.18	37,152.78 0.00 47,569.44 10,416.66	762.22 0.00 762.22 11,178.88	11,178.88
3130ATS57	FHLB Note 4.5% Due 03/10/2028	03/21/2023 03/22/2023 3,000,000.00	3,058,097.09 0.00 0.00 3,056,986.73	7,875.00 0.00 19,125.00 11,250.00	0.00 1,110.36 (1,110.36) 10,139.64	10,139.64
3130ATUC9	FHLB Note 4.5% Due 12/12/2025	02/09/2023 02/10/2023 2,500,000.00	2,514,164.12 0.00 0.00 2,513,617.31	34,062.50 0.00 43,437.50 9,375.00	0.00 546.81 (546.81) 8,828.19	8,828.19
3133ENS43	FFCB Note 4.375% Due 10/17/2024	10/12/2022 10/17/2022 3,000,000.00	2,997,852.23 0.00 0.00 2,998,026.53	59,791.67 65,625.00 5,104.17 10,937.50	174.30 0.00 174.30 11,111.80	11,111.80
3133XVDG3	FHLB Note 4.375% Due 09/13/2024	09/26/2022 09/27/2022 5,000,000.00	4,999,951.46 0.00 0.00 4,999,955.79	10,937.50 0.00 29,166.67 18,229.17	4.33 0.00 4.33 18,233.50	18,233.50



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
3135G03U5	FNMA Note 0.625% Due 04/22/2025	04/22/2020 04/24/2020 2,880,000.00	2,878,149.25 0.00 0.00 2,878,250.08	7,950.00 9,000.00 450.00 1,500.00	100.83 0.00 100.83 1,600.83	1,600.83
3135G05X7	FNMA Note 0.375% Due 08/25/2025	08/25/2020 08/27/2020 3,385,000.00	3,378,972.47 0.00 0.00 3,379,241.71	1,269.38 0.00 2,327.19 1,057.81	269.24 0.00 269.24 1,327.05	1,327.05
3135G06G3	FNMA Note 0.5% Due 11/07/2025	11/09/2020 11/12/2020 3,515,000.00	3,509,692.87 0.00 0.00 3,509,907.09	7,030.00 0.00 8,494.58 1,464.58	214.22 0.00 214.22 1,678.80	1,678.80
3135G0W66	FNMA Note 1.625% Due 10/15/2024	11/08/2019 11/12/2019 3,000,000.00	2,994,740.41 0.00 0.00 2,995,169.48	22,479.17 24,375.00 2,166.67 4,062.50	429.07 0.00 429.07 4,491.57	4,491.57
3137BFE98	FHLMC K041 A2 3.171% Due 10/25/2024	07/01/2021 07/07/2021 1,987,601.22	2,038,879.10 0.00 4,579.04 2,030,246.45	5,264.34 5,264.34 5,252.24 5,252.24	0.00 4,053.61 (4,053.61) 1,198.63	1,198.63
3137EAEU9	FHLMC Note 0.375% Due 07/21/2025	07/21/2020 07/23/2020 2,100,000.00	2,096,221.59 0.00 0.00 2,096,399.33	1,531.25 0.00 2,187.50 656.25	177.74 0.00 177.74 833.99	833.99
3137EAEX3	FHLMC Note 0.375% Due 09/23/2025	09/23/2020 09/25/2020 3,260,000.00	3,256,110.47 0.00 0.00 3,256,277.24	271.67 0.00 1,290.42 1,018.75	166.77 0.00 166.77 1,185.52	1,185.52
3137FGR31	FHLMC K078 A2 3.854% Due 06/25/2028	09/18/2023 09/21/2023 1,000,000.00	954,792.71 0.00 0.00 955,603.26	642.33 3,211.67 642.33 3,211.67	810.55 0.00 810.55 4,022.22	4,022.22
362554AC1	GM Financial Securitized Term 2021-4 A3 0.68% Due 09/16/2026	10/13/2021 10/21/2021 629,916.00	668,240.26 0.00 38,331.55 629,909.53	189.34 378.68 178.48 367.82	0.82 0.00 0.82 368.64	368.64



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
362585AC5	GM Financial Securitized ART 2022-2 A3 3.1% Due 02/16/2027	04/05/2022 04/13/2022 975,000.00	974,883.47 0.00 0.00 974,888.51	1,259.38 2,518.75 1,259.38 2,518.75	5.04 0.00 5.04 2,523.79	2,523.79
36265MAC9	GM Financial Auto Lease Trust 2022-1 A3 1.9% Due 03/20/2025	02/15/2022 02/23/2022 1,522,497.86	1,727,065.08 0.00 204,571.03 1,522,495.02	1,002.66 2,734.53 883.89 2,615.76	0.97 0.00 0.97 2,616.73	2,616.73
36266FAC3	GM Financial Auto Lease Trust 2022-2 A3 3.42% Due 06/20/2025	05/03/2022 05/11/2022 1,270,000.00	1,269,951.55 0.00 0.00 1,269,956.67	1,327.15 3,619.50 1,327.15 3,619.50	5.12 0.00 5.12 3,624.62	3,624.62
380146AC4	GM Financial Auto Receivables 2022-1 A3 1.26% Due 11/16/2026	01/11/2022 01/19/2022 618,174.66	653,940.94 0.00 35,794.06 618,149.77	343.33 686.67 324.54 667.88	2.89 0.00 2.89 670.77	670.77
40139LBD4	Guardian Life Glob Fun Note 1.25% Due 05/13/2026	02/09/2022 02/11/2022 1,350,000.00	1,317,868.43 0.00 0.00 1,318,911.45	6,468.75 0.00 7,875.00 1,406.25	1,043.02 0.00 1,043.02 2,449.27	2,449.27
43813KAC6	Honda Auto Receivables Trust 2020-3 A3 0.37% Due 10/18/2024	09/22/2020 09/29/2020 116,374.68	163,394.52 0.00 47,020.85 116,374.43	21.83 50.38 15.55 44.10	0.76 0.00 0.76 44.86	44.86
43815BAC4	Honda Auto Receivables Trust 2022-1 A3 1.88% Due 05/15/2026	02/15/2022 02/23/2022 1,640,000.00	1,639,875.94 0.00 0.00 1,639,882.43	1,370.31 2,569.33 1,370.31 2,569.33	6.49 0.00 6.49 2,575.82	2,575.82
43815GAC3	Honda Auto Receivables Trust 2021-4 A3 0.88% Due 01/21/2026	11/16/2021 11/24/2021 818,291.74	874,202.89 0.00 55,990.31 818,222.16	213.71 641.14 200.03 627.46	9.58 0.00 9.58 637.04	637.04
438516CB0	Honeywell Intl Callable Note Cont 5/1/2025 1.35% Due 06/01/2025	06/23/2020 06/25/2020 2,500,000.00	2,520,108.49 0.00 0.00 2,519,084.91	11,250.00 0.00 14,062.50 2,812.50	0.00 1,023.58 (1,023.58) 1,788.92	1,788.92



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
44891WAC3	Hyundai Auto Lease Trust 2022-A A3 1.16% Due 01/15/2025	01/11/2022 01/19/2022 771,883.85	907,993.00 0.00 136,113.99 771,880.38	468.12 877.73 397.95 807.56	1.37 0.00 1.37 808.93	808.93
448977AD0	Hyundai Auto Receivables Trust 2022-A A3 2.22% Due 10/15/2026	03/09/2022 03/16/2022 1,795,000.00	1,794,963.73 0.00 0.00 1,794,965.53	1,771.07 3,320.75 1,771.07 3,320.75	1.80 0.00 1.80 3,322.55	3,322.55
44933LAC7	Hyundai Auto Receivables Trust 2021-A A3 0.38% Due 09/15/2025	04/20/2021 04/28/2021 326,082.18	369,271.12 0.00 43,196.86 326,076.14	62.37 116.94 55.07 109.64	1.88 0.00 1.88 111.52	111.52
44934KAC8	Hyundai Auto Receivables Trust 2021-B A3 0.38% Due 01/15/2026	07/20/2021 07/28/2021 1,223,858.70	1,340,418.70 0.00 116,650.43 1,223,783.45	226.40 424.49 206.70 404.79	15.18 0.00 15.18 419.97	419.97
44935FAD6	Hyundai Auto Receivables Trust 2021-C A3 0.74% Due 05/15/2026	11/09/2021 11/17/2021 583,294.38	625,456.08 0.00 42,218.76 583,244.67	205.72 385.73 191.84 371.85	7.35 0.00 7.35 379.20	379.20
4581X0DV7	Inter-American Dev Bank Note 0.875% Due 04/20/2026	04/13/2021 04/20/2021 5,420,000.00	5,407,329.90 0.00 0.00 5,407,751.33	21,209.51 23,712.50 1,449.10 3,952.09	421.43 0.00 421.43 4,373.52	4,373.52
459058JB0	Intl. Bank Recon & Development Note 0.625% Due 04/22/2025	04/15/2020 04/22/2020 3,560,000.00	3,555,706.89 0.00 0.00 3,555,940.78	9,827.08 11,142.80 556.25 1,871.97	233.89 0.00 233.89 2,105.86	2,105.86
459058JL8	Intl. Bank Recon & Development Note 0.5% Due 10/28/2025	Various Various 2,000,000.00	1,999,456.86 0.00 0.00 1,999,479.07	4,250.00 5,000.00 83.33 833.33	28.25 6.04 22.21 855.54	855.54
459058KT9	Intl. Bank Recon & Development Note 3.5% Due 07/12/2028	Various Various 5,000,000.00	4,810,973.91 0.00 0.00 4,814,330.05	38,402.78 0.00 52,986.12 14,583.34	3,356.14 0.00 3,356.14 17,939.48	17,939.48

PRISM Short Term Core Portfolio

Account #10290

Income Earned

As of October 31, 2023



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
45950KDD9	International Finance Corp Note 4.5% Due 07/13/2028	07/06/2023 07/13/2023 1,285,000.00	1,283,636.11 0.00 0.00 1,283,660.31	12,528.75 0.00 17,347.50 4,818.75	24.20 0.00 24.20 4,842.95	4,842.95
46647PAH9	JP Morgan Chase & Co Callable Note 2X 3/1/2024 3.22% Due 03/01/2025	Various Various 1,500,000.00	1,538,499.42 0.00 0.00 1,536,190.94	4,025.00 0.00 8,050.00 4,025.00	0.00 2,308.48 (2,308.48) 1,716.52	1,716.52
46647PBH8	JP Morgan Chase & Co Callable Note Mthly 3/13/2025 2.005% Due 03/13/2026	03/12/2021 03/16/2021 1,250,000.00	1,267,672.81 0.00 0.00 1,267,059.99	1,253.13 0.00 3,341.67 2,088.54	0.00 612.82 (612.82) 1,475.72	1,475.72
46647PBK1	JP Morgan Chase & Co Callable Note Cont 4/22/2025 2.083% Due 04/22/2026	08/27/2021 08/31/2021 1,000,000.00	1,017,043.43 0.00 0.00 1,016,477.75	9,199.92 10,415.00 520.75 1,735.83	0.00 565.68 (565.68) 1,170.15	1,170.15
47787JAC2	John Deere Owner Trust 2022-A A3 2.32% Due 09/16/2026	03/10/2022 03/16/2022 1,234,681.94	1,254,844.81 0.00 20,318.06 1,234,535.88	1,294.04 2,426.33 1,273.09 2,405.38	9.13 0.00 9.13 2,414.51	2,414.51
47788UAC6	John Deere Owner Trust 2021-A A3 0.36% Due 09/15/2025	03/02/2021 03/10/2021 364,629.65	406,157.41 0.00 41,550.32 364,611.05	64.99 121.85 58.34 115.20	3.96 0.00 3.96 119.16	119.16
47800AAC4	John Deere Owner Trust 2022-B A3 3.74% Due 02/16/2027	07/12/2022 07/20/2022 1,160,000.00	1,159,926.37 0.00 0.00 1,159,929.00	1,928.18 3,615.33 1,928.18 3,615.33	2.63 0.00 2.63 3,617.96	3,617.96
47800BAC2	John Deere Owner Trust 2022-C A3 5.09% Due 06/15/2027	10/12/2022 10/19/2022 2,030,000.00	2,029,883.42 0.00 0.00 2,029,887.07	4,592.31 8,610.58 4,592.31 8,610.58	3.65 0.00 3.65 8,614.23	8,614.23
58768PAC8	Mercedes-Benz Auto Receivables 2022-1 A3 5.21% Due 08/16/2027	11/15/2022 11/22/2022 3,615,000.00	3,614,461.18 0.00 0.00 3,614,478.63	8,370.73 15,695.13 8,370.73 15,695.13	17.45 0.00 17.45 15,712.58	15,712.58



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58769KAD6	Mercedes-Benz Auto Lease Trust 2021-B A3 0.4% Due 11/15/2024	06/22/2021 06/29/2021 357,613.50	466,238.70 0.00 108,629.21 357,611.32	82.89 155.41 63.58 136.10	1.83 0.00 1.83 137.93	137.93
59217GER6	Metlife Note 1.875% Due 01/11/2027	01/03/2022 01/11/2022 2,475,000.00	2,473,148.87 0.00 0.00 2,473,196.77	10,312.50 0.00 14,179.69 3,867.19	47.90 0.00 47.90 3,915.09	3,915.09
61747YEA9	Morgan Stanley Callable Note Cont 5/30/2024 0.79% Due 05/30/2025	Various Various 2,000,000.00	1,999,733.32 0.00 0.00 1,999,746.92	5,310.55 0.00 6,627.21 1,316.66	31.70 18.10 13.60 1,330.26	1,330.26
61747YEX9	Morgan Stanley Callable Note Cont 10/16/2025 6.138% Due 10/16/2026	10/19/2022 10/21/2022 1,000,000.00	999,076.71 0.00 0.00 999,102.47	28,132.50 30,690.00 2,557.50 5,115.00	25.76 0.00 25.76 5,140.76	5,140.76
747525AF0	Qualcomm Inc Callable Note Cont 2/20/2025 3.45% Due 05/20/2025	Various Various 2,725,000.00	2,800,836.15 0.00 0.00 2,796,898.26	34,210.11 0.00 42,044.48 7,834.37	0.00 3,937.89 (3,937.89) 3,896.48	3,896.48
78015K7H1	Royal Bank of Canada Note 1.15% Due 06/10/2025	12/22/2021 12/27/2021 1,000,000.00	995,393.18 0.00 0.00 995,624.27	3,545.83 0.00 4,504.17 958.34	231.09 0.00 231.09 1,189.43	1,189.43
78016HZS2	ROYAL BANK OF CANADA Note 5.2% Due 08/01/2028	Various Various 3,000,000.00	2,956,943.81 0.00 0.00 2,957,699.61	30,766.67 0.00 43,766.67 13,000.00	755.80 0.00 755.80 13,755.80	13,755.80
79466LAG9	Salesforce.com Inc Callable Note Cont 7/15/2022 0.625% Due 07/15/2024	06/29/2021 07/12/2021 490,000.00	489,934.51 0.00 0.00 489,941.56	646.53 0.00 901.74 255.21	7.05 0.00 7.05 262.26	262.26
808513BY0	Charles Schwab Corp Callable Note Cont 2/3/2027 2.45% Due 03/03/2027	03/01/2022 03/03/2022 975,000.00	974,279.74 0.00 0.00 974,297.62	1,857.92 0.00 3,848.54 1,990.62	17.88 0.00 17.88 2,008.50	2,008.50



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89114TZT2	Toronto-Dominion Bank Note 2.8% Due 03/10/2027	03/09/2022 03/11/2022 3,250,000.00	3,232,262.87 0.00 0.00 3,232,700.65	5,308.33 0.00 12,891.67 7,583.34	437.78 0.00 437.78 8,021.12	8,021.12
89115A2U5	Toronto-Dominion Bank Note 5.523% Due 07/17/2028	09/19/2023 09/21/2023 750,000.00	746,666.54 0.00 0.00 746,725.55	8,514.63 0.00 11,966.50 3,451.87	59.01 0.00 59.01 3,510.88	3,510.88
89236TJK2	Toyota Motor Credit Corp Note 1.125% Due 06/18/2026	Various Various 2,000,000.00	1,999,288.80 0.00 0.00 1,999,311.05	6,437.50 0.00 8,312.50 1,875.00	22.25 0.00 22.25 1,897.25	1,897.25
89236TKJ3	Toyota Motor Credit Corp Note 4.55% Due 09/20/2027	09/26/2022 09/28/2022 1,500,000.00	1,469,791.67 0.00 0.00 1,470,437.50	2,085.42 0.00 7,772.92 5,687.50	645.83 0.00 645.83 6,333.33	6,333.33
89237VAB5	Toyota Auto Receivables Trust 2020-C A3 Due 10/15/2024	07/21/2020 07/27/2020 0.00	21,143.33 0.00 21,143.73 0.00	4.13 7.75 0.00 3.62	0.40 0.00 0.40 4.02	4.02
89239CAC3	Toyota Lease Owner Trust 2021-B A3 0.42% Due 10/21/2024	07/27/2021 08/02/2021 205,205.09	323,314.71 0.00 118,110.16 205,204.84	41.49 113.16 26.33 98.00	0.29 0.00 0.29 98.29	98.29
90331HPL1	US Bank NA Callable Note Cont 12/21/2024 2.05% Due 01/21/2025	01/16/2020 01/21/2020 4,115,000.00	4,112,706.82 0.00 0.00 4,112,855.54	16,402.85 0.00 23,432.64 7,029.79	148.72 0.00 148.72 7,178.51	7,178.51
912828Z78	US Treasury Note 1.5% Due 01/31/2027	04/27/2022 04/28/2022 3,000,000.00	2,878,113.54 0.00 0.00 2,881,215.74	7,581.52 0.00 11,372.28 3,790.76	3,102.20 0.00 3,102.20 6,892.96	6,892.96
91282CBH3	US Treasury Note 0.375% Due 01/31/2026	Various Various 2,000,000.00	1,985,969.63 0.00 0.00 1,986,479.52	1,263.59 0.00 1,895.38 631.79	509.89 0.00 509.89 1,141.68	1,141.68



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91282CBT7	US Treasury Note 0.75% Due 03/31/2026	Various Various 3,000,000.00	2,980,667.41 0.00 0.00 2,981,324.55	61.47 0.00 1,967.21 1,905.74	657.14 0.00 657.14 2,562.88	2,562.88
91282CCF6	US Treasury Note 0.75% Due 05/31/2026	Various Various 2,000,000.00	1,990,650.31 0.00 0.00 1,990,948.19	5,040.99 0.00 6,311.48 1,270.49	297.88 0.00 297.88 1,568.37	1,568.37
91282CCW9	US Treasury Note 0.75% Due 08/31/2026	Various Various 10,000,000.00	9,982,265.39 0.00 0.00 9,982,781.60	6,387.37 0.00 12,774.72 6,387.35	516.21 0.00 516.21 6,903.56	6,903.56
91282CDG3	US Treasury Note 1.125% Due 10/31/2026	Various Various 7,000,000.00	6,970,850.40 0.00 0.00 6,971,652.94	32,955.17 39,375.00 216.34 6,636.17	802.54 0.00 802.54 7,438.71	7,438.71
91282CEN7	US Treasury Note 2.75% Due 04/30/2027	Various Various 7,500,000.00	7,142,606.54 0.00 0.00 7,151,083.36	86,311.14 103,125.00 566.62 17,380.48	8,476.82 0.00 8,476.82 25,857.30	25,857.30
91282CEQ0	US Treasury Note 2.75% Due 05/15/2025	Various Various 7,500,000.00	7,370,936.10 0.00 0.00 7,377,694.52	77,904.21 0.00 95,278.53 17,374.32	6,758.42 0.00 6,758.42 24,132.74	24,132.74
91282CEW7	US Treasury Note 3.25% Due 06/30/2027	Various Various 5,000,000.00	5,023,772.32 0.00 0.00 5,023,233.62	41,066.58 0.00 54,755.44 13,688.86	63.16 601.86 (538.70) 13,150.16	13,150.16
91282CFE6	US Treasury Note 3.125% Due 08/15/2025	Various Various 7,500,000.00	7,420,352.14 0.00 0.00 7,423,961.92	29,933.76 0.00 49,677.30 19,743.54	3,609.78 0.00 3,609.78 23,353.32	23,353.32
91282CFM8	US Treasury Note 4.125% Due 09/30/2027	Various Various 4,000,000.00	4,021,571.98 0.00 0.00 4,021,113.94	450.82 0.00 14,426.23 13,975.41	87.02 545.06 (458.04) 13,517.37	13,517.37



