



Date: October 27, 2021

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 September 30, 2021

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 September 30, 2021, there were \$102.3 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 \$65.4 million held in PRISM's LAIF account. 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 September 30, 2021, was evaluated as follows:

	Short-Term Core Portfolio	Liquidity Portfolio	LAIF Portfolio*	Consolidated Portfolio
Market Value	\$311.9	\$50.3	\$65.4	\$427.7
Book Value	\$307.1	\$50.2	\$65.4	\$422.7
Modified Duration	2.48	0.46	0.00	2.44
Purchase (Book) Yield	1.37%	0.06%	0.21%	1.04%
Market Yield	0.54%	0.07%	0.21%	0.43%

*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 0.24% 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.

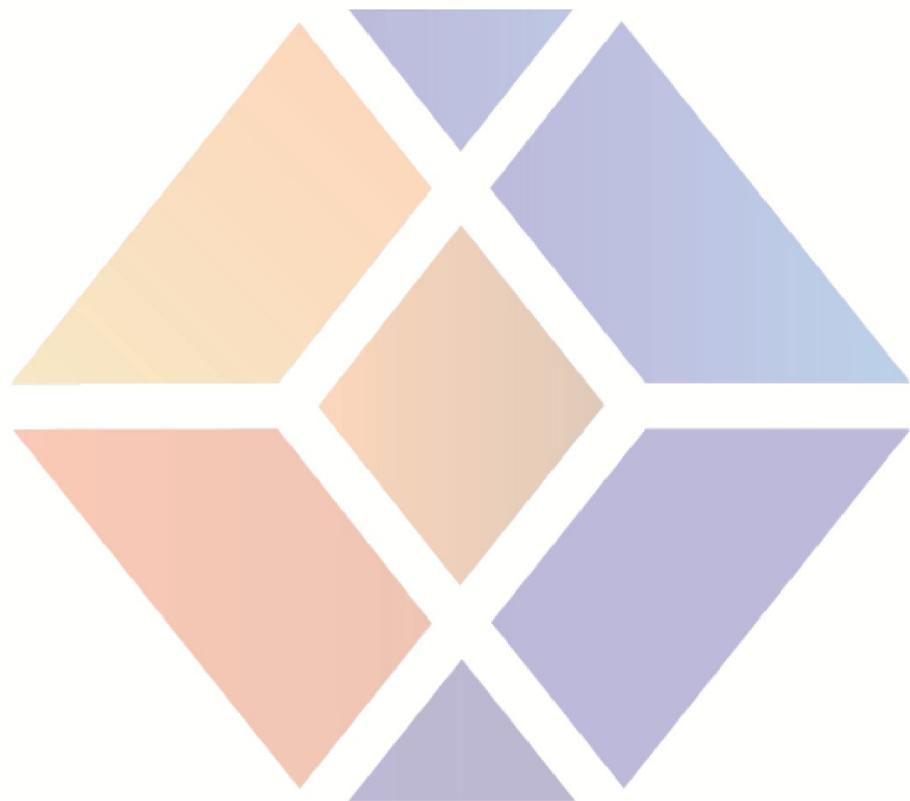


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This report provides an overview of economic conditions and performance summaries for the PRISM Short Term Core Portfolio and the PRISM Liquidity Portfolio (excluding LAIF).

II. Economic Update

This report reviews the current economic environment affecting interest rates.

III. Chandler Asset Management Investment Report – PRISM

A. Account Profile

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

PRISM / Performance Evaluation

July – September 2021

The benign quarter-over-quarter changes in equity and fixed income market benchmarks masks the intra-quarter volatility experienced by market participants. Economic distortions linked to the coronavirus are becoming more acute, leading to more short-term price moves in market benchmarks inconsistent with the overall reopening economic thesis. A case in point is the 10-year US Treasury note, which only moved higher by 2 basis points on a quarter-over-quarter basis but reached a low yield of 1.17% on August 3rd only to move higher later in the quarter, topping out at 1.54% on September 28th and closing the quarter at 1.49%. On the equity side of the market, despite strong year-to-date performance, the Russell 2000 and Nasdaq composite both experienced negative total returns in the quarter, while the S&P 500 managed a small positive total return, incongruent with equity market correlations from earlier in the recovery.

The supply side constraints hindering the economic recovery are placing additional pressures on inflation metrics and impeding the velocity of the recovery. PCE Core inflation, a key metric for Federal Reserve policymakers, has been at 3.6% on a year-over-year basis for the past four months in a row through August, comfortably above the 2% objective. Inflation metrics should start to move lower with the passage of time, but there are still several unknowns impeding the ability to forecast how quickly and to what magnitude inflation will moderate. Although nonfarm payrolls currently have a robust three-month moving average of 550k, the month over month readings have been volatile, and wage pressure is evident with average hourly earnings on a year-over-year basis at 4.6%. The labor force participation rate is low at 61.6%; as extended unemployment benefits expire and the risk from the coronavirus Delta variant dissipates, the supply of workers should increase helping to restrain wage inflation. Policymakers are comfortable, for now, the elevated inflation readings are being exacerbated by a narrow set of categories linked to the economic reopening. However, the longer the supply side issues linger in the economy, the greater the risk long-term inflation expectations could become unanchored, calling into question the Fed's "transitory inflation" narrative.

The Chandler team holds the view both monetary and fiscal policy will remain stimulative in the coming quarters. The core of the Federal Reserve remains dovish, despite the more hawkish rhetoric for several regional Fed Presidents. Although the Federal Reserve has telegraphed the process of tapering the \$120 billion of monthly asset purchases is set to commence late this year, we believe an increase in the Fed Funds rate is unlikely in 2022; Fed Chair Powell has delinked the taper process from rate hikes. Trends in employment and inflation will be important barometers to monitor in coming quarters and the Fed is a long way from their full employment goals, a precursor to tightening policy. We believe the Federal Reserve will be conservative in the pace of the taper, consistent with the new Flexible Average Inflation Targeting (FAIT) regime. In our view the Fed Funds rate will stay lower for longer, allowing the economy to run 'hot', to enable the ultimate adjustment in the Fed Funds rate to be higher, consistent with a 2% long-term inflation goal. The Federal Reserve is arguably the most dovish of all the developed market central banks. Due to the challenges in emerging markets correlated with lack of vaccine distribution, we think a dovish Federal Reserve – acting as the de-facto global central bank - will assist the global economic recovery by allowing emerging market central banks to not have to tighten prematurely because of currency risk. Regarding fiscal policy, we expect the bipartisan infrastructure bill to ultimately become law, and the 2nd infrastructure bill to be watered down from the proposed \$3.5 trillion number to pass both chambers of Congress.



Portfolio Summary – Short Term Core Portfolio

- Chandler commenced management of the portfolio on January 31, 2015.
- For the three-month period ending September 30, 2021, the portfolio returned 0.02% compared to the 0.01% 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 September 30, 2021, the portfolio returned -0.08% compared to the -0.16% return of the ICE Bank of America Merrill Lynch 1-5 Year US Corporate and Government AAA-A Index.
- Short Term Core Activity
 - Many securities were purchased across the Treasury, Supranational, Asset Backed, CMO, Negotiable CD, and Corporate sectors of the market to keep the portfolio invested to strategy.
 - The purchased securities ranged in maturity from December 2021 to September 2026.
 - One security was sold, and one was called, with the majority of the transactional activity in the portfolio linked to the \$65 million contributed to the portfolio in late August.
- Short Term Core Sector
 - The sector allocation evolved with the large cash contribution into the portfolio during the quarter. The two largest changes were the 8.2% decline in the Agency allocation and the 9.8% increase in the Treasury allocation.
 - The Chandler team continues to find the relative value in the Agency sector as unattractive, leading to no securities being purchased in the sector during the quarter. The Treasury allocation will migrate lower in the coming quarter as the team looks to add to our Corporate, Asset Backed, and Negotiable CD exposure, opportunistically.
- Short Term Core Duration
 - The duration of the portfolio contracted moderately, currently 2.48 compared to 2.54 at the end of the prior quarter.
 - The Chandler team is focused on the term structure of the portfolio, relative to the benchmark, and will continue to keep the overall duration of the strategy close to the benchmark in the coming quarter.



Portfolio Summary – Liquidity Portfolio (Does not include LAIF)

- Chandler commenced management of the portfolio on January 31, 2015.
- For the three-month period ending September 30, 2021, the portfolio returned 0.02% compared to the 0.03% return of the custom index and the 0.02% return of the three-month Treasury Bill Index.
- For the 12-month period ending September 30, 2021, the portfolio returned 0.16% compared to the 0.07% return of the custom index and the 0.07% return of the three-month Treasury Bill Index.
- Due to the cash flow needs of the PRISM the Liquidity Portfolio has historically maintained a duration well short of the custom index since inception.
- Liquidity Activity
 - Multiple securities were purchased in the Treasury, Negotiable CD, and Corporate sectors of the market to invest the large contribution into the portfolio during the quarter.
 - All the new holdings mature in 2022, with the latest in May of 2022, to account for the forecasted cash flow needs of PRISM.
 - On a net basis \$50 million was contributed to the portfolio during the quarter.
- Liquidity Sector
 - The sector allocation changed materially as the large cash contribution was invested.
 - The current allocation is dominated by the US Treasury sector, making up 80% of the allocation, followed by 11% in Negotiable CDs and 2.0% in Corporates.
 - The Money Market Fund allocation is currently 6.5%, the Chandler team will be reducing the amount in the coming quarter.
- Liquidity Duration
 - The duration of the portfolio extended to 0.46 years compared to 0.32 years at the end of the prior quarter.
 - The overall duration will contract in coming quarters as the majority of the cash in the portfolio will be spend down by May 2022.





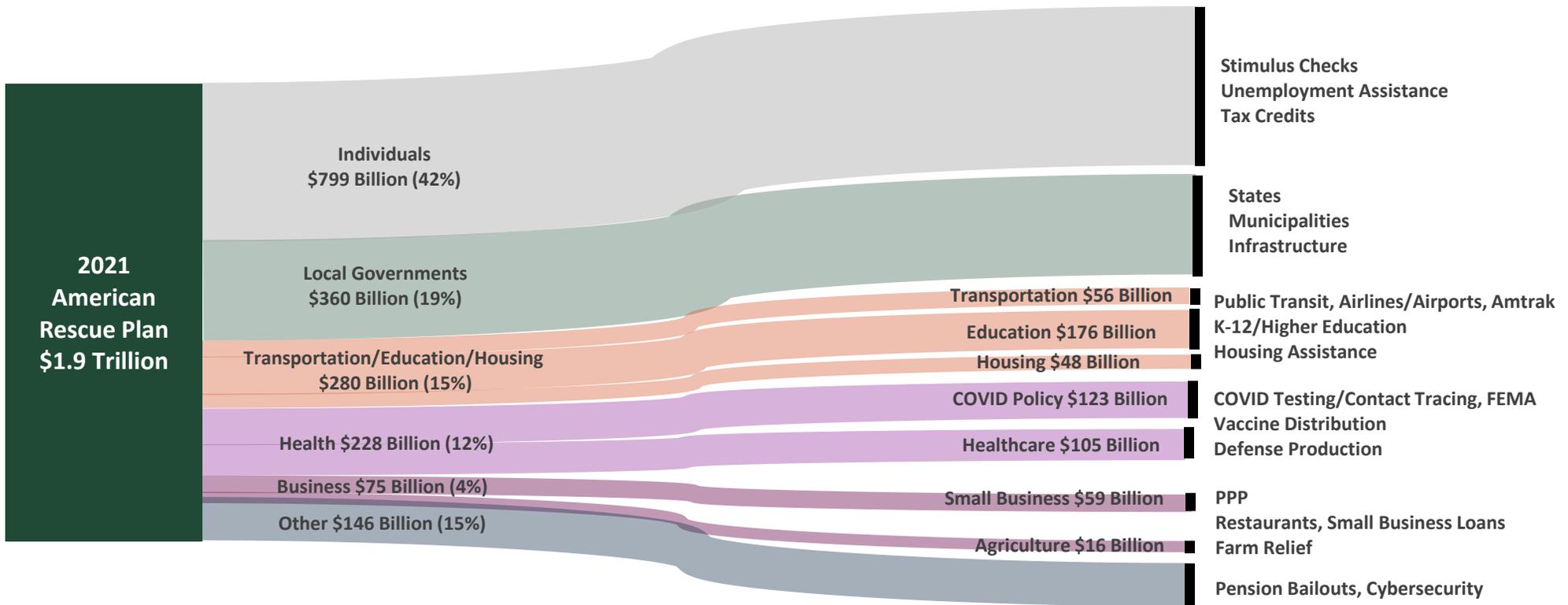
Economic Update

Economic Update

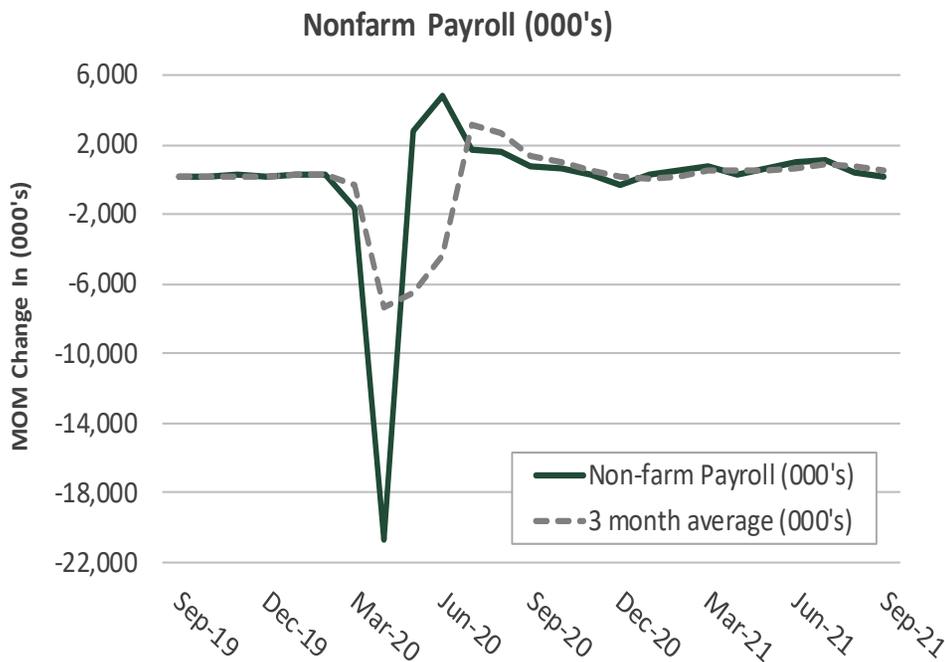
- While some pockets of the economy remain dislocated, US real gross domestic product (GDP) has recovered to pre-pandemic levels. The recovery has been fueled by robust fiscal spending, accommodative monetary policy, and vaccinations. These factors are beginning to moderate but should continue to provide tailwinds for the economy in the coming quarters. Covid infection rates have started to decline, but the health crisis continues to disrupt economic activity and has weighed on consumer sentiment. Supply chain and labor market disruptions are also likely to continue over the near- to intermediate-term, putting ongoing upward pressure on transportation, input, and labor costs. Some pandemic-related fiscal relief has started to phase out, but an infrastructure spending plan is on the horizon. Meanwhile, the Federal Reserve remains accommodative and continues to facilitate further improvement in the labor market. Overall, we believe the US economy continues to grow at a strong, above-trend, pace but we believe economic data will remain somewhat choppy over the near-term.
- The Federal Open Market Committee (FOMC) kept monetary policy unchanged at its September meeting but indicated that they are preparing to reduce the magnitude of their asset purchases. The fed funds target rate remains in the range of 0.0% to 0.25%. For now, the Fed continues to purchase \$80 billion of Treasuries per month, and \$40 billion of agency mortgage-backed securities per month. However, the Fed is now widely expected to make the official announcement about tapering asset purchases at the next FOMC meeting in early November. The tapering process would likely commence December 1st, and Fed Chair Powell signaled that asset purchases would likely end by mid-2022. The projected timeline for liftoff on rate hikes was also pulled forward in the Fed's updated summary of economic projections. The median estimate among Fed policymakers now calls for one 25 basis point rate hike in 2022, versus the previous outlook for no rate hikes next year. Monetary policy remains highly accommodative for now but the Fed is moving toward a path of policy normalization. We believe the Fed will be cautious as it moves toward a slow and steady withdrawal of monetary policy accommodation, amid a backdrop of an improving labor market and growing economy.
- The Treasury yield curve steepened in September. The 10-year Treasury yield rose nearly 18 basis points in September to 1.49%, while the 2-year Treasury yield rose about seven basis points to 0.28%. We believe some of the factors that put downward pressure on longer-term rates over the summer including concerns about the Delta COVID-19 variant, market technicals, and uneven global vaccination rates, have started to ease. We expect the front-end of the curve to remain anchored near zero over the near-term and believe the yield curve may be poised for further steepening. At the end of September, the 10-year Treasury yield was down about 25 basis points from its high this year in March.

Will \$5.5 Trillion Stimulus Propel Growth and Inflation?

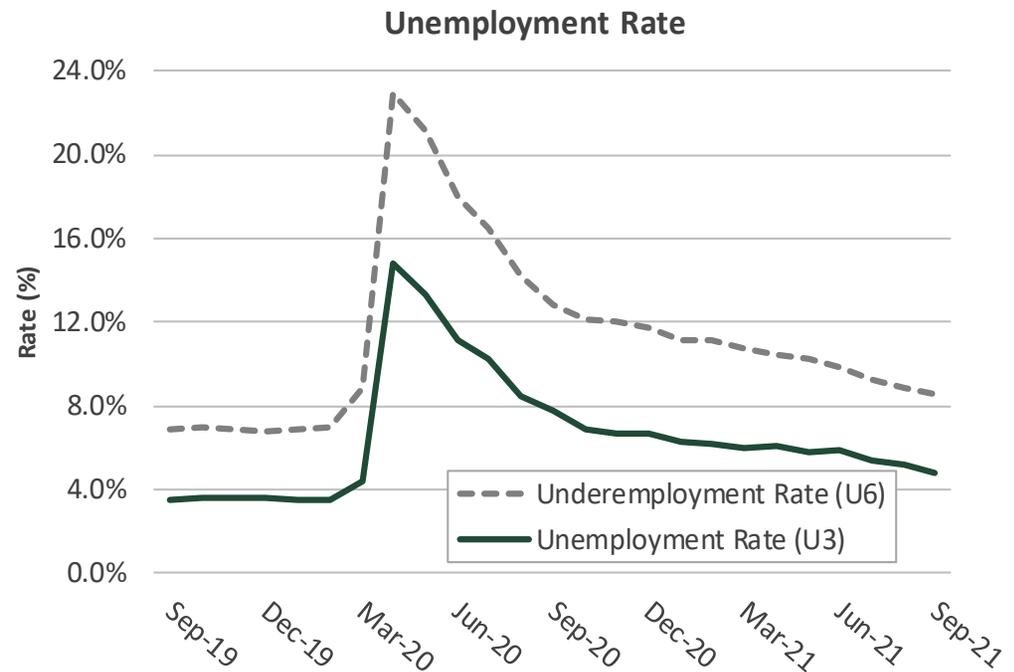
Fiscal Package	Amount
CARES Act	\$2.23 Trillion
Coronavirus Relief Bill	\$484 Billion
Phase 4 Stimulus	\$908 Billion
American Rescue Plan	\$1.9 Trillion
Total So Far	\$5.5 Trillion



Employment



Source: US Department of Labor

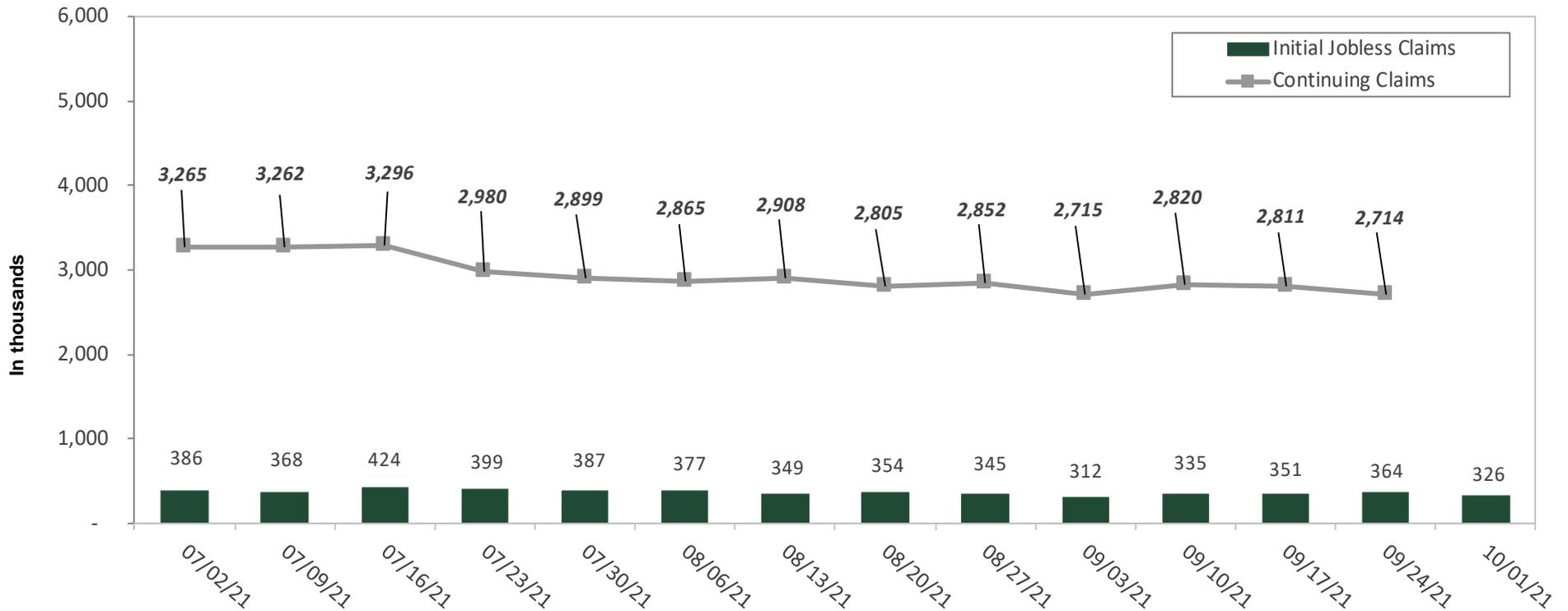


Source: US Department of Labor

Job growth was weaker than expected in September, but the unemployment rate fell below 5% for the first time since March 2020. U.S. nonfarm payrolls increased by 194,000 in September, versus the consensus forecast of 500,000. However, July and August payrolls were revised up a total of 169,000. On a trailing 3-month and 6-month basis, payrolls increased at a solid pace, up an average of 550,000 and 582,000 per month, respectively. The U-3 unemployment rate declined to 4.8% in September from 5.2% in August, a bigger decline than expected. The labor participation rate declined slightly to 61.6% in September but the employment-population ratio increased modestly to 58.7%. The U-6 underemployment rate, which includes those who are marginally attached to the labor force and employed part time for economic reasons, declined to 8.5% in September from 8.8% in August. Annualized average hourly earnings were up by 4.6% in September versus 4.0% in August, reflecting strong wage growth driven in part by the ongoing imbalance in the supply and demand for labor. Although labor force participation has been slow to recover and more than 7.6 million people remain unemployed, the labor market has made significant progress over the past year.

Initial Claims for Unemployment

Initial Claims For Unemployment July 02, 2021 - October 01, 2021

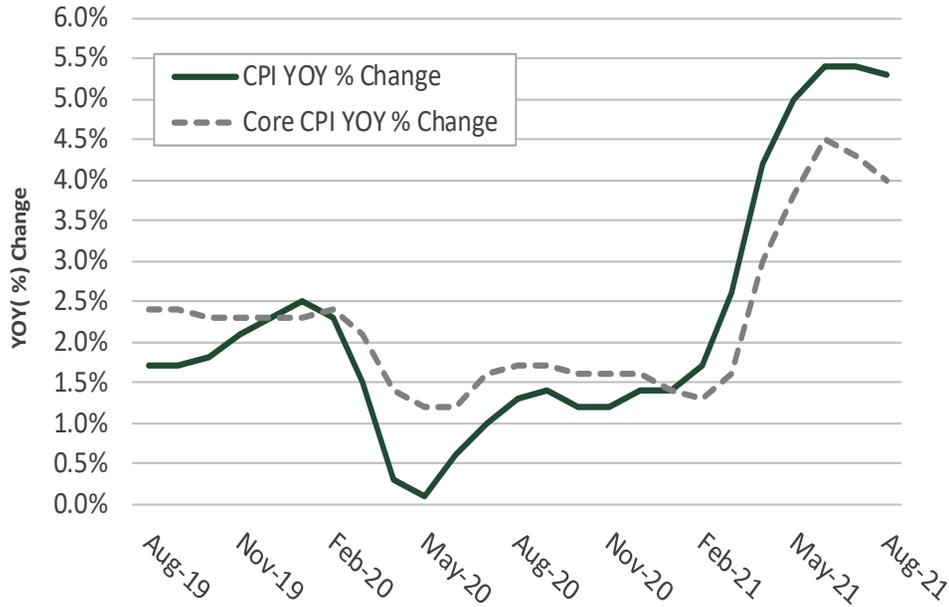


Source: US Department of Labor

In the most recent week, the number of initial jobless claims was 326,000 versus 364,000 in the prior week. The level of continuing unemployment claims (where the data is lagged by one week) declined to 2.714 million from 2.811 million in the prior week. Continuing jobless claims have declined significantly from the peak of nearly 25 million in May 2020, but they remained above the 2019 (pre-pandemic) average of 1.7 million.

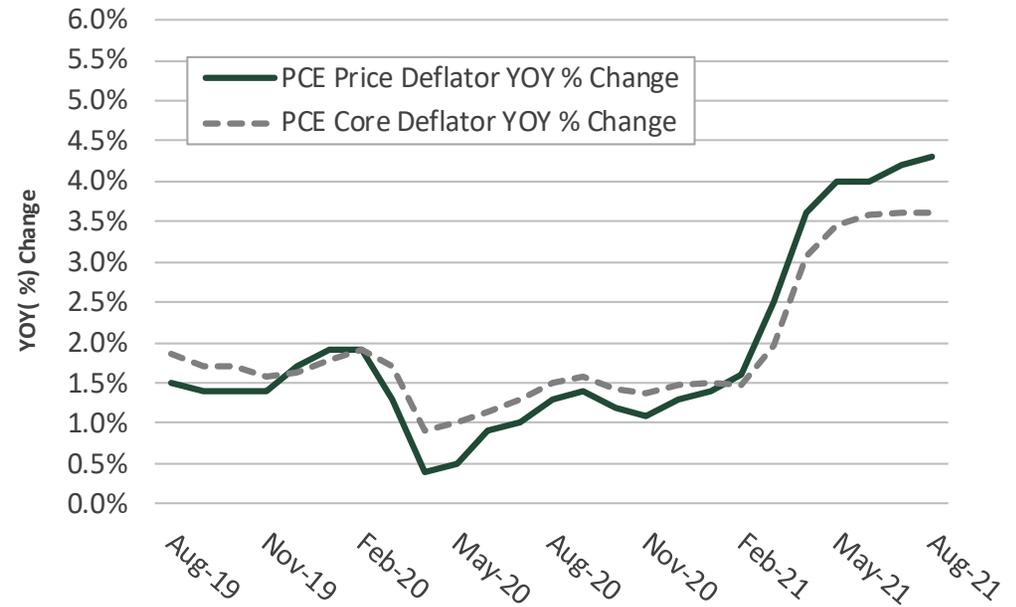
Inflation

Consumer Price Index (CPI)



Source: US Department of Labor

Personal Consumption Expenditures (PCE)

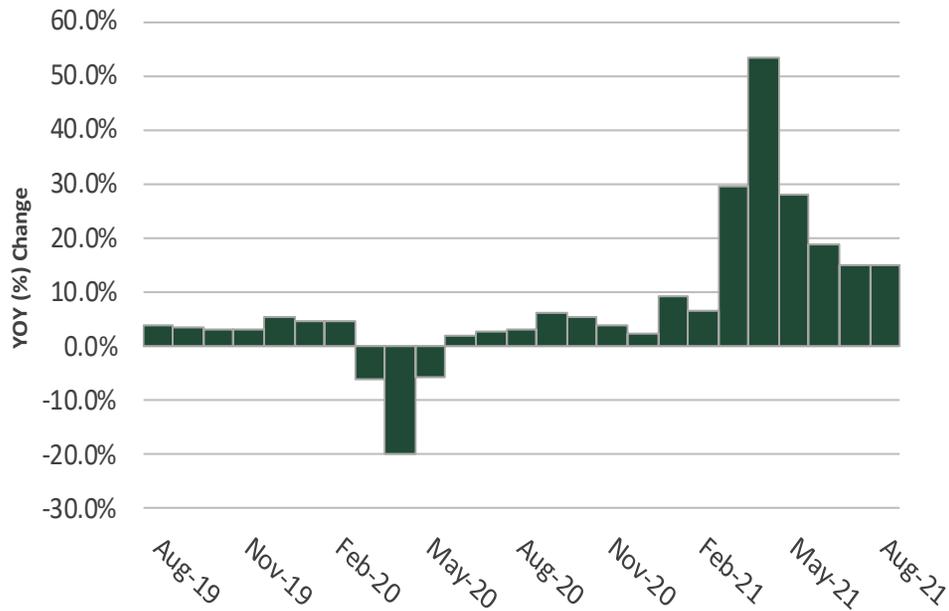


Source: US Department of Commerce

The Consumer Price Index (CPI) was up 5.3% year-over-year in August, versus up 5.4% year-over-year in July. Core CPI (CPI less food and energy) was up 4.0% year-over-year in August (below expectations), versus up 4.3% in July, suggesting that pricing pressures may be easing slightly. The Personal Consumption Expenditures (PCE) index was up 4.3% year-over-year in August, versus up 4.2% in July. Core PCE was up 3.6% year-over-year in August, unchanged from July. Current inflation readings are running well above the Fed's longer-run target of around 2.0%. While the Fed believes many of the factors fueling higher inflation will be temporary, the upward pressure on inflation from supply chain bottlenecks and pandemic-related disruptions is likely to remain elevated over the near-term.