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91282CFP1	US Treasury Note 4.25% Due 10/15/2025	Various Various 4,000,000.00	4,003,644.53 0.00 0.00 4,003,492.87	78,497.27 85,000.00 7,896.18 14,398.91	174.91 326.57 (151.66) 14,247.25	14,247.25
91282CGC9	US Treasury Note 3.875% Due 12/31/2027	Various Various 8,000,000.00	8,054,730.53 0.00 0.00 8,053,637.33	78,342.39 0.00 104,456.53 26,114.14	160.73 1,253.93 (1,093.20) 25,020.94	25,020.94
91282CGT2	US Treasury Note 3.625% Due 03/31/2028	Various Various 5,000,000.00	4,890,308.89 0.00 0.00 4,892,378.53	495.22 0.00 15,847.00 15,351.78	2,069.64 0.00 2,069.64 17,421.42	17,421.42
91282CHE4	US Treasury Note 3.625% Due 05/31/2028	Various Various 9,000,000.00	8,803,781.57 0.00 0.00 8,807,351.27	109,641.40 0.00 137,274.59 27,633.19	3,569.70 0.00 3,569.70 31,202.89	31,202.89
91282CHQ7	US Treasury Note 4.125% Due 07/31/2028	Various Various 12,750,000.00	12,589,303.67 0.00 0.00 12,592,126.10	88,609.04 0.00 132,913.54 44,304.50	2,822.43 0.00 2,822.43 47,126.93	47,126.93
91282CJA0	US Treasury Note 4.625% Due 09/30/2028	10/19/2023 10/20/2023 2,500,000.00	0.00 2,464,257.81 0.00 2,464,495.17	0.00 (6,318.31) 10,109.29 3,790.98	237.36 0.00 237.36 4,028.34	4,028.34
91324PEG3	United Health Group Inc Callable Note Cont 4/15/2027 3.7% Due 05/15/2027	08/16/2022 08/18/2022 2,000,000.00	2,015,167.49 0.00 0.00 2,014,811.82	27,955.56 0.00 34,122.22 6,166.66	0.00 355.67 (355.67) 5,810.99	5,810.99
91324PEP3	United Health Group Inc Callable Note Cont 1/15/2028 5.25% Due 02/15/2028	02/21/2023 02/23/2023 1,000,000.00	1,013,413.36 0.00 0.00 1,013,153.15	6,708.33 0.00 11,083.33 4,375.00	0.00 260.21 (260.21) 4,114.79	4,114.79
92348KAV5	Verizon Master Trust 2022-5 A1A 3.72% Due 07/20/2027	09/22/2022 09/26/2022 3,656,000.00	3,635,813.98 0.00 0.00 3,636,862.17	4,155.66 11,333.60 4,155.66 11,333.60	1,048.19 0.00 1,048.19 12,381.79	12,381.79



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927804GH1	Virginia Electric Power Corp Callable Note Cont. 4/15/2027 3.75% Due 05/15/2027	Various Various 3,000,000.00	2,999,691.88 0.00 0.00 2,999,699.10	42,500.00 0.00 51,875.01 9,375.01	39.27 32.05 7.22 9,382.23	9,382.23
931142ER0	Wal-Mart Stores Callable Note Cont 08/17/2026 1.05% Due 09/17/2026	09/08/2021 09/17/2021 780,000.00	779,126.46 0.00 0.00 779,151.49	318.50 0.00 1,001.00 682.50	25.03 0.00 25.03 707.53	707.53
931142EX7	Wal-Mart Stores Callable Note Cont 09/09/2027 3.95% Due 09/09/2027	Various 09/09/2022 1,500,000.00	1,498,302.83 0.00 0.00 1,498,339.39	3,620.84 0.00 8,558.33 4,937.49	36.56 0.00 36.56 4,974.05	4,974.05
Total Fixed Income			252,926,797.08 5,002,901.31 4,192,278.32 253,773,077.15	1,431,942.43 499,246.48 1,519,332.84 586,636.89	58,068.77 22,411.69 35,657.08 622,293.97	622,293.97
CASH & EQUIVALENT						
262006307	Dreyfus Gov't Cash Management Money Market Fund	Various Various 1,323,472.01	766,519.93 3,973,339.98 3,416,387.90 1,323,472.01	0.00 12,293.30 0.00 12,293.30	0.00 0.00 0.00 12,293.30	12,293.30
912797FA0	US Treasury Bill Due 10/12/2023	08/30/2023 08/30/2023 0.00	993,679.12 0.00 993,679.12 0.00	4,703.91 6,320.88 0.00 1,616.97	0.00 0.00 0.00 1,616.97	1,616.97
Total Cash & Equivalent			1,760,199.05 3,973,339.98 4,410,067.02 1,323,472.01	4,703.91 18,614.18 0.00 13,910.27	0.00 0.00 0.00 13,910.27	13,910.27
TOTAL PORTFOLIO			254,686,996.13 8,976,241.29 8,602,345.34 255,096,549.16	1,436,646.34 517,860.66 1,519,332.84 600,547.16	58,068.77 22,411.69 35,657.08 636,204.24	636,204.24



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FIXED INCOME						
023135CF1	Amazon.com Inc Callable Note Cont 3/13/2027 3.3% Due 04/13/2027	Various Various 2,250,000.00	2,234,443.86 0.00 0.00 2,234,814.54	3,712.50 0.00 9,900.00 6,187.50	370.68 0.00 370.68 6,558.18	6,558.18
02582JIV3	American Express Credit Trust 2022-3 A 3.75% Due 08/16/2027	09/21/2022 09/23/2022 3,000,000.00	2,960,632.34 0.00 0.00 2,961,485.69	4,687.50 9,375.00 4,687.50 9,375.00	853.35 0.00 853.35 10,228.35	10,228.35
02665WEM9	American Honda Finance Note 5.125% Due 07/07/2028	10/12/2023 10/16/2023 1,640,000.00	1,608,319.92 0.00 0.00 1,608,875.71	26,615.83 0.00 33,620.00 7,004.17	555.79 0.00 555.79 7,559.96	7,559.96
037833AZ3	Apple Inc Note 2.5% Due 02/09/2025	07/14/2021 07/16/2021 1,000,000.00	1,021,184.42 0.00 0.00 1,019,820.61	5,694.44 0.00 7,777.78 2,083.34	0.00 1,363.81 (1,363.81) 719.53	719.53
05593AAC3	BMW Vehicle Lease Trust 2023-1 A3 5.16% Due 11/25/2025	02/07/2023 02/15/2023 360,000.00	359,994.32 0.00 0.00 359,994.65	309.60 1,548.00 309.60 1,548.00	0.33 0.00 0.33 1,548.33	1,548.33
05601XAC3	BMW Vehicle Lease Trust 2022-1 A3 1.1% Due 03/25/2025	01/11/2022 01/19/2022 352,836.70	448,760.76 0.00 95,936.28 352,829.08	82.28 411.37 64.69 393.78	4.60 0.00 4.60 398.38	398.38
05602RAD3	BMW Vehicle Owner Trust 2022-A A3 3.21% Due 08/25/2026	Various Various 2,735,000.00	2,708,114.63 0.00 0.00 2,709,454.42	1,463.23 7,316.13 1,463.23 7,316.13	1,339.79 0.00 1,339.79 8,655.92	8,655.92
06051GGF0	Bank of America Corp Callable Note 1/20/2027 3.824% Due 01/20/2028	Various Various 3,850,000.00	3,653,428.02 0.00 0.00 3,657,254.86	41,304.51 0.00 53,573.18 12,268.67	3,826.84 0.00 3,826.84 16,095.51	16,095.51



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
06368FAC3	Bank of Montreal Note 1.25% Due 09/15/2026	Various 09/15/2021 2,500,000.00	2,497,437.54 0.00 0.00 2,497,510.82	3,993.06 0.00 6,597.23 2,604.17	73.28 0.00 73.28 2,677.45	2,677.45
06368LWU6	Bank of Montreal Callable Note Cont 8/25/2028 5.717% Due 09/25/2028	11/09/2023 11/13/2023 1,000,000.00	0.00 986,880.00 0.00 987,012.82	0.00 (7,622.67) 10,481.17 2,858.50	132.82 0.00 132.82 2,991.32	2,991.32
06406HCQ0	Bank of New York Callable Note Cont 10/18/2025 3.95% Due 11/18/2025	04/05/2022 04/07/2022 1,000,000.00	1,014,104.98 0.00 0.00 1,013,539.27	17,884.72 19,750.00 1,426.39 3,291.67	0.00 565.71 (565.71) 2,725.96	2,725.96
06406RBG1	Bank of NY Mellon Corp Callable Note Cont 6/13/2027 3.992% Due 06/13/2028	10/26/2023 10/30/2023 1,000,000.00	930,702.20 0.00 0.00 931,935.26	15,302.67 0.00 18,629.33 3,326.66	1,233.06 0.00 1,233.06 4,559.72	4,559.72
084664CZ2	Berkshire Hathaway Callable Note Cont 2/15/2027 2.3% Due 03/15/2027	03/07/2022 03/15/2022 1,300,000.00	1,299,833.62 0.00 0.00 1,299,837.68	3,820.56 0.00 6,312.22 2,491.66	4.06 0.00 4.06 2,495.72	2,495.72
09690AAC7	BMW Vehicle Lease Trust 2021-2 A3 0.33% Due 12/26/2024	09/08/2021 09/15/2021 18,417.32	102,312.24 0.00 83,895.61 18,417.27	5.63 28.14 1.01 23.52	0.64 0.00 0.64 24.16	24.16
14913R2V8	Caterpillar Financial Service Note 3.4% Due 05/13/2025	05/10/2022 05/13/2022 1,345,000.00	1,344,128.78 0.00 0.00 1,344,175.54	21,340.67 22,865.00 2,286.50 3,810.83	46.76 0.00 46.76 3,857.59	3,857.59
14913R3A3	Caterpillar Financial Service Note 3.6% Due 08/12/2027	Various Various 2,315,000.00	2,304,620.38 0.00 0.00 2,304,846.02	18,288.50 0.00 25,233.50 6,945.00	225.64 0.00 225.64 7,170.64	7,170.64
20030NCH2	Comcast Corp Callable Note Cont 2/1/2028 3.55% Due 05/01/2028	08/24/2023 08/28/2023 1,500,000.00	1,410,798.95 0.00 0.00 1,412,427.70	26,625.00 26,625.00 4,437.50 4,437.50	1,628.75 0.00 1,628.75 6,066.25	6,066.25



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24422EWK1	John Deere Capital Corp Note 4.15% Due 09/15/2027	09/20/2022 09/22/2022 1,500,000.00	1,484,037.11 0.00 0.00 1,484,375.79	7,954.17 0.00 13,141.67 5,187.50	338.68 0.00 338.68 5,526.18	5,526.18
24422EWR6	John Deere Capital Corp Note 4.75% Due 01/20/2028	01/23/2023 01/25/2023 1,500,000.00	1,519,535.41 0.00 0.00 1,519,155.10	19,989.58 0.00 25,927.08 5,937.50	0.00 380.31 (380.31) 5,557.19	5,557.19
26442CAS3	Duke Energy Carolinas Callable Note Cont 9/1/2026 2.95% Due 12/01/2026	10/05/2022 10/07/2022 2,000,000.00	1,903,606.68 0.00 0.00 1,906,174.88	24,583.33 0.00 29,500.00 4,916.67	2,568.20 0.00 2,568.20 7,484.87	7,484.87
3130A3GE8	FHLB Note 2.75% Due 12/13/2024	02/06/2020 02/10/2020 2,500,000.00	2,532,457.69 0.00 0.00 2,530,071.10	26,354.17 0.00 32,083.33 5,729.16	0.00 2,386.59 (2,386.59) 3,342.57	3,342.57
3130ASHK8	FHLB Note 3.125% Due 06/14/2024	08/16/2022 08/17/2022 2,500,000.00	3,994,443.18 0.00 1,497,999.18 2,496,988.01	47,569.44 19,010.42 36,241.32 7,682.30	544.01 0.00 544.01 8,226.31	8,226.31
3130ATS57	FHLB Note 4.5% Due 03/10/2028	03/21/2023 03/22/2023 3,000,000.00	3,056,986.73 0.00 0.00 3,055,912.18	19,125.00 0.00 30,375.00 11,250.00	0.00 1,074.55 (1,074.55) 10,175.45	10,175.45
3130ATUC9	FHLB Note 4.5% Due 12/12/2025	02/09/2023 02/10/2023 2,500,000.00	2,513,617.31 0.00 0.00 2,513,088.14	43,437.50 0.00 52,812.50 9,375.00	0.00 529.17 (529.17) 8,845.83	8,845.83
3133ENS43	FFCB Note 4.375% Due 10/17/2024	10/12/2022 10/17/2022 3,000,000.00	2,998,026.53 0.00 0.00 2,998,195.20	5,104.17 0.00 16,041.67 10,937.50	168.67 0.00 168.67 11,106.17	11,106.17
3133XVDG3	FHLB Note 4.375% Due 09/13/2024	09/26/2022 09/27/2022 5,000,000.00	4,999,955.79 0.00 0.00 4,999,959.97	29,166.67 0.00 47,395.83 18,229.16	4.18 0.00 4.18 18,233.34	18,233.34



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3135G03U5	FNMA Note 0.625% Due 04/22/2025	04/22/2020 04/24/2020 2,880,000.00	2,878,250.08 0.00 0.00 2,878,347.66	450.00 0.00 1,950.00 1,500.00	97.58 0.00 97.58 1,597.58	1,597.58
3135G05X7	FNMA Note 0.375% Due 08/25/2025	08/25/2020 08/27/2020 3,385,000.00	3,379,241.71 0.00 0.00 3,379,502.27	2,327.19 0.00 3,385.00 1,057.81	260.56 0.00 260.56 1,318.37	1,318.37
3135G06G3	FNMA Note 0.5% Due 11/07/2025	11/09/2020 11/12/2020 3,515,000.00	3,509,907.09 0.00 0.00 3,510,114.40	8,494.58 8,787.50 1,171.67 1,464.59	207.31 0.00 207.31 1,671.90	1,671.90
3135G0W66	FNMA Note 1.625% Due 10/15/2024	11/08/2019 11/12/2019 3,000,000.00	2,995,169.48 0.00 0.00 2,995,584.71	2,166.67 0.00 6,229.17 4,062.50	415.23 0.00 415.23 4,477.73	4,477.73
3137BFE98	FHLMC K041 A2 3.171% Due 10/25/2024	07/01/2021 07/07/2021 1,983,247.16	2,030,246.45 0.00 4,354.06 2,021,988.36	5,252.24 5,252.24 5,240.73 5,240.73	0.00 3,904.03 (3,904.03) 1,336.70	1,336.70
3137EAEU9	FHLMC Note 0.375% Due 07/21/2025	07/21/2020 07/23/2020 2,100,000.00	2,096,399.33 0.00 0.00 2,096,571.34	2,187.50 0.00 2,843.75 656.25	172.01 0.00 172.01 828.26	828.26
3137EAEX3	FHLMC Note 0.375% Due 09/23/2025	09/23/2020 09/25/2020 3,260,000.00	3,256,277.24 0.00 0.00 3,256,438.63	1,290.42 0.00 2,309.17 1,018.75	161.39 0.00 161.39 1,180.14	1,180.14
3137FGR31	FHLMC K078 A2 3.854% Due 06/25/2028	09/18/2023 09/21/2023 1,000,000.00	955,603.26 0.00 0.00 956,387.65	642.33 3,211.67 642.33 3,211.67	784.39 0.00 784.39 3,996.06	3,996.06
3137FJKE8	FHLMC K082 A2 3.92% Due 09/25/2028	10/30/2023 11/02/2023 1,355,000.00	0.00 1,274,705.66 0.00 1,276,007.25	0.00 (147.54) 4,426.33 4,278.79	1,301.59 0.00 1,301.59 5,580.38	5,580.38



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362554AC1	GM Financial Securitized Term 2021-4 A3 0.68% Due 09/16/2026	10/13/2021 10/21/2021 593,406.12	629,909.53 0.00 36,509.88 593,400.39	178.48 356.95 168.13 346.60	0.74 0.00 0.74 347.34	347.34
362585AC5	GM Financial Securitized ART 2022-2 A3 3.1% Due 02/16/2027	04/05/2022 04/13/2022 975,000.00	974,888.51 0.00 0.00 974,893.40	1,259.38 2,518.75 1,259.38 2,518.75	4.89 0.00 4.89 2,523.64	2,523.64
36265MAC9	GM Financial Auto Lease Trust 2022-1 A3 1.9% Due 03/20/2025	02/15/2022 02/23/2022 1,281,836.24	1,522,495.02 0.00 240,661.62 1,281,834.27	883.89 2,410.62 744.18 2,270.91	0.87 0.00 0.87 2,271.78	2,271.78
36266FAC3	GM Financial Auto Lease Trust 2022-2 A3 3.42% Due 06/20/2025	05/03/2022 05/11/2022 1,246,900.62	1,269,956.67 0.00 23,099.38 1,246,862.95	1,327.15 3,619.50 1,303.01 3,595.36	5.66 0.00 5.66 3,601.02	3,601.02
380146AC4	GM Financial Auto Receivables 2022-1 A3 1.26% Due 11/16/2026	01/11/2022 01/19/2022 584,109.91	618,149.77 0.00 34,064.75 584,087.65	324.54 649.08 306.66 631.20	2.63 0.00 2.63 633.83	633.83
40139LBD4	Guardian Life Glob Fun Note 1.25% Due 05/13/2026	02/09/2022 02/11/2022 1,350,000.00	1,318,911.45 0.00 0.00 1,319,920.82	7,875.00 8,437.50 843.75 1,406.25	1,009.37 0.00 1,009.37 2,415.62	2,415.62
43813KAC6	Honda Auto Receivables Trust 2020-3 A3 0.37% Due 10/18/2024	09/22/2020 09/29/2020 71,119.83	116,374.43 0.00 45,254.85 71,119.83	15.55 35.88 9.50 29.83	0.25 0.00 0.25 30.08	30.08
43815BAC4	Honda Auto Receivables Trust 2022-1 A3 1.88% Due 05/15/2026	02/15/2022 02/23/2022 1,640,000.00	1,639,882.43 0.00 0.00 1,639,888.72	1,370.31 2,569.33 1,370.31 2,569.33	6.29 0.00 6.29 2,575.62	2,575.62
43815GAC3	Honda Auto Receivables Trust 2021-4 A3 0.88% Due 01/21/2026	11/16/2021 11/24/2021 762,853.93	818,222.16 0.00 55,437.81 762,793.13	200.03 600.08 186.48 586.53	8.78 0.00 8.78 595.31	595.31



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438516CB0	Honeywell Intl Callable Note Cont 5/1/2025 1.35% Due 06/01/2025	06/23/2020 06/25/2020 2,500,000.00	2,519,084.91 0.00 0.00 2,518,094.34	14,062.50 0.00 16,875.00 2,812.50	0.00 990.57 (990.57) 1,821.93	1,821.93
44891WAC3	Hyundai Auto Lease Trust 2022-A A3 1.16% Due 01/15/2025	01/11/2022 01/19/2022 630,330.61	771,880.38 0.00 141,553.24 630,328.29	397.95 746.15 324.97 673.17	1.15 0.00 1.15 674.32	674.32
448977AD0	Hyundai Auto Receivables Trust 2022-A A3 2.22% Due 10/15/2026	03/09/2022 03/16/2022 1,795,000.00	1,794,965.53 0.00 0.00 1,794,967.28	1,771.07 3,320.75 1,771.07 3,320.75	1.75 0.00 1.75 3,322.50	3,322.50
44933LAC7	Hyundai Auto Receivables Trust 2021-A A3 0.38% Due 09/15/2025	04/20/2021 04/28/2021 285,016.35	326,076.14 0.00 41,065.83 285,011.88	55.07 103.26 48.14 96.33	1.57 0.00 1.57 97.90	97.90
44934KAC8	Hyundai Auto Receivables Trust 2021-B A3 0.38% Due 01/15/2026	07/20/2021 07/28/2021 1,111,857.34	1,223,783.45 0.00 112,001.36 1,111,795.40	206.70 387.55 187.78 368.63	13.31 0.00 13.31 381.94	381.94
44935FAD6	Hyundai Auto Receivables Trust 2021-C A3 0.74% Due 05/15/2026	11/09/2021 11/17/2021 542,679.42	583,244.67 0.00 40,614.96 542,636.32	191.84 359.70 178.48 346.34	6.61 0.00 6.61 352.95	352.95
4581X0DC9	Inter-American Dev Bank Note 3.125% Due 09/18/2028	11/21/2023 11/24/2023 1,680,000.00	0.00 1,574,294.40 0.00 1,574,714.82	0.00 (9,625.00) 10,645.83 1,020.83	420.42 0.00 420.42 1,441.25	1,441.25
4581X0DV7	Inter-American Dev Bank Note 0.875% Due 04/20/2026	04/13/2021 04/20/2021 5,420,000.00	5,407,751.33 0.00 0.00 5,408,159.17	1,449.10 0.00 5,401.18 3,952.08	407.84 0.00 407.84 4,359.92	4,359.92
459058JB0	Intl. Bank Recon & Development Note 0.625% Due 04/22/2025	04/15/2020 04/22/2020 3,560,000.00	3,555,940.78 0.00 0.00 3,556,167.13	556.25 0.00 2,410.42 1,854.17	226.35 0.00 226.35 2,080.52	2,080.52