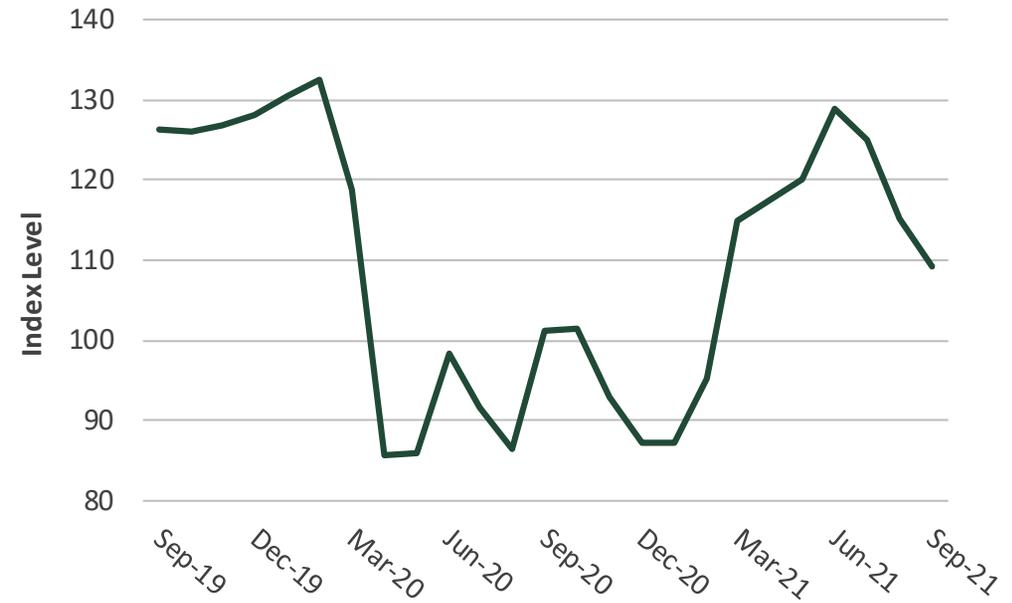
Consumer

Retail Sales YOY % Change



Source: US Department of Commerce

Consumer Confidence



Source: The Conference Board

On a year-over-year basis, retail sales were up 15.1% in August. On a month-over-month basis, retail sales were stronger than expected in August, up 0.7% versus expectations of a 0.7% decline. The month-over-month gain was driven largely by increases in online shopping, furniture and home furnishings, and general merchandise stores. These gains were partially offset by declines in vehicles, electronics and appliances, sporting goods, hobby, musical instrument, and bookstores, on a seasonally adjusted basis. Excluding vehicles and gas, retail sales were up 2.0% month-over-month, following a 1.4% decline in July. In our view, the August retail sales report indicates that consumers have the propensity to spend but their spending patterns continue to be influenced by the pandemic, with the delta virus outbreak driving more people back to online shopping in the month. Furthermore, we believe high prices fueled by supply chain constraints on bigger ticket items like vehicles and appliances may now be pressuring sales of those items. The Consumer Confidence index declined to 109.3 in September from 115.2 in August. Consumers remain concerned about the Delta variant and the economic impact of the virus.

Economic Activity

Leading Economic Indicators (LEI)



Source: The Conference Board

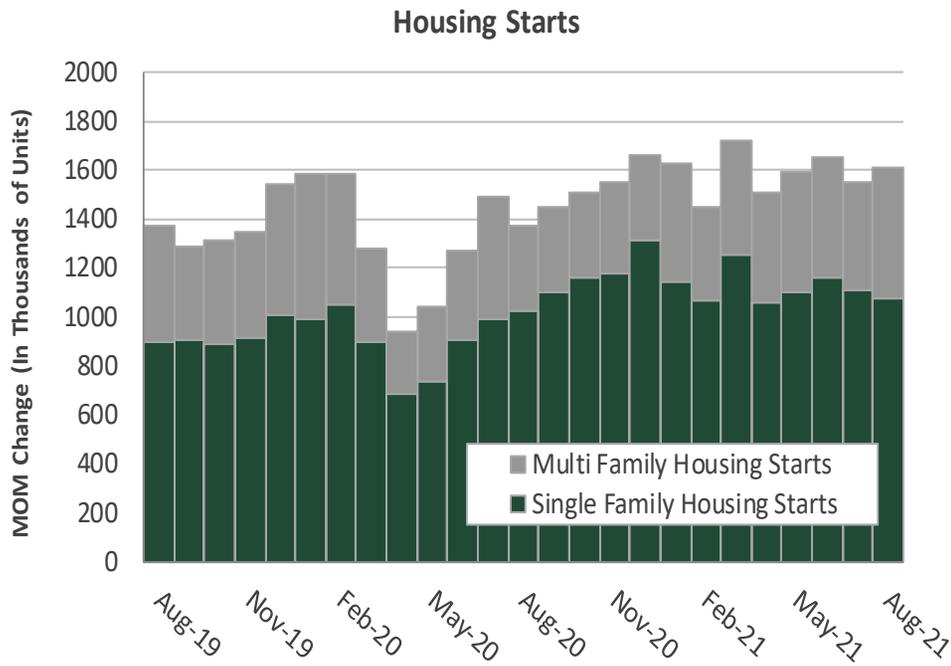
Chicago Fed National Activity Index (CFNAI)



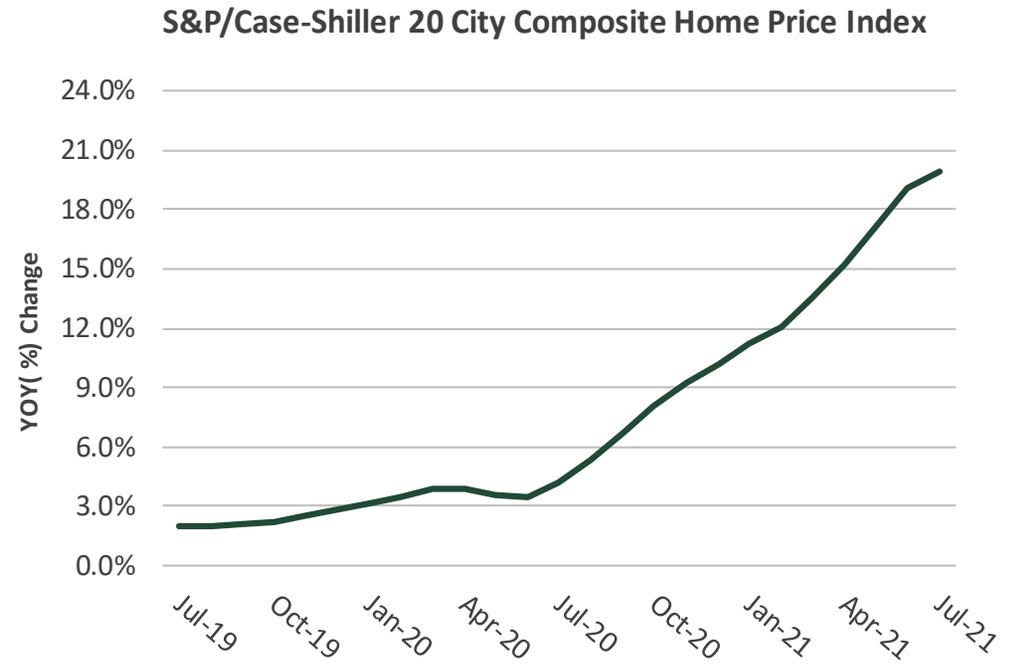
Source: Federal Reserve Bank of Chicago

The Conference Board’s Leading Economic Index (LEI) increased 0.9% month-over-month in August (slightly above expectations), following a 0.8% increase in July. On a year-over-year basis, the LEI was up 10.0% in August. According to the Conference Board, the LEI’s sharp increase in August suggests the economy is on a rapidly rising trajectory. The Conference Board is forecasting 6.0% GDP growth for 2021 and 4.0% GDP growth in 2022. Meanwhile, the Chicago Fed National Activity Index (CFNAI) declined to 0.29 in August from 0.75 in July, pulled down by production and employment. However, on a 3-month moving average basis, the CFNAI improved to 0.43 in August from 0.36 in July. A reading above zero signals above-trend economic growth.

Housing



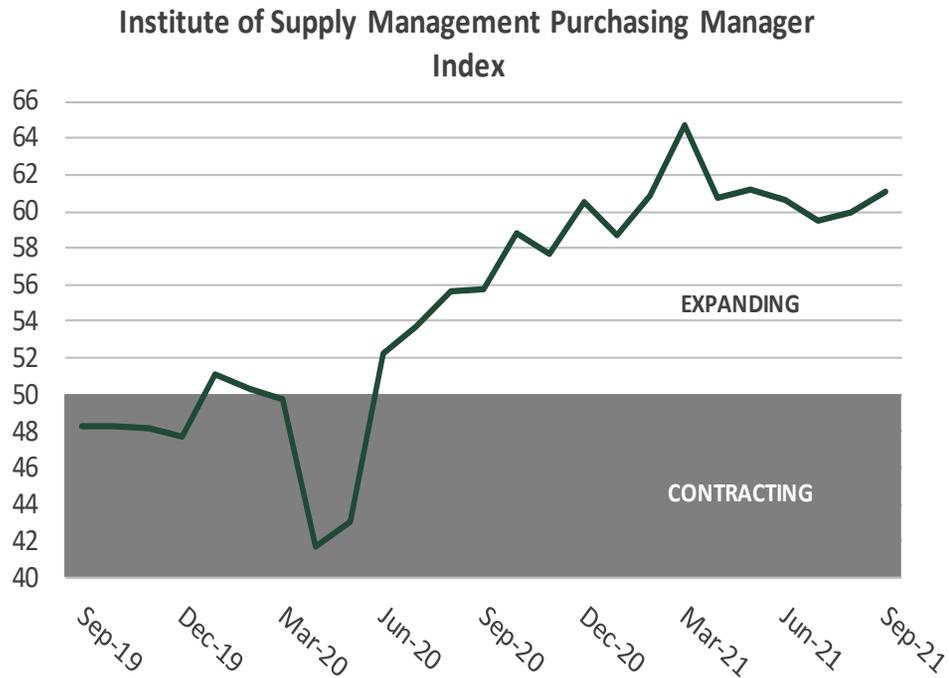
Source: US Department of Commerce



Source: S&P

Total housing starts increased 3.9% in August to an annual pace of 1,615,000, led by multi-family starts. Single-family starts declined 2.8% in August while multi-family starts rose 20.6%. On a year-over-year basis, housing starts were up 17.4% in August. According to the Case-Shiller 20 City home price index, home prices were up 20.0% year-over-year in July versus up 19.1% year-over-year in June. Low mortgage rates and tight supply continue to support prices.

Manufacturing



Source: Institute for Supply Management



Source: Federal Reserve

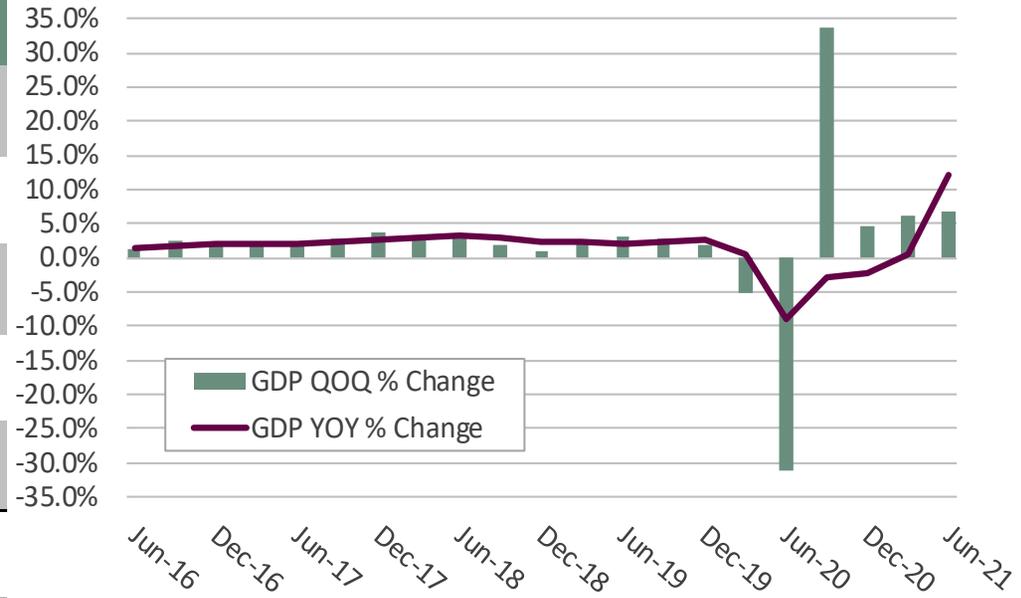
The Institute for Supply Management (ISM) manufacturing index increased to 61.1 in September from 59.9 in August. The index points to continued strength in manufacturing, as readings above 50.0 are indicative of expansion in the manufacturing sector. New orders were particularly strong, increasing to 66.7 in August from 64.9 in July, which The Industrial Production index was up 6.0% year-over-year in August, versus up 6.6% in July. On a month-over-month basis, the Industrial Production index increased 0.4% in August, following a 0.8% increase in July. Capacity Utilization increased to 76.4% in August from 76.2% in July but remains well below the long-run average of 79.8%. Chip shortages and other supply chain bottlenecks continue to weigh on activity in the manufacturing sector.

Gross Domestic Product (GDP)

Components of GDP	9/20	12/20	3/21	6/21
Personal Consumption Expenditures	25.5%	2.3%	7.4%	7.9%
Gross Private Domestic Investment	11.7%	4.0%	-0.4%	-0.7%
Net Exports and Imports	-3.3%	-1.7%	-1.6%	-0.2%
Federal Government Expenditures	-0.3%	-0.2%	0.8%	-0.4%
State and Local (Consumption and Gross Investment)	0.1%	0.1%	0.0%	0.0%
Total	33.8%	4.5%	6.3%	6.7%

Source: US Department of Commerce

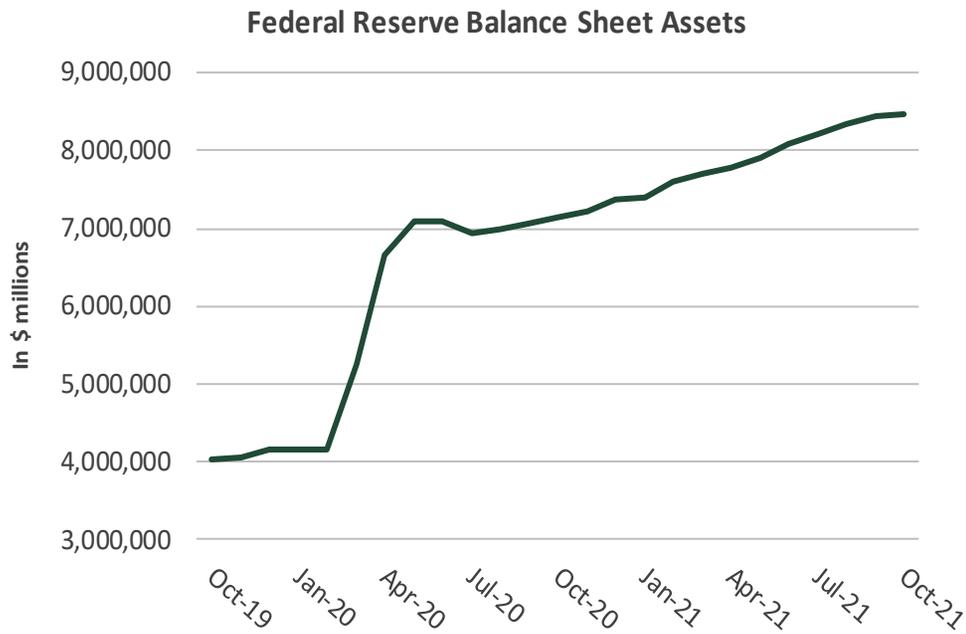
Gross Domestic Product (GDP)



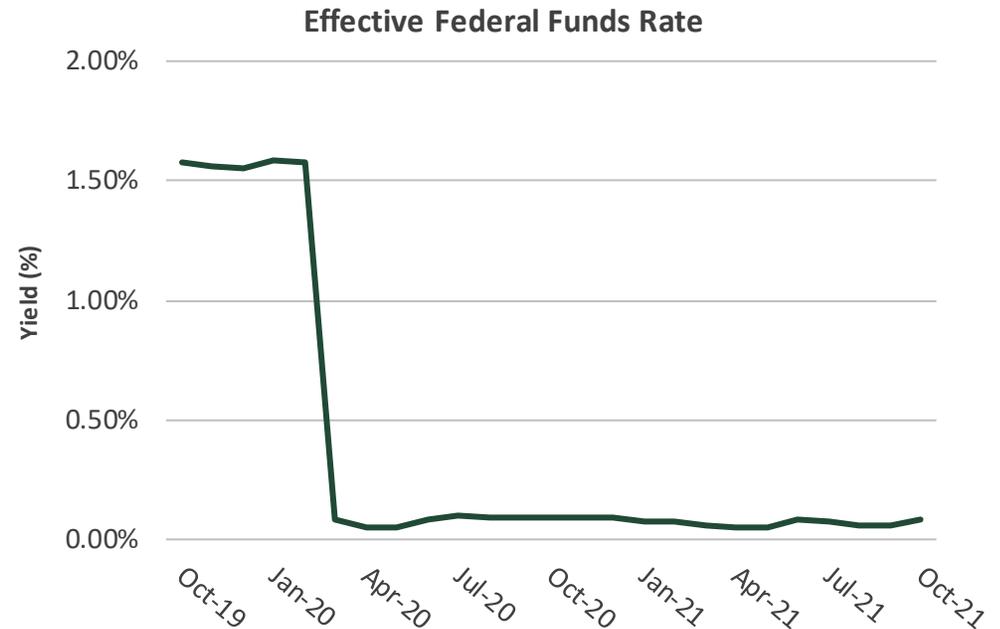
Source: US Department of Commerce

Real US gross domestic product (GDP) grew at an annualized rate of 6.7% in the second quarter, following 6.3% growth in the first quarter. As of the second quarter, real US GDP had exceeded its pre-pandemic level. The consensus forecast for full year 2021 US gross domestic product growth has moderated but remains well above the long-run trend growth rate of about 1.8%. The current Bloomberg consensus estimates for 2021 and 2022 US GDP growth are 5.9% and 4.1%, respectively, following a 3.4% decline in 2020.

Federal Reserve



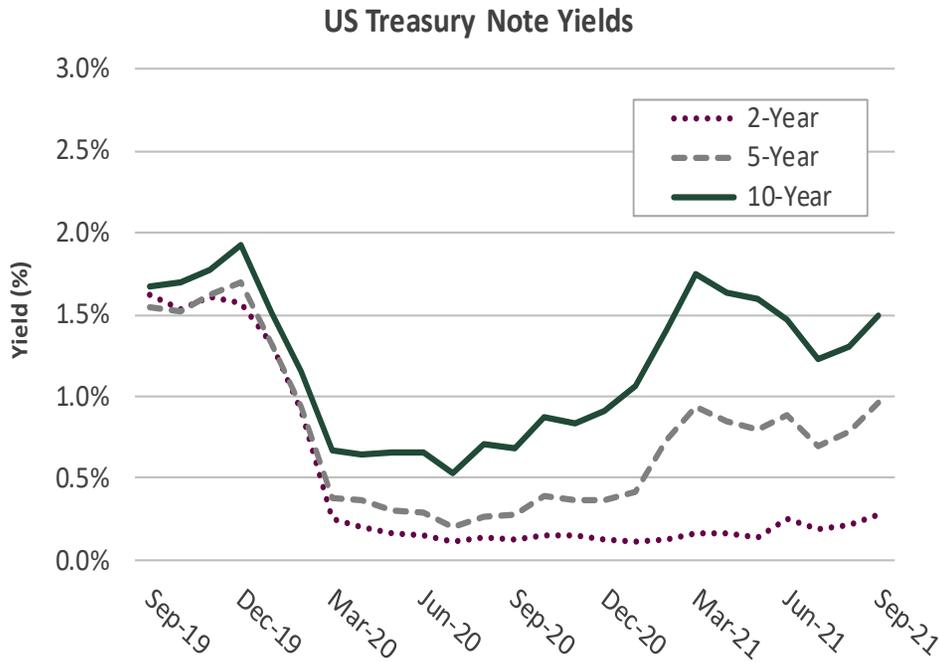
Source: Federal Reserve



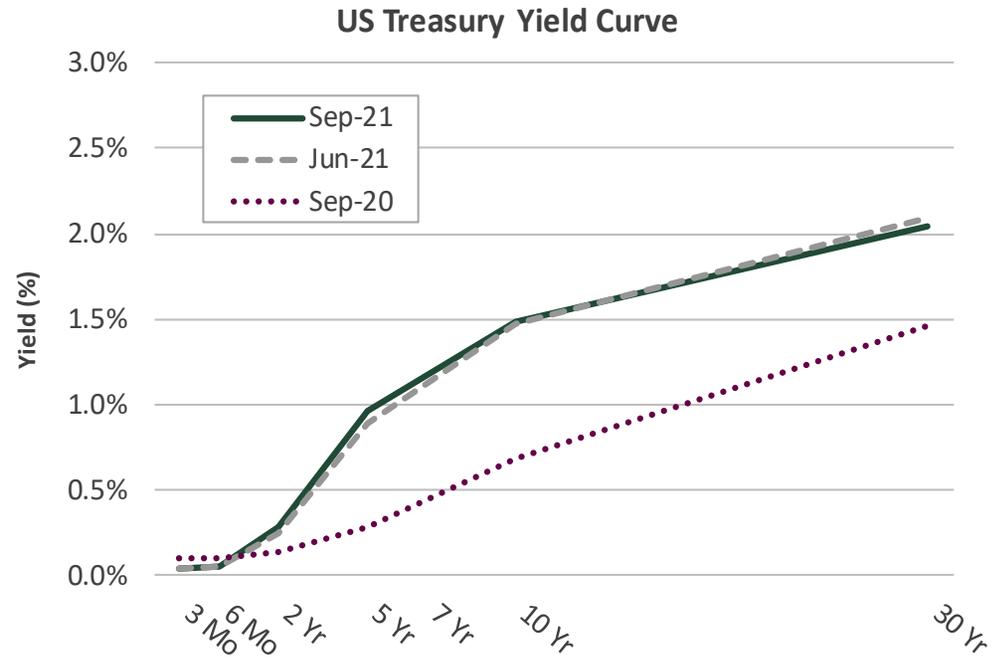
Source: Bloomberg

Last year, the Fed took a wide range of aggressive actions to help stabilize and provide liquidity to the financial markets. The Fed lowered the fed funds target rate to a range of 0.0%-0.25% and started purchasing Treasury and agency mortgage-backed securities (MBS) to support smooth market functioning. Last year, policymakers reinstated the Commercial Paper Funding Facility and Money Market Mutual Fund Liquidity Facility. The Fed also established the Primary Market Corporate Credit Facility, Secondary Market Corporate Credit Facility, Term Asset-Backed Securities Loan Facility, Paycheck Protection Program Liquidity Facility, Main Street Lending Facility, and Municipal Liquidity Facility. The Fed has also provided short-term funding through large-scale repo operations and lowered the reserve requirement for depository institutions. Notably, many of the Fed's lending facilities expired at the end of 2020, including the Fed's corporate credit, asset-backed securities, municipal lending, and Main Street Lending programs. In June 2021, the Fed announced plans to unwind its corporate credit facility. The Fed is now widely expected to start tapering their Treasury and agency MBS purchases before this year-end, and stop making asset purchases around the middle of next year.

Bond Yields



Source: Bloomberg



Source: Bloomberg

The treasury yield curve is steeper on a year-over-year basis. At the end of September, the 2-year Treasury yield was about 15 basis points higher and the 10-Year Treasury yield was about 80 basis points higher, year-over-year. However, the yield curve was less steep than the historical average. The spread between the 2-year Treasury yield and 10-year Treasury yield was 121 basis points at September month-end compared to the average historical spread (since 2002) of about 135 basis points. We believe the curve remains poised for further steepening, amid a growing economy and improving labor market, while the Fed is expected to slowly normalize monetary policy.

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
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 sunseting 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

	9/30/2021		6/30/2021
	Benchmark*	Portfolio	Portfolio
Average Maturity (yrs)	0.91	0.45	0.32
Average Modified Duration	0.90	0.46	0.32
Average Purchase Yield	n/a	0.06%	0.14%
Average Market Yield	0.13%	0.07%	0.14%
Average Quality**	AAA	AAA/Aaa	AA/Aaa
Total Market Value		50,252,726	250,788

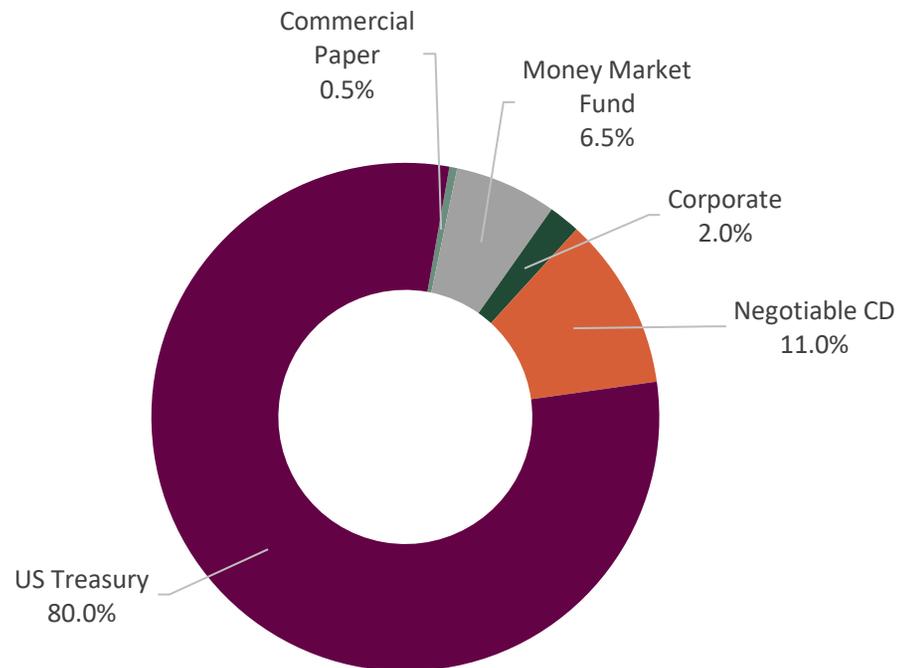
*0-3 Yr Treasury

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

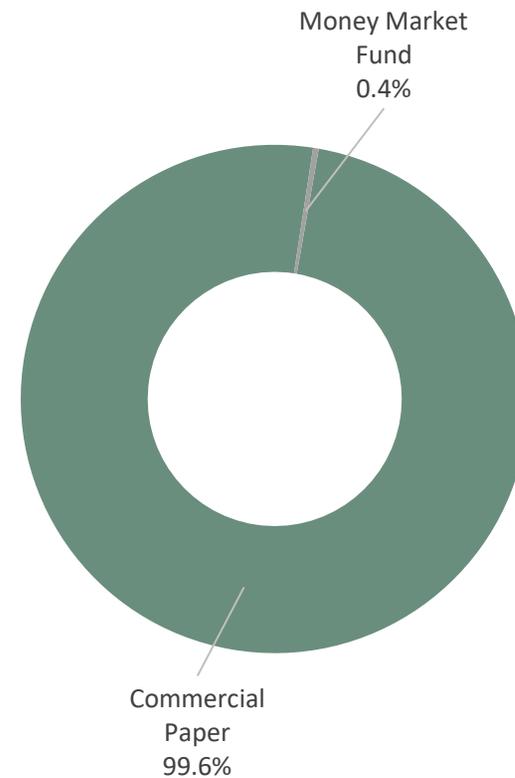
Multiple securities were purchased in the Treasury, Negotiable CD, and Corporate sectors of the market to invest the large contribution into the portfolio during the quarter. All the new holdings mature in 2022, with the latest in May of 2022, to account for the forecasted cash flow needs of PRISM. On a net basis \$50 million was contributed to the portfolio during the quarter.

PRISM Liquidity Portfolio

September 30, 2021



June 30, 2021



The sector allocation changed materially as the large cash contribution was invested. The current allocation is dominated by the US Treasury sector, making up 80% of the allocation, followed by 11% in Negotiable CDs and 2.0% in Corporates. The Money Market Fund allocation is currently 6.5%, the Chandler team will be reducing the amount in the coming quarter.

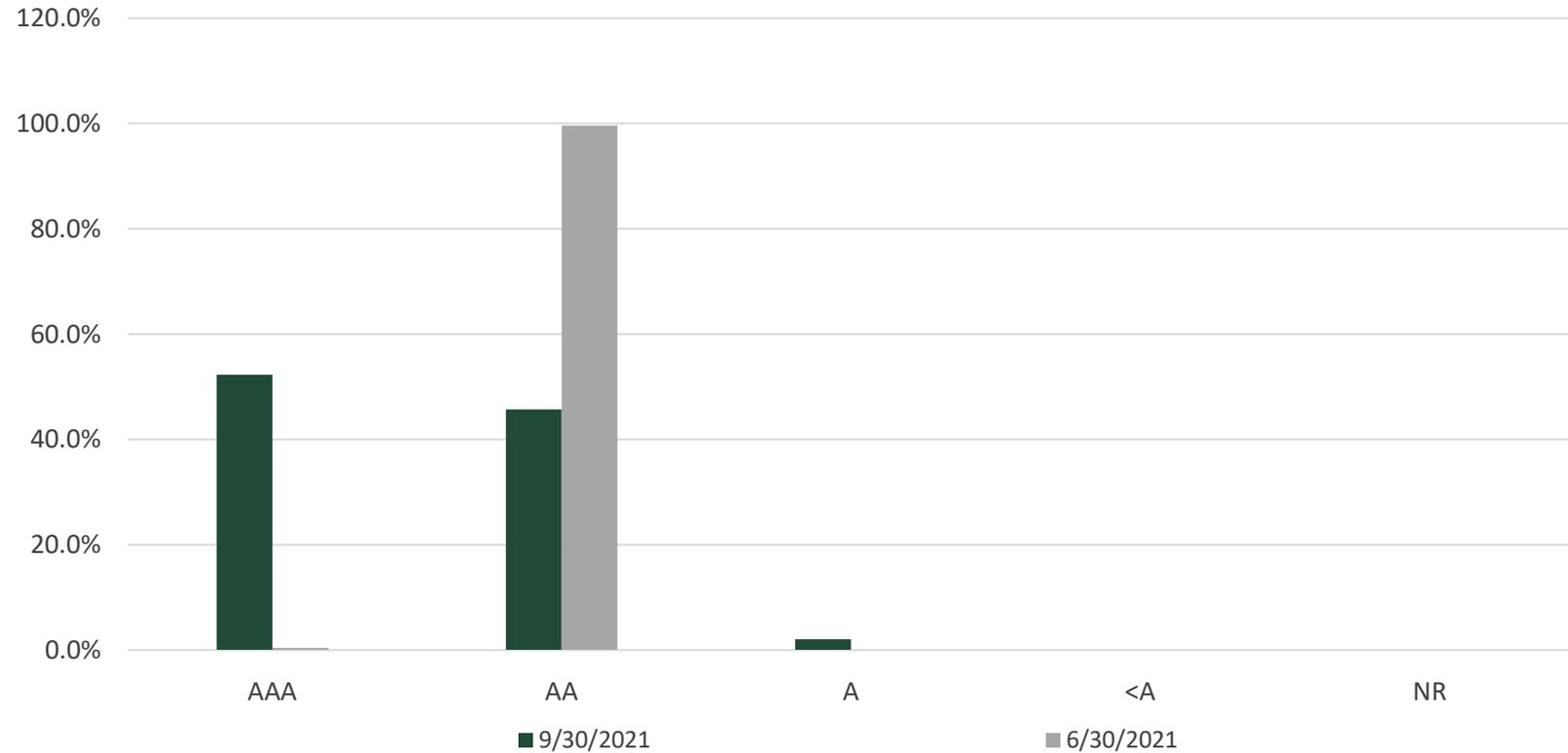
PRISM Liquidity Portfolio – Account #10292

Issue Name	Investment Type	% Portfolio
Government of United States	US Treasury	80.01%
Dreyfus Govt Cash Management Fund	Money Market Fund	6.51%
Bank of Nova Scotia Houston	Negotiable CD	2.99%
Svenska Handelsbanken NY	Negotiable CD	2.99%
Nordea Bank ABP New York	Negotiable CD	2.99%
Honda Motor Corporation	Corporate	2.03%
Cooperatieve Rabobank UA	Negotiable CD	1.99%
Rabobank Nederland NV NY	Commercial Paper	0.50%
TOTAL		100.00%

Quality Distribution

As of September 30, 2021

PRISM Liquidity Portfolio
September 30, 2021 vs. June 30, 2021



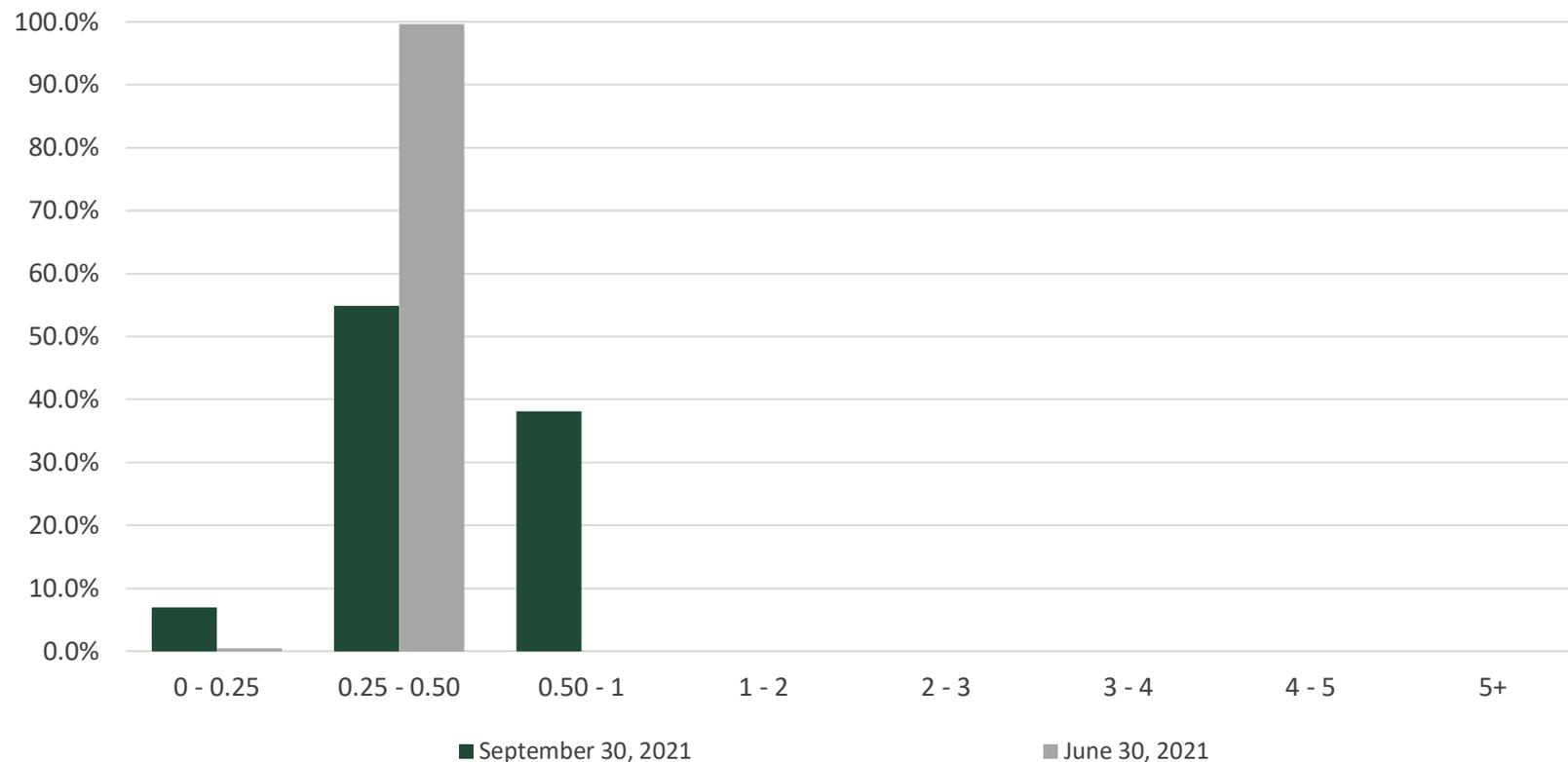
	AAA	AA	A	<A	NR
09/30/21	52.3%	45.7%	2.0%	0.0%	0.0%
06/30/21	0.4%	99.6%	0.0%	0.0%	0.0%

Source: S&P Ratings

Duration Distribution

As of September 30, 2021

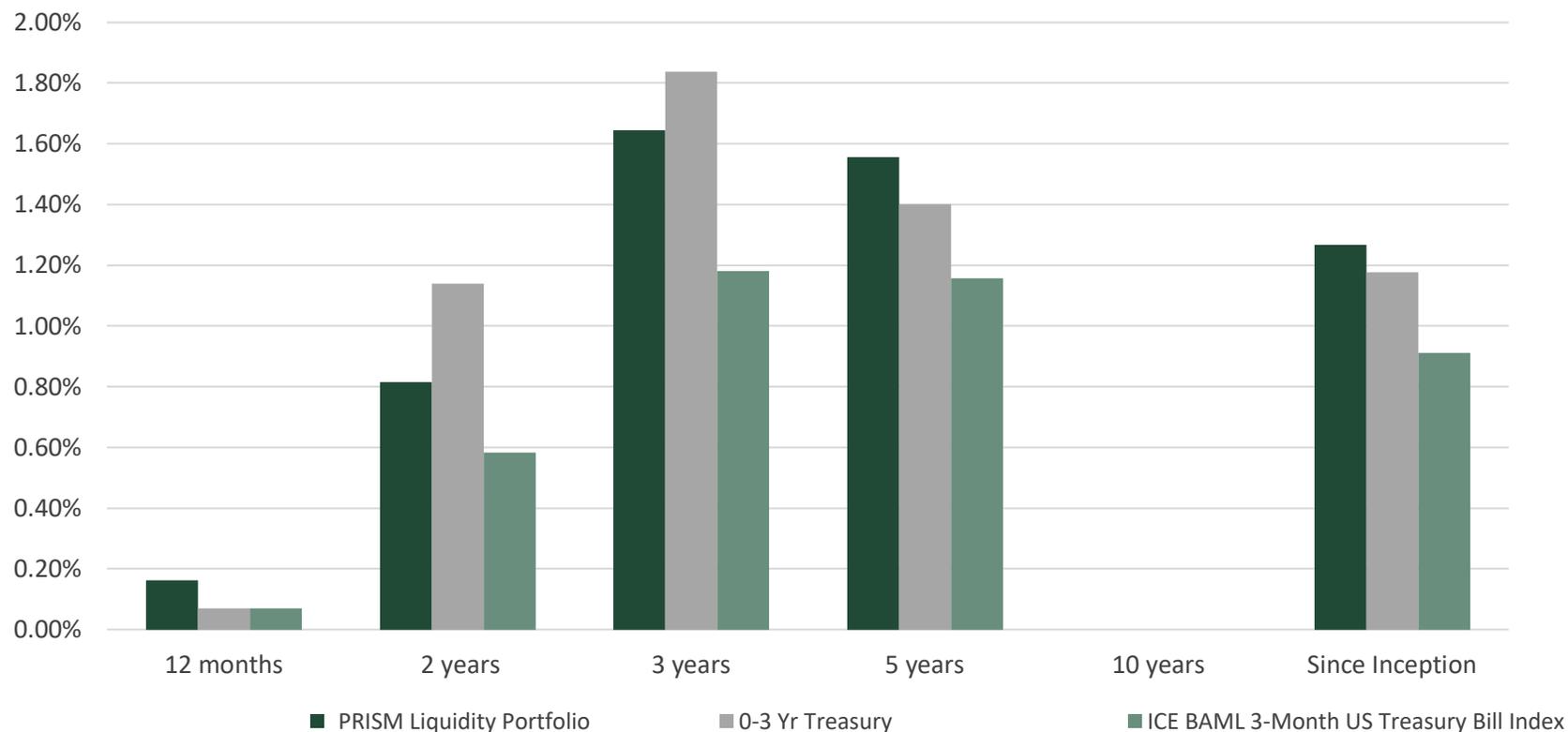
PRISM Liquidity Portfolio
September 30, 2021 vs. June 30, 2021



	0 - 0.25	0.25 - 0.50	0.50 - 1	1 - 2	2 - 3	3 - 4	4 - 5	5+
09/30/21	7.0%	54.9%	38.1%	0.0%	0.0%	0.0%	0.0%	0.0%
06/30/21	0.4%	99.6%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%

The duration of the portfolio extended to 0.46 years compared to 0.32 years at the end of the prior quarter. The overall duration will contract in coming quarters as the majority of the cash in the portfolio will be spend down by May 2022.

PRISM Liquidity Portfolio Total Rate of Return Annualized Since Inception 01/31/2015



TOTAL RATE OF RETURN	Annualized						
	3 months	12 months	2 years	3 years	5 years	10 years	Since Inception
PRISM Liquidity Portfolio	0.02%	0.16%	0.82%	1.64%	1.56%	N/A	1.27%
0-3 Yr Treasury	0.03%	0.07%	1.14%	1.84%	1.40%	N/A	1.18%
ICE BAML 3- Month US Treasury Bill Index	0.02%	0.07%	0.58%	1.18%	1.16%	N/A	0.91%

*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

	9/30/2021		6/30/2021
	Benchmark*	Portfolio	Portfolio
Average Maturity (yrs)	2.70	2.68	2.75
Average Modified Duration	2.61	2.48	2.54
Average Purchase Yield	n/a	1.37%	1.70%
Average Market Yield	0.54%	0.54%	0.49%
Average Quality**	AAA	AA+/Aa1	AA+/Aa1
Total Market Value		311,942,617	247,009,121

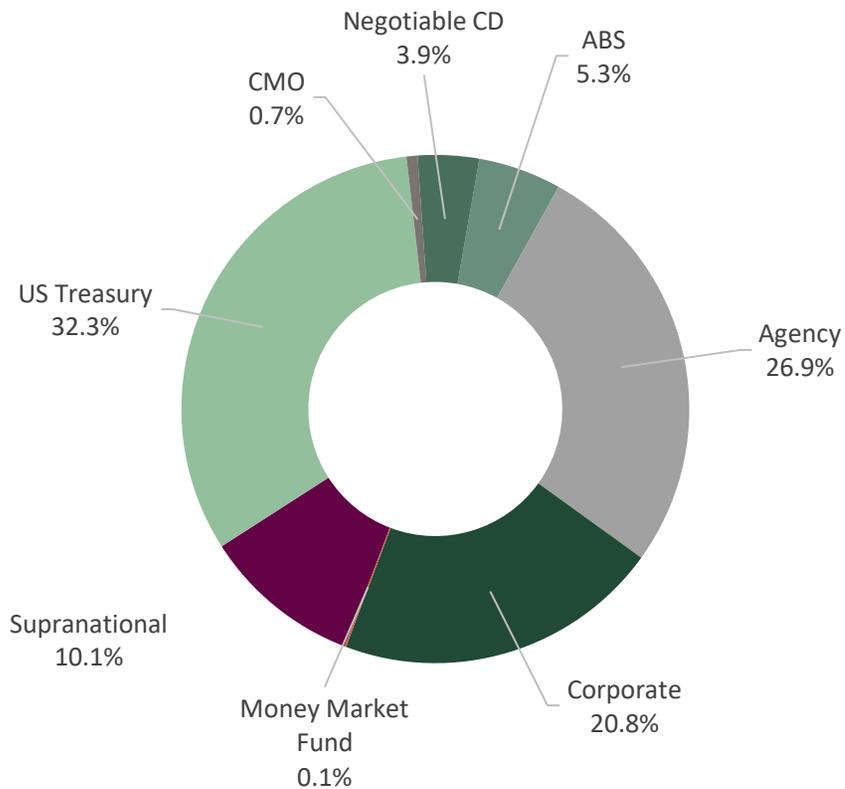
*ICE BofA 1-5 Yr AAA-A US Corp & Govt Index

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

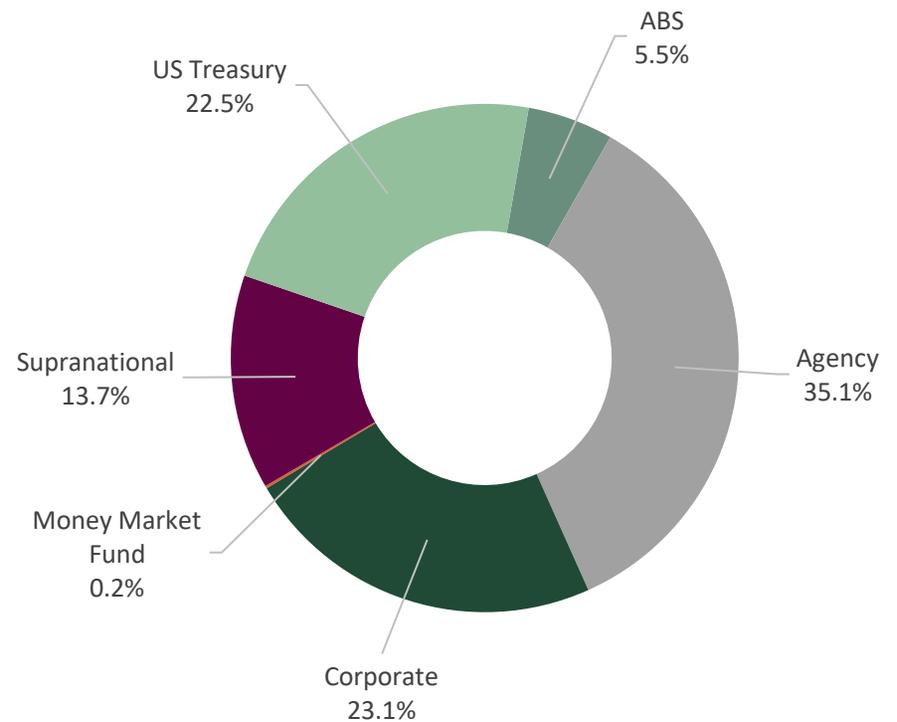
Many securities were purchased across the Treasury, Supranational, Asset Backed, CMO, Negotiable CD, and Corporate sectors of the market to keep the portfolio invested to strategy. The purchased securities ranged in maturity from December 2021 to September 2026. One security was sold, and one was called, with the majority of the transactional activity in the portfolio linked to the \$65 million contributed to the portfolio in late August.

PRISM Short Term Core Portfolio

September 30, 2021



June 30, 2021



The sector allocation evolved with the large cash contribution into the portfolio during the quarter. The two largest changes were the 8.2% decline in the Agency allocation and the 9.8% increase in the Treasury allocation. The Chandler team continues to find the relative value in the Agency sector as unattractive, leading to no securities being purchased in the sector during the quarter. The Treasury allocation will migrate lower in the coming quarter as the team looks to add to our Corporate, Asset Backed, and Negotiable CD exposure, opportunistically.

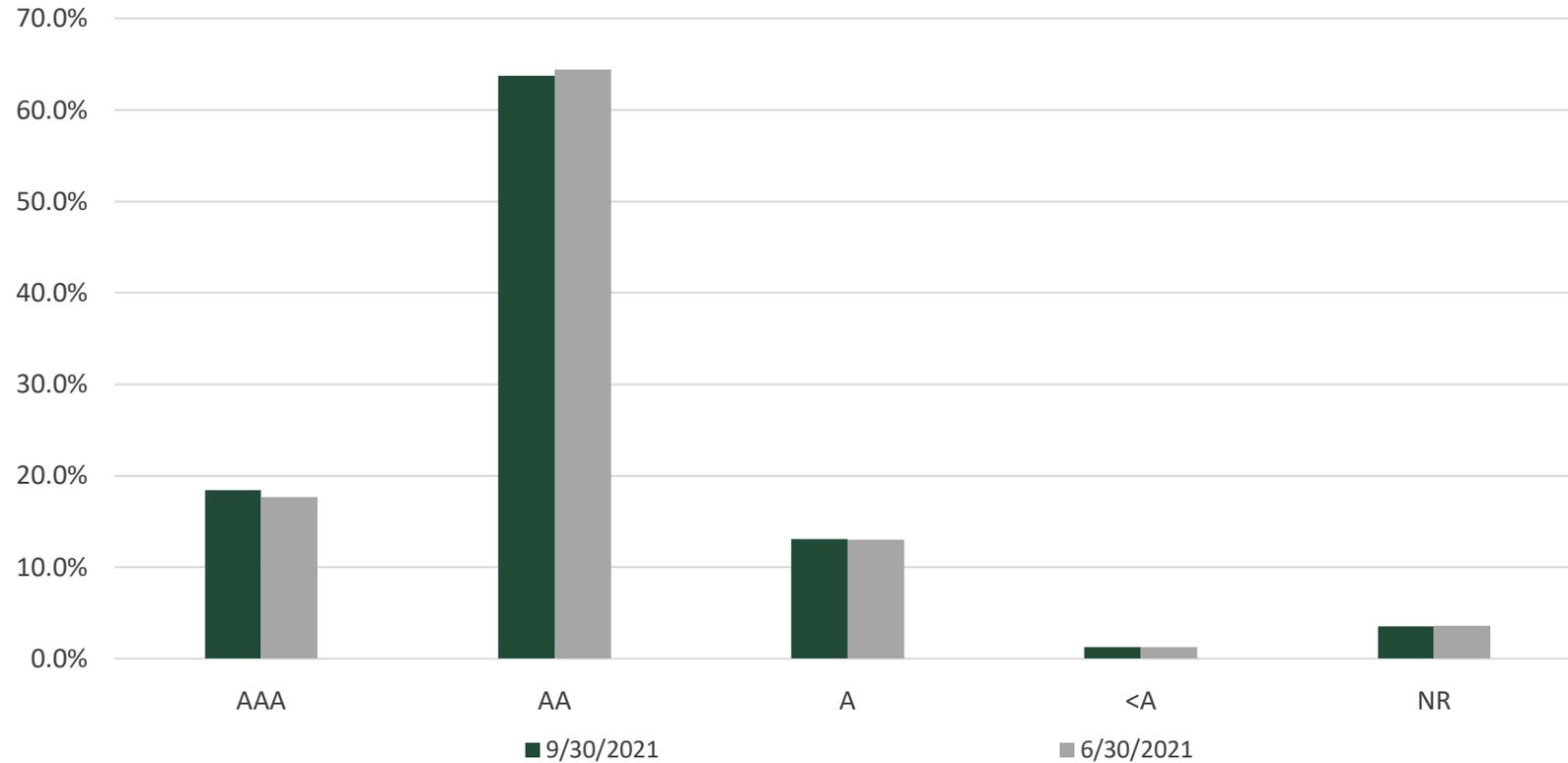
PRISM Short Term Core Portfolio – Account #10290

Issue Name	Investment Type	% Portfolio
Government of United States	US Treasury	32.29%
Federal National Mortgage Association	Agency	12.43%
Federal Home Loan Bank	Agency	8.91%
Inter-American Dev Bank	Supranational	6.22%
Federal Home Loan Mortgage Corp	Agency	5.52%
Intl Bank Recon and Development	Supranational	3.86%
Svenska Handelsbanken NY	Negotiable CD	1.93%
Cooperatieve Rabobank UA	Negotiable CD	1.93%
Wal-Mart Stores	Corporate	1.80%
JP Morgan Chase & Co	Corporate	1.76%
Bank of America Corp	Corporate	1.74%
Chubb Corporation	Corporate	1.67%
Bank of Montreal Chicago	Corporate	1.63%
US Bancorp	Corporate	1.37%
Royal Bank of Canada	Corporate	1.35%
Morgan Stanley	Corporate	1.28%
Toyota Motor Corp	Corporate	1.16%
Toronto Dominion Holdings	Corporate	1.11%
PNC Financial Services Group	Corporate	1.02%
Hyundai Auot Receivables	ABS	0.97%
Nissan ABS	ABS	0.91%
Honeywell Corp	Corporate	0.82%
Merck & Company	Corporate	0.81%
John Deere ABS	ABS	0.69%
Federal Home Loan Mortgage Corp	CMO	0.69%
Berkshire Hathaway	Corporate	0.66%
Mercedes-Benz Auto Lease Trust	ABS	0.66%
Amazon.com Inc	Corporate	0.63%
Metlife Inc	Corporate	0.54%
Honda ABS	ABS	0.51%
Hyundai Auto Lease Securitization	ABS	0.48%
Bank of New York	Corporate	0.42%
Toyota ABS	ABS	0.40%
Toyota Lease Owner Trust	ABS	0.37%
Charles Schwab Corp/The	Corporate	0.36%
Apple Inc	Corporate	0.34%
BMW Vehicle Lease Trust	ABS	0.30%
United Health Group Inc	Corporate	0.20%
Salesforce.com Inc	Corporate	0.16%
Dreyfus Govt Cash Management Fund	Money Market Fund	0.10%
TOTAL		100.00%

Quality Distribution

As of September 30, 2021

PRISM Short Term Core Portfolio
September 30, 2021 vs. June 30, 2021



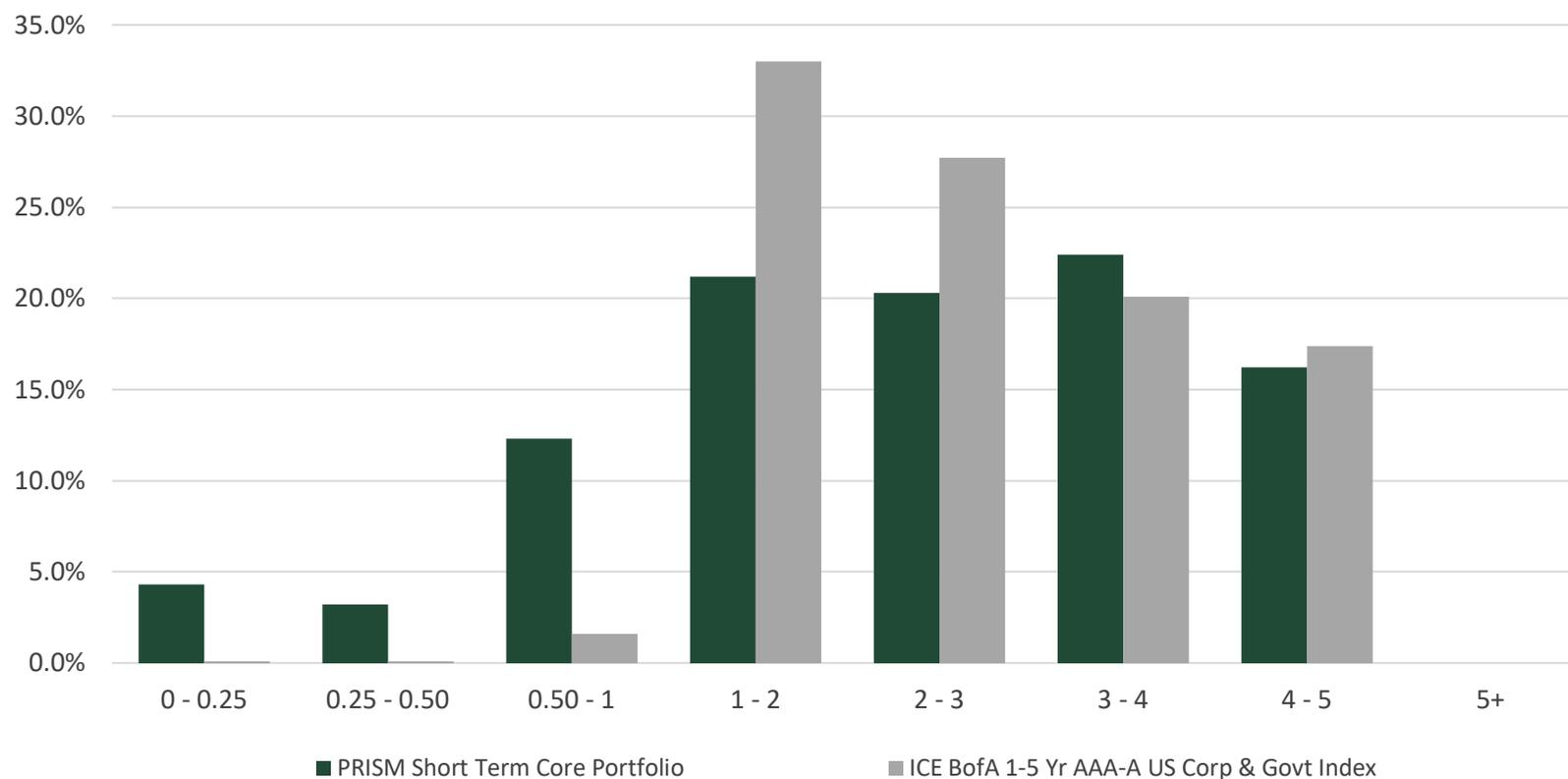
	AAA	AA	A	<A	NR
09/30/21	18.4%	63.7%	13.1%	1.3%	3.5%
06/30/21	17.7%	64.4%	13.0%	1.3%	3.6%