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459058JL8	Intl. Bank Recon & Development Note 0.5% Due 10/28/2025	Various Various 2,000,000.00	1,999,479.07 0.00 0.00 1,999,500.56	83.33 0.00 916.67 833.34	27.33 5.84 21.49 854.83	854.83
459058KT9	Intl. Bank Recon & Development Note 3.5% Due 07/12/2028	Various Various 5,000,000.00	4,814,330.05 0.00 0.00 4,817,577.91	52,986.12 0.00 67,569.45 14,583.33	3,247.86 0.00 3,247.86 17,831.19	17,831.19
45950KDD9	International Finance Corp Note 4.5% Due 07/13/2028	07/06/2023 07/13/2023 1,285,000.00	1,283,660.31 0.00 0.00 1,283,683.73	17,347.50 0.00 22,166.25 4,818.75	23.42 0.00 23.42 4,842.17	4,842.17
46647PAH9	JP Morgan Chase & Co Callable Note 2X 3/1/2024 3.22% Due 03/01/2025	Various Various 1,500,000.00	1,536,190.94 0.00 0.00 1,533,956.93	8,050.00 0.00 12,075.00 4,025.00	0.00 2,234.01 (2,234.01) 1,790.99	1,790.99
46647PBH8	JP Morgan Chase & Co Callable Note Mthly 3/13/2025 2.005% Due 03/13/2026	03/12/2021 03/16/2021 1,250,000.00	1,267,059.99 0.00 0.00 1,266,466.94	3,341.67 0.00 5,430.21 2,088.54	0.00 593.05 (593.05) 1,495.49	1,495.49
46647PBK1	JP Morgan Chase & Co Callable Note Cont 4/22/2025 2.083% Due 04/22/2026	08/27/2021 08/31/2021 1,000,000.00	1,016,477.75 0.00 0.00 1,015,930.32	520.75 0.00 2,256.58 1,735.83	0.00 547.43 (547.43) 1,188.40	1,188.40
47787JAC2	John Deere Owner Trust 2022-A A3 2.32% Due 09/16/2026	03/10/2022 03/16/2022 1,121,941.49	1,234,535.88 0.00 112,740.45 1,121,814.59	1,273.09 2,387.05 1,156.85 2,270.81	19.16 0.00 19.16 2,289.97	2,289.97
47788UAC6	John Deere Owner Trust 2021-A A3 0.36% Due 09/15/2025	03/02/2021 03/10/2021 305,228.96	364,611.05 0.00 59,400.69 305,214.73	58.34 109.39 48.84 99.89	4.37 0.00 4.37 104.26	104.26
47800AAC4	John Deere Owner Trust 2022-B A3 3.74% Due 02/16/2027	07/12/2022 07/20/2022 1,160,000.00	1,159,929.00 0.00 0.00 1,159,931.55	1,928.18 3,615.33 1,928.18 3,615.33	2.55 0.00 2.55 3,617.88	3,617.88

PRISM Short Term Core Portfolio

Account #10290

Income Earned

As of November 30, 2023



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
47800BAC2	John Deere Owner Trust 2022-C A3 5.09% Due 06/15/2027	10/12/2022 10/19/2022 2,030,000.00	2,029,887.07 0.00 0.00 2,029,890.61	4,592.31 8,610.58 4,592.31 8,610.58	3.54 0.00 3.54 8,614.12	8,614.12
58768PAC8	Mercedes-Benz Auto Receivables 2022-1 A3 5.21% Due 08/16/2027	11/15/2022 11/22/2022 3,615,000.00	3,614,478.63 0.00 0.00 3,614,495.52	8,370.73 15,695.13 8,370.73 15,695.13	16.89 0.00 16.89 15,712.02	15,712.02
58769KAD6	Mercedes-Benz Auto Lease Trust 2021-B A3 0.4% Due 11/15/2024	06/22/2021 06/29/2021 232,298.84	357,611.32 0.00 125,314.66 232,297.99	63.58 119.20 41.30 96.92	1.33 0.00 1.33 98.25	98.25
59217GER6	Metlife Note 1.875% Due 01/11/2027	01/03/2022 01/11/2022 2,475,000.00	2,473,196.77 0.00 0.00 2,473,243.13	14,179.69 0.00 18,046.88 3,867.19	46.36 0.00 46.36 3,913.55	3,913.55
61747YEA9	Morgan Stanley Callable Note Cont 5/30/2024 0.79% Due 05/30/2025	Various Various 2,000,000.00	1,999,746.92 0.00 0.00 1,999,760.12	6,627.21 7,900.00 43.89 1,316.68	30.69 17.49 13.20 1,329.88	1,329.88
61747YEX9	Morgan Stanley Callable Note Cont 10/16/2025 6.138% Due 10/16/2026	10/19/2022 10/21/2022 1,000,000.00	999,102.47 0.00 0.00 999,127.40	2,557.50 0.00 7,672.50 5,115.00	24.93 0.00 24.93 5,139.93	5,139.93
747525AF0	Qualcomm Inc Callable Note Cont 2/20/2025 3.45% Due 05/20/2025	Various Various 2,725,000.00	2,796,898.26 0.00 0.00 2,793,087.39	42,044.48 47,006.25 2,872.61 7,834.38	0.00 3,810.87 (3,810.87) 4,023.51	4,023.51
78015K7H1	Royal Bank of Canada Note 1.15% Due 06/10/2025	12/22/2021 12/27/2021 1,000,000.00	995,624.27 0.00 0.00 995,847.90	4,504.17 0.00 5,462.50 958.33	223.63 0.00 223.63 1,181.96	1,181.96
78016HZS2	ROYAL BANK OF CANADA Note 5.2% Due 08/01/2028	Various Various 3,000,000.00	2,957,699.61 0.00 0.00 2,958,431.03	43,766.67 0.00 56,766.66 12,999.99	731.42 0.00 731.42 13,731.41	13,731.41



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
79466LAG9	Salesforce.com Inc Callable Note Cont 7/15/2022 0.625% Due 07/15/2024	06/29/2021 07/12/2021 490,000.00	489,941.56 0.00 0.00 489,948.38	901.74 0.00 1,156.94 255.20	6.82 0.00 6.82 262.02	262.02
808513BY0	Charles Schwab Corp Callable Note Cont 2/3/2027 2.45% Due 03/03/2027	03/01/2022 03/03/2022 975,000.00	974,297.62 0.00 0.00 974,314.92	3,848.54 0.00 5,839.17 1,990.63	17.30 0.00 17.30 2,007.93	2,007.93
89114TZT2	Toronto-Dominion Bank Note 2.8% Due 03/10/2027	03/09/2022 03/11/2022 3,250,000.00	3,232,700.65 0.00 0.00 3,233,124.31	12,891.67 0.00 20,475.00 7,583.33	423.66 0.00 423.66 8,006.99	8,006.99
89115A2U5	Toronto-Dominion Bank Note 5.523% Due 07/17/2028	09/19/2023 09/21/2023 750,000.00	746,725.55 0.00 0.00 746,782.67	11,966.50 0.00 15,418.38 3,451.88	57.12 0.00 57.12 3,509.00	3,509.00
89236TJK2	Toyota Motor Credit Corp Note 1.125% Due 06/18/2026	Various Various 2,000,000.00	1,999,311.05 0.00 0.00 1,999,332.58	8,312.50 0.00 10,187.50 1,875.00	21.53 0.00 21.53 1,896.53	1,896.53
89236TKJ3	Toyota Motor Credit Corp Note 4.55% Due 09/20/2027	09/26/2022 09/28/2022 1,500,000.00	1,470,437.50 0.00 0.00 1,471,062.50	7,772.92 0.00 13,460.42 5,687.50	625.00 0.00 625.00 6,312.50	6,312.50
89239CAC3	Toyota Lease Owner Trust 2021-B A3 0.42% Due 10/21/2024	07/27/2021 08/02/2021 75,608.79	205,204.84 0.00 129,596.30 75,608.73	26.33 71.82 9.70 55.19	0.19 0.00 0.19 55.38	55.38
90331HPL1	US Bank NA Callable Note Cont 12/21/2024 2.05% Due 01/21/2025	01/16/2020 01/21/2020 4,115,000.00	4,112,855.54 0.00 0.00 4,112,999.46	23,432.64 0.00 30,462.43 7,029.79	143.92 0.00 143.92 7,173.71	7,173.71
912828Z78	US Treasury Note 1.5% Due 01/31/2027	04/27/2022 04/28/2022 3,000,000.00	2,881,215.74 0.00 0.00 2,884,217.87	11,372.28 0.00 15,040.76 3,668.48	3,002.13 0.00 3,002.13 6,670.61	6,670.61



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91282CBH3	US Treasury Note 0.375% Due 01/31/2026	Various Various 2,000,000.00	1,986,479.52 0.00 0.00 1,986,972.97	1,895.38 0.00 2,506.80 611.42	493.45 0.00 493.45 1,104.87	1,104.87
91282CBT7	US Treasury Note 0.75% Due 03/31/2026	Various Various 3,000,000.00	2,981,324.55 0.00 0.00 2,981,960.49	1,967.21 0.00 3,811.47 1,844.26	635.94 0.00 635.94 2,480.20	2,480.20
91282CCF6	US Treasury Note 0.75% Due 05/31/2026	Various Various 2,000,000.00	1,990,948.19 0.00 0.00 1,991,236.47	6,311.48 7,500.00 40.98 1,229.50	288.28 0.00 288.28 1,517.78	1,517.78
91282CCW9	US Treasury Note 0.75% Due 08/31/2026	Various Various 10,000,000.00	9,982,781.60 0.00 0.00 9,983,281.18	12,774.72 0.00 18,956.05 6,181.33	499.58 0.00 499.58 6,680.91	6,680.91
91282CDG3	US Treasury Note 1.125% Due 10/31/2026	Various Various 7,000,000.00	6,971,652.94 0.00 0.00 6,972,429.56	216.34 0.00 6,706.74 6,490.40	776.62 0.00 776.62 7,267.02	7,267.02
91282CEN7	US Treasury Note 2.75% Due 04/30/2027	Various Various 7,500,000.00	7,151,083.36 0.00 0.00 7,159,286.72	566.62 0.00 17,565.24 16,998.62	8,203.36 0.00 8,203.36 25,201.98	25,201.98
91282CEQ0	US Treasury Note 2.75% Due 05/15/2025	Various Various 7,500,000.00	7,377,694.52 0.00 0.00 7,384,234.92	95,278.53 103,125.00 9,065.93 16,912.40	6,540.40 0.00 6,540.40 23,452.80	23,452.80
91282CEW7	US Treasury Note 3.25% Due 06/30/2027	Various Various 5,000,000.00	5,023,233.62 0.00 0.00 5,022,712.29	54,755.44 0.00 68,002.72 13,247.28	61.11 582.44 (521.33) 12,725.95	12,725.95
91282CFE6	US Treasury Note 3.125% Due 08/15/2025	Various Various 7,500,000.00	7,423,961.92 0.00 0.00 7,427,455.24	49,677.30 0.00 68,783.97 19,106.67	3,493.32 0.00 3,493.32 22,599.99	22,599.99



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
91282CFM8	US Treasury Note 4.125% Due 09/30/2027	Various Various 4,000,000.00	4,021,113.94 0.00 0.00 4,020,670.68	14,426.23 0.00 27,950.82 13,524.59	84.22 527.48 (443.26) 13,081.33	13,081.33
91282CFP1	US Treasury Note 4.25% Due 10/15/2025	Various Various 4,000,000.00	4,003,492.87 0.00 0.00 4,003,346.12	7,896.18 0.00 21,830.61 13,934.43	169.28 316.03 (146.75) 13,787.68	13,787.68
91282CGC9	US Treasury Note 3.875% Due 12/31/2027	Various Various 8,000,000.00	8,053,637.33 0.00 0.00 8,052,579.41	104,456.53 0.00 129,728.26 25,271.73	155.55 1,213.47 (1,057.92) 24,213.81	24,213.81
91282CGT2	US Treasury Note 3.625% Due 03/31/2028	Various Various 5,000,000.00	4,892,378.53 0.00 0.00 4,894,381.41	15,847.00 0.00 30,703.56 14,856.56	2,002.88 0.00 2,002.88 16,859.44	16,859.44
91282CHE4	US Treasury Note 3.625% Due 05/31/2028	Various Various 9,000,000.00	8,807,351.27 0.00 0.00 8,810,805.82	137,274.59 163,125.00 891.40 26,741.81	3,454.55 0.00 3,454.55 30,196.36	30,196.36
91282CHQ7	US Treasury Note 4.125% Due 07/31/2028	Various Various 12,750,000.00	12,592,126.10 0.00 0.00 12,594,857.47	132,913.54 0.00 175,788.88 42,875.34	2,731.37 0.00 2,731.37 45,606.71	45,606.71
91282CJA0	US Treasury Note 4.625% Due 09/30/2028	Various Various 7,500,000.00	2,464,495.17 5,025,195.31 0.00 7,490,226.90	10,109.29 (36,646.17) 58,760.25 12,004.79	593.39 56.97 536.42 12,541.21	12,541.21
91282CJN2	US Treasury Note 4.375% Due 11/30/2028	11/30/2023 11/30/2023 5,000,000.00	0.00 5,023,632.81 0.00 5,023,619.87	0.00 0.00 597.68 597.68	0.00 12.94 (12.94) 584.74	584.74
91324PEG3	United Health Group Inc Callable Note Cont 4/15/2027 3.7% Due 05/15/2027	08/16/2022 08/18/2022 2,000,000.00	2,014,811.82 0.00 0.00 2,014,467.63	34,122.22 37,000.00 3,288.89 6,166.67	0.00 344.19 (344.19) 5,822.48	5,822.48



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91324PEP3	United Health Group Inc Callable Note Cont 1/15/2028 5.25% Due 02/15/2028	02/21/2023 02/23/2023 1,000,000.00	1,013,153.15 0.00 0.00 1,012,901.33	11,083.33 0.00 15,458.33 4,375.00	0.00 251.82 (251.82) 4,123.18	4,123.18
92348KAV5	Verizon Master Trust 2022-5 A1A 3.72% Due 07/20/2027	09/28/2022 09/30/2022 3,656,000.00	3,636,862.17 0.00 0.00 3,637,876.54	4,155.66 11,333.60 4,155.66 11,333.60	1,014.37 0.00 1,014.37 12,347.97	12,347.97
927804GH1	Virginia Electric Power Corp Callable Note Cont. 4/15/2027 3.75% Due 05/15/2027	Various Various 3,000,000.00	2,999,699.10 0.00 0.00 2,999,706.09	51,875.01 56,250.00 5,000.00 9,374.99	38.01 31.02 6.99 9,381.98	9,381.98
931142ER0	Wal-Mart Stores Callable Note Cont 08/17/2026 1.05% Due 09/17/2026	09/08/2021 09/17/2021 780,000.00	779,151.49 0.00 0.00 779,175.71	1,001.00 0.00 1,683.50 682.50	24.22 0.00 24.22 706.72	706.72
931142EX7	Wal-Mart Stores Callable Note Cont 09/09/2027 3.95% Due 09/09/2027	Various 09/09/2022 1,500,000.00	1,498,339.39 0.00 0.00 1,498,374.78	8,558.33 0.00 13,495.83 4,937.50	35.39 0.00 35.39 4,972.89	4,972.89
Total Fixed Income			253,773,077.15 13,884,708.18 2,879,500.91 264,815,979.74	1,519,332.84 560,102.54 1,556,792.93 597,562.63	59,435.11 21,739.79 37,695.32 635,257.95	635,257.95
CASH & EQUIVALENT						
262006307	Dreyfus Gov't Cash Management Money Market Fund	08/15/2023 08/15/2023 5,908,788.87	1,323,472.01 22,208,166.00 17,622,849.14 5,908,788.87	0.00 7,698.55 0.00 7,698.55	0.00 0.00 0.00 7,698.55	7,698.55

Income Earned

As of November 30, 2023



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
912797HZ3	US Treasury Bill 5.277% Due 01/16/2024	11/20/2023 11/21/2023 5,000,000.00	0.00 4,958,952.78 0.00 4,958,952.78	0.00 0.00 7,329.86 7,329.86	0.00 0.00 0.00 7,329.86	7,329.86
			1,323,472.01	0.00	0.00	
			27,167,118.78	7,698.55	0.00	
			17,622,849.14	7,329.86	0.00	
Total Cash & Equivalent		10,908,788.87	10,867,741.65	15,028.41	15,028.41	15,028.41
			255,096,549.16	1,519,332.84	59,435.11	
			41,051,826.96	567,801.09	21,739.79	
			20,502,350.05	1,564,122.79	37,695.32	
TOTAL PORTFOLIO		277,624,478.50	275,683,721.39	612,591.04	650,286.36	650,286.36



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FIXED INCOME						
023135CF1	Amazon.com Inc Callable Note Cont 3/13/2027 3.3% Due 04/13/2027	Various Various 2,250,000.00	2,234,814.54 0.00 0.00 2,235,197.58	9,900.00 0.00 16,087.50 6,187.50	383.04 0.00 383.04 6,570.54	6,570.54
02582JIV3	American Express Credit Trust 2022-3 A 3.75% Due 08/16/2027	09/21/2022 09/23/2022 3,000,000.00	2,961,485.69 0.00 0.00 2,962,367.48	4,687.50 9,375.00 4,687.50 9,375.00	881.79 0.00 881.79 10,256.79	10,256.79
02665WEM9	American Honda Finance Note 5.125% Due 07/07/2028	10/12/2023 10/16/2023 1,640,000.00	1,608,875.71 0.00 0.00 1,609,450.03	33,620.00 0.00 40,624.17 7,004.17	574.32 0.00 574.32 7,578.49	7,578.49
037833AZ3	Apple Inc Note 2.5% Due 02/09/2025	07/14/2021 07/16/2021 1,000,000.00	1,019,820.61 0.00 0.00 1,018,411.35	7,777.78 0.00 9,861.11 2,083.33	0.00 1,409.26 (1,409.26) 674.07	674.07
05593AAC3	BMW Vehicle Lease Trust 2023-1 A3 5.16% Due 11/25/2025	02/07/2023 02/15/2023 360,000.00	359,994.65 0.00 0.00 359,995.00	309.60 1,548.00 309.60 1,548.00	0.35 0.00 0.35 1,548.35	1,548.35
05601XAC3	BMW Vehicle Lease Trust 2022-1 A3 1.1% Due 03/25/2025	01/11/2022 01/19/2022 258,703.08	352,829.08 0.00 94,133.62 258,699.00	64.69 323.43 47.43 306.17	3.54 0.00 3.54 309.71	309.71
05602RAD3	BMW Vehicle Owner Trust 2022-A A3 3.21% Due 08/25/2026	Various Various 2,670,144.21	2,709,454.42 0.00 64,855.79 2,646,556.04	1,463.23 7,316.13 1,428.53 7,281.43	1,957.41 0.00 1,957.41 9,238.84	9,238.84
06051GGF0	Bank of America Corp Callable Note 1/20/2027 3.824% Due 01/20/2028	Various Various 3,850,000.00	3,657,254.86 0.00 0.00 3,661,209.26	53,573.18 0.00 65,841.85 12,268.67	3,954.40 0.00 3,954.40 16,223.07	16,223.07



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06368FAC3	Bank of Montreal Note 1.25% Due 09/15/2026	Various 09/15/2021 2,500,000.00	2,497,510.82 0.00 0.00 2,497,586.55	6,597.23 0.00 9,201.39 2,604.16	75.73 0.00 75.73 2,679.89	2,679.89
06368LWU6	Bank of Montreal Callable Note Cont 8/25/2028 5.717% Due 09/25/2028	11/09/2023 11/13/2023 1,000,000.00	987,012.82 0.00 0.00 987,241.57	10,481.17 0.00 15,245.33 4,764.16	228.75 0.00 228.75 4,992.91	4,992.91
06406HCQ0	Bank of New York Callable Note Cont 10/18/2025 3.95% Due 11/18/2025	04/05/2022 04/07/2022 1,000,000.00	1,013,539.27 0.00 0.00 1,012,954.71	1,426.39 0.00 4,718.06 3,291.67	0.00 584.56 (584.56) 2,707.11	2,707.11
06406RBG1	Bank of NY Mellon Corp Callable Note Cont 6/13/2027 3.992% Due 06/13/2028	10/26/2023 10/30/2023 1,000,000.00	931,935.26 0.00 0.00 933,209.42	18,629.33 19,960.00 1,996.00 3,326.67	1,274.16 0.00 1,274.16 4,600.83	4,600.83
084664CZ2	Berkshire Hathaway Callable Note Cont 2/15/2027 2.3% Due 03/15/2027	03/07/2022 03/15/2022 1,300,000.00	1,299,837.68 0.00 0.00 1,299,841.87	6,312.22 0.00 8,803.89 2,491.67	4.19 0.00 4.19 2,495.86	2,495.86
09690AAC7	BMW Vehicle Lease Trust 2021-2 A3 Due 12/26/2024	09/08/2021 09/15/2021 0.00	18,417.27 0.00 18,417.32 0.00	1.01 5.07 0.00 4.06	0.05 0.00 0.05 4.11	4.11
14913R2V8	Caterpillar Financial Service Note 3.4% Due 05/13/2025	05/10/2022 05/13/2022 1,345,000.00	1,344,175.54 0.00 0.00 1,344,223.85	2,286.50 0.00 6,097.33 3,810.83	48.31 0.00 48.31 3,859.14	3,859.14
14913R3A3	Caterpillar Financial Service Note 3.6% Due 08/12/2027	Various Various 2,315,000.00	2,304,846.02 0.00 0.00 2,305,079.18	25,233.50 0.00 32,178.50 6,945.00	233.16 0.00 233.16 7,178.16	7,178.16
20030NCH2	Comcast Corp Callable Note Cont 2/1/2028 3.55% Due 05/01/2028	08/24/2023 08/28/2023 1,500,000.00	1,412,427.70 0.00 0.00 1,414,110.74	4,437.50 0.00 8,875.00 4,437.50	1,683.04 0.00 1,683.04 6,120.54	6,120.54