Source: S&P Ratings

Duration Distribution

As of September 30, 2021

PRISM Short Term Core Portfolio
Portfolio Compared to the Benchmark as of September 30, 2021

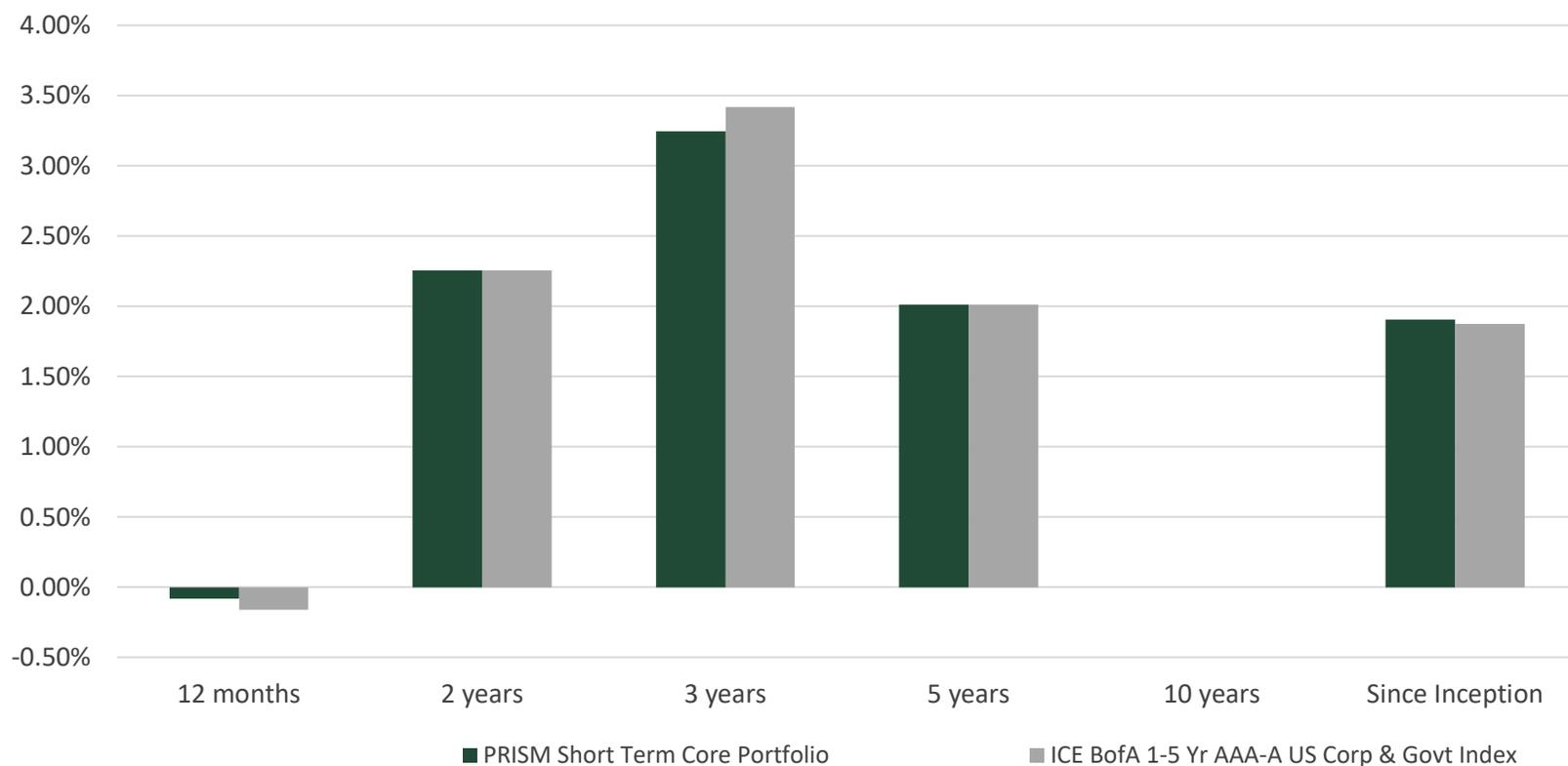


	0 - 0.25	0.25 - 0.50	0.50 - 1	1 - 2	2 - 3	3 - 4	4 - 5	5+
Portfolio	4.3%	3.2%	12.3%	21.2%	20.3%	22.4%	16.2%	0.0%
Benchmark*	0.1%	0.1%	1.6%	33.0%	27.7%	20.1%	17.4%	0.0%

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

The duration of the portfolio contracted moderately, currently 2.48 compared to 2.54 at the end of the prior quarter. The Chandler team is focused on the term structure of the portfolio, relative to the benchmark, and will continue to keep the overall duration of the strategy close to the benchmark in the coming quarter.

PRISM Short Term Core Portfolio Total Rate of Return Annualized Since Inception 01/31/2015



TOTAL RATE OF RETURN	Annualized						
	3 months	12 months	2 years	3 years	5 years	10 years	Since Inception
PRISM Short Term Core Portfolio	0.02%	-0.08%	2.25%	3.24%	2.01%	N/A	1.91%
ICE BofA 1-5 Yr AAA-A US Corp & Govt Index	0.01%	-0.16%	2.26%	3.42%	2.01%	N/A	1.88%

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.

Portfolio Characteristics

As of September 30, 2021

PRISM LAIF Portfolio*

	9/30/2021 Portfolio	6/30/2021 Portfolio
Average Maturity (yrs)	0.00	0.00
Modified Duration	0.00	0.00
Average Purchase Yield	0.21%	0.25%
Average Market Yield	0.21%	0.25%
Average Quality*	NR/NR	NR/NR
Total Market Value	65,390,434	9,359,961

* Estimated

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



PRISM Consolidated Information

PRISM Consolidated

	9/30/2021 Portfolio	6/30/2021 Portfolio
Average Maturity (yrs)	2.01	2.65
Modified Duration	1.86	2.44
Average Purchase Yield	1.04%	1.64%
Average Market Yield	0.43%	0.48%
Average Quality*	AA+/Aa1	AA+/Aa1
Total Market Value	427,697,195	256,731,282

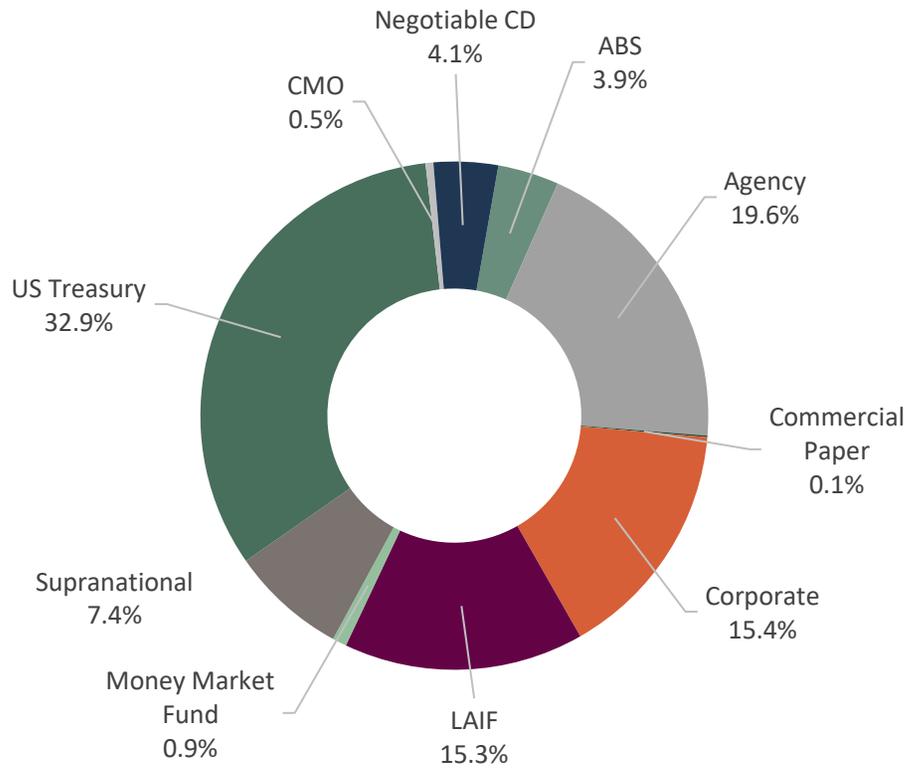
* Portfolio is S&P and Moody's respectively.

Sector Distribution

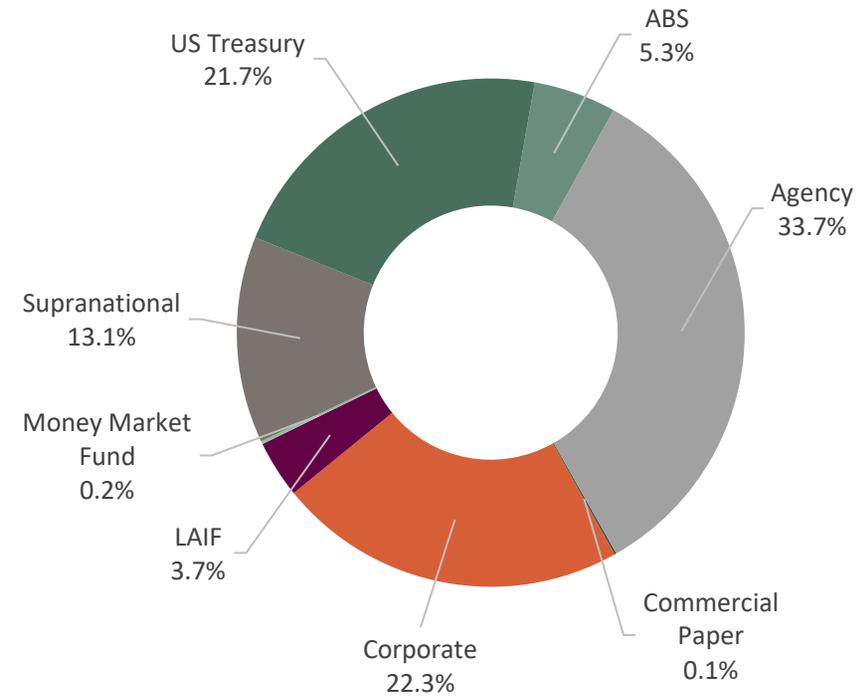
As of September 30, 2021

PRISM Consolidated

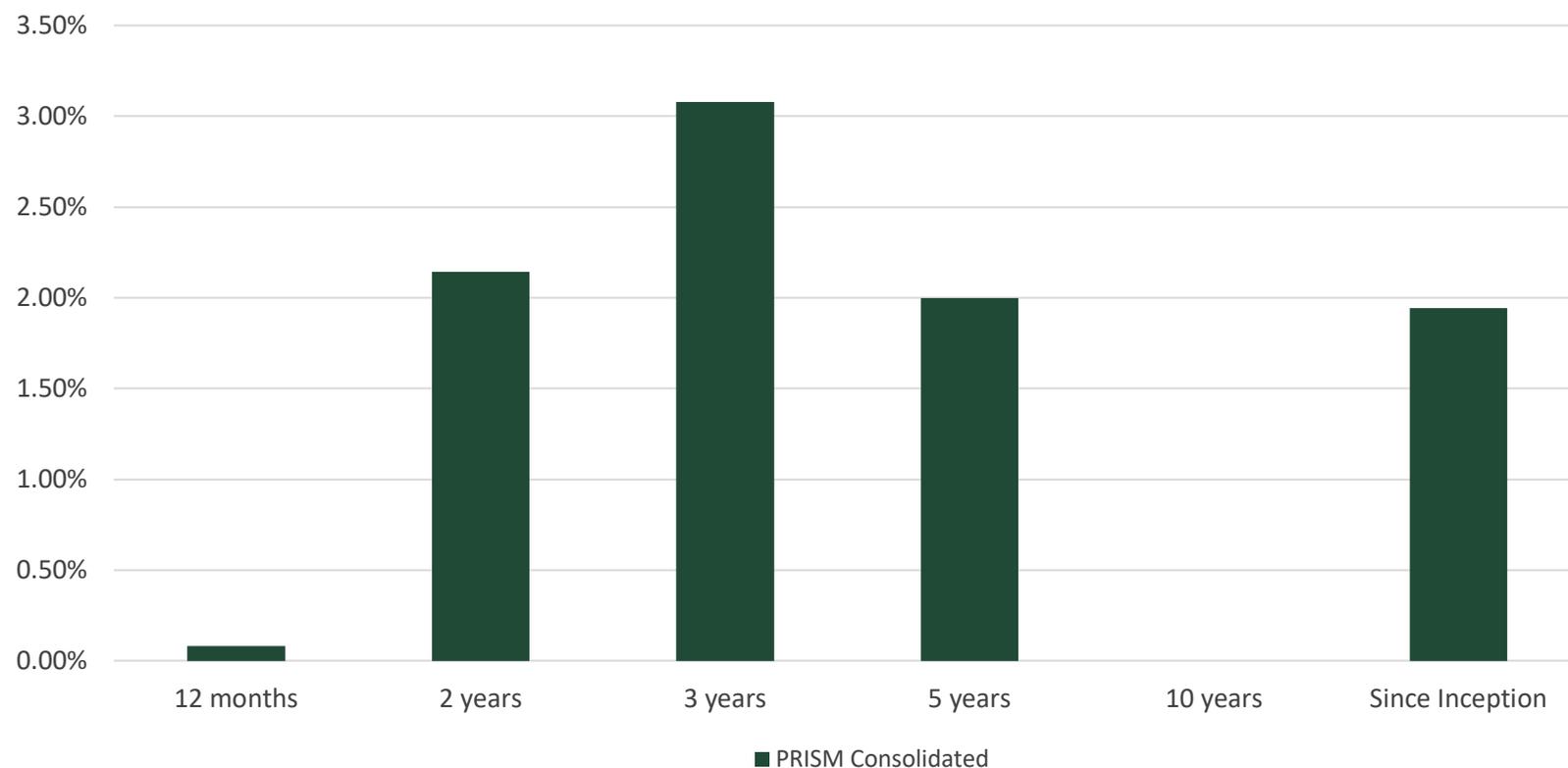
September 30, 2021



June 30, 2021



PRISM Consolidated Total Rate of Return Annualized Since Inception 06/30/2015



TOTAL RATE OF RETURN	Annualized						
	3 months	12 months	2 years	3 years	5 years	10 years	Since Inception
PRISM Consolidated	0.09%	0.08%	2.14%	3.08%	2.00%	N/A	1.94%

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 Affiliate Risk Captive

Period Ending September 30, 2021

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





PRISM ARC Liquidity Profile

PRISM ARC Liquidity

	9/30/2021		6/30/2021
	Benchmark*	Portfolio	Portfolio
Average Maturity (yrs)	0.91	0.36	0.41
Average Modified Duration	0.90	0.36	0.41
Average Purchase Yield	n/a	0.07%	0.06%
Average Market Yield	0.13%	0.09%	0.10%
Average Quality**	AAA	AA+/Aaa	AA+/Aaa
Total Market Value		46,839,534	17,033,944

*0-3 Yr Treasury

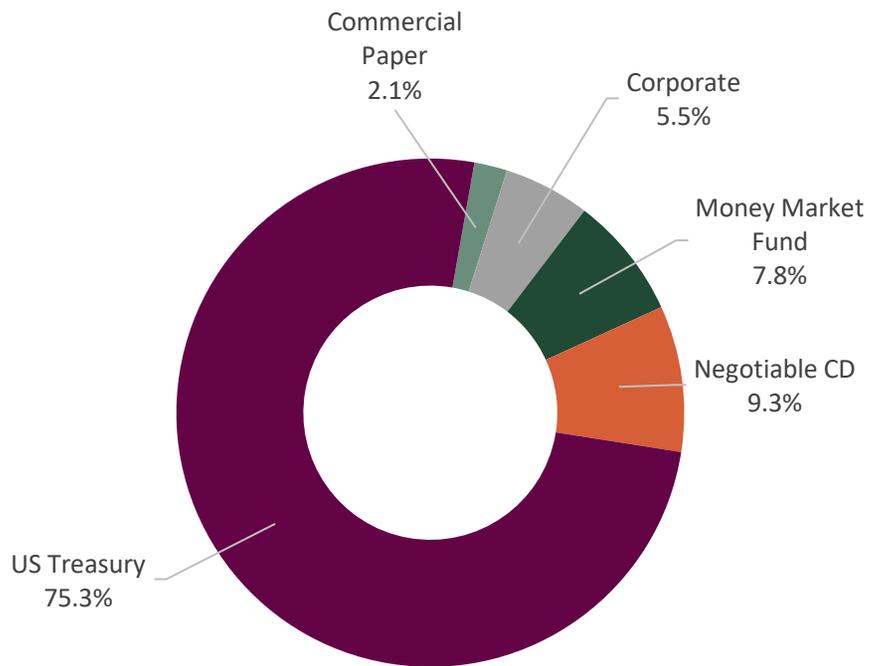
**Benchmark is a blended rating of S&P, Moody's, and Fitch. Portfolio is S&P and Moody's respectively.

Sector Distribution

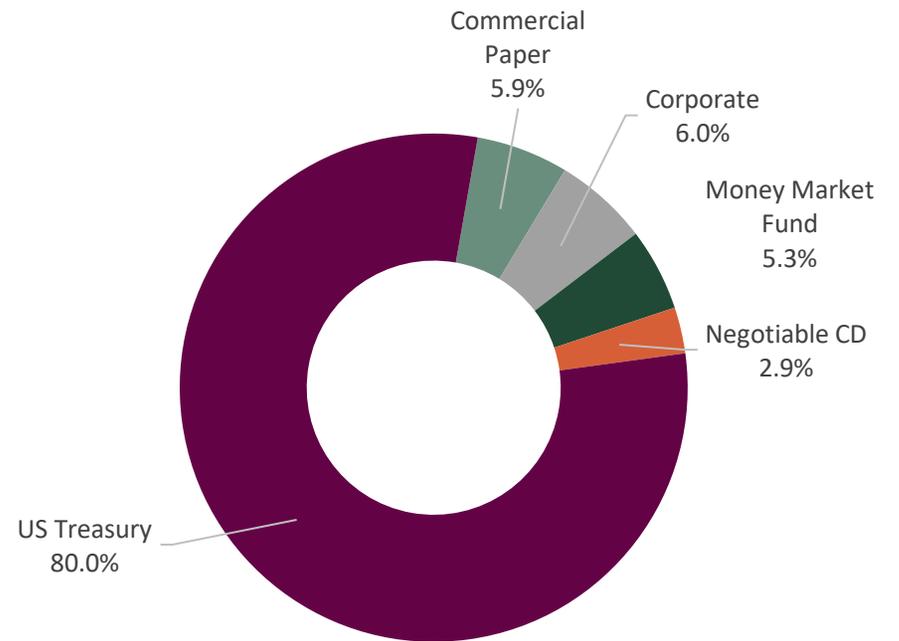
As of September 30, 2021

PRISM ARC Liquidity

September 30, 2021



June 30, 2021



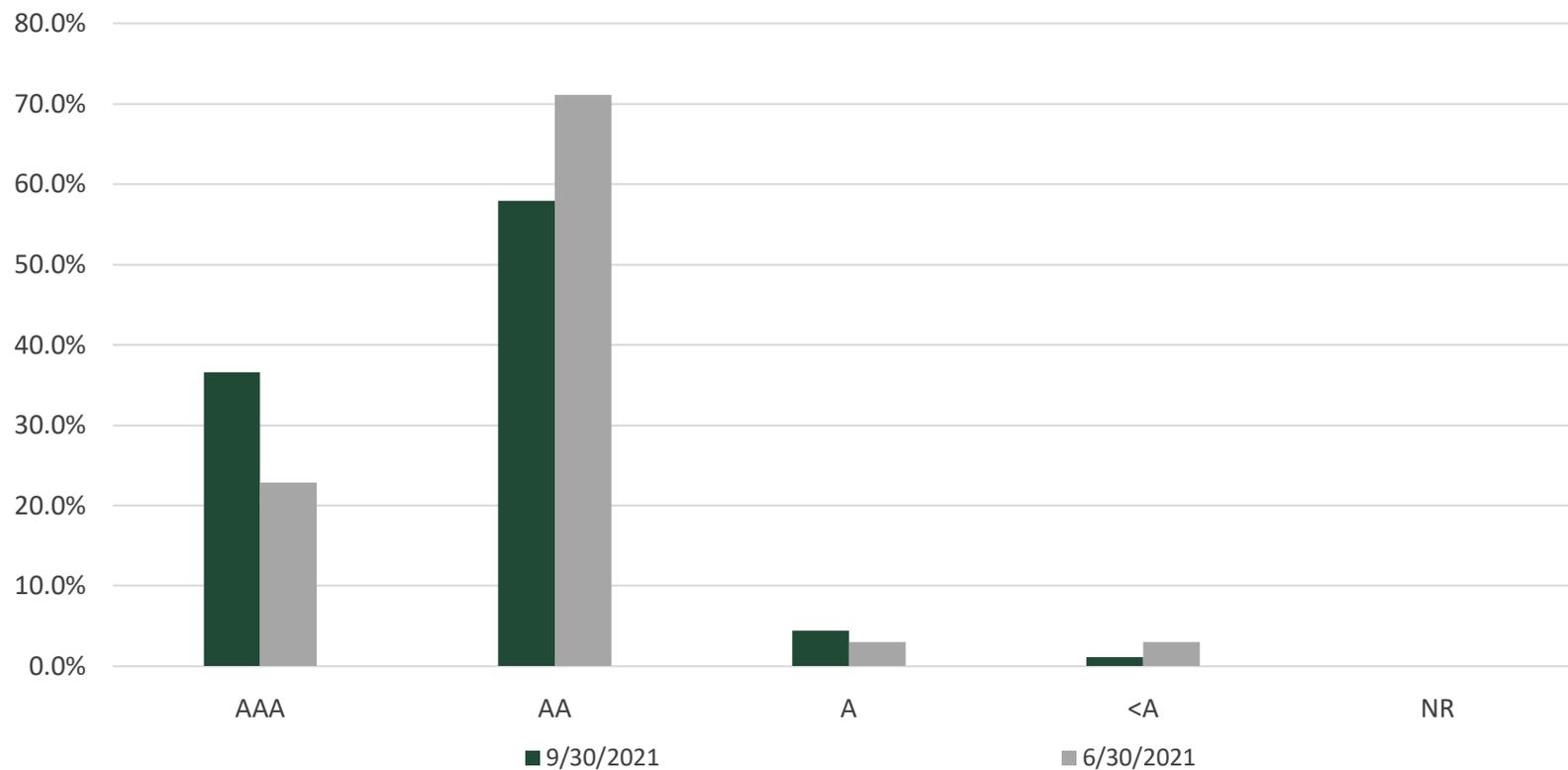
PRISM ARC Liquidity – Account #10483

Issue Name	Investment Type	% Portfolio
Government of United States	US Treasury	75.28%
First American Govt Oblig Fund	Money Market Fund	7.81%
Bank of Nova Scotia Houston	Negotiable CD	2.91%
Truist Financial Corporation	Corporate	2.19%
Honda Motor Corporation	Corporate	2.17%
Svenska Handelsbanken NY	Negotiable CD	2.14%
Nordea Bank ABP New York	Negotiable CD	2.14%
Cooperatieve Rabobank UA	Negotiable CD	2.14%
Morgan Stanley	Corporate	1.10%
MUFG Bank Ltd/NY	Commercial Paper	1.07%
Rabobank Nederland NV NY	Commercial Paper	1.07%
TOTAL		100.00%

Quality Distribution

As of September 30, 2021

PRISM ARC Liquidity
September 30, 2021 vs. June 30, 2021



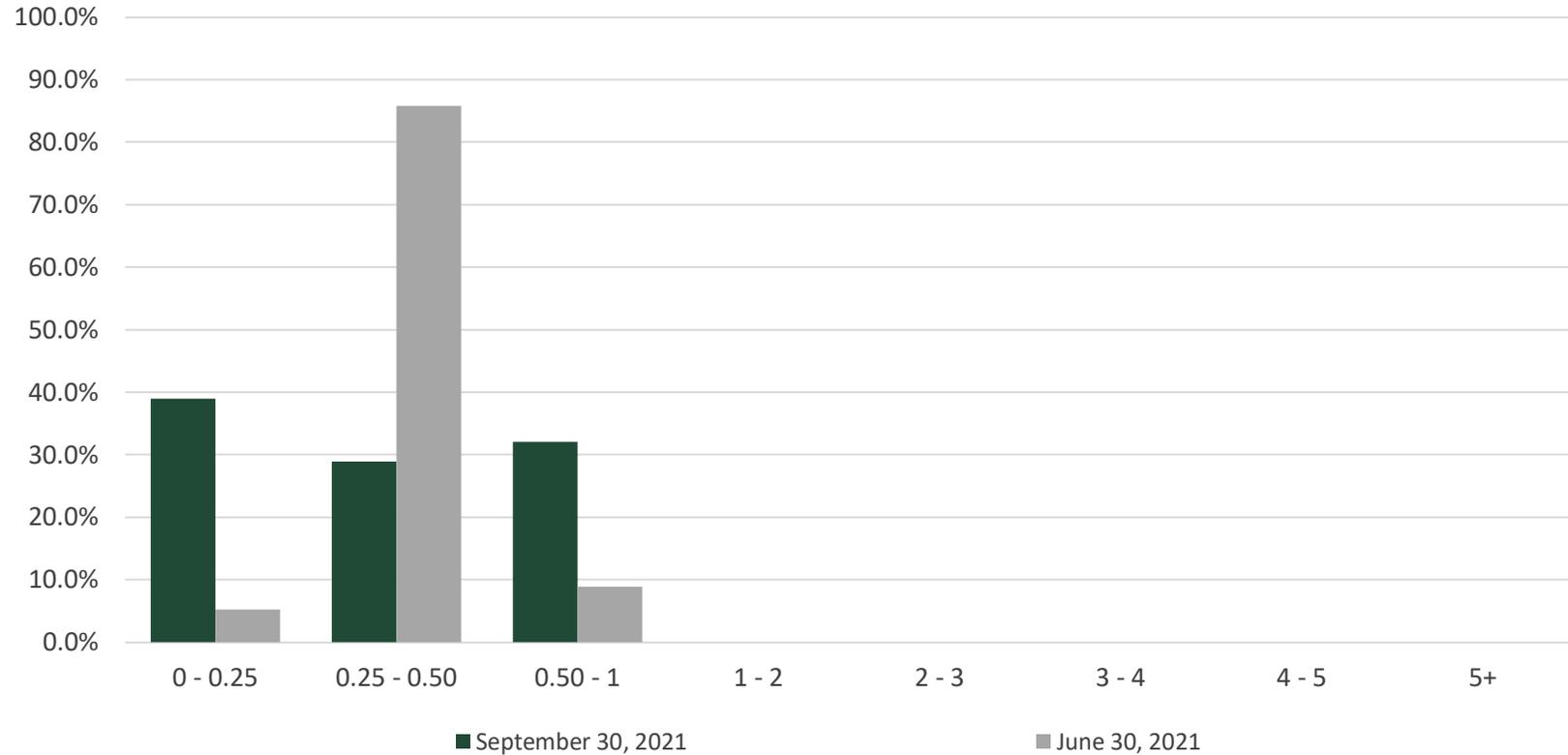
	AAA	AA	A	<A	NR
09/30/21	36.6%	57.9%	4.4%	1.1%	0.0%
06/30/21	22.9%	71.1%	3.0%	3.0%	0.0%

Source: S&P Ratings

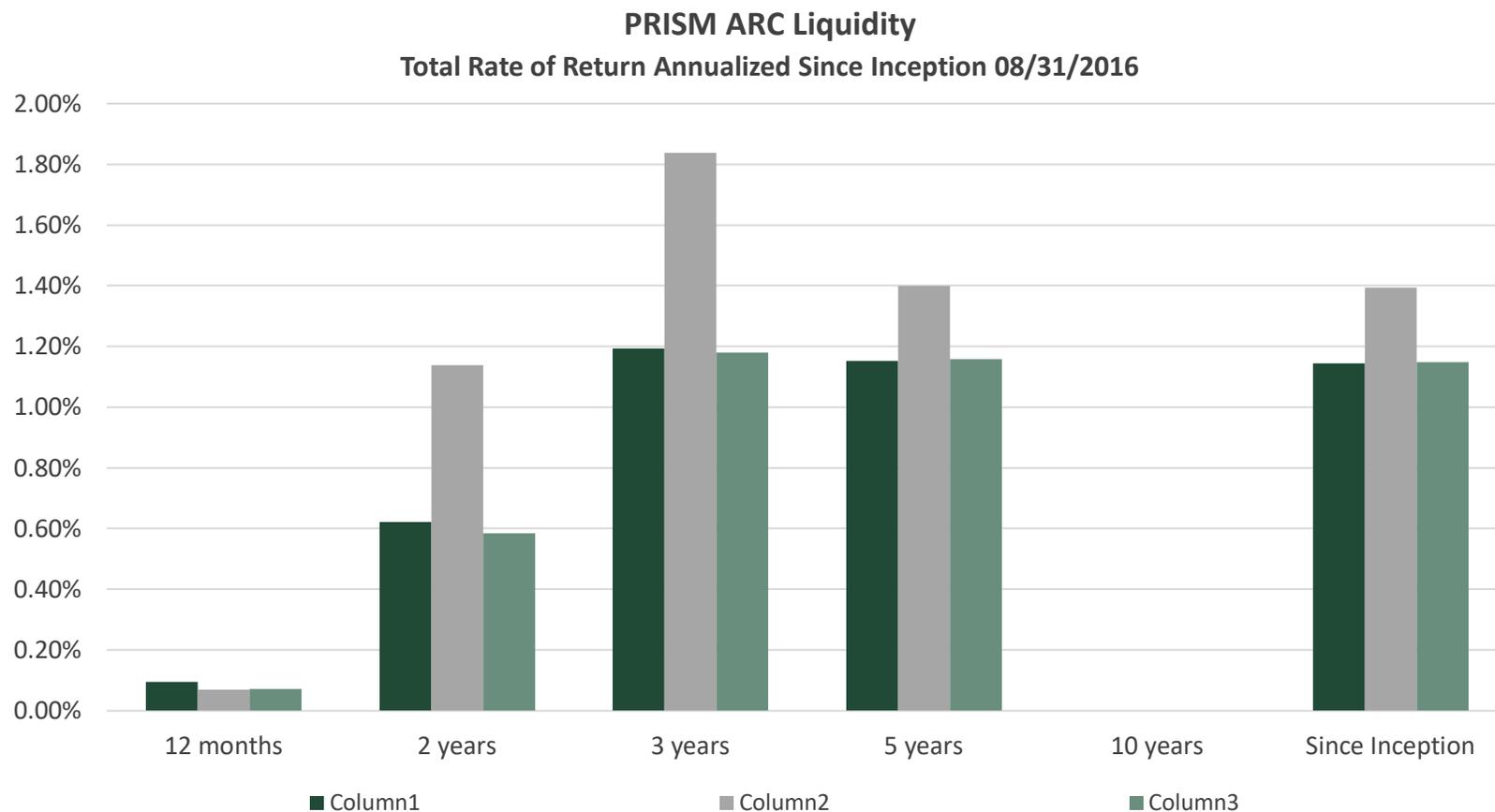
Duration Distribution

As of September 30, 2021

PRISM ARC Liquidity
September 30, 2021 vs. June 30, 2021



	0 - 0.25	0.25 - 0.50	0.50 - 1	1 - 2	2 - 3	3 - 4	4 - 5	5+
09/30/21	39.0%	28.9%	32.1%	0.0%	0.0%	0.0%	0.0%	0.0%
06/30/21	5.2%	85.8%	8.9%	0.0%	0.0%	0.0%	0.0%	0.0%



TOTAL RATE OF RETURN	Annualized							Since Inception
	3 months	12 months	2 years	3 years	5 years	10 years		
PRISM ARC Liquidity	0.02%	0.09%	0.62%	1.19%	1.15%	N/A	1.14%	
0-3 Yr Treasury	0.03%	0.07%	1.14%	1.84%	1.40%	N/A	1.39%	
ICE BAML 3-Month Treasury Index	0.02%	0.07%	0.58%	1.18%	1.16%	N/A	1.15%	

*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 September 30, 2021

PRISM ARC Core Fixed

	9/30/2021		6/30/2021
	Benchmark*	Portfolio	Portfolio
Average Maturity (yrs)	4.31	4.22	4.27
Average Modified Duration	3.98	3.75	3.75
Average Purchase Yield	n/a	1.40%	1.55%
Average Market Yield	0.99%	0.92%	0.83%
Average Quality**	AA+	AA-/Aa2	AA-/Aa2
Total Market Value		469,814,223	370,478,817

*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.

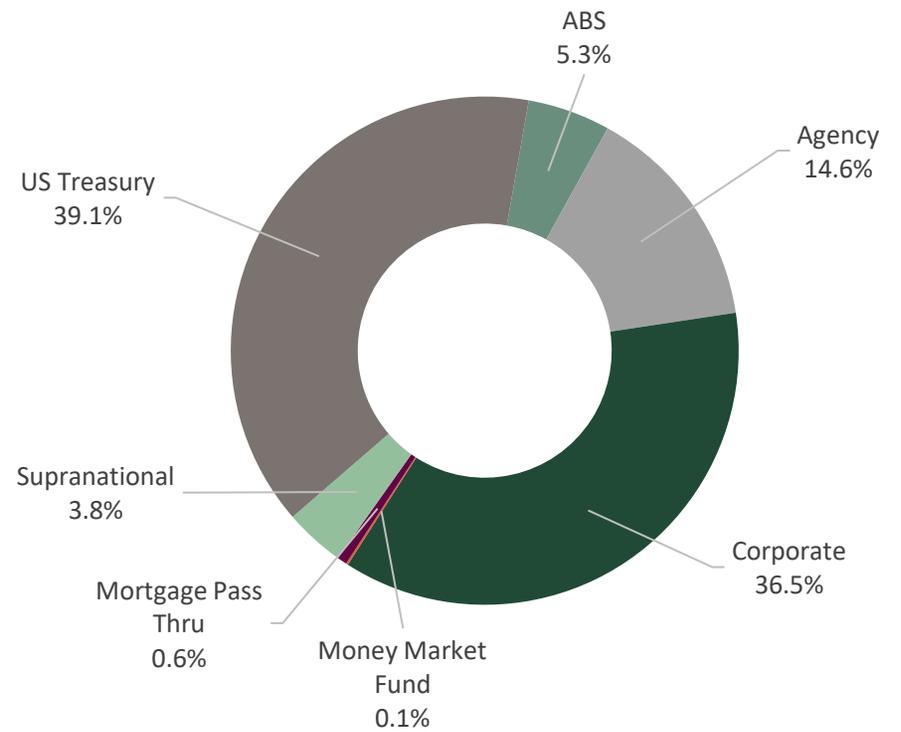
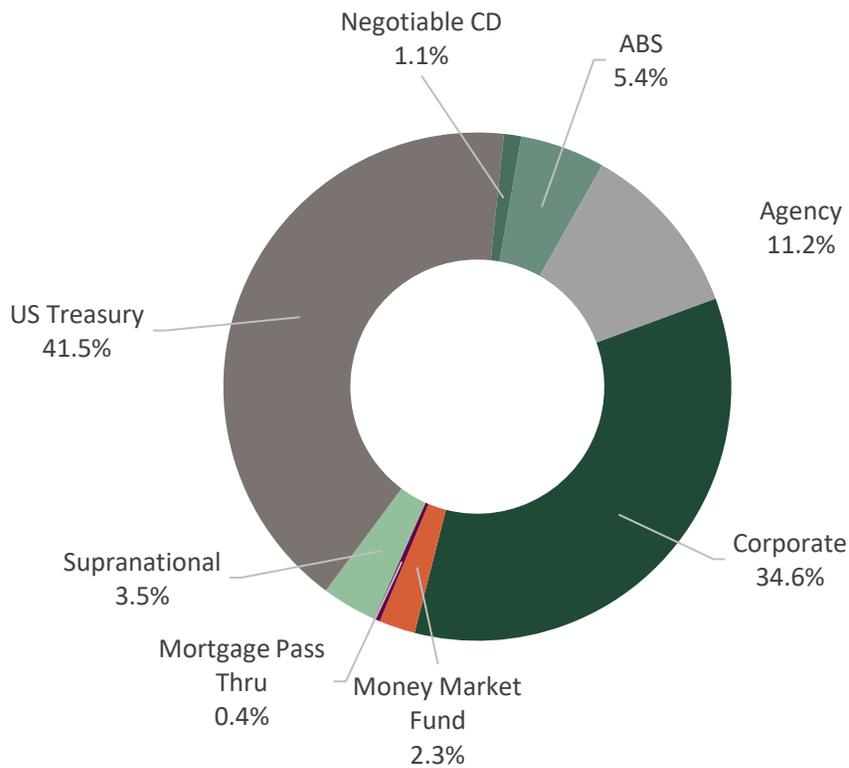
Sector Distribution

As of September 30, 2021

PRISM ARC Core Fixed

September 30, 2021

June 30, 2021



PRISM ARC Core Fixed – Account #10485

Issue Name	Investment Type	% Portfolio
Government of United States	US Treasury	41.53%
Federal National Mortgage Association	Agency	5.72%
Federal Home Loan Mortgage Corp	Agency	3.70%
First American Govt Oblig Fund	Money Market Fund	2.27%
Federal Home Loan Bank	Agency	1.77%
Inter-American Dev Bank	Supranational	1.73%
Intl Bank Recon and Development	Supranational	1.72%
Bank of America Corp	Corporate	1.32%
Morgan Stanley	Corporate	1.32%
Humana Inc	Corporate	1.25%
JP Morgan Chase & Co	Corporate	1.25%
Wells Fargo Corp	Corporate	1.11%
Citigroup Inc	Corporate	1.09%
CVS Corp	Corporate	1.09%
Svenska Handelsbanken NY	Negotiable CD	1.06%
Bank of Montreal Chicago	Corporate	1.05%
Goldman Sachs Inc.	Corporate	1.01%
Chubb Corporation	Corporate	0.97%
Hyundai Auot Receivables	ABS	0.95%
Guardian Life Global Funding	Corporate	0.90%
Sempra Energy	Corporate	0.90%
Verizon Communications Inc	Corporate	0.89%
American Tower Corporation	Corporate	0.88%
Simon Property Group Inc	Corporate	0.88%
AT&T Corporation	Corporate	0.87%
HSBC Holdings PLC	Corporate	0.84%
Crown Castle Intl Corp	Corporate	0.83%
Capital One	Corporate	0.82%
John Deere ABS	ABS	0.81%
United Health Group Inc	Corporate	0.79%
Toronto Dominion Holdings	Corporate	0.79%
Toyota ABS	ABS	0.75%
Berkshire Hathaway	Corporate	0.73%
Roper Technologies Inc	Corporate	0.73%
Bank of Nova Scotia	Corporate	0.70%
Qualcomm Inc	Corporate	0.67%
IBM Corp	Corporate	0.64%
Anthem Inc	Corporate	0.63%

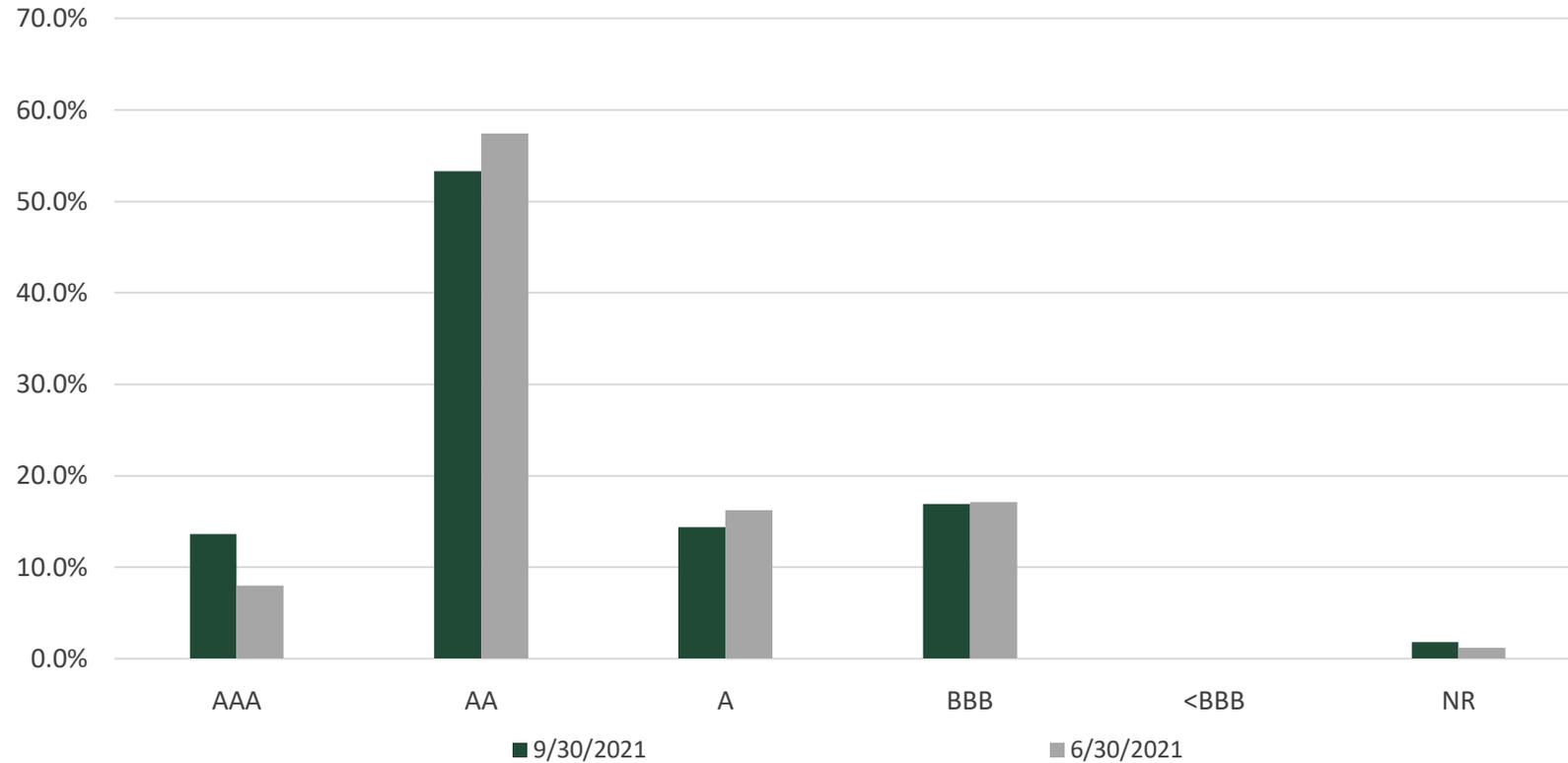
PRISM ARC Core Fixed – Account #10485

Issue Name	Investment Type	% Portfolio
US Bancorp	Corporate	0.63%
Honda ABS	ABS	0.62%
Toyota Motor Corp	Corporate	0.61%
Toyota Lease Owner Trust	ABS	0.59%
Charles Schwab Corp/The	Corporate	0.59%
Shell International	Corporate	0.58%
Kinder Morgan Inc.	Corporate	0.56%
Mercedes-Benz Auto Lease Trust	ABS	0.51%
Comcast Corp	Corporate	0.51%
Hyundai Auto Lease Securitization	ABS	0.48%
WestPac Banking Corp	Corporate	0.45%
American Express Credit	Corporate	0.44%
Oracle Corp	Corporate	0.43%
Nissan ABS	ABS	0.42%
Fred Meyer Inc.	Corporate	0.41%
BMW Corp	Corporate	0.35%
BlackRock Inc/New York	Corporate	0.35%
ViacomCBS Inc	Corporate	0.35%
Truist Financial Corporation	Corporate	0.33%
Federal National Mortgage Association	Mortgage Pass Thru	0.32%
BMW Vehicle Lease Trust	ABS	0.30%
Valero Energy Corp	Corporate	0.30%
Walgreens Boot Alliance	Corporate	0.30%
Bank of New York	Corporate	0.27%
Deere & Company	Corporate	0.27%
PNC Financial Services Group	Corporate	0.23%
General Electric Co	Corporate	0.22%
Burlington Northern Santa Fe	Corporate	0.22%
Nextera Energy Capital	Corporate	0.22%
General Motors Corp	Corporate	0.17%
Jeffries Group Inc	Corporate	0.17%
Honda Motor Corporation	Corporate	0.17%
Ebay	Corporate	0.15%
Lowe's Companies Inc.	Corporate	0.15%
Federal Home Loan Mortgage Corp	Mortgage Pass Thru	0.11%
Home Depot	Corporate	0.08%
Apple Inc	Corporate	0.05%
Thermo Fisher Scientific Inc	Corporate	0.04%
Prudential Financial Inc	Corporate	0.04%
TOTAL		100.00%

Quality Distribution

As of September 30, 2021

PRISM ARC Core Fixed
September 30, 2021 vs. June 30, 2021



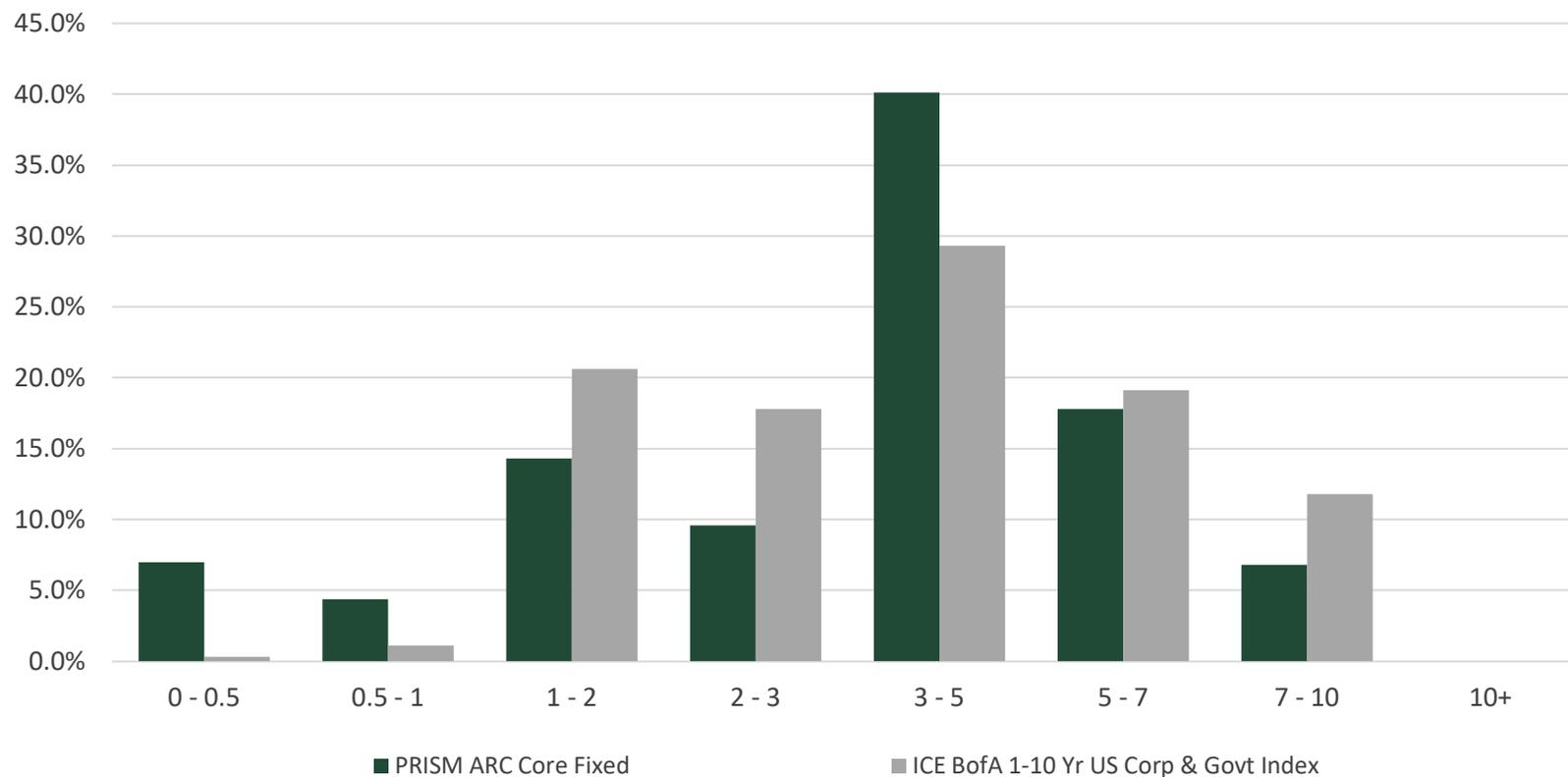
	AAA	AA	A	BBB	<BBB	NR
09/30/21	13.6%	53.3%	14.4%	16.9%	0.0%	1.8%
06/30/21	8.0%	16.2%	17.1%	0.0%	1.2%	

Source: S&P Ratings

Duration Distribution

As of September 30, 2021

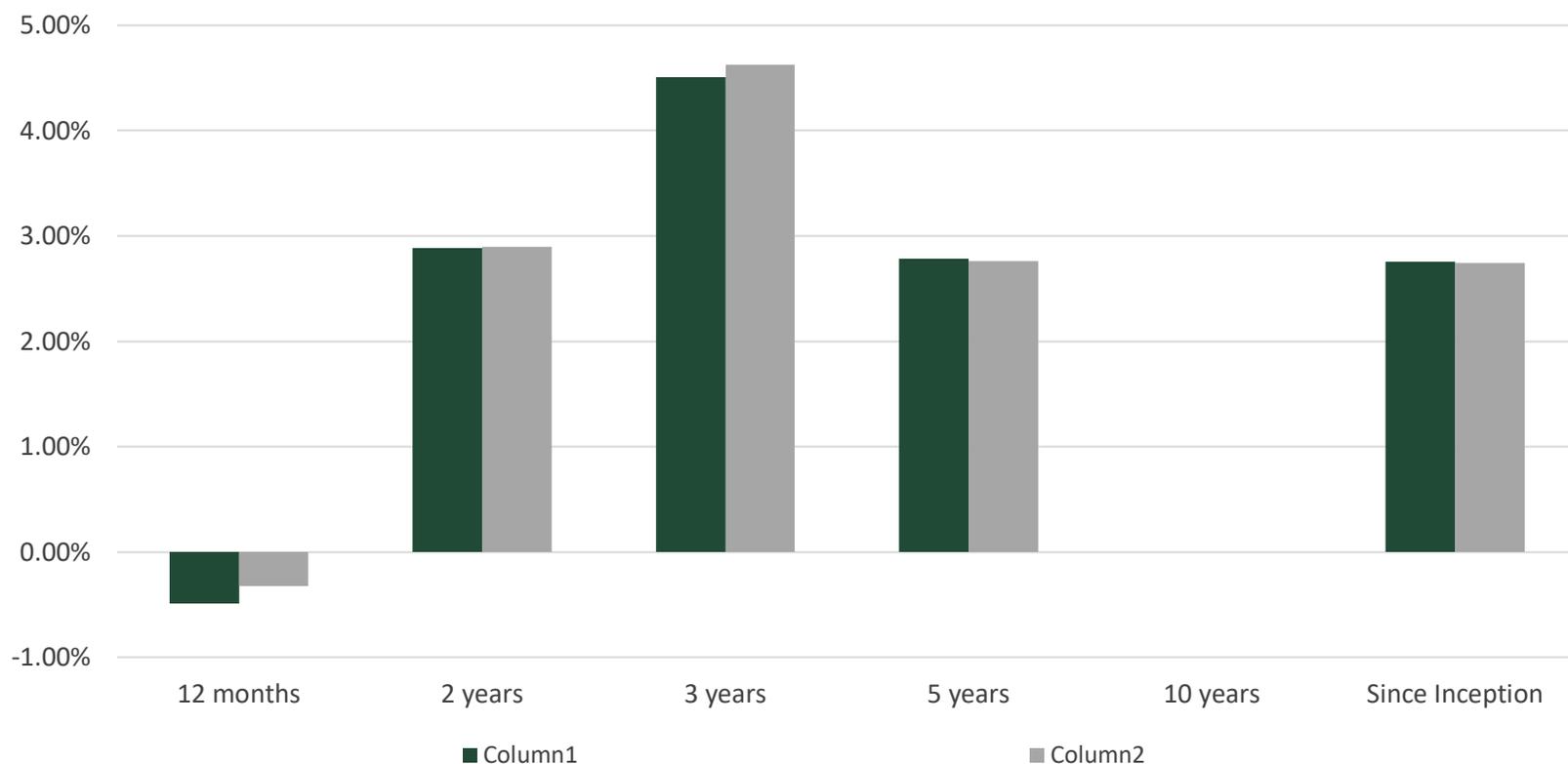
PRISM ARC Core Fixed
Portfolio Compared to the Benchmark as of September 30, 2021



	0 - 0.5	0.5 - 1	1 - 2	2 - 3	3 - 5	5 - 7	7 - 10	10+
Portfolio	7.0%	4.4%	14.3%	9.6%	40.1%	17.8%	6.8%	0.0%
Benchmark*	0.3%	1.1%	20.6%	17.8%	29.3%	19.1%	11.8%	0.0%

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

PRISM ARC Core Fixed Total Rate of Return Annualized Since Inception 08/31/2016



TOTAL RATE OF RETURN	Annualized						
	3 months	12 months	2 years	3 years	5 years	10 years	Since Inception
PRISM ARC Core Fixed	-0.06%	-0.49%	2.89%	4.51%	2.78%	N/A	2.76%
ICE BofA 1-10 Yr US Corp & Govt Index	-0.03%	-0.32%	2.90%	4.63%	2.76%	N/A	2.75%

*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 September 30, 2021

Annual Returns for Key Indices Ranked in Order of Performance										
2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	YTD 2021
US Real Estate 8.7%	International Real Estate 38.0%	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 Corp Stocks 31.5%	US Mid Cap Stocks 19.8%	Diversified Commodities 38.3%
US Core Bonds 7.9%	Emerging Market Stocks 18.2%	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%	US Real Estate 23.0%
US High Yield Bonds 4.4%	US Small Cap Stocks 18.2%	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 Small Cap Stocks 16.7%
US Large Cap Stocks 2.1%	US Real Estate 17.8%	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 Large Cap Stocks 15.9%
International Bonds -0.1%	International Stocks 17.3%	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 Mid Cap Stocks 15.8%
Diversified Commodities -1.2%	US Mid Cap Stocks 16.0%	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 8.3%
US Mid Cap Stocks -1.9%	US Large Cap Stocks 16.0%	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 6.1%
US Small Cap Stocks -2.8%	US High Yield Bonds 15.6%	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 4.7%
International Stocks -12.1%	International Bonds 8.0%	Diversified Commodities -1.2%	Emerging Market Stocks -2.2%	US 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%	Emerging Market Stocks -1.2%
International Real Estate -15.6%	US Core Bonds 4.4%	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%	US Core Bonds -1.7%
Emerging Market Stocks -18.4%	Diversified Commodities 0.1%	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%	International Bonds -2.0%

Source: Data as of 9/30/2021. 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.