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24422EWK1	John Deere Capital Corp Note 4.15% Due 09/15/2027	09/20/2022 09/22/2022 1,500,000.00	1,484,375.79 0.00 0.00 1,484,725.75	13,141.67 0.00 18,329.17 5,187.50	349.96 0.00 349.96 5,537.46	5,537.46
24422EWR6	John Deere Capital Corp Note 4.75% Due 01/20/2028	01/23/2023 01/25/2023 1,500,000.00	1,519,155.10 0.00 0.00 1,518,762.11	25,927.08 0.00 31,864.58 5,937.50	0.00 392.99 (392.99) 5,544.51	5,544.51
26442CAS3	Duke Energy Carolinas Callable Note Cont 9/1/2026 2.95% Due 12/01/2026	10/05/2022 10/07/2022 2,000,000.00	1,906,174.88 0.00 0.00 1,908,828.69	29,500.00 29,500.00 4,916.67 4,916.67	2,653.81 0.00 2,653.81 7,570.48	7,570.48
3130A3GE8	FHLB Note 2.75% Due 12/13/2024	02/06/2020 02/10/2020 2,500,000.00	2,530,071.10 0.00 0.00 2,527,604.95	32,083.33 34,375.00 3,437.50 5,729.17	0.00 2,466.15 (2,466.15) 3,263.02	3,263.02
3130ASHK8	FHLB Note 3.125% Due 06/14/2024	08/16/2022 08/17/2022 2,500,000.00	2,496,988.01 0.00 0.00 2,497,464.39	36,241.32 39,062.50 3,689.24 6,510.42	476.38 0.00 476.38 6,986.80	6,986.80
3130ATS57	FHLB Note 4.5% Due 03/10/2028	03/21/2023 03/22/2023 3,000,000.00	3,055,912.18 0.00 0.00 3,054,801.82	30,375.00 0.00 41,625.00 11,250.00	0.00 1,110.36 (1,110.36) 10,139.64	10,139.64
3130ATUC9	FHLB Note 4.5% Due 12/12/2025	02/09/2023 02/10/2023 2,500,000.00	2,513,088.14 0.00 0.00 2,512,541.32	52,812.50 56,250.00 5,937.50 9,375.00	0.00 546.82 (546.82) 8,828.18	8,828.18
3133ENS43	FFCB Note 4.375% Due 10/17/2024	10/12/2022 10/17/2022 3,000,000.00	2,998,195.20 0.00 0.00 2,998,369.49	16,041.67 0.00 26,979.17 10,937.50	174.29 0.00 174.29 11,111.79	11,111.79
3133XVDG3	FHLB Note 4.375% Due 09/13/2024	09/26/2022 09/27/2022 5,000,000.00	4,999,959.97 0.00 0.00 4,999,964.30	47,395.83 0.00 65,625.00 18,229.17	4.33 0.00 4.33 18,233.50	18,233.50



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3135G03U5	FNMA Note 0.625% Due 04/22/2025	04/22/2020 04/24/2020 2,880,000.00	2,878,347.66 0.00 0.00 2,878,448.49	1,950.00 0.00 3,450.00 1,500.00	100.83 0.00 100.83 1,600.83	1,600.83
3135G05X7	FNMA Note 0.375% Due 08/25/2025	08/25/2020 08/27/2020 3,385,000.00	3,379,502.27 0.00 0.00 3,379,771.51	3,385.00 0.00 4,442.81 1,057.81	269.24 0.00 269.24 1,327.05	1,327.05
3135G06G3	FNMA Note 0.5% Due 11/07/2025	11/09/2020 11/12/2020 3,515,000.00	3,510,114.40 0.00 0.00 3,510,328.62	1,171.67 0.00 2,636.25 1,464.58	214.22 0.00 214.22 1,678.80	1,678.80
3135G0W66	FNMA Note 1.625% Due 10/15/2024	11/08/2019 11/12/2019 3,000,000.00	2,995,584.71 0.00 0.00 2,996,013.79	6,229.17 0.00 10,291.67 4,062.50	429.08 0.00 429.08 4,491.58	4,491.58
3137BFE98	FHLMC K041 A2 3.171% Due 10/25/2024	07/01/2021 07/07/2021 1,978,638.18	2,021,988.36 0.00 4,608.98 2,013,360.86	5,240.73 5,240.73 5,228.55 5,228.55	0.00 4,018.52 (4,018.52) 1,210.03	1,210.03
3137EAEU9	FHLMC Note 0.375% Due 07/21/2025	07/21/2020 07/23/2020 2,100,000.00	2,096,571.34 0.00 0.00 2,096,749.08	2,843.75 0.00 3,500.00 656.25	177.74 0.00 177.74 833.99	833.99
3137EAEX3	FHLMC Note 0.375% Due 09/23/2025	09/23/2020 09/25/2020 3,260,000.00	3,256,438.63 0.00 0.00 3,256,605.40	2,309.17 0.00 3,327.92 1,018.75	166.77 0.00 166.77 1,185.52	1,185.52
3137FGR31	FHLMC K078 A2 3.854% Due 06/25/2028	09/18/2023 09/21/2023 1,000,000.00	956,387.65 0.00 0.00 957,198.19	642.33 3,211.67 642.33 3,211.67	810.54 0.00 810.54 4,022.21	4,022.21
3137FJKE8	FHLMC K082 A2 3.92% Due 09/25/2028	10/30/2023 11/02/2023 1,355,000.00	1,276,007.25 0.00 0.00 1,277,398.59	4,426.33 4,426.33 4,426.33 4,426.33	1,391.34 0.00 1,391.34 5,817.67	5,817.67



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
362554AC1	GM Financial Securitized Term 2021-4 A3 0.68% Due 09/16/2026	10/13/2021 10/21/2021 558,337.16	593,400.39 0.00 35,068.96 558,332.12	168.13 336.26 158.20 326.33	0.69 0.00 0.69 327.02	327.02
362585AC5	GM Financial Securitized ART 2022-2 A3 3.1% Due 02/16/2027	04/05/2022 04/13/2022 975,000.00	974,893.40 0.00 0.00 974,898.44	1,259.38 2,518.75 1,259.38 2,518.75	5.04 0.00 5.04 2,523.79	2,523.79
36265MAC9	GM Financial Auto Lease Trust 2022-1 A3 1.9% Due 03/20/2025	02/15/2022 02/23/2022 1,039,065.13	1,281,834.27 0.00 242,771.11 1,039,063.88	744.18 2,029.58 603.24 1,888.64	0.72 0.00 0.72 1,889.36	1,889.36
36266FAC3	GM Financial Auto Lease Trust 2022-2 A3 3.42% Due 06/20/2025	05/03/2022 05/11/2022 1,088,898.40	1,246,862.95 0.00 158,002.22 1,088,869.90	1,303.01 3,553.67 1,137.90 3,388.56	9.17 0.00 9.17 3,397.73	3,397.73
380146AC4	GM Financial Auto Receivables 2022-1 A3 1.26% Due 11/16/2026	01/11/2022 01/19/2022 550,408.82	584,087.65 0.00 33,701.09 550,389.06	306.66 613.32 288.96 595.62	2.50 0.00 2.50 598.12	598.12
40139LBD4	Guardian Life Glob Fun Note 1.25% Due 05/13/2026	02/09/2022 02/11/2022 1,350,000.00	1,319,920.82 0.00 0.00 1,320,963.83	843.75 0.00 2,250.00 1,406.25	1,043.01 0.00 1,043.01 2,449.26	2,449.26
43813KAC6	Honda Auto Receivables Trust 2020-3 A3 0.37% Due 10/18/2024	09/22/2020 09/29/2020 27,824.53	71,119.83 0.00 43,295.30 27,824.53	9.50 21.93 3.72 16.15	0.00 0.00 0.00 16.15	16.15
43815BAC4	Honda Auto Receivables Trust 2022-1 A3 1.88% Due 05/15/2026	02/15/2022 02/23/2022 1,600,481.97	1,639,888.72 0.00 39,518.03 1,600,379.71	1,370.31 2,569.33 1,337.29 2,536.31	9.02 0.00 9.02 2,545.33	2,545.33
43815GAC3	Honda Auto Receivables Trust 2021-4 A3 0.88% Due 01/21/2026	11/16/2021 11/24/2021 710,483.30	762,793.13 0.00 52,370.63 710,430.60	186.48 559.43 173.67 546.62	8.10 0.00 8.10 554.72	554.72

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Income Earned

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438516CB0	Honeywell Intl Callable Note Cont 5/1/2025 1.35% Due 06/01/2025	06/23/2020 06/25/2020 2,500,000.00	2,518,094.34 0.00 0.00 2,517,070.75	16,875.00 16,875.00 2,812.50 2,812.50	0.00 1,023.59 (1,023.59) 1,788.91	1,788.91
44891WAC3	Hyundai Auto Lease Trust 2022-A A3 1.16% Due 01/15/2025	01/11/2022 01/19/2022 500,870.61	630,328.29 0.00 129,460.00 500,869.19	324.97 609.32 258.23 542.58	0.90 0.00 0.90 543.48	543.48
448977AD0	Hyundai Auto Receivables Trust 2022-A A3 2.22% Due 10/15/2026	03/09/2022 03/16/2022 1,743,111.41	1,794,967.28 0.00 51,888.59 1,743,081.39	1,771.07 3,320.75 1,719.87 3,269.55	2.70 0.00 2.70 3,272.25	3,272.25
44933LAC7	Hyundai Auto Receivables Trust 2021-A A3 0.38% Due 09/15/2025	04/20/2021 04/28/2021 245,821.85	285,011.88 0.00 39,194.50 245,818.71	48.14 90.26 41.52 83.64	1.33 0.00 1.33 84.97	84.97
44934KAC8	Hyundai Auto Receivables Trust 2021-B A3 0.38% Due 01/15/2026	07/20/2021 07/28/2021 1,005,455.75	1,111,795.40 0.00 106,401.59 1,005,405.75	187.78 352.09 169.81 334.12	11.94 0.00 11.94 346.06	346.06
44935FAD6	Hyundai Auto Receivables Trust 2021-C A3 0.74% Due 05/15/2026	11/09/2021 11/17/2021 504,075.28	542,636.32 0.00 38,604.14 504,038.26	178.48 334.65 165.78 321.95	6.08 0.00 6.08 328.03	328.03
4581X0DC9	Inter-American Dev Bank Note 3.125% Due 09/18/2028	Various Various 3,480,000.00	1,574,714.82 1,728,060.00 0.00 3,305,070.23	10,645.83 (14,635.42) 31,114.57 5,833.32	2,295.41 0.00 2,295.41 8,128.73	8,128.73
4581X0DV7	Inter-American Dev Bank Note 0.875% Due 04/20/2026	04/13/2021 04/20/2021 5,420,000.00	5,408,159.17 0.00 0.00 5,408,580.60	5,401.18 0.00 9,353.26 3,952.08	421.43 0.00 421.43 4,373.51	4,373.51
459058JB0	Intl. Bank Recon & Development Note 0.625% Due 04/22/2025	04/15/2020 04/22/2020 3,560,000.00	3,556,167.13 0.00 0.00 3,556,401.03	2,410.42 0.00 4,264.58 1,854.16	233.90 0.00 233.90 2,088.06	2,088.06

PRISM Short Term Core Portfolio

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Income Earned

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CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
459058JL8	Intl. Bank Recon & Development Note 0.5% Due 10/28/2025	Various Various 2,000,000.00	1,999,500.56 0.00 0.00 1,999,522.78	916.67 0.00 1,750.00 833.33	28.25 6.03 22.22 855.55	855.55
459058KT9	Intl. Bank Recon & Development Note 3.5% Due 07/12/2028	Various Various 5,000,000.00	4,817,577.91 0.00 0.00 4,820,934.05	67,569.45 0.00 82,152.78 14,583.33	3,356.14 0.00 3,356.14 17,939.47	17,939.47
45950KDD9	International Finance Corp Note 4.5% Due 07/13/2028	07/06/2023 07/13/2023 1,285,000.00	1,283,683.73 0.00 0.00 1,283,707.93	22,166.25 0.00 26,985.00 4,818.75	24.20 0.00 24.20 4,842.95	4,842.95
46647PAH9	JP Morgan Chase & Co Callable Note 2X 3/1/2024 3.22% Due 03/01/2025	Various Various 1,500,000.00	1,533,956.93 0.00 0.00 1,531,648.46	12,075.00 0.00 16,100.00 4,025.00	0.00 2,308.47 (2,308.47) 1,716.53	1,716.53
46647PBH8	JP Morgan Chase & Co Callable Note Mthly 3/13/2025 2.005% Due 03/13/2026	03/12/2021 03/16/2021 1,250,000.00	1,266,466.94 0.00 0.00 1,265,854.13	5,430.21 0.00 7,518.75 2,088.54	0.00 612.81 (612.81) 1,475.73	1,475.73
46647PBK1	JP Morgan Chase & Co Callable Note Cont 4/22/2025 2.083% Due 04/22/2026	08/27/2021 08/31/2021 1,000,000.00	1,015,930.32 0.00 0.00 1,015,364.64	2,256.58 0.00 3,992.42 1,735.84	0.00 565.68 (565.68) 1,170.16	1,170.16
47787JAC2	John Deere Owner Trust 2022-A A3 2.32% Due 09/16/2026	03/10/2022 03/16/2022 1,060,527.26	1,121,814.59 0.00 61,414.23 1,060,412.99	1,156.85 2,169.09 1,093.52 2,105.76	12.63 0.00 12.63 2,118.39	2,118.39
47788UAC6	John Deere Owner Trust 2021-A A3 0.36% Due 09/15/2025	03/02/2021 03/10/2021 267,799.34	305,214.73 0.00 37,429.62 267,788.07	48.84 91.57 42.85 85.58	2.96 0.00 2.96 88.54	88.54
47800AAC4	John Deere Owner Trust 2022-B A3 3.74% Due 02/16/2027	07/12/2022 07/20/2022 1,160,000.00	1,159,931.55 0.00 0.00 1,159,934.18	1,928.18 3,615.33 1,928.18 3,615.33	2.63 0.00 2.63 3,617.96	3,617.96

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Income Earned

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47800BAC2	John Deere Owner Trust 2022-C A3 5.09% Due 06/15/2027	10/12/2022 10/19/2022 2,030,000.00	2,029,890.61 0.00 0.00 2,029,894.27	4,592.31 8,610.58 4,592.31 8,610.58	3.66 0.00 3.66 8,614.24	8,614.24
58768PAC8	Mercedes-Benz Auto Receivables 2022-1 A3 5.21% Due 08/16/2027	11/15/2022 11/22/2022 3,615,000.00	3,614,495.52 0.00 0.00 3,614,512.98	8,370.73 15,695.13 8,370.73 15,695.13	17.46 0.00 17.46 15,712.59	15,712.59
58769KAD6	Mercedes-Benz Auto Lease Trust 2021-B A3 0.4% Due 11/15/2024	06/22/2021 06/29/2021 107,272.28	232,297.99 0.00 125,026.56 107,272.16	41.30 77.43 19.07 55.20	0.73 0.00 0.73 55.93	55.93
59217GER6	Metlife Note 1.875% Due 01/11/2027	01/03/2022 01/11/2022 2,475,000.00	2,473,243.13 0.00 0.00 2,473,291.03	18,046.88 0.00 21,914.06 3,867.18	47.90 0.00 47.90 3,915.08	3,915.08
61747YEA9	Morgan Stanley Callable Note Cont 5/30/2024 0.79% Due 05/30/2025	Various Various 2,000,000.00	1,999,760.12 0.00 0.00 1,999,773.72	43.89 0.00 1,360.55 1,316.66	31.70 18.10 13.60 1,330.26	1,330.26
61747YEX9	Morgan Stanley Callable Note Cont 10/16/2025 6.138% Due 10/16/2026	10/19/2022 10/21/2022 1,000,000.00	999,127.40 0.00 0.00 999,153.17	7,672.50 0.00 12,787.50 5,115.00	25.77 0.00 25.77 5,140.77	5,140.77
747525AF0	Qualcomm Inc Callable Note Cont 2/20/2025 3.45% Due 05/20/2025	Various Various 2,725,000.00	2,793,087.39 0.00 0.00 2,789,149.50	2,872.61 0.00 10,706.98 7,834.37	0.00 3,937.89 (3,937.89) 3,896.48	3,896.48
78015K7H1	Royal Bank of Canada Note 1.15% Due 06/10/2025	12/22/2021 12/27/2021 1,000,000.00	995,847.90 0.00 0.00 996,078.98	5,462.50 5,750.00 670.83 958.33	231.08 0.00 231.08 1,189.41	1,189.41
78016HZS2	ROYAL BANK OF CANADA Note 5.2% Due 08/01/2028	Various Various 3,000,000.00	2,958,431.03 0.00 0.00 2,959,186.83	56,766.66 0.00 69,766.67 13,000.01	755.80 0.00 755.80 13,755.81	13,755.81



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79466LAG9	Salesforce.com Inc Callable Note Cont 7/15/2022 0.625% Due 07/15/2024	06/29/2021 07/12/2021 490,000.00	489,948.38 0.00 0.00 489,955.43	1,156.94 0.00 1,412.15 255.21	7.05 0.00 7.05 262.26	262.26
808513BY0	Charles Schwab Corp Callable Note Cont 2/3/2027 2.45% Due 03/03/2027	03/01/2022 03/03/2022 975,000.00	974,314.92 0.00 0.00 974,332.79	5,839.17 0.00 7,829.79 1,990.62	17.87 0.00 17.87 2,008.49	2,008.49
89114TZT2	Toronto-Dominion Bank Note 2.8% Due 03/10/2027	03/09/2022 03/11/2022 3,250,000.00	3,233,124.31 0.00 0.00 3,233,562.09	20,475.00 0.00 28,058.33 7,583.33	437.78 0.00 437.78 8,021.11	8,021.11
89115A2U5	Toronto-Dominion Bank Note 5.523% Due 07/17/2028	09/19/2023 09/21/2023 750,000.00	746,782.67 0.00 0.00 746,841.68	15,418.38 0.00 18,870.25 3,451.87	59.01 0.00 59.01 3,510.88	3,510.88
89236TJK2	Toyota Motor Credit Corp Note 1.125% Due 06/18/2026	Various Various 2,000,000.00	1,999,332.58 0.00 0.00 1,999,354.83	10,187.50 11,250.00 812.50 1,875.00	22.25 0.00 22.25 1,897.25	1,897.25
89236TKJ3	Toyota Motor Credit Corp Note 4.55% Due 09/20/2027	09/26/2022 09/28/2022 1,500,000.00	1,471,062.50 0.00 0.00 1,471,708.33	13,460.42 0.00 19,147.92 5,687.50	645.83 0.00 645.83 6,333.33	6,333.33
89239CAC3	Toyota Lease Owner Trust 2021-B A3 Due 10/21/2024	07/27/2021 08/02/2021 0.00	75,608.73 0.00 75,608.79 0.00	9.70 26.46 0.00 16.76	0.06 0.00 0.06 16.82	16.82
90331HPL1	US Bank NA Callable Note Cont 12/21/2024 2.05% Due 01/21/2025	01/16/2020 01/21/2020 4,115,000.00	4,112,999.46 0.00 0.00 4,113,148.18	30,462.43 0.00 37,492.22 7,029.79	148.72 0.00 148.72 7,178.51	7,178.51
912828Z78	US Treasury Note 1.5% Due 01/31/2027	04/27/2022 04/28/2022 3,000,000.00	2,884,217.87 0.00 0.00 2,887,320.07	15,040.76 0.00 18,831.52 3,790.76	3,102.20 0.00 3,102.20 6,892.96	6,892.96