Performance of Selected Asset Class

As of September 30, 2021

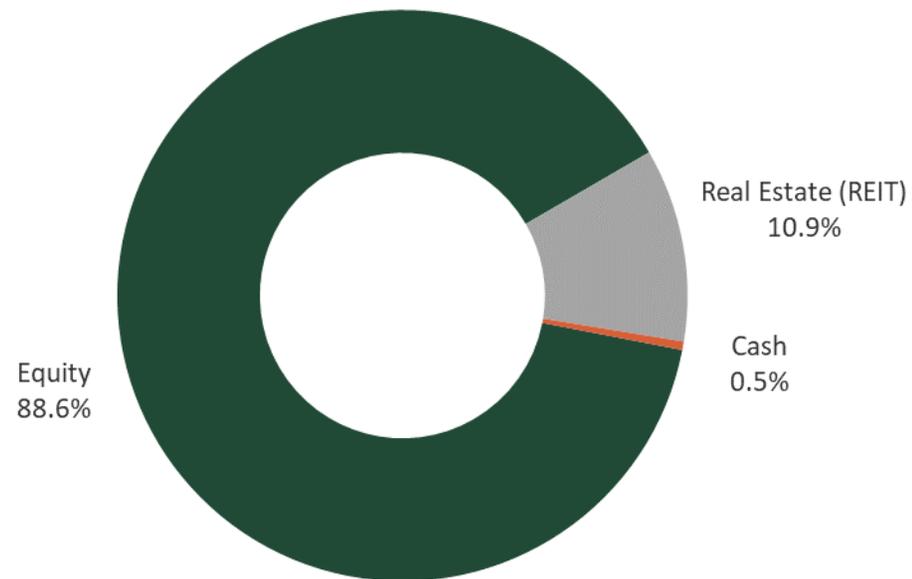
Asset Class	% Held	3 Month	12 month	3 Year
US Large Cap Equity	34.3%	0.6%	30.0%	16.0%
US Mid Cap Equity	15.4%	-0.9%	39.0%	15.1%
US Small Cap Equity	24.1%	-2.6%	52.3%	12.1%
International Equity	9.8%	-0.4%	25.7%	7.6%
Emerging Market Equity	4.9%	-8.1%	18.2%	8.6%
US Real Estate	9.3%	1.0%	37.2%	10.1%
International Real Estate	1.6%	-2.7%	20.8%	4.2%
US Core Bonds	0.0%	0.0%	-1.2%	5.4%
US High Yield Bonds	0.0%	0.9%	11.5%	6.6%
International Bonds	0.0%	-2.1%	-3.5%	2.6%
Commodities	0.0%	5.2%	58.3%	-1.5%
Cash	0.5%	n/a	n/a	n/a

Returns in USD terms

Current Asset Allocation

As of September 30, 2021

Asset Class	Market Value	% Held
Equity	94,644,301	88.6%
Real Estate (REIT)	11,696,152	10.9%
Bonds	-	0.0%
Commodities	-	0.0%
Cash	507,059	0.5%
Total Portfolio	106,847,512	100.0%



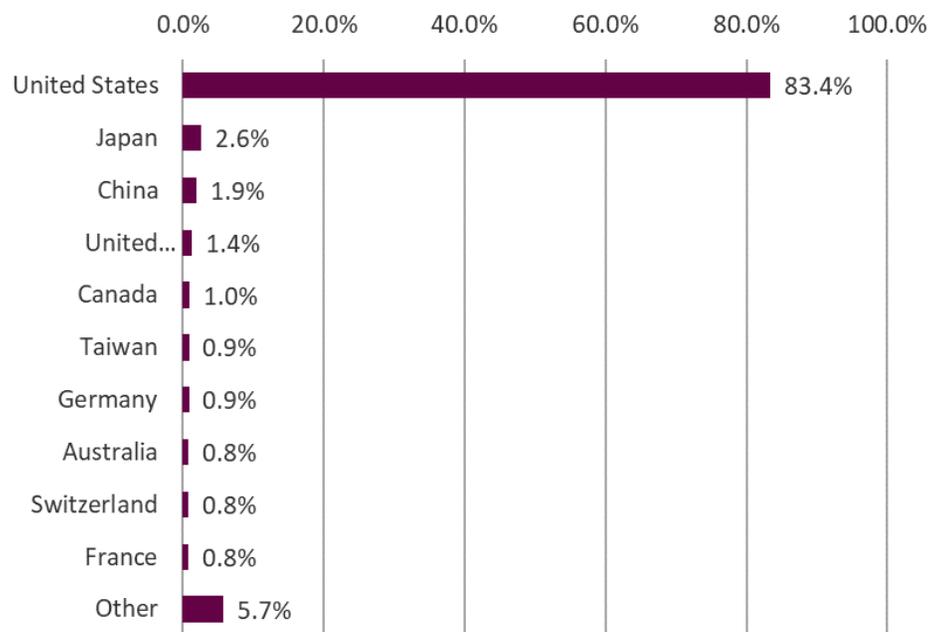
Current Asset Allocation

As of September 30, 2021

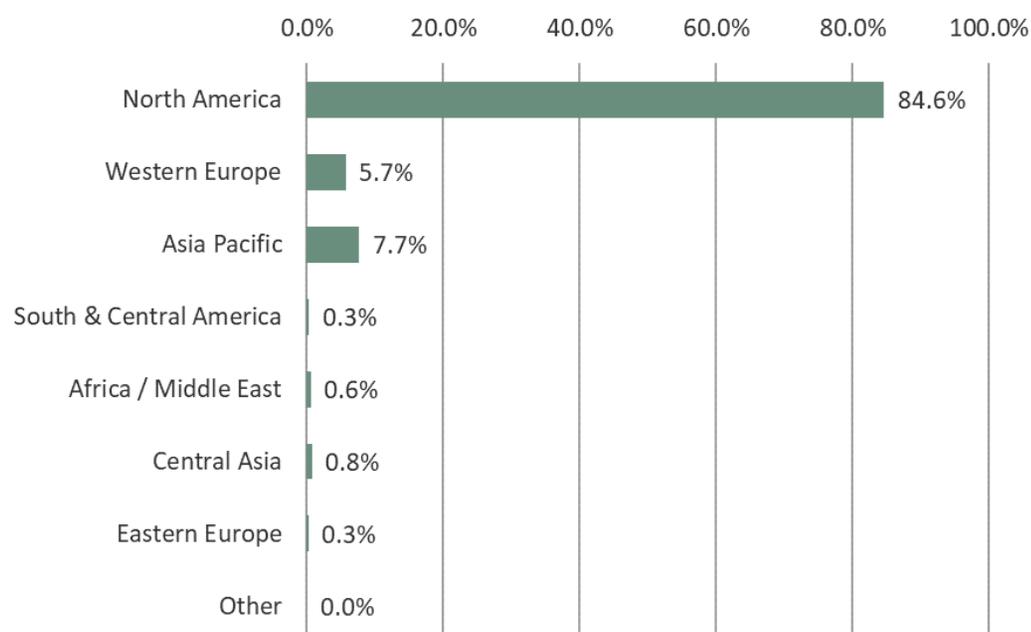
Country Allocation		
Country	Region	% Held
United States	North America	83.4%
Japan	Asia	2.6%
China	Asia	1.9%
United Kingdom	Europe	1.4%
Canada	Europe	1.0%
Taiwan	North America	0.9%
Germany	Asia	0.9%
Australia	Australia	0.8%
Switzerland	Europe	0.8%
France	Europe	0.8%
Other	Various	5.7%
Total		100.0%

Regional Allocation	
Region	% Held
North America	84.6%
Western Europe	5.7%
Asia Pacific	7.7%
South & Central America	0.3%
Africa / Middle East	0.6%
Central Asia	0.8%
Eastern Europe	0.3%
Other	0.0%
Total	100.0%

Country Allocation



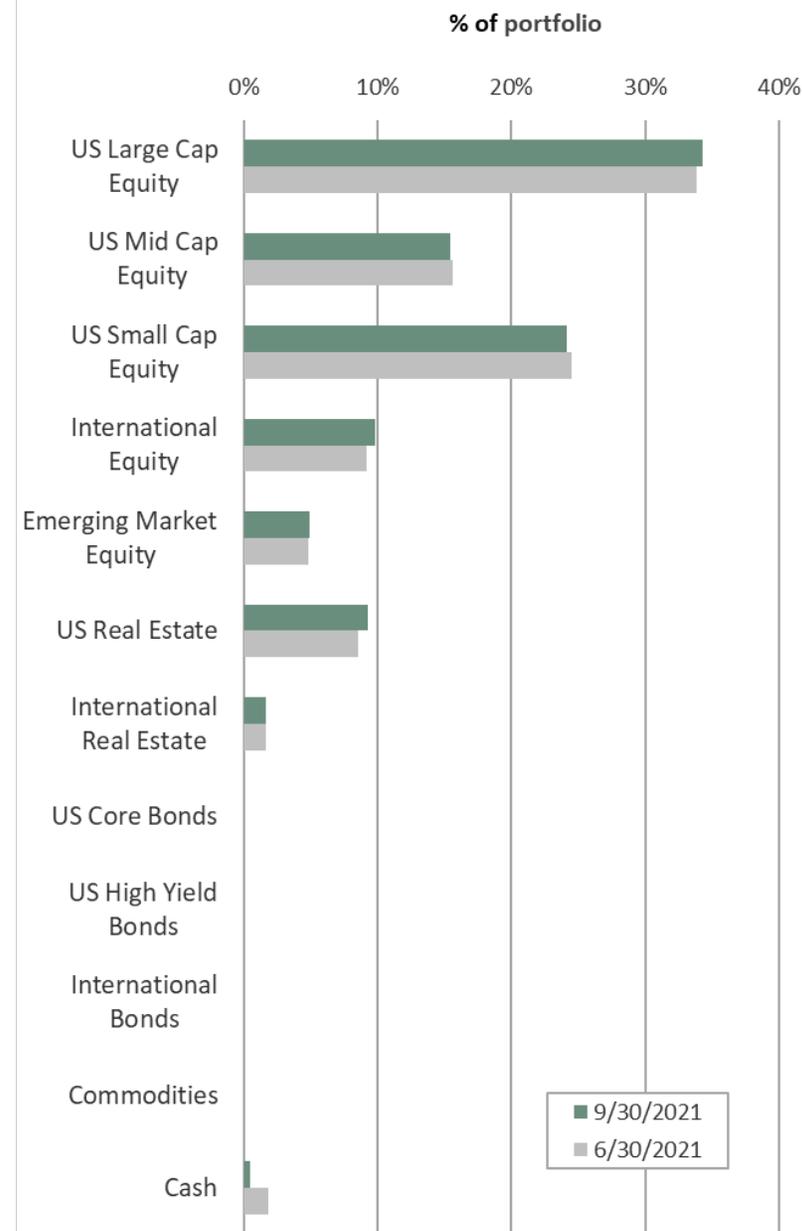
Regional Allocation



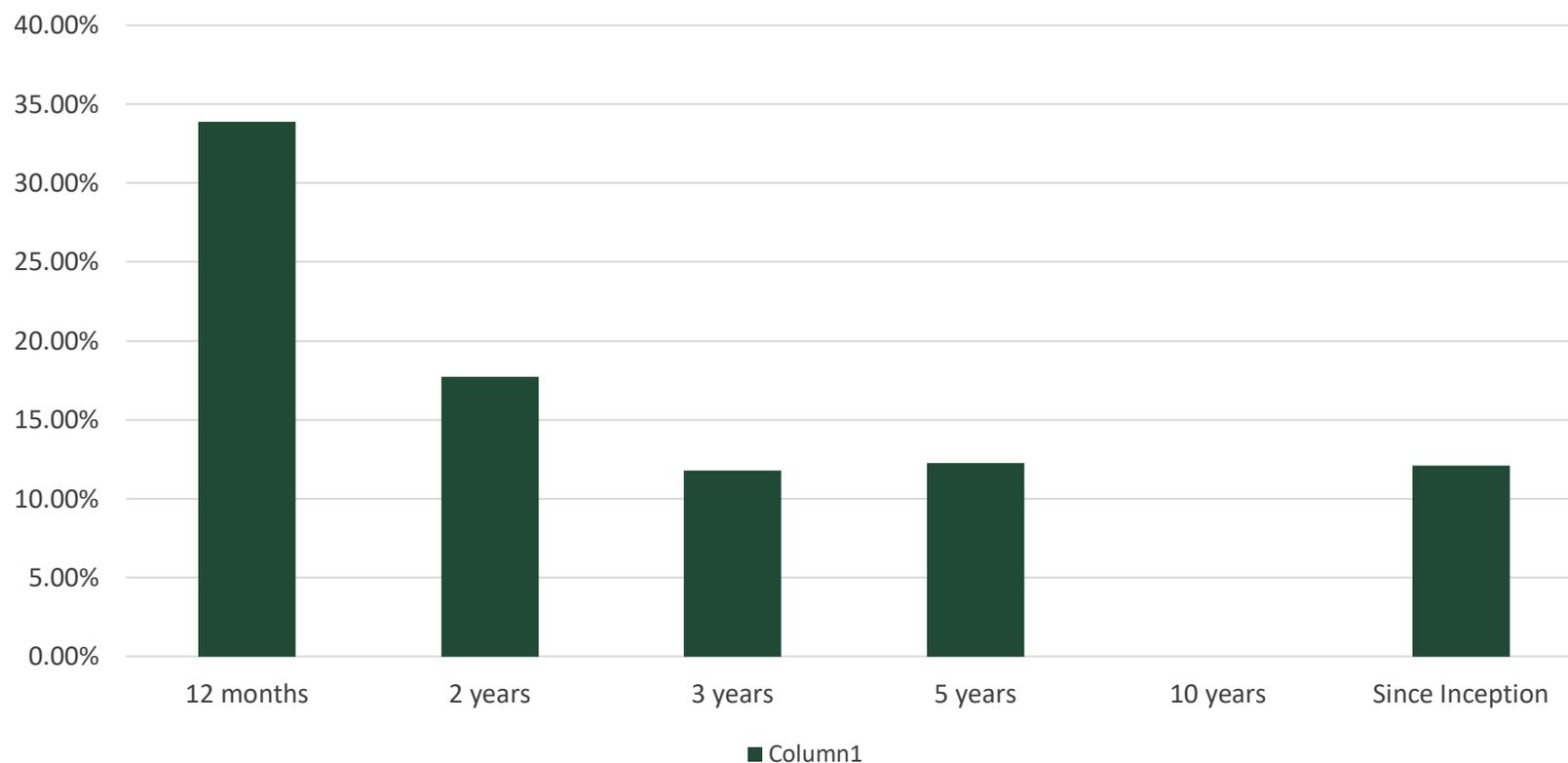
Change in Portfolio Holdings

As of September 30, 2021

Asset Class	9/30/2021		6/30/2021		Change	
	Market Value	% Held	Market Value	% Held	Market Value	% Held
US Broad Market	-	0.0%	-	0.0%	-	0.0%
US Large Cap Equity	36,635,210	34.3%	36,558,677	33.8%	76,532	0.5%
US Mid Cap Equity	16,500,540	15.4%	16,855,552	15.6%	(355,012)	-0.1%
US Small Cap Equity	25,753,859	24.1%	26,532,352	24.5%	(778,493)	-0.4%
International Equity	10,493,741	9.8%	9,960,774	9.2%	532,967	0.6%
Emerging Market Equity	5,260,952	4.9%	5,255,470	4.9%	5,482	0.1%
Total Equity	94,644,301	88.6%	95,162,825	87.9%	(518,524)	0.7%
US Real Estate	9,935,764	9.3%	9,282,230	8.6%	653,533	0.7%
International Real Estate	1,760,388	1.6%	1,842,120	1.7%	(81,732)	-0.1%
Total Real Estate	11,696,152	10.9%	11,124,350	10.3%	571,801	0.7%
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	507,059	0.5%	1,956,733	1.8%	(1,449,673)	-1.3%
Total Cash	507,059	0.5%	1,956,733	1.8%	(1,449,673)	-1.3%
Total Portfolio	106,847,512	100.0%	108,243,908	100.0%	(1,396,396)	0.0%



PRISM ARC Equity Total Rate of Return Annualized Since Inception 08/31/2016



TOTAL RATE OF RETURN	Annualized						
	3 months	12 months	2 years	3 years	5 years	10 years	Since Inception
PRISM ARC Equity	-1.29%	33.86%	17.73%	11.81%	12.25%	N/A	12.11%
Current Expected Annual Return as of 9/30/2021	8.26%						

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 September 30, 2021

PRISM ARC Consolidated

	9/30/2021 Portfolio	6/30/2021 Portfolio
Average Maturity (yrs)	3.21	3.20
Modified Duration	2.85	2.81
Average Purchase Yield	1.37%	1.57%
Average Market Yield	0.74%	0.67%
Average Quality*	AA/Aa2	AA-/Aa2
Total Market Value	623,501,269	495,756,668

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

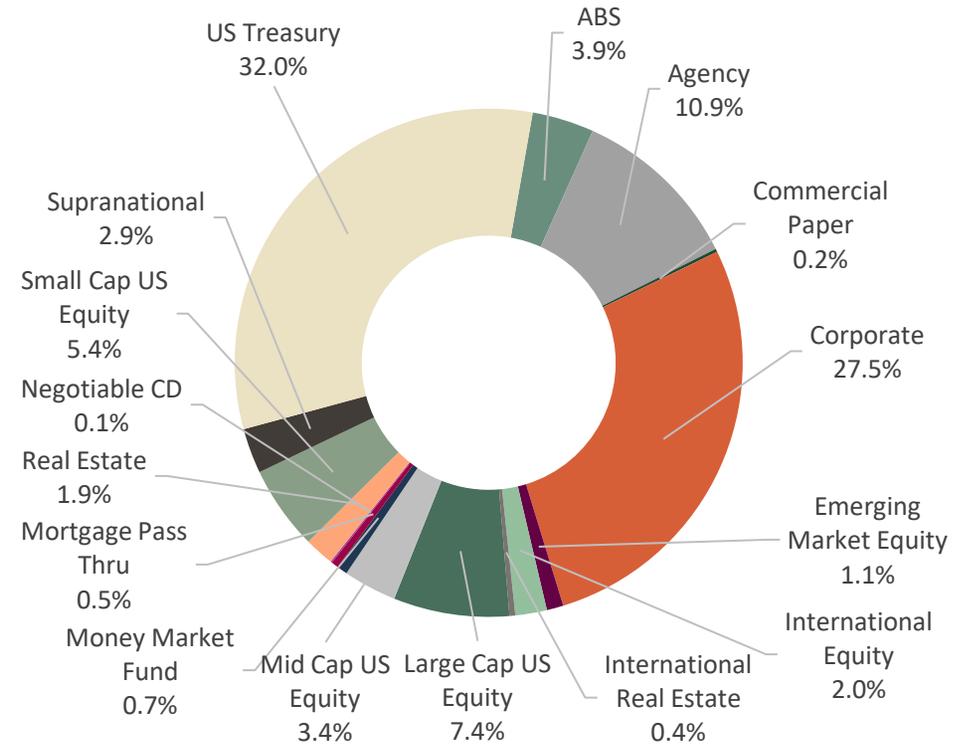
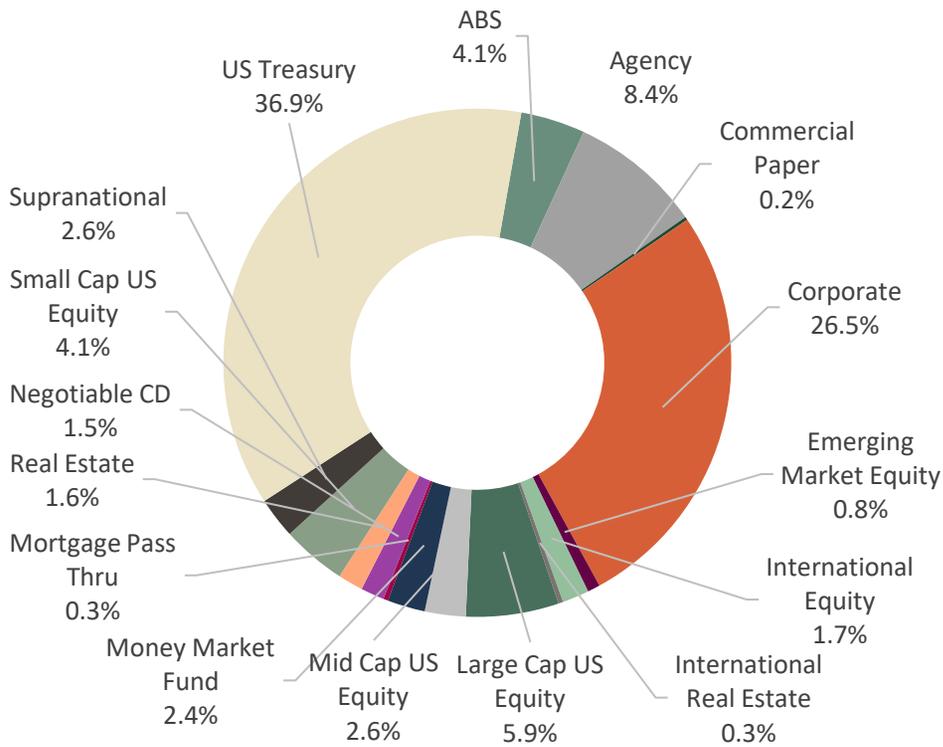
Sector Distribution

As of September 30, 2021

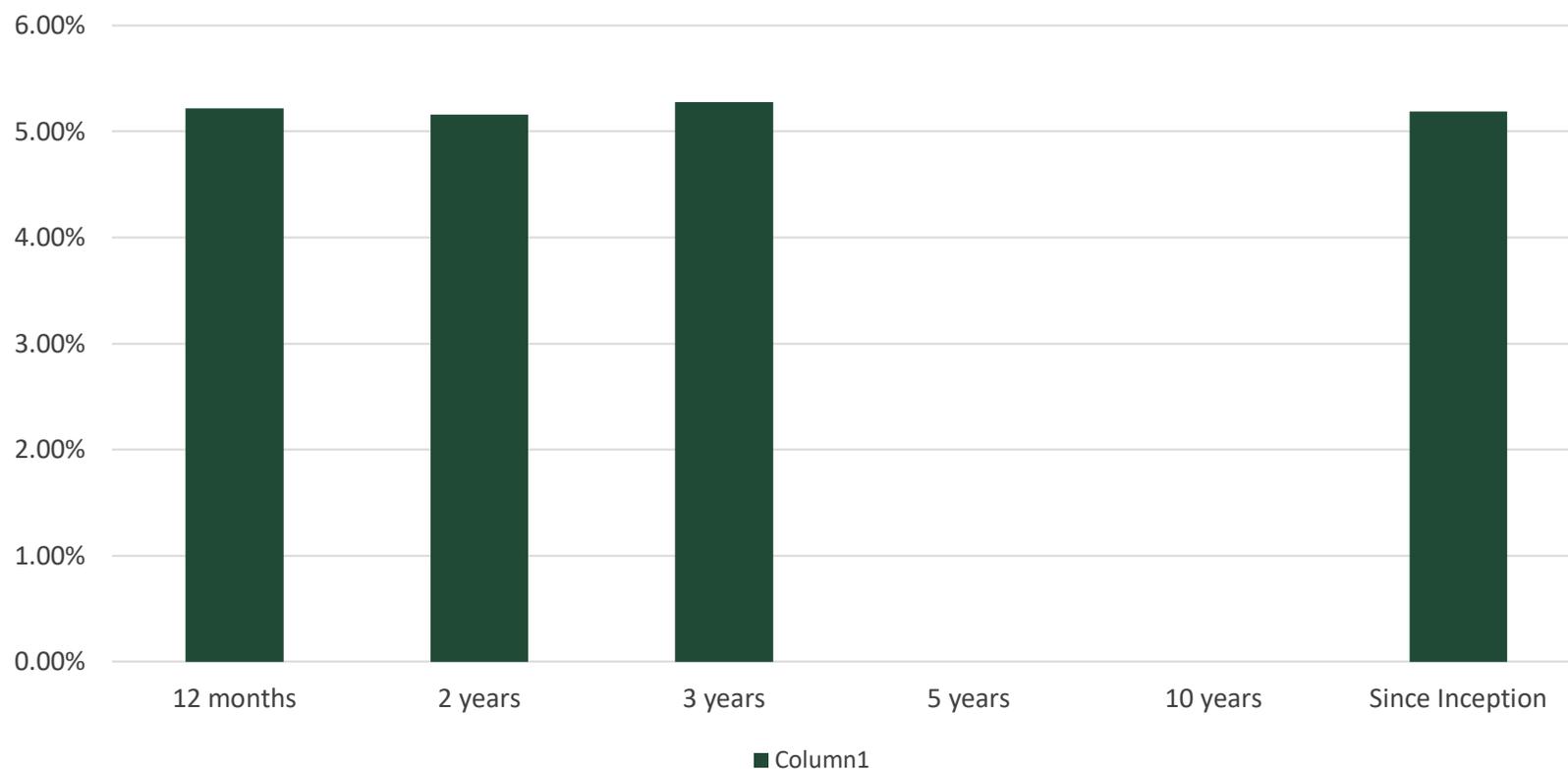
PRISM ARC Consolidated

September 30, 2021

June 30, 2021



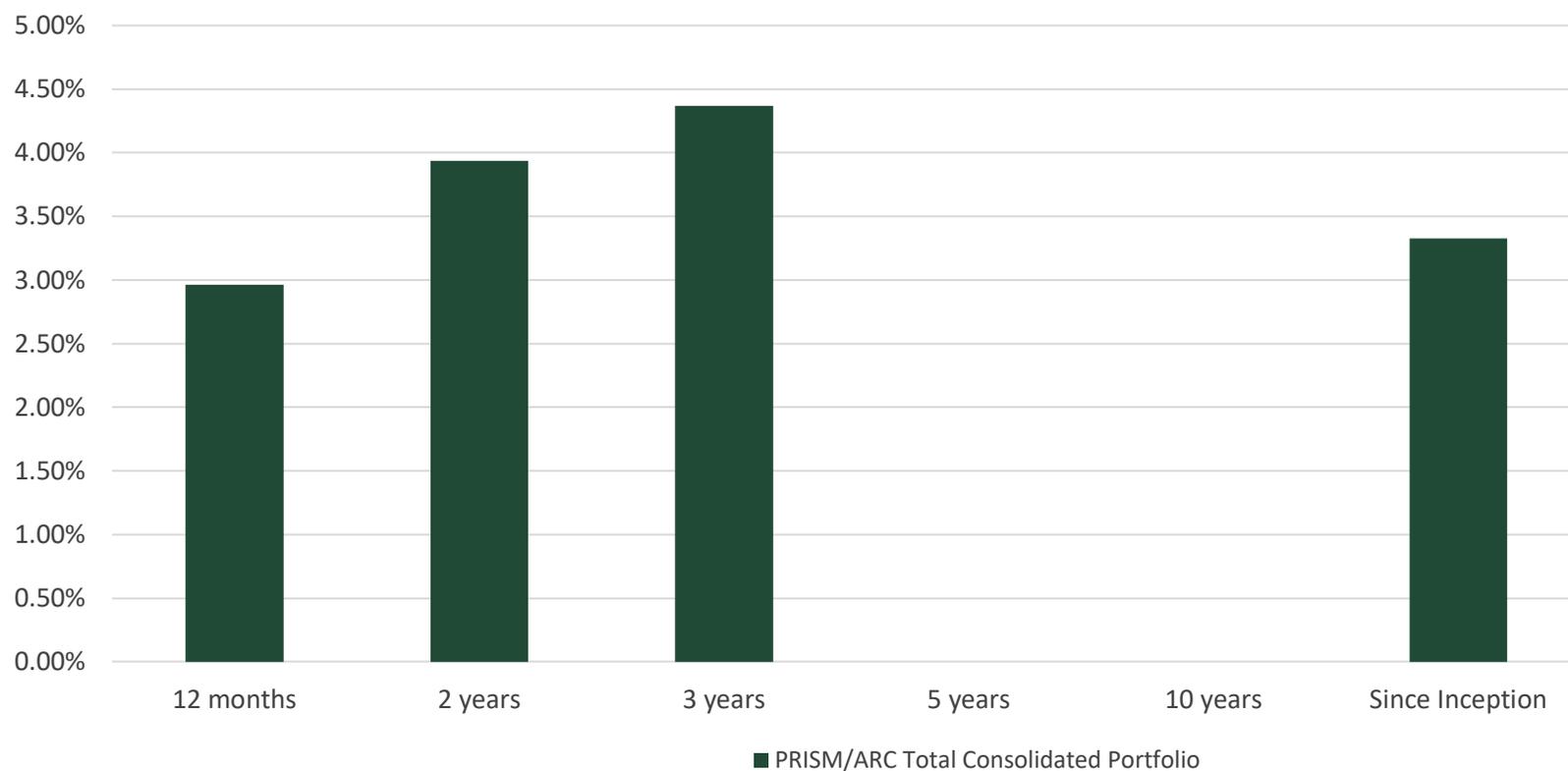
PRISM ARC Consolidated Total Rate of Return Annualized Since Inception 12/31/2016



TOTAL RATE OF RETURN	Annualized						
	3 months	12 months	2 years	3 years	5 years	10 years	Since Inception
PRISM ARC Consolidated	-0.16%	5.22%	5.16%	5.28%	N/A	N/A	5.19%

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 Total Consolidated Portfolio Total Rate of Return Annualized Since Inception 12/31/2016



TOTAL RATE OF RETURN	Annualized						
	3 months	12 months	2 years	3 years	5 years	10 years	Since Inception
PRISM/ARC Total Consolidated Portfolio	-0.04%	2.96%	3.93%	4.37%	N/A	N/A	3.32%

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									
21687AXT5	Rabobank Nederland NV NY Discount CP 0.140% Due 10/27/2021	250,000.00	04/30/2021 0.14%	249,827.92 249,827.92	99.93 0.14%	249,827.92 146.80	0.50% 0.00	P-1 / A-1 NR	0.07 0.07
TOTAL Commercial Paper		250,000.00	0.14%	249,827.92	0.14%	249,827.92	0.50%	P-1 / A-1	0.07
Corporate									
02665WDF5	American Honda Finance Note 1.950% Due 05/20/2022	1,000,000.00	08/26/2021 0.18%	1,012,780.00 1,011,225.02	101.11 0.22%	1,011,063.00 7,095.83	2.03% (162.02)	A3 / A- NR	0.64 0.63
TOTAL Corporate		1,000,000.00	0.18%	1,011,225.02	0.22%	7,095.83	(162.02)	A3 / A- NR	0.63
Money Market Fund									
262006307	Dreyfus Gov't Cash Management Money Market Fund	3,271,566.44	Various 0.03%	3,271,566.44 3,271,566.44	1.00 0.03%	3,271,566.44 0.00	6.51% 0.00	Aaa / AAA NR	0.00 0.00
TOTAL Money Market Fund		3,271,566.44	0.03%	3,271,566.44	0.03%	0.00	6.51%	Aaa / AAA	0.00
Negotiable CD									
06417MNM3	Bank of Nova Scotia Houston Yankee CD 0.220% Due 04/13/2022	1,500,000.00	09/28/2021 0.14%	1,500,654.99 1,500,645.02	100.05 0.14%	1,500,679.50 1,567.50	2.99% 34.48	P-1 / A-1 F-1+	0.53 0.53
86959RQE3	Svenska Handelsbanken NY Yankee CD 0.230% Due 05/10/2022	1,500,000.00	08/26/2021 0.17%	1,500,640.47 1,500,550.75	100.04 0.16%	1,500,663.00 1,380.00	2.99% 112.25	P-1 / A-1+ F-1+	0.61 0.61
21684XQS8	Cooperative Rabobank UA Yankee CD 0.200% Due 05/10/2022	1,000,000.00	08/31/2021 0.16%	1,000,278.98 1,000,244.66	100.03 0.15%	1,000,319.00 800.00	1.99% 74.34	P-1 / A-1 F-1+	0.61 0.61
65558UBA9	Nordea Bank APB New York Negotiable CD 0.210% Due 05/11/2022	1,500,000.00	08/26/2021 0.17%	1,500,428.33 1,500,368.56	100.03 0.15%	1,500,517.50 1,260.00	2.99% 148.94	P-1 / A-1+ F-1+	0.61 0.61
TOTAL Negotiable CD		5,500,000.00	0.16%	5,501,808.99	0.15%	5,502,179.00	10.96%	Aaa / AAA	0.59
US Treasury									
912796D30	US Treasury Bill 0.047% Due 02/24/2022	20,000,000.00	Various 0.05%	19,995,427.50 19,995,427.50	99.98 0.05%	19,995,427.50 800.83	39.79% 0.00	P-1 / A-1+ F-1+	0.40 0.40
912828W55	US Treasury Note 1.875% Due 02/28/2022	7,500,000.00	08/23/2021 0.05%	7,570,898.44 7,556,567.90	100.75 0.08%	7,556,250.00 12,042.47	15.06% (317.90)	Aaa / AA+ AAA	0.41 0.42