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91282CBH3	US Treasury Note 0.375% Due 01/31/2026	Various Various 2,000,000.00	1,986,972.97 0.00 0.00 1,987,482.87	2,506.80 0.00 3,138.58 631.78	509.90 0.00 509.90 1,141.68	1,141.68
91282CBT7	US Treasury Note 0.75% Due 03/31/2026	Various Various 3,000,000.00	2,981,960.49 0.00 0.00 2,982,617.63	3,811.47 0.00 5,717.21 1,905.74	657.14 0.00 657.14 2,562.88	2,562.88
91282CCF6	US Treasury Note 0.75% Due 05/31/2026	Various Various 2,000,000.00	1,991,236.47 0.00 0.00 1,991,534.35	40.98 0.00 1,311.48 1,270.50	297.88 0.00 297.88 1,568.38	1,568.38
91282CCW9	US Treasury Note 0.75% Due 08/31/2026	Various Various 10,000,000.00	9,983,281.18 0.00 0.00 9,983,797.40	18,956.05 0.00 25,343.41 6,387.36	516.22 0.00 516.22 6,903.58	6,903.58
91282CDG3	US Treasury Note 1.125% Due 10/31/2026	Various Various 7,000,000.00	6,972,429.56 0.00 0.00 6,973,232.07	6,706.74 0.00 13,413.45 6,706.71	802.51 0.00 802.51 7,509.22	7,509.22
91282CEN7	US Treasury Note 2.75% Due 04/30/2027	Various Various 7,500,000.00	7,159,286.72 0.00 0.00 7,167,763.54	17,565.24 0.00 35,130.49 17,565.25	8,476.82 0.00 8,476.82 26,042.07	26,042.07
91282CEQ0	US Treasury Note 2.75% Due 05/15/2025	Various Various 7,500,000.00	7,384,234.92 0.00 0.00 7,390,993.33	9,065.93 0.00 26,631.18 17,565.25	6,758.41 0.00 6,758.41 24,323.66	24,323.66
91282CEW7	US Treasury Note 3.25% Due 06/30/2027	Various Various 5,000,000.00	5,022,712.29 0.00 0.00 5,022,173.59	68,002.72 81,250.00 446.44 13,693.72	63.16 601.86 (538.70) 13,155.02	13,155.02
91282CFE6	US Treasury Note 3.125% Due 08/15/2025	Various Various 7,500,000.00	7,427,455.24 0.00 0.00 7,431,065.02	68,783.97 0.00 88,527.51 19,743.54	3,609.78 0.00 3,609.78 23,353.32	23,353.32

PRISM Short Term Core Portfolio

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91282CFM8	US Treasury Note 4.125% Due 09/30/2027	Various Various 4,000,000.00	4,020,670.68 0.00 0.00 4,020,212.65	27,950.82 0.00 41,926.23 13,975.41	87.03 545.06 (458.03) 13,517.38	13,517.38
91282CFP1	US Treasury Note 4.25% Due 10/15/2025	Various Various 4,000,000.00	4,003,346.12 0.00 0.00 4,003,194.47	21,830.61 0.00 36,229.51 14,398.90	174.91 326.56 (151.65) 14,247.25	14,247.25
91282CGC9	US Treasury Note 3.875% Due 12/31/2027	Various Various 8,000,000.00	8,052,579.41 0.00 0.00 8,051,486.20	129,728.26 155,000.00 851.65 26,123.39	160.73 1,253.94 (1,093.21) 25,030.18	25,030.18
91282CGT2	US Treasury Note 3.625% Due 03/31/2028	Various Various 5,000,000.00	4,894,381.41 0.00 0.00 4,896,451.05	30,703.56 0.00 46,055.33 15,351.77	2,069.64 0.00 2,069.64 17,421.41	17,421.41
91282CHE4	US Treasury Note 3.625% Due 05/31/2028	Various Various 9,000,000.00	8,810,805.82 0.00 0.00 8,814,375.52	891.40 0.00 28,524.59 27,633.19	3,569.70 0.00 3,569.70 31,202.89	31,202.89
91282CHQ7	US Treasury Note 4.125% Due 07/31/2028	Various Various 12,750,000.00	12,594,857.47 0.00 0.00 12,597,679.92	175,788.88 0.00 220,093.41 44,304.53	2,822.45 0.00 2,822.45 47,126.98	47,126.98
91282CJA0	US Treasury Note 4.625% Due 09/30/2028	Various Various 7,500,000.00	7,490,226.90 0.00 0.00 7,490,398.56	58,760.25 0.00 88,140.37 29,380.12	613.18 441.52 171.66 29,551.78	29,551.78
91282CJN2	US Treasury Note 4.375% Due 11/30/2028	Various Various 9,000,000.00	5,023,619.87 4,097,500.00 0.00 9,120,556.20	597.68 (13,866.12) 34,426.23 19,962.43	0.00 563.67 (563.67) 19,398.76	19,398.76
91324PEG3	United Health Group Inc Callable Note Cont 4/15/2027 3.7% Due 05/15/2027	08/16/2022 08/18/2022 2,000,000.00	2,014,467.63 0.00 0.00 2,014,111.96	3,288.89 0.00 9,455.56 6,166.67	0.00 355.67 (355.67) 5,811.00	5,811.00



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91324PEP3	United Health Group Inc Callable Note Cont 1/15/2028 5.25% Due 02/15/2028	02/21/2023 02/23/2023 1,000,000.00	1,012,901.33 0.00 0.00 1,012,641.12	15,458.33 0.00 19,833.33 4,375.00	0.00 260.21 (260.21) 4,114.79	4,114.79
92348KAV5	Verizon Master Trust 2022-5 A1A 3.72% Due 07/20/2027	Various Various 3,656,000.00	3,637,876.54 0.00 0.00 3,638,924.72	4,155.66 11,333.60 4,155.66 11,333.60	1,048.18 0.00 1,048.18 12,381.78	12,381.78
927804GH1	Virginia Electric Power Corp Callable Note Cont. 4/15/2027 3.75% Due 05/15/2027	Various Various 3,000,000.00	2,999,706.09 0.00 0.00 2,999,713.32	5,000.00 0.00 14,375.01 9,375.01	39.28 32.05 7.23 9,382.24	9,382.24
931142ER0	Wal-Mart Stores Callable Note Cont 08/17/2026 1.05% Due 09/17/2026	09/08/2021 09/17/2021 780,000.00	779,175.71 0.00 0.00 779,200.73	1,683.50 0.00 2,366.00 682.50	25.02 0.00 25.02 707.52	707.52
931142EX7	Wal-Mart Stores Callable Note Cont 09/09/2027 3.95% Due 09/09/2027	Various 09/09/2022 1,500,000.00	1,498,374.78 0.00 0.00 1,498,411.34	13,495.83 0.00 18,433.34 4,937.51	36.56 0.00 36.56 4,974.07	4,974.07
Total Fixed Income			271,063,918.56	269,230,279.79	646,151.13	686,662.25
CASH & EQUIVALENT						
262006307	Dreyfus Gov't Cash Management Money Market Fund	Various Various 2,082,316.26	5,908,788.87 2,027,588.93 5,854,061.54 2,082,316.26	0.00 36,570.47 0.00 36,570.47	0.00 0.00 0.00 36,570.47	36,570.47

Income Earned

As of December 31, 2023



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
912797HZ3	US Treasury Bill 5.277% Due 01/16/2024	11/20/2023 11/21/2023 5,000,000.00	4,958,952.78 0.00 0.00 4,958,952.78	7,329.86 0.00 30,052.43 22,722.57	0.00 0.00 0.00 22,722.57	22,722.57
			10,867,741.65	7,329.86	0.00	
			2,027,588.93	36,570.47	0.00	
			5,854,061.54	30,052.43	0.00	
Total Cash & Equivalent		7,082,316.26	7,041,269.04	59,293.04	59,293.04	59,293.04
			275,683,721.39	1,564,122.79	63,892.89	
			7,853,148.93	547,316.32	23,381.77	
			7,305,832.61	1,722,250.64	40,511.12	
TOTAL PORTFOLIO		278,146,234.82	276,271,548.83	705,444.17	745,955.29	745,955.29

Important Disclosures

As of December 31, 2023

2023 Chandler Asset Management, Inc, An Independent Registered Investment Adviser.

Information contained herein is confidential. Prices are provided by ICE Data Services Inc ("IDS"), an independent pricing source. In the event IDS does not provide a price or if the price provided is not reflective of fair market value, Chandler will obtain pricing from an alternative approved third party pricing source in accordance with our written valuation policy and procedures. Our valuation procedures are also disclosed in Item 5 of our Form ADV Part 2A.

Performance results are presented gross-of-advisory fees and represent the client's Total Return. The deduction of advisory fees lowers performance results. These results include the reinvestment of dividends and other earnings. Past performance may not be indicative of future results. Therefore, clients should not assume that future performance of any specific investment or investment strategy will be profitable or equal to past performance levels. All investment strategies have the potential for profit or loss. Economic factors, market conditions or changes in investment strategies, contributions or withdrawals may materially alter the performance and results of your portfolio.

Index returns assume reinvestment of all distributions. Historical performance results for investment indexes generally do not reflect the deduction of transaction and/or custodial charges or the deduction of an investment management fee, the incurrence of which would have the effect of decreasing historical performance results. It is not possible to invest directly in an index.

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This report is provided for informational purposes only and should not be construed as a specific investment or legal advice. The information contained herein was obtained from sources believed to be reliable as of the date of publication, but may become outdated or superseded at any time without notice. Any opinions or views expressed are based on current market conditions and are subject to change. This report may contain forecasts and forward-looking statements which are inherently limited and should not be relied upon as indicator of future results. Past performance is not indicative of future results. This report is not intended to constitute an offer, solicitation, recommendation or advice regarding any securities or investment strategy and should not be regarded by recipients as a substitute for the exercise of their own judgment.

Fixed income investments are subject to interest, credit and market risk. Interest rate risk: the value of fixed income investments will decline as interest rates rise. Credit risk: the possibility that the borrower may not be able to repay interest and principal. Low rated bonds generally have to pay higher interest rates to attract investors willing to take on greater risk. Market risk: the bond market in general could decline due to economic conditions, especially during periods of rising interest rates.

Ratings information have been provided by Moody's, S&P and Fitch through data feeds we believe to be reliable as of the date of this statement, however we cannot guarantee its accuracy.

Security level ratings for U.S. Agency issued mortgage-backed securities ("MBS") reflect the issuer rating because the securities themselves are not rated. The issuing U.S. Agency guarantees the full and timely payment of both principal and interest and carries a AA+/Aaa/AAA by S&P, Moody's and Fitch respectively.

Your qualified custodian bank maintains control of all assets reflected in this statement and we urge you to compare this statement to the one you receive from your qualified custodian. Chandler does not have any authority to withdraw or deposit funds from/to the custodian account.

ICE BofA 3-Month US Treasury Bill Index

The ICE BofA US 3-Month Treasury Bill Index is comprised of a single issue purchased at the beginning of the month and held for a full month. At the end of the month that issue is sold and rolled into a newly selected issue. The issue selected at each month-end rebalancing is the outstanding Treasury Bill that matures closest to, but not beyond, three months from the rebalancing date.

ICE BofA 1-5 Yr US Treasury & Agency Index

The ICE BofA 1-5 Year US Treasury & Agency Index tracks the performance of US dollar denominated US Treasury and nonsubordinated US agency debt issued in the US domestic market. Qualifying securities must have an investment grade rating (based on an average of Moody's, S&P and Fitch). Qualifying securities must have at least one year remaining term to final maturity and less than five years remaining term to final maturity, at least 18 months to maturity at time of issuance, a fixed coupon schedule, and a minimum amount outstanding of \$1 billion for sovereigns and \$250 million for agencies.

ICE BofA 1-5 Yr AAA-A US Corp & Govt Index

The ICE BofA 1-5 Year AAA-A US Corporate & Government Index tracks the performance of US dollar denominated investment grade debt publicly issued in the US domestic market, including US Treasury, US agency, foreign government, supranational, and corporate securities. Qualifying securities must be rated AAA through A3 (based on an average of Moody's, S&P and Fitch). In addition, qualifying securities must have at least one year remaining term to final maturity and less than five years remaining term to final maturity, at least 18 months to final maturity at point of issuance, a fixed coupon schedule, and a minimum amount outstanding of \$1 billion for US Treasuries and \$250 million for all other securities.

0-3 Yr Treasury*

*The ICE BofA Blended 0-3 Year US Treasury Index is a static, internally maintained benchmark comprised of US dollar denominated sovereign debt publicly issued by the US government in its domestic market. Effective 1/1/2001, it consists of the following indices: (30%) ICE BofA US 3-Month Treasury Bill Index, (30%) ICE BofA US 6-Month Treasury Bill Index, (40%) ICE BofA 1-3 Year US Treasury Index. Qualifying securities will include 3 and 6-month Treasury Bills and US Treasury securities that must have at least one year remaining term to final maturity and less than three years remaining term to final maturity, a fixed coupon schedule, and a minimum amount outstanding of \$1 billion. Qualifying securities must have at least 18 months to final maturity at the time of issuance. *Prior to 1/1/2001 it consisted of (100%) ICE BofA US 1-Year Treasury Bill Index, G003.*

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ICE BofA 1-5 Year AAA-A US Corp & Govt Index

The ICE BofA 1-5 Year AAA-A US Corporate & Government Index tracks the performance of US dollar denominated investment grade debt publicly issued in the US domestic market, including US Treasury, US agency, foreign government, supranational, and corporate securities. Qualifying securities must be rated AAA through A3 (based on an average of Moody's, S&P and Fitch). In addition, qualifying securities must have at least one year remaining term to final maturity and less than five years remaining term to final maturity, at least 18 months to final maturity at point of issuance, a fixed coupon schedule, and a minimum amount outstanding of \$1 billion for US Treasuries and \$250 million for all other securities.

0-3 Yr Treasury*

*The ICE BofA Blended 0-3 Year US Treasury Index is a static, internally maintained benchmark comprised of US dollar denominated sovereign debt publicly issued by the US government in its domestic market. Effective 1/1/2001, it consists of the following indices: (30%) ICE BofA US 3-Month Treasury Bill Index, (30%) ICE BofA US 6-Month Treasury Bill Index, (40%) ICE BofA 1-3 Year US Treasury Index. Qualifying securities will include 3 and 6-month Treasury Bills and US Treasury securities that must have at least one year remaining term to final maturity and less than three years remaining term to final maturity, a fixed coupon schedule, and a minimum amount outstanding of \$1 billion. Qualifying securities must have at least 18 months to final maturity at the time of issuance. *Prior to 1/1/2001 it consisted of (100%) ICE BofA US 1-Year Treasury Bill Index, G003.*

PRISM ARC Core Fixed Custom Index

The ICE BofA US 1-5 Year AAA-A US Corporate & Government Index tracks the performance of US dollar denominated investment grade debt publicly issued in the US domestic market, including US Treasury, US agency, foreign government, supranational, and corporate securities. Qualifying securities must be issued from US issuers and be rated AAA through A3 (based on an average of Moody's, S&P and Fitch). In addition, qualifying securities must have at least one year remaining term to final maturity and less than five years remaining term to final maturity, at least 18 months to final maturity at point of issuance, a fixed coupon schedule, and a minimum amount outstanding of \$1 billion for US Treasuries and \$250 million for all other securities.

The ICE BofA 1-10 Year US Corporate & Government Index tracks the performance of US dollar denominated investment grade debt publicly issued in the US domestic market, including US Treasury, US agency, foreign government, supranational, and corporate securities. Qualifying securities must have an investment grade rating (based on an average of Moody's, S&P and Fitch). In addition, qualifying securities must have at least one year remaining term to final maturity and less than ten years remaining term to final maturity, at least 18 months to final maturity at point of issuance, a fixed coupon schedule, and a minimum amount outstanding of \$1 billion for US Treasuries and \$250 million for all other securities.

Asset Class 10-Year Snapshot Disclosure

As of December 31, 2023

- **US Small Cap Stocks – Morgan Stanley Capital International (MSCI) Small Cap 1750** – The MSCI Small Cap 1750 is a market capitalization weighted index that measures the performance of small capitalization U.S. stocks.
- **US Mid Cap Stocks – Morgan Stanley Capital International (MSCI) Mid Cap 450** – The MSCI Mid Cap 450 is a market capitalization weighted index that measures the performance of mid-capitalization U.S. stocks.
- **US Large Cap Stocks – Standard & Poor’s 500** – The S&P 500 is a market value weighted index of 500 large capitalization stocks. The 500 companies included in the index capture approximately 80% of available U.S. market capitalization.
- **International Stocks – Morgan Stanley Capital International (MSCI) EAFE** – The MSCI EAFE International Equity Index is a market capitalization weighted index that captures international equity performance of large and mid-cap stocks in the developed stock markets of Europe, Australasia, and the Far East.
- **Emerging Market Stocks – Morgan Stanley Capital International (MSCI) Emerging Markets** – The MSCI Emerging Markets Index is a market capitalization weighted index that captures equity performance of large and mid-cap stocks across emerging market countries.
- **U.S. Real Estate – Morgan Stanley Capital International (MSCI) REIT** – The MSCI US REIT Index is a free float-adjusted market capitalization index that is comprised of equity REITs. It represents about 99% of the US REIT universe and securities are classified in the REIT sector according to the Global Industry Classification Standard (GICS®). It excludes Mortgage REITs and selected Specialized REITs.
- **International Real Estate – S&P Developed Ex-US Property** – The S&P Developed Ex-US Property Index is a market capitalization weighted index that captures the performance of a universe of publicly traded property companies based in developing countries outside of the US. The companies included are engaged in real estate related activities, such as property ownership, management, development, rental and investment.
- **US Core Bonds – ICE BofA US Corporate, Government, Mortgage** – The ICE BofA US Corporate, Government, Mortgage index is a broad measure of US investment grade bond performance, including US Treasuries, agencies, investment-grade corporates and mortgage securities.
- **US High Yield Bonds – ICE BofA US High Yield** – The ICE BofA High Yield Bond Index measures the market of USD-denominated, non-investment grade, fixed-rate, taxable corporate bonds.
- **International Bonds – Bloomberg Barclays Global Aggregate ex-USD Total Return Index Value Unhedged USD** – Index from 2/1/2013 – current. This index measures the performance of global investment grade debt from 24 local currency markets. This multi-currency benchmark includes treasury, government-related, corporate and securitized fixed-rate bonds from both developed and emerging markets issuers. S&P Citigroup International Govt Bond – Index from 1/1/2009 – 1/31/2013. This index measures the performance of sovereign bonds of non-U.S. developed countries.

- **Diversified Commodities – S&P GSCI Commodity Index** – The S&P GSCI Commodity Index is a world production-weighted measure of general commodity price movements and inflation in the world economy. It consists of a basket of physical commodity futures contracts.

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All investments contain risk and may lose value. Fixed income investments are subject to interest rate, credit, and market risk. Interest rate risk: the value of fixed income investments will decline as interest rates rise. Credit risk: the possibility that the borrower may not be able to repay interest and principal. Low rated bonds generally have to pay higher interest rates to attract investors willing to take on greater risk. Market risk: the bond market in general could decline due to economic conditions, especially during periods of rising interest rates. International: Non-US markets may be more volatile due to a variety of factors including less liquidity, transparency and oversight of companies and assets. Values of non-US investments may fluctuate due to changes in currency exchange rates. Non-US companies are also subject to risks that come with political and economic stability that may affect their respective countries. These risks may be greater in emerging market countries. Equities: Investments on equities are subject to risks from stock market fluctuations that occur in response to economic and business developments.





PMIA/LAIF Performance Report as of 1/17/24



Quarterly Performance Quarter Ended 12/31/23

LAIF Apportionment Rate ⁽²⁾ :	4.00
LAIF Earnings Ratio ⁽²⁾ :	0.00010932476863589
LAIF Administrative Cost ^{(1)*} :	0.29
LAIF Fair Value Factor ⁽¹⁾ :	0.993543131
PMIA Daily ⁽¹⁾ :	3.96
PMIA Quarter to Date ⁽¹⁾ :	3.81
PMIA Average Life ⁽¹⁾ :	230

PMIA Average Monthly Effective Yields⁽¹⁾

December	3.929
November	3.843
October	3.670
September	3.534
August	3.434
July	3.305**

Pooled Money Investment Account Monthly Portfolio Composition ⁽¹⁾ 12/31/23 \$158.0 billion

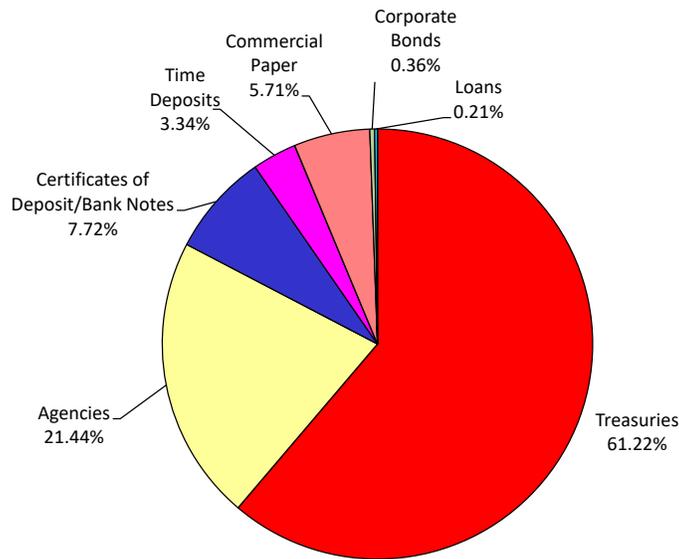


Chart does not include \$2,164,000.00 in mortgages, which equates to 0.001%. Percentages may not total 100% due to rounding.

Daily rates are now available here. [View PMIA Daily Rates](#)

Notes: The apportionment rate includes interest earned on the CalPERS Supplemental Pension Payment pursuant to Government Code 20825 (c)(1) and interest earned on the Wildfire Fund loan pursuant to Public Utility Code 3288 (a).

*The percentage of administrative cost equals the total administrative cost divided by the quarterly interest earnings. The law provides that administrative costs are not to exceed 5% of quarterly EARNINGS of the fund. However, if the 13-week Daily Treasury Bill Rate on the last day of the fiscal year is below 1%, then administrative costs shall not exceed 8% of quarterly EARNINGS of the fund for the subsequent fiscal year.

** Revised

Source:

⁽¹⁾ State of California, Office of the Treasurer

⁽²⁾ State of California, Office of the Controller



PAR VALUES MATURING BY DATE AND TYPE

Maturities in Millions of Dollars¹

ITEM	1 day to 30 days	31 days to 60 days	61 days to 90 days	91 days to 120 days	121 days to 150 days	151 days to 180 days	181 days to 210 days	211 days to 270 days	271 days to 1 year	1 year to 2 years	2 years to 3 years	3 years to 4 years	4 years to 5 year/out	Total	Weight (% of Total)
TREASURY	\$ 5,450	\$ 14,400	\$ 8,100	\$ 2,900	\$ 8,050	\$ 5,900	\$ 2,400	\$ 11,300	\$ 12,500	\$ 21,800	\$ 3,300	\$ 300	\$ 350	\$ 96,750	60.78%
AGENCY ²	\$ 3,024	\$ 3,048	\$ 10,350	\$ 3,550	\$ 3,000	\$ 1,150	\$ 1,355	\$ 1,433	\$ 1,675	\$ 4,225	\$ 2,050	\$ 300		\$ 35,160	22.09%
CDs + BNs	\$ 1,600	\$ 1,300	\$ 3,600	\$ 1,600	\$ 550	\$ 1,050	\$ 800	\$ 1,000	\$ 700					\$ 12,200	7.66%
CP	\$ 1,650	\$ 1,850	\$ 2,975	\$ 1,250	\$ 550	\$ 450	\$ 450	\$ 50						\$ 9,225	5.80%
TDs	\$ 1,387	\$ 812	\$ 1,057	\$ 608	\$ 891	\$ 530								\$ 5,284	3.32%
CORP BND	\$ 10	\$ 25	\$ -	\$ 20	\$ 24	\$ 30		\$ 50		\$ 163	\$ 139	\$ 60	\$ 45	\$ 566	0.36%
REPO														\$ -	0.00%
BAs														\$ -	0.00%
TOTAL	\$ 13,121	\$ 21,435	\$ 26,082	\$ 9,928	\$ 13,065	\$ 9,110	\$ 5,005	\$ 13,833	\$ 14,875	\$ 26,188	\$ 5,489	\$ 660	\$ 395	\$ 159,185	100.00%
Percent	8.24%	13.47%	16.38%	6.24%	8.21%	5.72%	3.14%	8.69%	9.34%	16.45%	3.45%	0.41%	0.25%		
Cumulative %	8.24%	21.71%	38.09%	44.33%	52.54%	58.26%	61.40%	70.09%	79.44%	95.89%	99.34%	99.75%	100.00%		

¹ Figures are rounded to the nearest million. Percentages may be off due to rounding. Totals do not include PMIA and General Fund loans.

² SBA Floating Rate Securities are represented at coupon change date. Mortgages are represented at current book value.



State of California Pooled Money Investment Account Market Valuation 12/31/2023

Description	Carrying Cost Plus		Fair Value	Accrued Interest
	Accrued Interest Purch.	Amortized Cost		
United States Treasury:				
Bills	\$ 26,992,679,410.54	\$ 27,341,582,810.63	\$ 27,352,122,000.00	NA
Notes	\$ 68,988,369,285.87	\$ 68,970,726,643.78	\$ 68,066,367,000.00	\$ 380,047,413.50
Federal Agency:				
SBA	\$ 273,825,056.61	\$ 273,825,056.61	\$ 273,117,626.86	\$ 1,326,636.53
MBS-REMICs	\$ 2,164,861.02	\$ 2,164,861.02	\$ 2,133,161.33	\$ 9,501.16
Debentures	\$ 8,533,332,561.10	\$ 8,532,907,561.09	\$ 8,460,384,650.00	\$ 60,973,579.20
Debentures FR	\$ -	\$ -	\$ -	\$ -
Debentures CL	\$ 650,000,000.00	\$ 650,000,000.00	\$ 639,238,500.00	\$ 4,456,111.50
Discount Notes	\$ 21,584,982,812.45	\$ 21,861,271,194.36	\$ 21,856,617,000.00	NA
Supranational Debentures				
Supranational Debentures FR	\$ -	\$ -	\$ -	\$ -
CDs and YCDs FR				
Bank Notes	\$ -	\$ -	\$ -	\$ -
CDs and YCDs	\$ 12,200,000,000.00	\$ 12,200,000,000.00	\$ 12,207,619,357.44	\$ 162,478,416.67
Commercial Paper	\$ 9,014,594,527.68	\$ 9,116,638,444.29	\$ 9,117,150,756.95	NA
Corporate:				
Bonds FR	\$ -	\$ -	\$ -	\$ -
Bonds	\$ 566,929,562.48	\$ 566,697,340.26	\$ 551,864,240.00	\$ 3,944,225.38
Repurchase Agreements				
Reverse Repurchase	\$ -	\$ -	\$ -	\$ -
Time Deposits				
PMIA & GF Loans	\$ 325,717,000.00	\$ 325,717,000.00	\$ 325,717,000.00	NA
TOTAL	\$ 157,236,351,527.89	\$ 157,945,043,612.18	\$ 156,925,213,092.58	\$ 634,084,059.54

Fair Value Including Accrued Interest

\$ 157,559,297,152.12

Repurchase Agreements, Time Deposits, PMIA & General Fund loans, and Reverse Repurchase agreements are carried at portfolio book value (carrying cost).

The value of each participating dollar equals the fair value divided by the amortized cost (0.993543131). As an example: if an agency has an account balance of \$20,000,000.00, then the agency would report its participation in the LAIF valued at \$19,870,862.61 or \$20,000,000.00 x 0.993543131.

California State Treasurer
Fiona Ma, CPA



Local Agency Investment Fund
 P.O. Box 942809
 Sacramento, CA 94209-0001
 (916) 653-3001

November 02, 2023

[LAIF Home](#)
[PMIA Average Monthly Yields](#)

PUBLIC RISK INNOVATION, SOLUTIONS,
 AND MANAGEMENT (PRISM)
 CHIEF FINANCIAL OFFICER
 75 IRON POINT CIRCLE, SUITE 200
 FOLSOM, CA 95630

[Tran Type Definitions](#)

Account Number: 35-34-001

October 2023 Statement

Effective Date	Transaction Date	Tran Type	Confirm Number	Web Confirm Number	Authorized Caller	Amount
10/13/2023	10/12/2023	QRD	1740132	N/A	SYSTEM	93,870.68

Account Summary

Total Deposit:	93,870.68	Beginning Balance:	10,849.86
Total Withdrawal:	0.00	Ending Balance:	104,720.54

California State Treasurer *Fiona Ma, CPA*



Local Agency Investment Fund
P.O. Box 942809
Sacramento, CA 94209-0001
(916) 653-3001

December 04, 2023

[LAIF Home](#)
[PMIA Average Monthly Yields](#)

PUBLIC RISK INNOVATION, SOLUTIONS,
AND MANAGEMENT (PRISM)
CHIEF FINANCIAL OFFICER
75 IRON POINT CIRCLE, SUITE 200
FOLSOM, CA 95630

[Tran Type Definitions](#)

//

Account Number: 35-34-001

November 2023 Statement

Account Summary

Total Deposit:	0.00	Beginning Balance:	104,720.54
Total Withdrawal:	0.00	Ending Balance:	104,720.54

California State Treasurer
Fiona Ma, CPA



Local Agency Investment Fund
 P.O. Box 942809
 Sacramento, CA 94209-0001
 (916) 653-3001

January 02, 2024

[LAIF Home](#)
[PMIA Average Monthly Yields](#)

PUBLIC RISK INNOVATION, SOLUTIONS,
 AND MANAGEMENT (PRISM)
 CHIEF FINANCIAL OFFICER
 75 IRON POINT CIRCLE, SUITE 200
 FOLSOM, CA 95630

[Tran Type Definitions](#)

Account Number: 35-34-001

December 2023 Statement

Effective Date	Transaction Date	Tran Type	Confirm Number	Web Confirm Number	Authorized Caller	Amount
12/5/2023	12/4/2023	RW	1743499	1703907	ALANA THEISS	-94,000.00

Account Summary

Total Deposit:	0.00	Beginning Balance:	104,720.54
Total Withdrawal:	-94,000.00	Ending Balance:	10,720.54



MALIA M. COHEN
 California State Controller

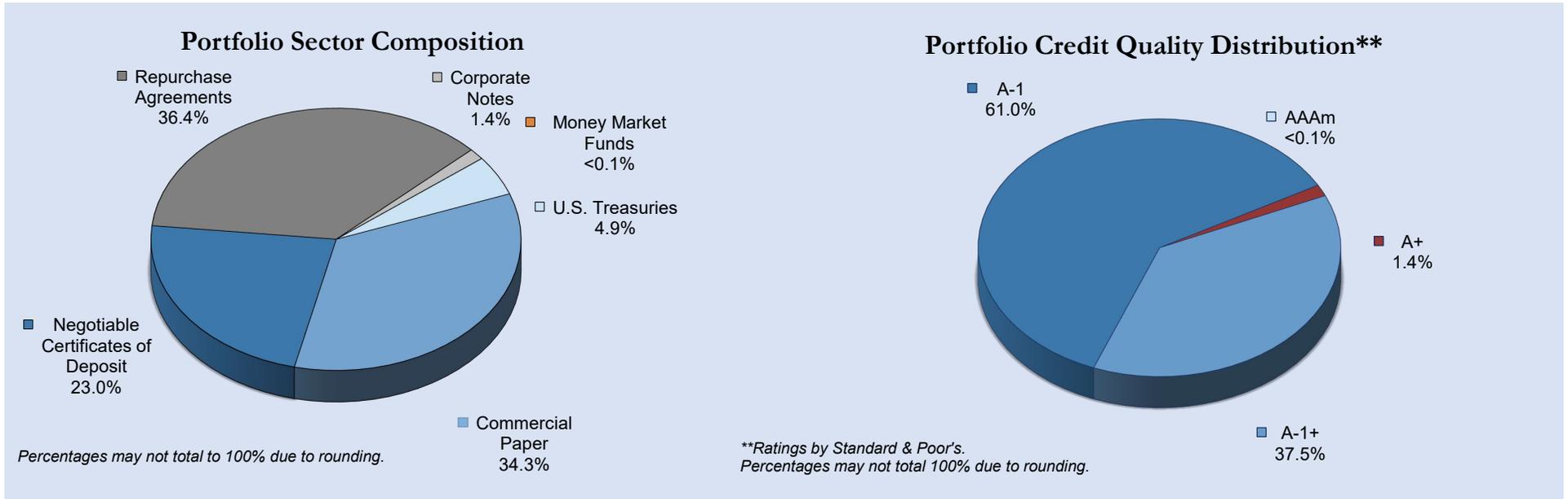
LOCAL AGENCY INVESTMENT FUND
 REMITTANCE ADVICE

Agency Name	PUBLIC RISK INNOVATION SOL
Account Number	35-34-001

As of 01/12/2024, your Local Agency Investment Fund account has been directly credited with the interest earned on your deposits for the quarter ending 12/31/2023.

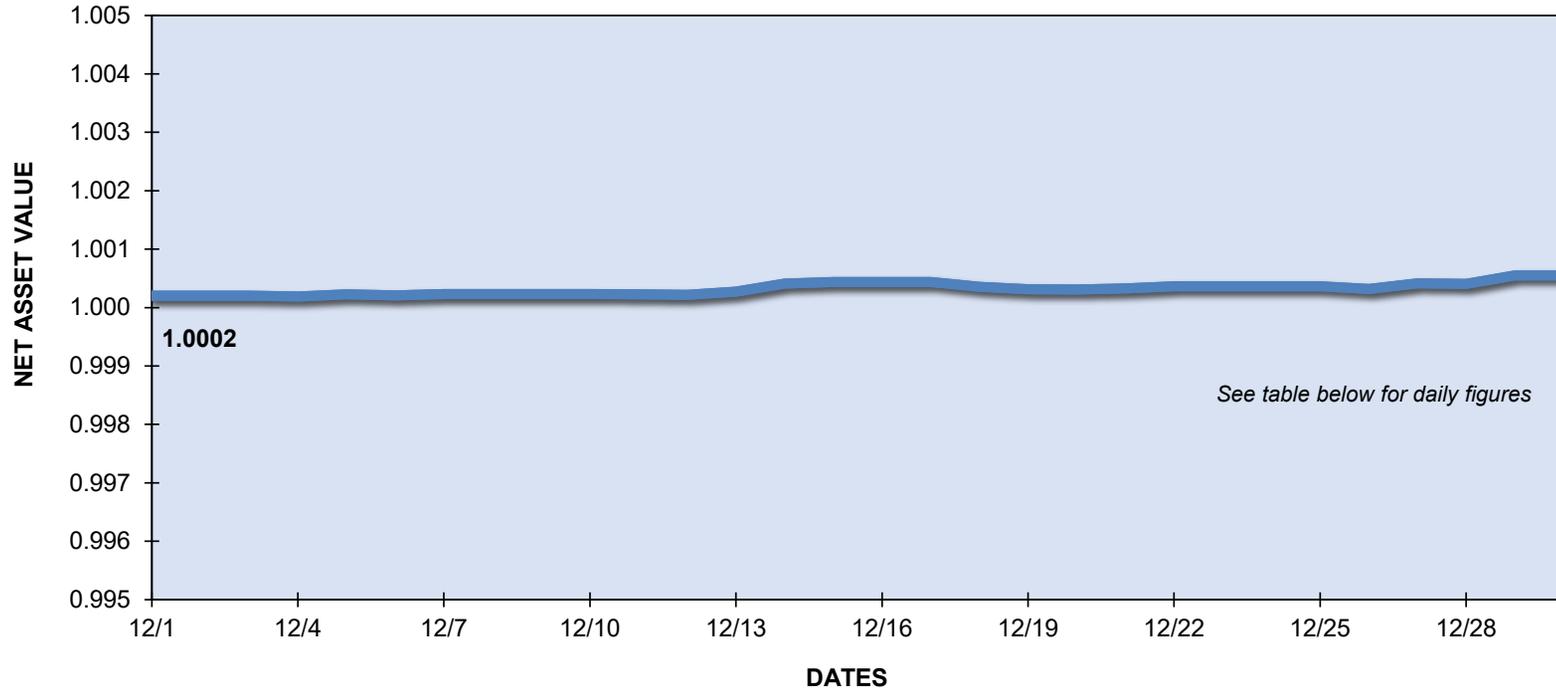
Earnings Ratio		.00010932476863589
Interest Rate		4.00%
Dollar Day Total	\$	5,969,841.52
Quarter End Principal Balance	\$	10,720.54
Quarterly Interest Earned	\$	652.65

Total Fund Net Assets¹	\$17,629,882,362	Weighted Average Maturity	48 Days
Current 7-Day Yield²	5.56%	Net Asset Value per Share	\$1.00
S&P Rating³	AAAm		



- Total fund net assets, portfolio holdings valued at amortized cost, trade date based.
- As of December 31, 2023, the current seven-day yield of the CAMP Cash Reserve Portfolio may, from time to time, be quoted in reports, literature and advertisements published by the Trust. The current seven-day yield, also known as the current annualized yield, represents the net change, exclusive of capital changes and income other than investment income, in the value of a hypothetical account with a balance of one share (normally \$1.00 per share) over a seven-day base period expressed as a percentage of the value of one share at the beginning of the seven-day period. This resulting net change in account value is then annualized by multiplying it by 365 and dividing the result by 7. Past performance is not indicative of future results and yields may vary.
- Standard & Poor's fund ratings are based on analysis of credit quality, market price exposure, and management. According to Standard & Poor's rating criteria, the AAAm rating signifies excellent safety of investment principal and a superior capacity to maintain a \$1.00 per share net asset value. However, it should be understood that the rating is not a "market" rating nor a recommendation to buy, hold or sell the securities. For a full description on rating methodology, visit Standard & Poor's website (http://www.standardandpoors.com/en_US/web/guest/home).

CAMP Daily Net Asset Value¹
December 2023



Daily Figures

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
1.0002	1.0002	1.0002	1.0002	1.0002	1.0002	1.0002	1.0002	1.0002	1.0002	1.0002	1.0002	1.0003	1.0004	1.0004	1.0004
17	18	19	20	21	22	23	24	25	26	27	28	29	30	31	
1.0004	1.0004	1.0003	1.0003	1.0003	1.0004	1.0004	1.0004	1.0004	1.0003	1.0004	1.0004	1.0006	1.0006	1.0003	

1. Under GASB 79 an LGIP is permitted to conduct purchases and redemptions of its shares at \$1.00 per share so long that the fund's mark to market NAV is within one-half of one percent of the amortized cost NAV of the fund (between 0.995 and 1.005).

CAMP® is a registered trademark and the CAMP logos and designs are trademarks owned by the California Asset Management Trust (Trust).

This information is for institutional investor use only, not for further distribution to retail investors, and does not represent an offer to sell or a solicitation of an offer to buy or sell any fund or other security. Investors should consider the Trust's investment objectives, risks, charges and expenses before investing in the Trust. This and other information about the Trust is available in the Trust's current Information Statement, which should be read carefully before investing. A copy of the Trust's Information Statement may be obtained by calling 1-800-729-7665 or is available on the Trust's website at www.camponline.com. While the Cash Reserve Portfolio seeks to maintain a stable net asset value of \$1.00 per share and the CAMP Term Portfolio seeks to achieve a new asset value of \$1.00 per share at the stated maturity, it is possible to lose money investing in the Trust. An investment in the Trust is not insured or guaranteed by the Federal Deposit Insurance Corporation or any other government agency. Shares of the Trust are distributed by **PFM Fund Distributors, Inc.**, member Financial Industry Regulatory Authority (FINRA) (www.finra.org) and Securities Investor Protection Corporation (SIPC) (www.sipc.org). PFM Fund Distributors, Inc. is an affiliate of PFM Asset Management LLC.

	2017	2018	2019	2020	2021	2022	2023
January	0.85%	1.43%	2.62%	1.78%	0.12%	0.05%	4.53%
February	0.85%	1.50%	2.64%	1.75%	0.10%	0.06%	4.73%
March	0.89%	1.62%	2.61%	1.50%	0.08%	0.25%	4.80%
April	0.96%	1.84%	2.55%	0.98%	0.06%	0.50%	4.97%
May	0.97%	1.95%	2.52%	0.67%	0.05%	0.82%	5.16%
June	1.05%	2.05%	2.48%	0.51%	0.05%	1.14%	5.24%
July	1.12%	2.11%	2.42%	0.37%	0.05%	1.64%	5.31%
August	1.14%	2.12%	2.28%	0.30%	0.05%	2.30%	5.52%
September	1.15%	2.14%	2.22%	0.27%	0.05%	2.61%	5.55%
October	1.17%	2.27%	2.05%	0.19%	0.05%	3.14%	5.56%
November	1.20%	2.36%	1.88%	0.14%	0.05%	3.90%	5.58%
December	1.29%	2.46%	1.80%	0.12%	0.05%	4.30%	5.55%

**Current
Annualized
Yield:¹**

5.56%

1. As of December 31, 2023. Past performance is not indicative of future results and yields may vary. The “current annualized yield” of the Pool may, from time to time, be quoted in reports, literature and advertisements published by the Trust. Current annualized yield represents the net change, exclusive of capital changes and income other than investment income, in the value of a hypothetical account with a balance of one share (normally \$1.00 per share) over a seven-day base period expressed as a percentage of the value of one share at the beginning of the seven-day period. This resulting net change in account value is then annualized by multiplying it by 365 and dividing the result by 7.
2. The Trust also may publish a “monthly distribution yield.” The monthly distribution yield represents the net change in the value of a hypothetical account with a value of one share (normally \$1.00 per share) resulting from all dividends declared during a month by the Pool expressed as a percentage of the value of one share at the beginning of the month. This resulting net change is then annualized by multiplying it by 365 and dividing it by the number of calendar days in the month.