Holdings Report

As of September 30, 2021

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
912828X47	US Treasury Note 1.875% Due 04/30/2022	7,500,000.00	08/23/2021 0.06%	7,593,164.06 7,578,946.25	101.05 0.08%	7,578,810.00 58,848.51	15.20% (136.25)	Aaa / AA+ AAA	0.58 0.58
912828ZR4	US Treasury Note 0.125% Due 05/31/2022	5,000,000.00	08/31/2021 0.05%	5,002,734.38 5,002,423.88	100.03 0.08%	5,001,560.00 2,100.41	9.96% (863.88)	Aaa / AA+ AAA	0.67 0.67
TOTAL US Treasury		40,000,000.00	0.05%	40,162,224.38 40,133,365.53	0.06%	40,132,047.50 73,792.22	80.01% (1,318.03)	Aaa / AAA Aaa	0.47 0.47
TOTAL PORTFOLIO		50,021,566.44	0.06%	50,198,401.51 50,167,793.90	0.07%	50,166,683.86 86,042.35	100.00% (1,110.04)	Aaa / AAA Aaa	0.45 0.46
TOTAL MARKET VALUE PLUS ACCRUALS						50,252,726.21			

Holdings Report

As of September 30, 2021

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									
43815HAC1	Honda Auto Receivables Trust 2018-3 A3 2.950% Due 08/22/2022	219,120.70	08/21/2018 2.98%	219,090.64 219,113.99	100.22 0.22%	219,612.83 179.56	0.07% 498.84	Aaa / NR AAA	0.89 0.08
47788EAC2	John Deere Owner Trust 2018-B A3 3.080% Due 11/15/2022	199,858.83	07/18/2018 3.10%	199,843.68 199,854.88	100.19 0.18%	200,241.15 273.58	0.06% 386.27	Aaa / NR AAA	1.13 0.07
58770FAC6	Mercedes Benz Auto Lease Trust 2020-A A3 1.840% Due 12/15/2022	868,096.65	01/21/2020 1.85%	867,982.24 868,048.75	100.51 0.20%	872,498.76 709.91	0.28% 4,450.01	Aaa / AAA NR	1.21 0.31
65479GAD1	Nissan Auto Receivables Trust 2018-B A3 3.060% Due 03/15/2023	747,415.61	07/17/2018 3.08%	747,391.39 747,413.06	100.49 0.41%	751,075.71 1,016.49	0.24% 3,662.65	Aaa / AAA NR	1.45 0.18
44891VAC5	Hyundai Auto Lease Trust 2021-B A3 0.330% Due 06/17/2024	1,495,000.00	06/08/2021 0.34%	1,494,775.75 1,494,804.98	99.90 0.39%	1,493,494.54 219.27	0.48% (1,310.44)	Aaa / AAA NR	2.72 1.63
65479JAD5	Nissan Auto Receivables Owner 2019-C A3 1.930% Due 07/15/2024	2,071,679.17	10/16/2019 1.94%	2,071,569.79 2,071,614.69	101.00 0.22%	2,092,375.24 1,777.04	0.67% 20,760.55	Aaa / AAA NR	2.79 0.58
89237VAB5	Toyota Auto Receivables Trust 2020-C A3 0.440% Due 10/15/2024	1,235,000.00	07/21/2020 0.44%	1,234,904.91 1,234,931.51	100.18 0.25%	1,237,237.82 241.51	0.40% 2,306.31	Aaa / AAA NR	3.04 0.93
43813KAC6	Honda Auto Receivables Trust 2020-3 A3 0.370% Due 10/18/2024	1,375,000.00	09/22/2020 0.38%	1,374,798.01 1,374,862.75	100.11 0.28%	1,376,535.88 183.72	0.44% 1,673.13	NR / AAA AAA	3.05 1.20
89239CAC3	Toyota Lease Owner Trust 2021-B A3 0.420% Due 10/21/2024	1,145,000.00	07/27/2021 0.42%	1,144,984.54 1,144,985.57	100.00 0.42%	1,144,990.84 146.94	0.37% 5.27	Aaa / NR AAA	3.06 1.96
58769KAD6	Mercedes-Benz Auto Lease Trust 2021-B A3 0.400% Due 11/15/2024	1,190,000.00	06/22/2021 0.40%	1,189,910.16 1,189,919.24	99.98 0.41%	1,189,720.35 211.56	0.38% (198.89)	NR / AAA AAA	3.13 1.80
09690AAC7	BMW Vehicle Lease Trust 2021-2 A3 0.330% Due 12/26/2024	945,000.00	09/08/2021 0.34%	944,902.48 944,904.36	99.91 0.38%	944,125.88 138.60	0.30% (778.48)	Aaa / NR AAA	3.24 1.77
47788UAC6	John Deere Owner Trust 2021-A A3 0.360% Due 09/15/2025	940,000.00	03/02/2021 0.37%	939,819.33 939,847.50	99.91 0.41%	939,197.24 150.40	0.30% (650.26)	Aaa / NR AAA	3.96 1.78
44933LAC7	Hyundai Auto Receivables Trust 2021-A A3 0.380% Due 09/15/2025	850,000.00	04/20/2021 0.38%	849,910.58 849,923.11	99.96 0.40%	849,654.06 143.56	0.27% (269.05)	NR / AAA AAA	3.96 1.75
44934KAC8	Hyundai Auto Receivables Trust 2021-B A3 0.380% Due 01/15/2026	2,175,000.00	07/20/2021 0.39%	2,174,519.98 2,174,547.23	99.80 0.48%	2,170,719.60 367.33	0.70% (3,827.63)	NR / AAA AAA	4.30 2.08
47789QAC4	John Deere Owner Trust 2021-B A3 0.520% Due 03/16/2026	1,020,000.00	07/13/2021 0.52%	1,019,909.02 1,019,913.93	99.93 0.55%	1,019,315.58 235.73	0.33% (598.35)	Aaa / NR AAA	4.46 2.41
TOTAL ABS		16,476,170.96	0.86%	16,474,312.50 16,474,685.55	0.36%	16,500,795.48 5,995.20	5.29% 26,109.93	Aaa / AAA Aaa	3.13 1.40

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
Agency									
3135G0S38	FNMA Note 2.000% Due 01/05/2022	2,500,000.00	01/30/2017 2.04%	2,495,475.00 2,499,758.67	100.49 0.15%	2,512,205.00 11,944.44	0.81% 12,446.33	Aaa / AA+ AAA	0.27 0.26
3135G0T45	FNMA Note 1.875% Due 04/05/2022	5,000,000.00	Various 1.98%	4,975,886.92 4,997,498.35	100.92 0.08%	5,046,025.00 45,833.33	1.63% 48,526.65	Aaa / AA+ AAA	0.51 0.51
3135G0T94	FNMA Note 2.375% Due 01/19/2023	5,000,000.00	Various 2.74%	4,919,170.00 4,978,048.41	102.83 0.20%	5,141,330.00 23,750.00	1.66% 163,281.59	Aaa / AA+ AAA	1.30 1.28
313383QR5	FHLB Note 3.250% Due 06/09/2023	5,000,000.00	08/28/2018 2.87%	5,083,350.00 5,029,423.27	105.08 0.24%	5,254,050.00 50,555.56	1.70% 224,626.73	Aaa / AA+ NR	1.69 1.64
3137EAEN5	FHLMC Note 2.750% Due 06/19/2023	5,000,000.00	07/16/2018 2.88%	4,970,900.00 4,989,868.41	104.29 0.25%	5,214,540.00 38,958.33	1.68% 224,671.59	Aaa / AA+ AAA	1.72 1.68
3135G05G4	FNMA Note 0.250% Due 07/10/2023	2,830,000.00	07/08/2020 0.32%	2,823,915.50 2,826,404.87	99.97 0.26%	2,829,284.01 1,591.88	0.91% 2,879.14	Aaa / AA+ AAA	1.78 1.77
313383YJ4	FHLB Note 3.375% Due 09/08/2023	5,000,000.00	Various 3.05%	5,072,704.27 5,029,203.58	106.03 0.26%	5,301,390.00 10,781.25	1.70% 272,186.42	Aaa / AA+ NR	1.94 1.89
3130A0F70	FHLB Note 3.375% Due 12/08/2023	7,500,000.00	Various 2.80%	7,695,678.75 7,587,194.01	106.66 0.32%	7,999,372.51 79,453.13	2.59% 412,178.50	Aaa / AA+ AAA	2.19 2.11
3130A2UW4	FHLB Note 2.875% Due 09/13/2024	3,000,000.00	Various 1.68%	3,170,790.00 3,101,419.13	106.89 0.52%	3,206,589.00 4,312.50	1.03% 105,169.87	Aaa / AA+ AAA	2.96 2.85
3135G0W66	FNMA Note 1.625% Due 10/15/2024	3,000,000.00	11/08/2019 1.80%	2,975,100.00 2,984,636.46	103.32 0.52%	3,099,639.00 22,479.17	1.00% 115,002.54	Aaa / AA+ AAA	3.04 2.95
3130A3GE8	FHLB Note 2.750% Due 12/13/2024	4,000,000.00	02/06/2020 1.54%	4,225,040.00 4,148,796.24	106.87 0.58%	4,274,880.00 33,000.00	1.38% 126,083.76	Aaa / AA+ NR	3.21 3.06
3135G0X24	FNMA Note 1.625% Due 01/07/2025	6,000,000.00	Various 1.21%	6,116,689.80 6,078,920.38	103.39 0.58%	6,203,310.00 22,750.00	2.00% 124,389.62	Aaa / AA+ AAA	3.27 3.18
3137EAEP0	FHLMC Note 1.500% Due 02/12/2025	6,500,000.00	Various 1.41%	6,526,698.40 6,518,224.82	102.85 0.64%	6,685,146.00 13,270.84	2.15% 166,921.18	Aaa / AA+ AAA	3.37 3.28
3130A4CH3	FHLB Note 2.375% Due 03/14/2025	1,500,000.00	03/19/2020 1.18%	1,586,655.00 1,559,991.92	105.86 0.66%	1,587,898.50 1,682.29	0.51% 27,906.58	Aaa / AA+ AAA	3.45 3.33
3135G03U5	FNMA Note 0.625% Due 04/22/2025	2,880,000.00	04/22/2020 0.67%	2,874,067.20 2,875,774.83	99.77 0.69%	2,873,309.76 7,950.00	0.92% (2,465.07)	Aaa / AA+ AAA	3.56 3.51
3135G04Z3	FNMA Note 0.500% Due 06/17/2025	4,140,000.00	06/17/2020 0.54%	4,131,430.20 4,133,633.73	99.22 0.71%	4,107,902.58 5,980.00	1.32% (25,731.15)	Aaa / AA+ AAA	3.72 3.67
3137EAEU9	FHLMC Note 0.375% Due 07/21/2025	2,100,000.00	07/21/2020 0.48%	2,089,542.00 2,092,036.10	98.65 0.74%	2,071,656.30 1,531.25	0.66% (20,379.80)	Aaa / AA+ AAA	3.81 3.77

Holdings Report

As of September 30, 2021

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
3135G05X7	FNMA Note 0.375% Due 08/25/2025	3,385,000.00	08/25/2020 0.47%	3,369,158.20 3,372,632.28	98.43 0.78%	3,331,892.74 1,269.38	1.07% (40,739.54)	Aaa / AA+ AAA	3.90 3.86
3137EAEX3	FHLMC Note 0.375% Due 09/23/2025	3,260,000.00	09/23/2020 0.44%	3,250,187.40 3,252,183.27	98.34 0.80%	3,205,730.78 271.67	1.03% (46,452.49)	Aaa / AA+ AAA	3.98 3.94
3135G06G3	FNMA Note 0.500% Due 11/07/2025	3,515,000.00	11/09/2020 0.57%	3,502,416.30 3,504,648.33	98.67 0.83%	3,468,116.93 7,030.00	1.11% (36,531.40)	Aaa / AA+ AAA	4.11 4.04
TOTAL Agency		81,110,000.00	1.72%	81,854,854.94 81,560,297.06	0.46%	83,414,268.11 384,395.02	26.86% 1,853,971.05	Aaa / AA+ Aaa	2.58 2.51
CMO									
3137BFE98	FHLMC K041 A2 3.171% Due 10/25/2024	2,000,000.00	07/01/2021 0.72%	2,151,406.25 2,140,390.23	106.92 0.76%	2,138,464.00 5,285.00	0.69% (1,926.23)	Aaa / AAA AAA	3.07 2.86
TOTAL CMO		2,000,000.00	0.72%	2,151,406.25 2,140,390.23	0.76%	2,138,464.00 5,285.00	0.69% (1,926.23)	Aaa / AAA Aaa	3.07 2.86
Corporate									
00440EAU1	Chubb INA Holdings Inc Callable Note Cont 9/3/2022 2.875% Due 11/03/2022	4,000,000.00	Various 2.55%	4,060,819.96 4,013,318.22	102.30 0.38%	4,091,924.00 47,277.77	1.33% 78,605.78	A3 / A A	1.09 0.91
06406RAE7	Bank of NY Mellon Corp Callable Note Cont 12/29/2022 2.950% Due 01/29/2023	1,250,000.00	02/26/2018 3.16%	1,238,387.50 1,246,864.11	103.28 0.31%	1,291,023.75 6,350.69	0.42% 44,159.64	A1 / A AA-	1.33 1.23
084670BR8	Berkshire Hathaway Callable Note Cont 1/15/2023 2.750% Due 03/15/2023	2,000,000.00	04/20/2018 3.28%	1,952,760.00 1,985,981.41	103.13 0.32%	2,062,542.00 2,444.44	0.66% 76,560.59	Aa2 / AA A+	1.45 1.27
58933YAF2	Merck & Co Note 2.800% Due 05/18/2023	2,400,000.00	10/26/2018 3.41%	2,338,368.00 2,377,959.42	103.93 0.38%	2,494,310.40 24,826.67	0.81% 116,350.98	A1 / A+ A+	1.63 1.59
69353RFL7	PNC Bank Callable Note Cont 5/9/2023 3.500% Due 06/08/2023	3,000,000.00	Various 3.53%	2,995,980.37 2,998,644.08	105.03 0.36%	3,150,816.00 32,958.34	1.02% 152,171.92	A2 / A A+	1.69 1.56
931142EK5	Wal-Mart Stores Callable Note Cont 5/26/2023 3.400% Due 06/26/2023	4,570,000.00	Various 3.41%	4,568,812.00 4,569,587.95	105.13 0.29%	4,804,445.58 41,003.06	1.55% 234,857.63	Aa2 / AA AA	1.74 1.61
89114QC48	Toronto Dominion Bank Note 3.500% Due 07/19/2023	3,250,000.00	02/26/2019 3.04%	3,311,230.00 3,275,072.96	105.55 0.41%	3,430,381.50 22,750.00	1.11% 155,308.54	Aa2 / AA- AA	1.80 1.75
06051GHF9	Bank of America Corp Callable Note 1X 3/5/2023 3.550% Due 03/05/2024	4,000,000.00	09/10/2019 2.06%	4,161,726.60 4,087,585.43	104.21 0.59%	4,168,484.01 10,255.56	1.34% 80,898.58	A2 / A- AA-	2.43 1.40

Holdings Report

As of September 30, 2021

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
808513BN4	Charles Schwab Corp Callable Note Cont 2/18/2024 0.750% Due 03/18/2024	1,130,000.00	03/16/2021 0.77%	1,129,435.00 1,129,536.56	100.47 0.55%	1,135,338.12 306.04	0.36% 5,801.56	A2 / A A	2.47 2.36
023135BW5	Amazon.com Inc Note 0.450% Due 05/12/2024	1,960,000.00	05/10/2021 0.50%	1,957,138.40 1,957,509.15	99.77 0.54%	1,955,503.76 3,405.50	0.63% (2,005.39)	A1 / AA AA-	2.62 2.59
79466LAG9	Salesforce.com Inc Callable Note Cont 7/15/2022 0.625% Due 07/15/2024	490,000.00	06/29/2021 0.64%	489,750.10 489,768.52	100.19 0.39%	490,909.93 672.05	0.16% 1,141.41	A2 / A+ NR	2.79 0.79
78013XZU5	Royal Bank of Canada Note 2.550% Due 07/16/2024	4,000,000.00	09/10/2019 2.28%	4,050,120.00 4,028,870.71	104.90 0.77%	4,195,984.00 21,250.00	1.35% 167,113.29	A2 / A AA-	2.79 2.69
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 4,109,204.67	103.55 0.93%	4,261,049.58 16,402.85	1.37% 151,844.91	A1 / AA- AA-	3.31 3.11
037833AZ3	Apple Inc Note 2.500% Due 02/09/2025	1,000,000.00	07/14/2021 0.81%	1,059,280.00 1,055,779.57	105.11 0.95%	1,051,093.00 3,611.11	0.34% (4,686.57)	Aa1 / AA+ NR	3.36 3.22
46647PAH9	JP Morgan Chase & Co Callable Note 2X 3/1/2024 3.220% Due 03/01/2025	3,000,000.00	Various 0.93%	3,237,810.00 3,185,720.61	105.61 0.87%	3,168,390.00 8,050.00	1.02% (17,330.61)	A2 / A- AA-	3.42 2.33
00440EAS6	Chubb INA Holdings Inc Note 3.150% Due 03/15/2025	1,000,000.00	10/28/2020 0.78%	1,101,870.00 1,080,437.11	107.37 0.98%	1,073,662.00 1,400.00	0.34% (6,775.11)	A3 / A A	3.46 3.29
06367WB85	Bank of Montreal Note 1.850% Due 05/01/2025	2,500,000.00	08/12/2021 0.96%	2,581,050.00 2,578,296.45	102.86 1.03%	2,571,617.50 19,270.83	0.83% (6,678.95)	A2 / A- AA-	3.59 3.44
61747YEA9	Morgan Stanley Callable Note Cont 5/30/2024 0.790% Due 05/30/2025	4,000,000.00	Various 0.75%	3,998,904.10 3,998,825.15	99.68 0.91%	3,987,160.00 10,533.33	1.28% (11,665.15)	A1 / BBB+ A	3.67 2.63
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 2,544,212.26	101.60 0.89%	2,540,065.00 11,250.00	0.82% (4,147.26)	A2 / A A	3.67 3.48
46647PBH8	JP Morgan Chase & Co Callable Note Mthly 3/13/2025 2.005% Due 03/13/2026	1,250,000.00	03/12/2021 1.34%	1,286,037.50 1,282,103.62	102.40 1.29%	1,279,937.50 1,253.13	0.41% (2,166.12)	A2 / A- AA-	4.45 3.33
46647PBK1	JP Morgan Chase & Co Callable Note Cont 4/22/2025 2.083% Due 04/22/2026	1,000,000.00	08/27/2021 1.36%	1,030,930.00 1,030,364.32	102.79 1.28%	1,027,899.00 9,199.92	0.33% (2,465.32)	A2 / A- AA-	4.56 3.40
91324PEC2	United Health Group Inc Callable Note Cont 4/15/2026 1.150% Due 05/15/2026	635,000.00	Various 1.08%	637,054.35 636,932.16	100.03 1.14%	635,180.34 2,677.58	0.20% (1,751.82)	A3 / A+ A	4.62 4.39
89236TJK2	Toyota Motor Credit Corp Note 1.125% Due 06/18/2026	3,615,000.00	Various 1.14%	3,612,689.40 3,612,767.57	99.40 1.26%	3,593,205.17 11,635.78	1.16% (19,562.40)	A1 / A+ A+	4.72 4.56

Holdings Report

As of September 30, 2021

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
06051GJD2	Bank of America Corp Callable Note Cont 6/19/2025 1.319% Due 06/19/2026	1,250,000.00	08/27/2021 1.26%	1,252,025.00 1,251,989.19	99.98 1.32%	1,249,788.75 4,671.46	0.40% (2,200.44)	A2 / A- AA-	4.72 3.61
58989V2D5	Met Tower Global Funding Note 1.250% Due 09/14/2026	1,705,000.00	09/07/2021 1.27%	1,703,431.40 1,703,446.00	99.45 1.37%	1,695,602.04 1,006.42	0.54% (7,843.96)	Aa3 / AA- AA-	4.96 4.78
06368FAC3	Bank of Montreal Note 1.250% Due 09/15/2026	2,500,000.00	Various 1.29%	2,495,539.50 2,495,578.58	99.17 1.42%	2,479,282.50 1,388.89	0.80% (16,296.08)	A2 / A- AA-	4.96 4.79
931142ER0	Wal-Mart Stores Callable Note Cont 08/17/2026 1.050% Due 09/17/2026	780,000.00	09/08/2021 1.09%	778,525.80 778,537.10	99.82 1.09%	778,590.54 318.50	0.25% 53.44	Aa2 / AA AA	4.97 4.74
TOTAL Corporate		62,900,000.00	1.91%	63,695,410.03 63,504,892.88	0.76%	64,664,185.97 316,169.92	20.83% 1,159,293.09	A1 / A+ AA-	2.94 2.58
Money Market Fund									
262006307	Dreyfus Gov't Cash Management Money Market Fund	326,117.60	Various 0.03%	326,117.60 326,117.60	1.00 0.03%	326,117.60 0.00	0.10% 0.00	Aaa / AAA NR	0.00 0.00
TOTAL Money Market Fund		326,117.60	0.03%	326,117.60	0.03%	326,117.60 0.00	0.10% 0.00	Aaa / AAA NR	0.00 0.00
Negotiable CD									
86959RQE3	Svenska Handelsbanken NY Yankee CD 0.230% Due 05/10/2022	6,000,000.00	08/27/2021 0.17%	6,002,551.86 6,002,202.97	100.04 0.16%	6,002,652.00 5,520.00	1.93% 449.03	P-1 / A-1+ F-1+	0.61 0.61
21684XQS8	Cooperative Rabobank UA Yankee CD 0.200% Due 05/10/2022	6,000,000.00	08/31/2021 0.16%	6,001,673.91 6,001,467.99	100.03 0.15%	6,001,914.00 4,800.00	1.93% 446.01	P-1 / A-1 F-1+	0.61 0.61
TOTAL Negotiable CD		12,000,000.00	0.17%	12,004,225.77 12,003,670.96	0.15%	12,004,566.00 10,320.00	3.85% 895.04	Aaa / AAA Aaa	0.61 0.61
Supranational									
4581X0CW6	Inter-American Dev Bank Note 2.125% Due 01/18/2022	2,000,000.00	01/10/2017 2.15%	1,997,540.00 1,999,853.15	100.58 0.21%	2,011,500.00 8,618.06	0.65% 11,646.85	Aaa / NR AAA	0.30 0.30
459058FY4	Intl. Bank Recon & Development Note 2.000% Due 01/26/2022	4,500,000.00	Various 2.00%	4,500,120.00 4,499,940.15	100.58 0.21%	4,525,875.00 16,250.00	1.46% 25,934.85	Aaa / NR AAA	0.32 0.32
4581X0CZ9	Inter-American Dev Bank Note 1.750% Due 09/14/2022	5,000,000.00	Various 2.42%	4,853,470.00 4,969,889.09	101.48 0.20%	5,074,095.00 4,131.95	1.63% 104,205.91	Aaa / AAA AAA	0.96 0.95
4581X0DZ8	Inter-American Dev Bank Note 0.500% Due 09/23/2024	4,895,000.00	09/15/2021 0.52%	4,891,377.70 4,891,404.14	99.70 0.60%	4,880,505.91 543.89	1.56% (10,898.23)	Aaa / AAA NR	2.98 2.95

Holdings Report

As of September 30, 2021

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
459058JB0	Intl. Bank Recon & Development Note 0.625% Due 04/22/2025	3,560,000.00	04/15/2020 0.70%	3,546,222.80 3,550,199.02	99.63 0.73%	3,546,828.00 9,827.08	1.14% (3,371.02)	Aaa / AAA NR	3.56 3.50
4581X0DN5	Inter-American Dev Bank Note 0.625% Due 07/15/2025	2,020,000.00	01/13/2021 0.53%	2,028,787.00 2,027,400.99	99.38 0.79%	2,007,520.44 2,665.28	0.64% (19,880.55)	Aaa / AAA NR	3.79 3.73
459058JL8	Intl. Bank Recon & Development Note 0.500% Due 10/28/2025	4,000,000.00	Various 0.51%	3,997,347.35 3,997,867.56	98.63 0.84%	3,945,076.01 8,500.01	1.27% (52,791.55)	Aaa / AAA AAA	4.08 4.02
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 5,397,405.90	99.57 0.97%	5,396,525.98 21,209.51	1.74% (879.92)	Aaa / AAA AAA	4.56 4.44
TOTAL Supranational		31,395,000.00	1.24%	31,210,041.25 31,333,960.00	0.58%	31,387,926.34 71,745.78	10.09% 53,966.34	Aaa / AAA Aaa	2.63 2.58
US Treasury									
912796P86	US Treasury Bill 0.047% Due 12/28/2021	12,000,000.00	08/30/2021 0.05%	11,998,155.50 11,998,155.50	99.98 0.05%	11,998,155.50 480.50	3.85% 0.00	P-1 / A-1+ F-1+	0.24 0.24
912828ZR4	US Treasury Note 0.125% Due 05/31/2022	5,000,000.00	08/31/2021 0.05%	5,002,734.38 5,002,423.88	100.03 0.08%	5,001,560.00 2,100.41	1.60% (863.88)	Aaa / AA+ AAA	0.67 0.67
912828XW5	US Treasury Note 1.750% Due 06/30/2022	1,150,000.00	07/25/2017 1.86%	1,143,894.48 1,149,077.39	101.24 0.09%	1,164,285.30 5,085.94	0.37% 15,207.91	Aaa / AA+ AAA	0.75 0.75
912828L57	US Treasury Note 1.750% Due 09/30/2022	2,000,000.00	Various 2.07%	1,970,373.27 1,993,897.57	101.65 0.10%	2,033,046.00 96.16	0.65% 39,148.43	Aaa / AA+ AAA	1.00 1.00
9128284D9	US Treasury Note 2.500% Due 03/31/2023	7,500,000.00	Various 2.74%	7,418,652.34 7,475,383.00	103.45 0.19%	7,758,982.50 515.11	2.49% 283,599.50	Aaa / AA+ AAA	1.50 1.48
912828R69	US Treasury Note 1.625% Due 05/31/2023	5,000,000.00	05/30/2018 2.67%	4,757,226.56 4,919,297.11	102.32 0.23%	5,116,210.00 27,305.33	1.65% 196,912.89	Aaa / AA+ AAA	1.67 1.64
912828U57	US Treasury Note 2.125% Due 11/30/2023	1,500,000.00	01/30/2019 2.56%	1,470,292.97 1,486,695.83	103.88 0.33%	1,558,242.00 10,712.09	0.50% 71,546.17	Aaa / AA+ AAA	2.17 2.11
9128282N9	US Treasury Note 2.125% Due 07/31/2024	3,000,000.00	10/10/2019 1.51%	3,085,664.06 3,050,471.02	104.61 0.48%	3,138,399.00 10,740.49	1.01% 87,927.98	Aaa / AA+ AAA	2.84 2.75
91282CCT6	US Treasury Note 0.375% Due 08/15/2024	5,000,000.00	08/30/2021 0.39%	4,997,070.31 4,997,154.40	99.63 0.51%	4,981,250.00 2,394.70	1.60% (15,904.40)	Aaa / AA+ AAA	2.88 2.85
91282CCX7	US Treasury Note 0.375% Due 09/15/2024	9,000,000.00	Various 0.50%	8,967,968.75 8,968,166.05	99.55 0.53%	8,959,923.00 1,491.72	2.87% (8,243.05)	Aaa / AA+ AAA	2.96 2.94
912828YH7	US Treasury Note 1.500% Due 09/30/2024	5,500,000.00	Various 1.65%	5,462,480.47 5,476,857.44	102.90 0.52%	5,659,626.50 226.65	1.81% 182,769.06	Aaa / AA+ AAA	3.00 2.94
9128283J7	US Treasury Note 2.125% Due 11/30/2024	7,500,000.00	Various 1.76%	7,629,150.40 7,582,386.65	104.87 0.57%	7,865,040.00 53,560.45	2.54% 282,653.35	Aaa / AA+ AAA	3.17 3.05