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California Asset Management Trust Cash Reserve Portfolio

Schedule of Investments

For the Month Ending **December 31, 2023**

Category of Investment / Issuer	CUSIP	Yield to Maturity	Maturity Date for WAM ⁽¹⁾	Maturity Date for WAL ⁽²⁾	Final Maturity Date ⁽³⁾	Principal	Value ⁽⁴⁾
U.S. Treasury Repurchase Agreement							
BANK OF NY MELLON (FICC)	RPEG2BV97	5.320%	01/02/2024	01/02/2024	01/02/2024	1,700,000,000.00	1,700,000,000.00
BNP PARIBAS	RPEK26HL8	5.340%	01/08/2024	01/08/2024	01/11/2024	386,000,000.00	386,000,000.00
BNP PARIBAS SECS CORP	RPEK2BV98	5.340%	01/02/2024	01/02/2024	01/02/2024	120,000,000.00	120,000,000.00
BNP PARIBAS SECS CORP	RPEG20RI6	5.390%	01/08/2024	01/08/2024	02/26/2024	137,000,000.00	137,000,000.00
BNP PARIBAS SECS CORP	RPEG27DU9	5.310%	01/08/2024	01/08/2024	05/01/2024	329,000,000.00	329,000,000.00
BOFA SECURITIES INC	RPEG2BVV8	5.320%	01/02/2024	01/02/2024	01/02/2024	503,400,000.00	503,400,000.00
NORTHERN TRUST	RPEI2AQZ3	5.340%	01/02/2024	01/02/2024	01/02/2024	2,300,000,000.00	2,300,000,000.00
Category of Investment Sub-Total						5,475,400,000.00	5,475,400,000.00
U.S. Treasury Debt							
UNITED STATES TREASURY	912797HX8	5.312%	01/02/2024	01/02/2024	01/02/2024	70,000,000.00	69,989,713.89
UNITED STATES TREASURY	912828B25	5.558%	01/15/2024	01/15/2024	01/15/2024	672,496,200.00	670,587,635.05
UNITED STATES TREASURY	912797HZ3	5.322%	01/16/2024	01/16/2024	01/16/2024	103,000,000.00	102,773,462.50
UNITED STATES TREASURY	912797JA6	5.280%	01/23/2024	01/23/2024	01/23/2024	20,000,000.00	19,935,711.11
Category of Investment Sub-Total						865,496,200.00	863,286,522.55
U.S. Government Agency Repurchase Agreement							
BNP PARIBAS	RPEG20RK1	5.400%	01/08/2024	01/08/2024	02/26/2024	71,000,000.00	71,000,000.00
BNP PARIBAS	RPEI26A14	5.320%	01/08/2024	01/08/2024	05/01/2024	57,000,000.00	57,000,000.00
BOFA SECURITIES INC	RPEK1RQZ2	5.400%	01/02/2024	01/02/2024	01/02/2024	147,000,000.00	147,000,000.00
BOFA SECURITIES INC	RPEG1YQG8	5.330%	01/03/2024	01/03/2024	01/03/2024	148,000,000.00	148,000,000.00
BOFA SECURITIES INC	RPEG1LOQ6	5.460%	01/08/2024	01/08/2024	01/17/2024	180,000,000.00	180,000,000.00
GOLDMAN SACHS & CO	RPEI29IU6	5.300%	01/02/2024	01/02/2024	01/02/2024	127,000,000.00	127,000,000.00
TD SECURITIES (USA) LLC	RPEG2BVA4	5.350%	01/02/2024	01/02/2024	01/02/2024	192,700,000.00	192,700,000.00
Category of Investment Sub-Total						922,700,000.00	922,700,000.00
Other Instrument - Corporate Note							
COOPERATIEVE RABOBANK U.A.	21688AAR3	5.690% ⁽⁵⁾	01/01/2024	01/12/2024	01/12/2024	50,000,000.00	50,000,154.21
PEPSICO INC	713448FU7	5.790% ⁽⁵⁾	01/02/2024	11/12/2024	11/12/2024	27,275,000.00	27,275,000.00



California Asset Management Trust Cash Reserve Portfolio

Schedule of Investments

For the Month Ending **December 31, 2023**

Category of Investment / Issuer	CUSIP	Yield to Maturity	Maturity Date for WAM ⁽¹⁾	Maturity Date for WAL ⁽²⁾	Final Maturity Date ⁽³⁾	Principal	Value ⁽⁴⁾
Other Instrument - Corporate Note							
TOYOTA MOTOR CREDIT CORP	89236THV0	5.720% ⁽⁵⁾	01/02/2024	01/11/2024	01/11/2024	88,234,000.00	88,234,458.57
TOYOTA MOTOR CREDIT CORP	89236TKS3	5.770% ⁽⁵⁾	01/01/2024	02/22/2024	02/22/2024	22,630,000.00	22,630,653.76
TOYOTA MOTOR CREDIT CORP	89236TJX4	5.683%	03/22/2024	03/22/2024	03/22/2024	20,000,000.00	19,859,807.69
TOYOTA MOTOR CREDIT CORP	89236TKW4	6.010% ⁽⁵⁾	01/01/2024	06/13/2024	06/13/2024	34,000,000.00	34,032,073.30
Category of Investment Sub-Total						242,139,000.00	242,032,147.53
Non-Financial Company Commercial Paper							
MICROSOFT CORP	59515MFC4	5.505%	06/12/2024	06/12/2024	06/12/2024	80,000,000.00	78,062,111.11
PFIZER INC	71708EFA8	5.540%	06/10/2024	06/10/2024	06/10/2024	26,867,000.00	26,219,363.50
PFIZER INC	71708EFL4	5.542%	06/20/2024	06/20/2024	06/20/2024	25,000,000.00	24,361,125.00
Category of Investment Sub-Total						131,867,000.00	128,642,599.61
Investment Company							
GOLDMAN SACHS GOV OBLI MMF	38141W273	5.251%	01/07/2024	01/07/2024	01/07/2024	1,000,000.00	1,000,000.00
Category of Investment Sub-Total						1,000,000.00	1,000,000.00
Financial Company Commercial Paper							
ABN AMRO FUNDING USA LLC	00084BB29	5.791%	02/02/2024	02/02/2024	02/02/2024	48,000,000.00	47,759,786.67
ABN AMRO FUNDING USA LLC	00084BD19	5.798%	04/01/2024	04/01/2024	04/01/2024	100,000,000.00	98,576,861.11
ABN AMRO FUNDING USA LLC	00084BD50	5.954%	04/05/2024	04/05/2024	04/05/2024	32,000,000.00	31,518,666.67
ABN AMRO FUNDING USA LLC	00084BEU4	5.700%	05/28/2024	05/28/2024	05/28/2024	40,000,000.00	39,088,977.78
ABN AMRO FUNDING USA LLC	00084BF33	5.694%	06/03/2024	06/03/2024	06/03/2024	55,000,000.00	53,698,913.89
BARCLAYS CAPITAL INC	06743UD25	5.523%	04/02/2024	04/02/2024	04/02/2024	112,000,000.00	110,442,388.89
BARCLAYS CAPITAL INC	06743UD33	5.521%	04/03/2024	04/03/2024	04/03/2024	75,000,000.00	73,946,000.00
BNP PARIBAS NY BRANCH	09659BELO	5.889%	05/20/2024	05/20/2024	05/20/2024	50,000,000.00	48,893,611.11
BOFA SECURITIES INC	06054NC74	5.818%	03/07/2024	03/07/2024	03/07/2024	84,000,000.00	83,129,900.00
BOFA SECURITIES INC	06054NE72	5.911%	05/07/2024	05/07/2024	05/07/2024	50,000,000.00	49,001,638.89
BOFA SECURITIES INC	06054NFA4	5.657%	06/10/2024	06/10/2024	06/10/2024	82,000,000.00	79,986,695.00
CITIGROUP GLOBAL MARKETS	1730QPAX5	5.840% ⁽⁵⁾	01/01/2024	01/05/2024	01/05/2024	105,000,000.00	105,000,000.00



California Asset Management Trust Cash Reserve Portfolio

Schedule of Investments

For the Month Ending **December 31, 2023**

Category of Investment / Issuer	CUSIP	Yield to Maturity	Maturity Date for WAM ⁽¹⁾	Maturity Date for WAL ⁽²⁾	Final Maturity Date ⁽³⁾	Principal	Value ⁽⁴⁾
Financial Company Commercial Paper							
CITIGROUP GLOBAL MARKETS	17327AFA0	5.609%	06/10/2024	06/10/2024	06/10/2024	25,000,000.00	24,390,659.72
COOPERATIEVE RABOBANK U.A.	21687AC84	5.768%	03/08/2024	03/08/2024	03/08/2024	50,000,000.00	49,480,750.00
CREDIT AGRICOLE CIB NY	22533TC46	5.800%	03/04/2024	03/04/2024	03/04/2024	57,000,000.00	56,438,407.50
CREDIT INDUST ET COMM NY	22536LD56	5.805%	04/05/2024	04/05/2024	04/05/2024	60,000,000.00	59,110,958.33
CREDIT INDUST ET COMM NY	22536LE22	5.858%	05/02/2024	05/02/2024	05/02/2024	67,000,000.00	65,711,459.72
ING (US) FUNDING LLC	45685QBG3	5.754%	02/16/2024	02/16/2024	02/16/2024	122,000,000.00	121,128,581.11
ING (US) FUNDING LLC	4497W0C55	5.789%	03/05/2024	03/05/2024	03/05/2024	100,000,000.00	99,000,888.89
ING (US) FUNDING LLC	4497W0D13	5.826%	04/01/2024	04/01/2024	04/01/2024	36,200,000.00	35,684,823.72
ING (US) FUNDING LLC	45685QE13	5.817%	05/01/2024	05/01/2024	05/01/2024	58,000,000.00	56,898,563.89
JP MORGAN SECURITIES LLC	46651VEN2	5.860%	08/06/2024	08/06/2024	08/06/2024	50,000,000.00	50,000,000.00
JP MORGAN SECURITIES LLC	46651VEQ5	5.780%	08/16/2024	08/16/2024	08/16/2024	105,000,000.00	105,000,000.00
METLIFE SHORT TERM FUNDING	59157TFS7	5.649%	06/26/2024	06/26/2024	06/26/2024	41,916,000.00	40,788,704.11
MIZUHO BANK LTD/NY	60689FAV0	5.792%	01/29/2024	01/29/2024	01/29/2024	55,000,000.00	54,759,375.00
MUFG BANK LTD/NY	62479LA47	5.768%	01/04/2024	01/04/2024	01/04/2024	50,000,000.00	49,976,541.67
MUFG BANK LTD/NY	62479LA88	5.782%	01/08/2024	01/08/2024	01/08/2024	100,000,000.00	99,890,722.22
MUFG BANK LTD/NY	62479LAX3	5.733%	01/31/2024	01/31/2024	01/31/2024	104,000,000.00	103,510,333.33
MUFG BANK LTD/NY	62479LBC8	5.765%	02/12/2024	02/12/2024	02/12/2024	75,000,000.00	74,503,875.00
MUFG BANK LTD/NY	62479LCM5	5.848%	03/21/2024	03/21/2024	03/21/2024	90,000,000.00	88,864,000.00
MUFG BANK LTD/NY	62479LEE1	5.774%	05/14/2024	05/14/2024	05/14/2024	50,000,000.00	48,955,916.67
MUFG BANK LTD/NY	62479LHG3	5.467%	08/16/2024	08/16/2024	08/16/2024	75,000,000.00	72,496,750.00
NATIXIS NY BRANCH	63873JA83	5.791%	01/08/2024	01/08/2024	01/08/2024	150,000,000.00	149,836,375.00
NATIXIS NY BRANCH	63873JBD1	5.826%	02/13/2024	02/13/2024	02/13/2024	100,000,000.00	99,327,527.78
NATIXIS NY BRANCH	63873JC40	5.846%	03/04/2024	03/04/2024	03/04/2024	60,000,000.00	59,406,750.00
NATIXIS NY BRANCH	63873JD23	5.859%	04/02/2024	04/02/2024	04/02/2024	75,000,000.00	73,915,166.67
NATIXIS NY BRANCH	63873JEL0	5.779%	05/20/2024	05/20/2024	05/20/2024	48,000,000.00	46,952,800.00
NATIXIS NY BRANCH	63873JG87	5.477%	07/08/2024	07/08/2024	07/08/2024	67,975,000.00	66,080,026.94
NATIXIS NY BRANCH	63873JGF1	5.766%	07/15/2024	07/15/2024	07/15/2024	100,000,000.00	96,978,333.33
PACIFIC LIFE SHORT TERM	69448WBC7	5.502%	02/12/2024	02/12/2024	02/12/2024	48,500,000.00	48,191,620.83
ROYAL BANK OF CANADA NY	78015MB33	5.860% ⁽⁵⁾	01/01/2024	08/02/2024	08/02/2024	100,000,000.00	100,000,000.00
SUMITOMO MITSUI TRUST NY	86563GB76	5.722%	02/07/2024	02/07/2024	02/07/2024	125,000,000.00	124,276,701.39



California Asset Management Trust Cash Reserve Portfolio

Schedule of Investments

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Category of Investment / Issuer	CUSIP	Yield to Maturity	Maturity Date for WAM ⁽¹⁾	Maturity Date for WAL ⁽²⁾	Final Maturity Date ⁽³⁾	Principal	Value ⁽⁴⁾
Financial Company Commercial Paper							
SUMITOMO MITSUI TRUST NY	86563GB84	5.723%	02/08/2024	02/08/2024	02/08/2024	50,000,000.00	49,702,861.11
SUMITOMO MITSUI TRUST NY	86563GC18	5.759%	03/01/2024	03/01/2024	03/01/2024	73,000,000.00	72,312,583.33
SUMITOMO MITSUI TRUST NY	86563GCJ9	5.616%	03/18/2024	03/18/2024	03/18/2024	25,000,000.00	24,704,833.33
TORONTO DOMINION HOLDING USA	89116EDN0	5.486%	04/22/2024	04/22/2024	04/22/2024	150,000,000.00	147,489,333.77
TOYOTA MOTOR CREDIT CORP	89233GA55	5.656%	01/05/2024	01/05/2024	01/05/2024	50,000,000.00	49,969,500.00
TOYOTA MOTOR CREDIT CORP	89233GAG1	5.731%	01/16/2024	01/16/2024	01/16/2024	85,000,000.00	84,802,729.17
TOYOTA MOTOR CREDIT CORP	89233GDS2	5.943%	04/26/2024	04/26/2024	04/26/2024	67,000,000.00	65,771,592.22
TOYOTA MOTOR CREDIT CORP	89233GFM3	5.889%	06/21/2024	06/21/2024	06/21/2024	25,000,000.00	24,326,333.33
Category of Investment Sub-Total						3,603,591,000.00	3,561,679,819.09
Certificate of Deposit							
BANK OF AMERICA NA	06052T3W8	5.800%	01/09/2024	01/09/2024	01/09/2024	36,200,000.00	36,199,171.73
BANK OF AMERICA NA	06051WCJ1	5.800%	02/15/2024	02/15/2024	02/15/2024	94,000,000.00	94,000,000.00
BANK OF AMERICA NA	06052T6E5	5.900%	04/17/2024	04/17/2024	04/17/2024	120,000,000.00	120,000,000.00
BANK OF MONTREAL CHICAGO	06367DFC4	5.590%	09/03/2024	09/03/2024	09/03/2024	75,000,000.00	74,971,576.56
BANK OF NOVA SCOTIA HOUSTON	06417MR56	6.000% ⁽⁵⁾	01/01/2024	01/05/2024	01/05/2024	50,000,000.00	50,000,000.00
BANK OF NOVA SCOTIA HOUSTON	06417MT62	5.780% ⁽⁵⁾	01/01/2024	02/15/2024	02/15/2024	50,000,000.00	50,001,009.56
BANK OF NOVA SCOTIA HOUSTON	06417M3F0	5.920% ⁽⁵⁾	01/01/2024	03/27/2024	03/27/2024	60,000,000.00	60,000,000.00
BANK OF NOVA SCOTIA HOUSTON	06417M6M2	5.780% ⁽⁵⁾	01/01/2024	09/11/2024	09/11/2024	100,000,000.00	100,000,000.00
BNP PARIBAS NY BRANCH	05586FB55	5.930%	04/05/2024	04/05/2024	04/05/2024	110,000,000.00	110,000,000.00
CANADIAN IMP BK COMM NY	13606KZE9	5.930% ⁽⁵⁾	01/01/2024	04/05/2024	04/05/2024	50,000,000.00	50,000,000.00
CITIBANK NA	17330QGG6	5.740%	08/16/2024	08/16/2024	08/16/2024	105,000,000.00	105,000,000.00
COMMONWEALTH BANK OF AUSTRALIA NY	20271EF61	5.910%	11/01/2024	11/01/2024	11/01/2024	67,000,000.00	67,000,000.00
CREDIT AGRICOLE CIB NY	22536DDD7	5.740%	02/02/2024	02/02/2024	02/02/2024	70,000,000.00	70,000,000.00
CREDIT AGRICOLE CIB NY	22536DDE5	5.740%	02/02/2024	02/02/2024	02/02/2024	50,000,000.00	50,000,000.00
CREDIT AGRICOLE CIB NY	22536DEB0	5.740%	02/08/2024	02/08/2024	02/08/2024	18,150,000.00	18,149,913.68
DZ BANK NY	23344J7K5	5.680%	05/28/2024	05/28/2024	05/28/2024	79,000,000.00	79,000,000.00
DZ BANK NY	23344J7F6	5.750%	06/14/2024	06/14/2024	06/14/2024	50,000,000.00	50,002,216.60
HSBC BANK USA NA	40435RRM5	5.960% ⁽⁵⁾	01/01/2024	04/12/2024	04/12/2024	100,000,000.00	100,000,000.00
HSBC BANK USA NA	40435RRP8	5.920% ⁽⁵⁾	01/01/2024	05/02/2024	05/02/2024	91,000,000.00	91,000,000.00



California Asset Management Trust Cash Reserve Portfolio

Schedule of Investments

For the Month Ending **December 31, 2023**

Category of Investment / Issuer	CUSIP	Yield to Maturity	Maturity Date for WAM ⁽¹⁾	Maturity Date for WAL ⁽²⁾	Final Maturity Date ⁽³⁾	Principal	Value ⁽⁴⁾
Certificate of Deposit							
HSBC BANK USA NA	40435RSD4	5.810% ⁽⁵⁾	01/01/2024	05/10/2024	05/10/2024	135,000,000.00	135,000,000.00
HSBC BANK USA NA	40435RSN2	5.890% ⁽⁵⁾	01/01/2024	08/08/2024	08/08/2024	40,000,000.00	40,000,000.00
HSBC BANK USA NA	40435RSQ5	5.750%	08/15/2024	08/15/2024	08/15/2024	87,000,000.00	87,000,000.00
MIZUHO BANK LTD/NY	60710TJM4	5.720%	02/02/2024	02/02/2024	02/02/2024	60,000,000.00	60,000,000.00
MIZUHO BANK LTD/NY	60710TJZ5	5.720%	02/09/2024	02/09/2024	02/09/2024	100,000,000.00	100,000,000.00
MIZUHO BANK LTD/NY	60710THG9	5.800%	02/29/2024	02/29/2024	02/29/2024	100,000,000.00	100,000,000.00
MIZUHO BANK LTD/NY	60710TJV4	5.850%	04/26/2024	04/26/2024	04/26/2024	50,000,000.00	50,000,000.00
MIZUHO BANK LTD/NY	60710TKB6	5.850%	05/02/2024	05/02/2024	05/02/2024	120,000,000.00	120,000,000.00
MUFG BANK LTD/NY	55380UPD3	5.820%	05/06/2024	05/06/2024	05/06/2024	37,000,000.00	37,000,000.00
NATIONAL AUSTRALIA BK/NY	63253T4T2	5.720% ⁽⁵⁾	01/01/2024	03/11/2024	03/11/2024	75,000,000.00	75,000,000.00
NATIONAL AUSTRALIA BK/NY	63253T4S4	5.700% ⁽⁵⁾	01/01/2024	04/01/2024	04/01/2024	200,000,000.00	200,000,000.00
NATIONAL AUSTRALIA BK/NY	63253T4N5	5.890% ⁽⁵⁾	01/01/2024	04/08/2024	04/08/2024	100,000,000.00	100,000,000.00
NORDEA BANK ABP NEW YORK	65558U2U5	5.770%	03/01/2024	03/01/2024	03/01/2024	100,000,000.00	100,000,000.00
SKANDINAVISKA ENSKILDA BANKEN AB	83050PR43	5.810% ⁽⁵⁾	01/01/2024	01/29/2024	01/29/2024	50,000,000.00	50,000,000.00
SUMITOMO MITSUI BANK NY	86565FZ21	5.820%	04/12/2024	04/12/2024	04/12/2024	100,000,000.00	100,000,000.00
SUMITOMO MITSUI BANK NY	86565F3Q3	5.660%	05/31/2024	05/31/2024	05/31/2024	94,900,000.00	94,903,523.21
SVENSKA HANDELSBANKEN NY	86959RT34	5.810% ⁽⁵⁾	01/01/2024	01/24/2024	01/24/2024	31,100,000.00	31,101,147.07
SVENSKA HANDELSBANKEN NY	86959RU57	5.790% ⁽⁵⁾	01/01/2024	02/13/2024	02/13/2024	22,350,000.00	22,350,496.13
SVENSKA HANDELSBANKEN NY	86959R3Y4	5.900% ⁽⁵⁾	01/01/2024	03/26/2024	03/26/2024	60,000,000.00	60,000,000.00
SVENSKA HANDELSBANKEN NY	86959R4C1	5.910% ⁽⁵⁾	01/01/2024	04/02/2024	04/02/2024	40,000,000.00	40,000,000.00
SVENSKA HANDELSBANKEN NY	86959R6L9	5.770% ⁽⁵⁾	01/01/2024	06/03/2024	06/03/2024	75,000,000.00	75,000,000.00
SVENSKA HANDELSBANKEN NY	86959R5U0	5.900%	07/12/2024	07/12/2024	07/12/2024	54,000,000.00	54,000,000.00
SWEDBANK NY	87019WMY8	5.950%	04/01/2024	04/01/2024	04/01/2024	75,000,000.00	75,000,000.00
SWEDBANK NY	87019WRC1	5.810%	04/03/2024	04/03/2024	04/03/2024	127,000,000.00	127,000,000.00
SWEDBANK NY	87019WQK4	5.900%	06/14/2024	06/14/2024	06/14/2024	74,000,000.00	74,000,000.00
TORONTO DOMINION BANK NY	89115BS43	5.880%	04/17/2024	04/17/2024	04/17/2024	75,000,000.00	75,000,000.00
TORONTO DOMINION BANK NY	89115BGM6	5.900%	07/19/2024	07/19/2024	07/19/2024	70,000,000.00	70,000,000.00
TORONTO DOMINION BANK NY	89115B3Z1	6.000%	09/05/2024	09/05/2024	09/05/2024	40,000,000.00	40,000,000.00
WELLS FARGO BANK NA	95001KLU6	5.890% ⁽⁵⁾	01/01/2024	02/12/2024	02/12/2024	65,000,000.00	65,000,000.00
WELLS FARGO BANK NA	95001KNT7	5.780% ⁽⁵⁾	01/01/2024	03/22/2024	03/22/2024	40,000,000.00	40,000,000.00



California Asset Management Trust Cash Reserve Portfolio

Schedule of Investments

For the Month Ending **December 31, 2023**

Category of Investment / Issuer	CUSIP	Yield to Maturity	Maturity Date for WAM ⁽¹⁾	Maturity Date for WAL ⁽²⁾	Final Maturity Date ⁽³⁾	Principal	Value ⁽⁴⁾
Certificate of Deposit							
WELLS FARGO BANK NA	95001KJS4	6.030% ⁽⁵⁾	01/01/2024	04/05/2024	04/05/2024	20,000,000.00	20,005,151.72
WELLS FARGO BANK NA	95001KNQ3	5.920% ⁽⁵⁾	01/03/2024	06/03/2024	06/03/2024	130,000,000.00	130,000,000.00
WELLS FARGO BANK NA	95001KMQ4	6.040% ⁽⁵⁾	01/01/2024	07/08/2024	07/08/2024	50,000,000.00	50,000,000.00
WELLS FARGO BANK NA	95001KNE0	5.990% ⁽⁵⁾	01/02/2024	08/02/2024	08/02/2024	40,000,000.00	40,046,531.13
WELLS FARGO BANK NA	95001KRG1	6.000% ⁽⁵⁾	01/01/2024	11/12/2024	11/12/2024	100,000,000.00	100,000,000.00
WELLS FARGO BANK NA	95001KSD7	5.230%	12/13/2024	12/13/2024	12/13/2024	30,000,000.00	30,000,000.00
Category of Investment Sub-Total						4,042,700,000.00	4,042,730,737.39
Asset Backed Commercial Paper							
ATLANTIC ASSET SEC LLC	04821PDP5	5.800% ⁽⁵⁾	01/01/2024	01/05/2024	01/05/2024	50,000,000.00	50,000,000.00
ATLANTIC ASSET SEC LLC	04821PDN0	5.800% ⁽⁵⁾	01/01/2024	01/11/2024	01/11/2024	50,000,000.00	50,000,000.00
ATLANTIC ASSET SEC LLC	04821PDQ3	5.760% ⁽⁵⁾	01/01/2024	02/02/2024	02/02/2024	80,000,000.00	80,000,000.00
ATLANTIC ASSET SEC LLC	04821TD85	5.800%	04/08/2024	04/08/2024	04/08/2024	40,000,000.00	39,386,955.55
ATLANTIC ASSET SEC LLC	04821TED3	5.567%	05/13/2024	05/13/2024	05/13/2024	68,000,000.00	66,633,351.11
ATLANTIC ASSET SEC LLC	04821TF34	5.604%	06/03/2024	06/03/2024	06/03/2024	33,375,000.00	32,596,898.96
CAFCO LLC	1247P2D27	5.597%	04/02/2024	04/02/2024	04/02/2024	86,000,000.00	84,793,420.00
CAFCO LLC	1247P2DW1	5.491%	04/30/2024	04/30/2024	04/30/2024	40,000,000.00	39,281,333.34
CHARTA LLC	16115VD48	5.550%	04/04/2024	04/04/2024	04/04/2024	68,000,000.00	67,032,322.22
CHARTA LLC	16115VF38	5.583%	06/03/2024	06/03/2024	06/03/2024	36,000,000.00	35,163,780.00
COLLAT COMM PAPER FLEX CO	19421MFT4	6.050%	07/12/2024	07/12/2024	07/12/2024	75,000,000.00	75,000,000.00
COLLAT COMM PAPER FLEX CO	19421MGS5	5.800% ⁽⁵⁾	01/01/2024	07/15/2024	07/15/2024	115,000,000.00	115,000,000.00
COLLAT COMM PAPER V CO	19423RCD9	5.790%	07/01/2024	07/01/2024	07/01/2024	131,000,000.00	131,000,000.00
FAIRWAY FINANCE COMPANY LLC	30601VA84	5.755%	01/08/2024	01/08/2024	01/08/2024	60,000,000.00	59,934,783.33
FAIRWAY FINANCE COMPANY LLC	30601VAB7	5.741%	01/11/2024	01/11/2024	01/11/2024	25,000,000.00	24,961,250.00
FAIRWAY FINANCE COMPANY LLC	30601VF30	5.694%	06/03/2024	06/03/2024	06/03/2024	137,000,000.00	133,759,112.78
LIBERTY STREET FUNDING LLC	53127TC76	5.533%	03/07/2024	03/07/2024	03/07/2024	25,000,000.00	24,749,750.00
LIBERTY STREET FUNDING LLC	53127TD18	5.499%	04/01/2024	04/01/2024	04/01/2024	30,000,000.00	29,588,983.33
LIBERTY STREET FUNDING LLC	53127TE74	5.824%	05/07/2024	05/07/2024	05/07/2024	75,000,000.00	73,505,104.17
MANHATTAN ASSET FUNDING CO	56274LCB8	5.783%	03/11/2024	03/11/2024	03/11/2024	92,000,000.00	90,994,644.45
MANHATTAN ASSET FUNDING CO	56274LCC6	5.556%	03/12/2024	03/12/2024	03/12/2024	46,450,000.00	45,947,978.72



California Asset Management Trust Cash Reserve Portfolio

Schedule of Investments

For the Month Ending **December 31, 2023**

Category of Investment / Issuer	CUSIP	Yield to Maturity	Maturity Date for WAM ⁽¹⁾	Maturity Date for WAL ⁽²⁾	Final Maturity Date ⁽³⁾	Principal	Value ⁽⁴⁾
Asset Backed Commercial Paper							
MANHATTAN ASSET FUNDING CO	56274LDS0	5.479%	04/26/2024	04/26/2024	04/26/2024	25,000,000.00	24,566,611.12
OLD LINE FUNDING LLC	67983TA48	5.706%	01/04/2024	01/04/2024	01/04/2024	41,000,000.00	40,981,140.00
OLD LINE FUNDING LLC	67985EGY7	5.804%	04/01/2024	04/01/2024	04/01/2024	35,000,000.00	34,501,901.39
OLD LINE FUNDING LLC	67984RNN5	5.760% ⁽⁵⁾	01/01/2024	05/13/2024	05/13/2024	100,000,000.00	100,000,000.00
RIDGEFIELD FUNDNG CO LLC	76582JB60	5.774%	02/06/2024	02/06/2024	02/06/2024	77,000,000.00	76,568,030.00
RIDGEFIELD FUNDNG CO LLC	76582JB94	5.781%	02/09/2024	02/09/2024	02/09/2024	23,000,000.00	22,859,968.33
RIDGEFIELD FUNDNG CO LLC	76582JCR3	5.804%	03/25/2024	03/25/2024	03/25/2024	46,793,000.00	46,177,204.12
RIDGEFIELD FUNDNG CO LLC	76582JEL4	5.584%	05/20/2024	05/20/2024	05/20/2024	14,325,000.00	14,021,389.58
RIDGEFIELD FUNDNG CO LLC	76582JFL3	5.613%	06/20/2024	06/20/2024	06/20/2024	20,000,000.00	19,482,250.00
SHEFFIELD RECEIVABLES	82124LC83	5.585%	03/08/2024	03/08/2024	03/08/2024	153,000,000.00	151,433,875.00
SHEFFIELD RECEIVABLES	82124LCN0	5.534%	03/22/2024	03/22/2024	03/22/2024	115,000,000.00	113,589,812.50
STARBIRD FUNDING CORP	85520LD10	5.814%	04/01/2024	04/01/2024	04/01/2024	83,000,000.00	81,814,598.61
STARBIRD FUNDING CORP	85520LFA8	5.604%	06/10/2024	06/10/2024	06/10/2024	50,000,000.00	48,781,319.44
STARBIRD FUNDING CORP	85520LG17	5.519%	07/01/2024	07/01/2024	07/01/2024	75,000,000.00	72,967,666.67
THUNDER BAY FUNDING LLC	88603AGQ0	5.910% ⁽⁵⁾	01/01/2024	03/22/2024	03/22/2024	50,000,000.00	50,000,000.00
THUNDER BAY FUNDING LLC	88604GCH0	5.820% ⁽⁵⁾	01/01/2024	05/28/2024	05/28/2024	84,000,000.00	84,000,000.00
Category of Investment Sub-Total						2,354,943,000.00	2,331,075,434.72
Portfolio Totals						17,639,836,200.00	17,568,547,260.89



California Asset Management Trust Cash Reserve Portfolio

Schedule of Investments

For the Month Ending **December 31, 2023**

The Fund's Weighted Average Maturity and Weighted Average Life Maturity as of the reporting date are **48** and **66** days, respectively.

- (1) The maturity date used to calculate weighted-average maturity (WAM) under GASB 79. This takes into account the maturity shortening provisions of GASB 79 regarding demand features and interest rate adjustments.
- (2) The maturity date used to calculate weighted-average life (WAL) under GASB 79. This takes into account the maturity shortening provisions of GASB 79 regarding demand features without reference to interest rate adjustments.
- (3) The ultimate legal maturity date on which, in accordance with the terms of the security, and without reference to the maturity shortening provisions of GASB 79, the principal amount must unconditionally be paid.
- (4) The value in accordance with GASB 79. Unless otherwise noted, the fund utilizes the amortized cost method to value portfolio securities.
- (5) Adjustable rate instrument. Rate shown is that which is in effect as of reporting date.

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Account Statement - Transaction Summary

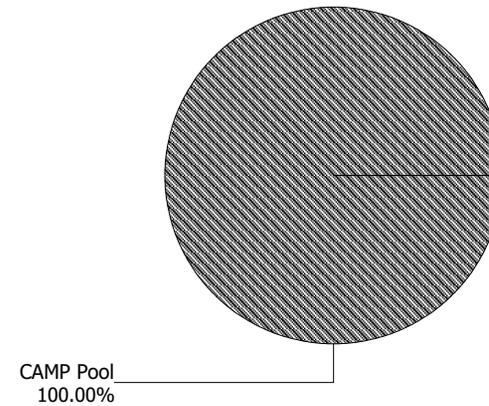
For the Month Ending **October 31, 2023**

Public Risk Innovation, Solutions, and Management - PRISM - 6123-001

CAMP Pool	
Opening Market Value	45,313,779.53
Purchases	174,586.46
Redemptions	(23,570,000.00)
Unsettled Trades	0.00
Change in Value	0.00
Closing Market Value	\$21,918,365.99
Cash Dividends and Income	174,586.46

Asset Summary		
	October 31, 2023	September 30, 2023
CAMP Pool	21,918,365.99	45,313,779.53
Total	\$21,918,365.99	\$45,313,779.53

Asset Allocation	
CAMP Pool	100.00%





Account Statement

For the Month Ending **October 31, 2023**

Public Risk Innovation, Solutions, and Management - PRISM - 6123-001

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
CAMP Pool					
Opening Balance					45,313,779.53
10/11/23	10/11/23	Redemption - ACH Redemption	1.00	(5,300,000.00)	40,013,779.53
10/12/23	10/12/23	Redemption - ACH Redemption	1.00	(6,050,000.00)	33,963,779.53
10/16/23	10/16/23	Redemption - ACH Redemption	1.00	(70,000.00)	33,893,779.53
10/24/23	10/24/23	Redemption - ACH Redemption	1.00	(1,000,000.00)	32,893,779.53
10/26/23	10/26/23	Redemption - ACH Redemption	1.00	(1,000,000.00)	31,893,779.53
10/30/23	10/30/23	Redemption - ACH Redemption	1.00	(150,000.00)	31,743,779.53
10/31/23	10/31/23	Redemption - ACH Redemption	1.00	(10,000,000.00)	21,743,779.53
10/31/23	11/01/23	Accrual Income Div Reinvestment - Distributions	1.00	174,586.46	21,918,365.99
Closing Balance					21,918,365.99

	Month of October	Fiscal YTD July-October		
Opening Balance	45,313,779.53	23,687,165.49	Closing Balance	21,918,365.99
Purchases	174,586.46	332,595,885.50	Average Monthly Balance	37,005,862.96
Redemptions (Excl. Checks)	(23,570,000.00)	(334,364,685.00)	Monthly Distribution Yield	5.56%
Check Disbursements	0.00	0.00		
Closing Balance	21,918,365.99	21,918,365.99		
Cash Dividends and Income	174,586.46	827,885.50		



Account Statement - Transaction Summary

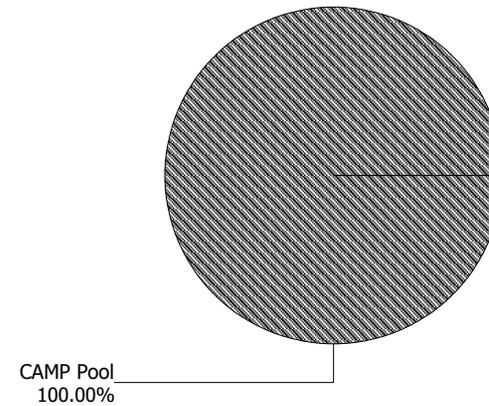
For the Month Ending **November 30, 2023**

Public Risk Innovation, Solutions, and Management - PRISM - 6123-001

CAMP Pool	
Opening Market Value	21,918,365.99
Purchases	36,663,604.76
Redemptions	(22,150,000.00)
Unsettled Trades	0.00
Change in Value	0.00
Closing Market Value	\$36,431,970.75
Cash Dividends and Income	169,632.01

Asset Summary		
	November 30, 2023	October 31, 2023
CAMP Pool	36,431,970.75	21,918,365.99
Total	\$36,431,970.75	\$21,918,365.99

Asset Allocation	
CAMP Pool	100.00%





Account Statement

For the Month Ending **November 30, 2023**

Public Risk Innovation, Solutions, and Management - PRISM - 6123-001

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
CAMP Pool					
Opening Balance					21,918,365.99
11/06/23	11/06/23	Purchase - Incoming Wires	1.00	24,000,000.00	45,918,365.99
11/06/23	11/06/23	Redemption - ACH Redemption	1.00	(1,000,000.00)	44,918,365.99
11/09/23	11/09/23	Redemption - ACH Redemption	1.00	(250,000.00)	44,668,365.99
11/10/23	11/10/23	Redemption - ACH Redemption	1.00	(1,000,000.00)	43,668,365.99
11/13/23	11/13/23	Redemption - ACH Redemption	1.00	(12,000,000.00)	31,668,365.99
11/13/23	11/13/23	Redemption - ACH Redemption	1.00	(250,000.00)	31,418,365.99
11/15/23	11/15/23	Redemption - ACH Redemption	1.00	(500,000.00)	30,918,365.99
11/16/23	11/16/23	Purchase - Incoming Wires	1.00	12,493,972.75	43,412,338.74
11/20/23	11/20/23	Redemption - ACH Redemption	1.00	(1,500,000.00)	41,912,338.74
11/24/23	11/24/23	Redemption - ACH Redemption	1.00	(500,000.00)	41,412,338.74
11/24/23	11/24/23	Redemption - ACH Redemption	1.00	(5,000,000.00)	36,412,338.74
11/30/23	11/30/23	Redemption - ACH Redemption	1.00	(150,000.00)	36,262,338.74
11/30/23	12/01/23	Accrual Income Div Reinvestment - Distributions	1.00	169,632.01	36,431,970.75



Account Statement

For the Month Ending **November 30, 2023**

Public Risk Innovation, Solutions, and Management - PRISM - 6123-001

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
Closing Balance					36,431,970.75
		Month of November	Fiscal YTD July-November		
Opening Balance		21,918,365.99	23,687,165.49	Closing Balance	36,431,970.75
Purchases		36,663,604.76	369,259,490.26	Average Monthly Balance	36,999,340.10
Redemptions (Excl. Checks)		(22,150,000.00)	(356,514,685.00)	Monthly Distribution Yield	5.58%
Check Disbursements		0.00	0.00		
Closing Balance		36,431,970.75	36,431,970.75		
Cash Dividends and Income		169,632.01	997,517.51		



Account Statement - Transaction Summary

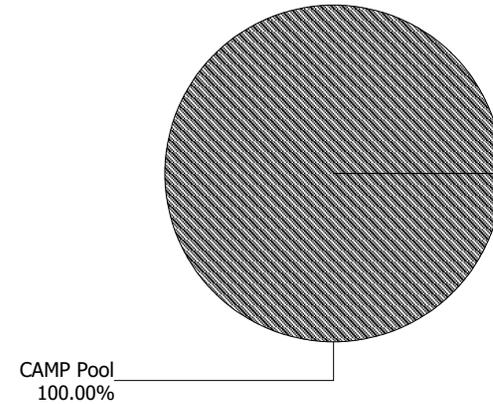
For the Month Ending **December 31, 2023**

Public Risk Innovation, Solutions, and Management - PRISM - 6123-001

CAMP Pool	
Opening Market Value	36,431,970.75
Purchases	35,646,627.11
Redemptions	(26,650,000.00)
Unsettled Trades	0.00
Change in Value	0.00
Closing Market Value	\$45,428,597.86
Cash Dividends and Income	146,627.11

Asset Summary		
	December 31, 2023	November 30, 2023
CAMP Pool	45,428,597.86	36,431,970.75
Total	\$45,428,597.86	\$36,431,970.75

Asset Allocation	
CAMP Pool	100.00%





Account Statement

For the Month Ending **December 31, 2023**

Public Risk Innovation, Solutions, and Management - PRISM - 6123-001

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
CAMP Pool					
Opening Balance					36,431,970.75
12/06/23	12/06/23	Redemption - ACH Redemption	1.00	(10,000,000.00)	26,431,970.75
12/11/23	12/11/23	Redemption - ACH Redemption	1.00	(1,700,000.00)	24,731,970.75
12/14/23	12/14/23	Redemption - ACH Redemption	1.00	(800,000.00)	23,931,970.75
12/15/23	12/15/23	Purchase - Incoming Wires	1.00	18,000,000.00	41,931,970.75
12/15/23	12/15/23	Redemption - ACH Redemption	1.00	(12,000,000.00)	29,931,970.75
12/18/23	12/18/23	Redemption - ACH Redemption	1.00	(1,500,000.00)	28,431,970.75
12/18/23	12/18/23	Redemption - ACH Redemption	1.00	(150,000.00)	28,281,970.75
12/28/23	12/28/23	Purchase - ACH Purchase	1.00	15,000,000.00	43,281,970.75
12/28/23	12/28/23	Redemption - ACH Redemption	1.00	(500,000.00)	42,781,970.75
12/29/23	12/29/23	Purchase - ACH Purchase	1.00	2,500,000.00	45,281,970.75
12/29/23	01/02/24	Accrual Income Div Reinvestment - Distributions	1.00	146,627.11	45,428,597.86



Account Statement

For the Month Ending **December 31, 2023**

Public Risk Innovation, Solutions, and Management - PRISM - 6123-001

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
Closing Balance					45,428,597.86
		Month of December	Fiscal YTD July-December		
Opening Balance		36,431,970.75	23,687,165.49	Closing Balance	45,428,597.86
Purchases		35,646,627.11	404,906,117.37	Average Monthly Balance	31,100,999.18
Redemptions (Excl. Checks)		(26,650,000.00)	(383,164,685.00)	Monthly Distribution Yield	5.55%
Check Disbursements		0.00	0.00		
Closing Balance		45,428,597.86	45,428,597.86		
Cash Dividends and Income		146,627.11	1,144,144.62		