Holdings Report

As of September 30, 2021

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
912828ZC7	US Treasury Note 1.125% Due 02/28/2025	2,500,000.00	03/24/2020 0.52%	2,574,023.44 2,551,212.22	101.64 0.64%	2,541,112.50 2,408.49	0.82% (10,099.72)	Aaa / AA+ AAA	3.42 3.35
912828ZL7	US Treasury Note 0.375% Due 04/30/2025	2,500,000.00	06/04/2020 0.41%	2,495,703.13 2,496,862.56	98.86 0.70%	2,471,582.50 3,923.23	0.79% (25,280.06)	Aaa / AA+ AAA	3.58 3.55
91282CAM3	US Treasury Note 0.250% Due 09/30/2025	1,750,000.00	10/16/2020 0.32%	1,743,984.38 1,745,139.57	97.82 0.80%	1,711,855.25 12.02	0.55% (33,284.32)	Aaa / AA+ AAA	4.00 3.97
91282CBC4	US Treasury Note 0.375% Due 12/31/2025	3,000,000.00	12/29/2020 0.38%	2,999,765.63 2,999,800.80	97.95 0.87%	2,938,476.00 2,843.07	0.94% (61,324.80)	Aaa / AA+ AAA	4.25 4.20
91282CBH3	US Treasury Note 0.375% Due 01/31/2026	6,000,000.00	Various 0.68%	5,912,040.44 5,921,887.17	97.82 0.89%	5,868,984.00 3,790.76	1.88% (52,903.17)	Aaa / AA+ AAA	4.34 4.28
91282CBT7	US Treasury Note 0.750% Due 03/31/2026	3,000,000.00	03/30/2021 0.90%	2,977,382.81 2,979,661.87	99.26 0.92%	2,977,734.00 61.81	0.95% (1,927.87)	Aaa / AA+ AAA	4.50 4.41
91282CCF6	US Treasury Note 0.750% Due 05/31/2026	4,500,000.00	Various 0.93%	4,462,109.38 4,463,180.17	99.12 0.94%	4,460,449.50 11,342.21	1.43% (2,730.67)	Aaa / AA+ AAA	4.67 4.56
91282CCW9	US Treasury Note 0.750% Due 08/31/2026	12,500,000.00	Various 0.81%	12,462,363.28 12,462,636.60	98.88 0.98%	12,360,350.00 8,028.32	3.96% (102,286.60)	Aaa / AA+ AAA	4.92 4.81
TOTAL US Treasury		99,900,000.00	1.03%	99,531,035.98 99,720,346.80	0.52%	100,565,263.55 147,119.46	32.29% 844,916.75	Aaa / AA+ Aaa	2.80 2.75
TOTAL PORTFOLIO		306,107,288.56	1.37%	307,247,404.32 307,064,361.08	0.54%	311,001,587.05 941,030.38	100.00% 3,937,225.97	Aa1 / AA+ Aaa	2.68 2.48
TOTAL MARKET VALUE PLUS ACCRUALS						311,942,617.43			

Holdings Report

As of September 30, 2021

PRISM LAIF 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	65,359,184.03	Various 0.21%	65,359,184.03 65,359,184.03	1.00 0.21%	65,359,184.03 31,250.43	100.00% 0.00	NR / NR NR	0.00 0.00
TOTAL LAIF		65,359,184.03	0.21%	65,359,184.03	0.21%	65,359,184.03 31,250.43	100.00% 0.00	NR / NR NR	0.00 0.00
TOTAL PORTFOLIO		65,359,184.03	0.21%	65,359,184.03	0.21%	65,359,184.03 31,250.43	100.00% 0.00	NR / NR NR	0.00 0.00
TOTAL MARKET VALUE PLUS ACCRUALS						65,390,434.46			



PRISM

Quarterly Transactions and Interest Earned

Transaction Ledger

As of September 30, 2021

PRISM Liquidity Portfolio - Account #10292

June 30, 2021 through September 30, 2021

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
ACQUISITIONS										
Purchase	08/24/2021	912828W55	7,500,000.00	US Treasury Note 1.875% Due: 02/28/2022	100.945	0.05%	7,570,898.44	67,637.57	7,638,536.01	0.00
Purchase	08/24/2021	912828X47	7,500,000.00	US Treasury Note 1.875% Due: 04/30/2022	101.242	0.06%	7,593,164.06	44,327.45	7,637,491.51	0.00
Purchase	08/26/2021	65558UBA9	1,500,000.00	Nordea Bank APB New York Negotiable CD 0.21% Due: 05/11/2022	100.029	0.17%	1,500,428.33	945.00	1,501,373.33	0.00
Purchase	08/26/2021	86959RQE3	1,500,000.00	Svenska Handelsbanken NY Yankee CD 0.23% Due: 05/10/2022	100.043	0.17%	1,500,640.47	1,035.00	1,501,675.47	0.00
Purchase	08/30/2021	02665WDF5	1,000,000.00	American Honda Finance Note 1.95% Due: 05/20/2022	101.278	0.18%	1,012,780.00	5,416.67	1,018,196.67	0.00
Purchase	08/31/2021	21684XQS8	1,000,000.00	Cooperative Rabobank UA Yankee CD 0.2% Due: 05/10/2022	100.028	0.16%	1,000,278.98	627.78	1,000,906.76	0.00
Purchase	08/31/2021	912796D30	7,500,000.00	US Treasury Bill 0.047% Due: 02/24/2022	99.977	0.05%	7,498,285.31	0.00	7,498,285.31	0.00
Purchase	08/31/2021	912796D30	12,500,000.00	US Treasury Bill 0.047% Due: 02/24/2022	99.977	0.05%	12,497,142.19	0.00	12,497,142.19	0.00
Purchase	08/31/2021	912828ZR4	5,000,000.00	US Treasury Note 0.125% Due: 05/31/2022	100.055	0.05%	5,002,734.38	1,571.04	5,004,305.42	0.00
Purchase	09/28/2021	06417MNM3	1,500,000.00	Bank of Nova Scotia Houston Yankee CD 0.22% Due: 04/13/2022	100.044	0.14%	1,500,654.99	1,540.00	1,502,194.99	0.00
Subtotal			46,500,000.00				46,677,007.15	123,100.51	46,800,107.66	0.00
TOTAL ACQUISITIONS			46,500,000.00				46,677,007.15	123,100.51	46,800,107.66	0.00

Income Earned

As of July 31, 2021



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
CASH & EQUIVALENT						
21687AXT5	Rabobank Nederland NV NY Discount CP 0.14% Due 10/27/2021	04/30/2021 05/03/2021 250,000.00	249,827.92 0.00 0.00 249,827.92	57.36 0.00 87.50 30.14	0.00 0.00 0.00 30.14	30.14
262006307	Dreyfus Gov't Cash Management Money Market Fund	Various Various 902.65	902.62 0.03 0.00 902.65	0.00 0.03 0.00 0.03	0.00 0.00 0.00 0.03	0.03
Total Cash & Equivalent			250,730.54 0.03 0.00 250,730.57	57.36 0.03 87.50 30.17	0.00 0.00 0.00 30.17	30.17
TOTAL PORTFOLIO			250,730.54 0.03 0.00 250,730.57	57.36 0.03 87.50 30.17	0.00 0.00 0.00 30.17	30.17



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						
02665WDF5	American Honda Finance Note 1.95% Due 05/20/2022	08/26/2021 08/30/2021 1,000,000.00	0.00 1,012,780.00 0.00 1,012,682.81	0.00 (5,416.67) 5,470.83 54.16	0.00 97.19 (97.19) (43.03)	(43.03)
912828W55	US Treasury Note 1.875% Due 02/28/2022	08/23/2021 08/24/2021 7,500,000.00	0.00 7,570,898.44 0.00 7,567,881.49	0.00 2,674.93 388.47 3,063.40	0.00 3,016.95 (3,016.95) 46.45	46.45
912828X47	US Treasury Note 1.875% Due 04/30/2022	08/23/2021 08/24/2021 7,500,000.00	0.00 7,593,164.06 0.00 7,590,170.84	0.00 (44,327.45) 47,384.51 3,057.06	0.00 2,993.22 (2,993.22) 63.84	63.84
912828ZR4	US Treasury Note 0.125% Due 05/31/2022	08/31/2021 08/31/2021 5,000,000.00	0.00 5,002,734.38 0.00 5,002,724.36	0.00 (1,571.04) 1,588.11 17.07	0.00 10.02 (10.02) 7.05	7.05
			0.00	0.00	0.00	
			21,179,576.88	(48,640.23)	6,117.38	
			0.00	54,831.92	(6,117.38)	
Total Fixed Income		21,000,000.00	21,173,459.50	6,191.69	74.31	74.31
CASH & EQUIVALENT						
21684XQS8	Cooperative Rabobank UA Yankee CD 0.2% Due 05/10/2022	08/31/2021 08/31/2021 1,000,000.00	0.00 1,000,278.98 0.00 1,000,277.87	0.00 (627.78) 633.33 5.55	0.00 1.11 (1.11) 4.44	4.44
21687AXT5	Rabobank Nederland NV NY Discount CP 0.14% Due 10/27/2021	04/30/2021 05/03/2021 250,000.00	249,827.92 0.00 0.00 249,827.92	87.50 0.00 117.64 30.14	0.00 0.00 0.00 30.14	30.14
262006307	Dreyfus Gov't Cash Management Money Market Fund	Various Various 4,773,302.48	902.65 85,070,312.50 80,297,912.67 4,773,302.48	0.00 0.00 0.00 0.00	0.00 0.00 0.00 0.00	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
65558UBA9	Nordea Bank APB New York Negotiable CD 0.21% Due 05/11/2022	08/26/2021 08/26/2021 1,500,000.00	0.00 1,500,428.33 0.00 1,500,418.37	0.00 (945.00) 997.50 52.50	0.00 9.96 (9.96) 42.54	42.54
86959RQE3	Svenska Handelsbanken NY Yankee CD 0.23% Due 05/10/2022	08/26/2021 08/26/2021 1,500,000.00	0.00 1,500,640.47 0.00 1,500,625.52	0.00 (1,035.00) 1,092.50 57.50	0.00 14.95 (14.95) 42.55	42.55
912796D30	US Treasury Bill 0.047% Due 02/24/2022	Various 08/31/2021 20,000,000.00	0.00 19,995,427.50 0.00 19,995,427.50	0.00 0.00 25.84 25.84	0.00 0.00 0.00 25.84	25.84
			250,730.57	87.50	0.00	
			109,067,087.78	(2,607.78)	26.02	
			80,297,912.67	2,866.81	(26.02)	
Total Cash & Equivalent		29,023,302.48	29,019,879.66	171.53	145.51	145.51
			250,730.57	87.50	0.00	
			130,246,664.66	(51,248.01)	6,143.40	
			80,297,912.67	57,698.73	(6,143.40)	
TOTAL PORTFOLIO		50,023,302.48	50,193,339.16	6,363.22	219.82	219.82



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						
02665WDF5	American Honda Finance Note 1.95% Due 05/20/2022	08/26/2021 08/30/2021 1,000,000.00	1,012,682.81 0.00 0.00 1,011,225.02	5,470.83 0.00 7,095.83 1,625.00	0.00 1,457.79 (1,457.79) 167.21	167.21
912828W55	US Treasury Note 1.875% Due 02/28/2022	08/23/2021 08/24/2021 7,500,000.00	7,567,881.49 0.00 0.00 7,556,567.90	388.47 0.00 12,042.47 11,654.00	0.00 11,313.59 (11,313.59) 340.41	340.41
912828X47	US Treasury Note 1.875% Due 04/30/2022	08/23/2021 08/24/2021 7,500,000.00	7,590,170.84 0.00 0.00 7,578,946.25	47,384.51 0.00 58,848.51 11,464.00	0.00 11,224.59 (11,224.59) 239.41	239.41
912828ZR4	US Treasury Note 0.125% Due 05/31/2022	08/31/2021 08/31/2021 5,000,000.00	5,002,724.36 0.00 0.00 5,002,423.88	1,588.11 0.00 2,100.41 512.30	0.00 300.48 (300.48) 211.82	211.82
			21,173,459.50	54,831.92	0.00	
			0.00	0.00	24,296.45	
			0.00	80,087.22	(24,296.45)	
Total Fixed Income		21,000,000.00	21,149,163.05	25,255.30	958.85	958.85
CASH & EQUIVALENT						
06417MNM3	Bank of Nova Scotia Houston Yankee CD 0.22% Due 04/13/2022	09/28/2021 09/28/2021 1,500,000.00	0.00 1,500,654.99 0.00 1,500,645.02	0.00 (1,540.00) 1,567.50 27.50	0.00 9.97 (9.97) 17.53	17.53
21684XQS8	Cooperative Rabobank UA Yankee CD 0.2% Due 05/10/2022	08/31/2021 08/31/2021 1,000,000.00	1,000,277.87 0.00 0.00 1,000,244.66	633.33 0.00 800.00 166.67	0.00 33.21 (33.21) 133.46	133.46
21687AXT5	Rabobank Nederland NV NY Discount CP 0.14% Due 10/27/2021	04/30/2021 05/03/2021 250,000.00	249,827.92 0.00 0.00 249,827.92	117.64 0.00 146.80 29.16	0.00 0.00 0.00 29.16	29.16



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
262006307	Dreyfus Gov't Cash Management Money Market Fund	Various Various 3,271,566.44	4,773,302.48 458.95 1,502,194.99 3,271,566.44	0.00 453.82 0.00 453.82	0.00 0.00 0.00 453.82	453.82
65558UBA9	Nordea Bank APB New York Negotiable CD 0.21% Due 05/11/2022	08/26/2021 08/26/2021 1,500,000.00	1,500,418.37 0.00 0.00 1,500,368.56	997.50 0.00 1,260.00 262.50	0.00 49.81 (49.81) 212.69	212.69
86959RQE3	Svenska Handelsbanken NY Yankee CD 0.23% Due 05/10/2022	08/26/2021 08/26/2021 1,500,000.00	1,500,625.52 0.00 0.00 1,500,550.75	1,092.50 0.00 0.00 1,380.00 287.50	0.00 74.77 (74.77) 212.73	212.73
912796D30	US Treasury Bill 0.047% Due 02/24/2022	Various 08/31/2021 20,000,000.00	19,995,427.50 0.00 0.00 19,995,427.50	25.84 0.00 800.83 774.99	0.00 0.00 0.00 774.99	774.99
			29,019,879.66	2,866.81	0.00	
			1,501,113.94	(1,086.18)	167.76	
			1,502,194.99	5,955.13	(167.76)	
Total Cash & Equivalent		29,021,566.44	29,018,630.85	2,002.14	1,834.38	1,834.38
			50,193,339.16	57,698.73	0.00	
			1,501,113.94	(1,086.18)	24,464.21	
			1,502,194.99	86,042.35	(24,464.21)	
TOTAL PORTFOLIO		50,021,566.44	50,167,793.90	27,257.44	2,793.23	2,793.23

Transaction Ledger

As of September 30, 2021

PRISM Short Term Core Portfolio - Account #10290

June 30, 2021 through September 30, 2021

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
ACQUISITIONS										
Purchase	07/07/2021	3137BFE98	2,000,000.00	FHLMC K041 A2 3.171% Due: 10/25/2024	107.570	0.72%	2,151,406.25	1,057.00	2,152,463.25	0.00
Purchase	07/12/2021	79466LAG9	490,000.00	Salesforce.com Inc Callable Note Cont 7/15/2022 0.625% Due: 07/15/2024	99.949	0.64%	489,750.10	0.00	489,750.10	0.00
Purchase	07/16/2021	037833AZ3	1,000,000.00	Apple Inc Note 2.5% Due: 02/09/2025	105.928	0.81%	1,059,280.00	10,902.78	1,070,182.78	0.00
Purchase	07/21/2021	47789QAC4	1,020,000.00	John Deere Owner Trust 2021-B A3 0.52% Due: 03/16/2026	99.991	0.52%	1,019,909.02	0.00	1,019,909.02	0.00
Purchase	07/28/2021	44934KAC8	2,175,000.00	Hyundai Auto Receivables Trust 2021-B A3 0.38% Due: 01/15/2026	99.978	0.39%	2,174,519.98	0.00	2,174,519.98	0.00
Purchase	08/02/2021	89239CAC3	1,145,000.00	Toyota Lease Owner Trust 2021-B A3 0.42% Due: 10/21/2024	99.999	0.42%	1,144,984.54	0.00	1,144,984.54	0.00
Purchase	08/16/2021	06367WB85	2,500,000.00	Bank of Montreal Note 1.85% Due: 05/01/2025	103.242	0.96%	2,581,050.00	13,489.58	2,594,539.58	0.00
Purchase	08/27/2021	86959RQE3	6,000,000.00	Svenska Handelsbanken NY Yankee CD 0.23% Due: 05/10/2022	100.043	0.17%	6,002,551.86	4,178.33	6,006,730.19	0.00
Purchase	08/31/2021	06051GJD2	1,250,000.00	Bank of America Corp Callable Note Cont 6/19/2025 1.319% Due: 06/19/2026	100.162	1.26%	1,252,025.00	3,297.50	1,255,322.50	0.00
Purchase	08/31/2021	21684XQS8	6,000,000.00	Cooperative Rabobank UA Yankee CD 0.2% Due: 05/10/2022	100.028	0.16%	6,001,673.91	3,766.67	6,005,440.58	0.00
Purchase	08/31/2021	46647PBK1	1,000,000.00	JP Morgan Chase & Co Callable Note Cont 4/22/2025 2.083% Due: 04/22/2026	103.093	1.36%	1,030,930.00	7,464.08	1,038,394.08	0.00
Purchase	08/31/2021	61747YEA9	795,000.00	Morgan Stanley Callable Note Cont 5/30/2024 0.79% Due: 05/30/2025	99.648	0.83%	792,201.60	1,570.13	793,771.73	0.00
Purchase	08/31/2021	912796P86	12,000,000.00	US Treasury Bill 0.047% Due: 12/28/2021	99.985	0.05%	11,998,155.50	0.00	11,998,155.50	0.00
Purchase	08/31/2021	912828ZR4	5,000,000.00	US Treasury Note 0.125% Due: 05/31/2022	100.055	0.05%	5,002,734.38	1,571.04	5,004,305.42	0.00

Transaction Ledger

As of September 30, 2021

PRISM Short Term Core Portfolio - Account #10290

June 30, 2021 through September 30, 2021

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Purchase	08/31/2021	91282CCT6	5,000,000.00	US Treasury Note 0.375% Due: 08/15/2024	99.941	0.39%	4,997,070.31	815.22	4,997,885.53	0.00
Purchase	08/31/2021	91282CCW9	5,000,000.00	US Treasury Note 0.75% Due: 08/31/2026	99.926	0.77%	4,996,289.06	0.00	4,996,289.06	0.00
Purchase	09/13/2021	89236TJK2	1,000,000.00	Toyota Motor Credit Corp Note 1.125% Due: 06/18/2026	99.884	1.15%	998,840.00	2,656.25	1,001,496.25	0.00
Purchase	09/14/2021	58989V2D5	1,705,000.00	Met Tower Global Funding Note 1.25% Due: 09/14/2026	99.908	1.27%	1,703,431.40	0.00	1,703,431.40	0.00
Purchase	09/15/2021	06368FAC3	1,650,000.00	Bank of Montreal Note 1.25% Due: 09/15/2026	99.792	1.29%	1,646,568.00	0.00	1,646,568.00	0.00
Purchase	09/15/2021	06368FAC3	850,000.00	Bank of Montreal Note 1.25% Due: 09/15/2026	99.879	1.28%	848,971.50	0.00	848,971.50	0.00
Purchase	09/15/2021	09690AAC7	945,000.00	BMW Vehicle Lease Trust 2021-2 A3 0.33% Due: 12/26/2024	99.990	0.34%	944,902.48	0.00	944,902.48	0.00
Purchase	09/17/2021	91282CCW9	4,500,000.00	US Treasury Note 0.75% Due: 08/31/2026	99.598	0.83%	4,481,894.53	1,584.94	4,483,479.47	0.00
Purchase	09/17/2021	91282CCX7	5,000,000.00	US Treasury Note 0.375% Due: 09/15/2024	99.766	0.45%	4,988,281.25	103.59	4,988,384.84	0.00
Purchase	09/17/2021	931142ER0	780,000.00	Wal-Mart Stores Callable Note Cont 08/17/2026 1.05% Due: 09/17/2026	99.811	1.09%	778,525.80	0.00	778,525.80	0.00
Purchase	09/23/2021	4581X0DZ8	4,895,000.00	Inter-American Dev Bank Note 0.5% Due: 09/23/2024	99.926	0.52%	4,891,377.70	0.00	4,891,377.70	0.00
Purchase	09/23/2021	91282CCW9	3,000,000.00	US Treasury Note 0.75% Due: 08/31/2026	99.473	0.86%	2,984,179.69	1,429.56	2,985,609.25	0.00
Purchase	09/28/2021	91282CCX7	3,000,000.00	US Treasury Note 0.375% Due: 09/15/2024	99.484	0.55%	2,984,531.25	404.01	2,984,935.26	0.00
Purchase	09/30/2021	91282CCF6	2,000,000.00	US Treasury Note 0.75% Due: 05/31/2026	99.043	0.96%	1,980,859.38	5,000.00	1,985,859.38	0.00

Transaction Ledger

As of September 30, 2021

PRISM Short Term Core Portfolio - Account #10290

June 30, 2021 through September 30, 2021

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Purchase	09/30/2021	91282CCX7	1,000,000.00	US Treasury Note 0.375% Due: 09/15/2024	99.516	0.54%	995,156.25	155.39	995,311.64	0.00
Subtotal			82,700,000.00				82,922,050.74	59,446.07	82,981,496.81	0.00
TOTAL ACQUISITIONS			82,700,000.00				82,922,050.74	59,446.07	82,981,496.81	0.00
DISPOSITIONS										
Sale	07/02/2021	3135G0S38	2,500,000.00	FNMA Note 2% Due: 01/05/2022	100.983	0.07%	2,524,575.00	24,583.33	2,549,158.33	25,045.10
Subtotal			2,500,000.00				2,524,575.00	24,583.33	2,549,158.33	25,045.10
Call	07/08/2021	594918BP8	4,960,000.00	Microsoft Callable Note Cont 7/8/2021 1.55% Due: 08/08/2021	100.000	1.55%	4,960,000.00	32,033.33	4,992,033.33	99.98
Subtotal			4,960,000.00				4,960,000.00	32,033.33	4,992,033.33	99.98
Maturity	07/20/2021	45950KCJ7	7,000,000.00	International Finance Corp Note 1.125% Due: 07/20/2021	100.000		7,000,000.00	0.00	7,000,000.00	0.00
Subtotal			7,000,000.00				7,000,000.00	0.00	7,000,000.00	0.00
TOTAL DISPOSITIONS			14,460,000.00				14,484,575.00	56,616.66	14,541,191.66	25,145.08

PRISM Short Term Core Portfolio

Account #10290

Income Earned

As of July 31, 2021



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						
00440EAS6	Chubb INA Holdings Inc Note 3.15% Due 03/15/2025	10/28/2020 10/30/2020 1,000,000.00	1,086,305.64 0.00 0.00 1,084,328.20	9,275.00 0.00 11,900.00 2,625.00	0.00 1,977.44 (1,977.44) 647.56	647.56
00440EAU1	Chubb INA Holdings Inc Callable Note Cont 9/3/2022 2.875% Due 11/03/2022	Various Various 4,000,000.00	4,016,396.81 0.00 0.00 4,015,359.46	18,527.78 0.00 28,111.12 9,583.34	0.00 1,037.35 (1,037.35) 8,545.99	8,545.99
023135BW5	Amazon.com Inc Note 0.45% Due 05/12/2024	05/10/2021 05/12/2021 1,960,000.00	1,957,268.95 0.00 0.00 1,957,349.89	1,200.50 0.00 1,935.50 735.00	80.94 0.00 80.94 815.94	815.94
037833AZ3	Apple Inc Note 2.5% Due 02/09/2025	07/14/2021 07/16/2021 1,000,000.00	0.00 1,059,280.00 0.00 1,058,552.64	0.00 (10,902.78) 11,944.44 1,041.66	0.00 727.36 (727.36) 314.30	314.30
06051GHF9	Bank of America Corp Callable Note 1X 3/5/2023 3.55% Due 03/05/2024	09/10/2019 09/12/2019 4,000,000.00	4,096,680.08 0.00 0.00 4,093,615.58	45,755.56 0.00 57,588.89 11,833.33	0.00 3,064.50 (3,064.50) 8,768.83	8,768.83
06406RAE7	Bank of NY Mellon Corp Callable Note Cont 12/29/2022 2.95% Due 01/29/2023	02/26/2018 02/28/2018 1,250,000.00	1,246,269.26 0.00 0.00 1,246,469.70	15,569.44 18,437.50 204.86 3,072.92	200.44 0.00 200.44 3,273.36	3,273.36
084670BR8	Berkshire Hathaway Callable Note Cont 1/15/2023 2.75% Due 03/15/2023	04/20/2018 04/24/2018 2,000,000.00	1,983,548.00 0.00 0.00 1,984,367.95	16,194.44 0.00 20,777.78 4,583.34	819.95 0.00 819.95 5,403.29	5,403.29
3130A0F70	FHLB Note 3.375% Due 12/08/2023	Various Various 7,500,000.00	7,597,246.46 0.00 0.00 7,593,859.23	16,171.89 0.00 37,265.64 21,093.75	0.00 3,387.23 (3,387.23) 17,706.52	17,706.52

PRISM Short Term Core Portfolio

Account #10290

Income Earned

As of July 31, 2021



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
3130A2UW4	FHLB Note 2.875% Due 09/13/2024	Various Various 3,000,000.00	3,110,074.56 0.00 0.00 3,107,158.05	25,875.00 0.00 33,062.50 7,187.50	0.00 2,916.51 (2,916.51) 4,270.99	4,270.99
3130A3GE8	FHLB Note 2.75% Due 12/13/2024	02/06/2020 02/10/2020 4,000,000.00	4,160,506.47 0.00 0.00 4,156,560.63	5,500.00 0.00 14,666.67 9,166.67	0.00 3,945.84 (3,945.84) 5,220.83	5,220.83
3130A4CH3	FHLB Note 2.375% Due 03/14/2025	03/19/2020 03/20/2020 1,500,000.00	1,564,372.29 0.00 0.00 1,562,896.29	10,588.54 0.00 13,557.29 2,968.75	0.00 1,476.00 (1,476.00) 1,492.75	1,492.75
313383QR5	FHLB Note 3.25% Due 06/09/2023	08/28/2018 08/29/2018 5,000,000.00	5,033,817.65 0.00 0.00 5,032,336.93	9,930.56 0.00 23,472.22 13,541.66	0.00 1,480.72 (1,480.72) 12,060.94	12,060.94
313383YJ4	FHLB Note 3.375% Due 09/08/2023	Various Various 5,000,000.00	5,033,003.77 0.00 0.00 5,031,723.27	52,968.75 0.00 67,031.25 14,062.50	0.00 1,280.50 (1,280.50) 12,782.00	12,782.00
3135G03U5	FNMA Note 0.625% Due 04/22/2025	04/22/2020 04/24/2020 2,880,000.00	2,875,475.59 0.00 0.00 2,875,576.42	3,450.00 0.00 4,950.00 1,500.00	100.83 0.00 100.83 1,600.83	1,600.83
3135G04Z3	FNMA Note 0.5% Due 06/17/2025	06/17/2020 06/19/2020 4,140,000.00	4,133,201.48 0.00 0.00 4,133,347.13	805.00 0.00 2,530.00 1,725.00	145.65 0.00 145.65 1,870.65	1,870.65
3135G05G4	FNMA Note 0.25% Due 07/10/2023	07/08/2020 07/10/2020 2,830,000.00	2,825,893.66 0.00 0.00 2,826,065.91	3,360.63 3,537.50 412.71 589.58	172.25 0.00 172.25 761.83	761.83
3135G05X7	FNMA Note 0.375% Due 08/25/2025	08/25/2020 08/27/2020 3,385,000.00	3,371,833.24 0.00 0.00 3,372,102.48	4,442.81 0.00 5,500.63 1,057.82	269.24 0.00 269.24 1,327.06	1,327.06

PRISM Short Term Core Portfolio

Account #10290

Income Earned

As of July 31, 2021



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
3135G06G3	FNMA Note 0.5% Due 11/07/2025	11/09/2020 11/12/2020 3,515,000.00	3,504,012.58 0.00 0.00 3,504,226.80	2,636.25 0.00 4,100.83 1,464.58	214.22 0.00 214.22 1,678.80	1,678.80
3135G0S38	FNMA Note 2% Due 01/05/2022	01/30/2017 01/31/2017 2,500,000.00	4,999,054.78 0.00 2,499,529.90 2,499,605.32	48,888.89 49,583.33 3,611.11 4,305.55	80.44 0.00 80.44 4,385.99	4,385.99
3135G0T45	FNMA Note 1.875% Due 04/05/2022	Various Various 5,000,000.00	4,996,260.96 0.00 0.00 4,996,677.91	22,395.83 0.00 30,208.33 7,812.50	416.95 0.00 416.95 8,229.45	8,229.45
3135G0T94	FNMA Note 2.375% Due 01/19/2023	Various Various 5,000,000.00	4,973,796.73 0.00 0.00 4,975,229.37	53,437.50 59,375.00 3,958.34 9,895.84	1,432.64 0.00 1,432.64 11,328.48	11,328.48
3135G0W66	FNMA Note 1.625% Due 10/15/2024	11/08/2019 11/12/2019 3,000,000.00	2,983,363.09 0.00 0.00 2,983,792.16	10,291.67 0.00 14,354.17 4,062.50	429.07 0.00 429.07 4,491.57	4,491.57
3135G0X24	FNMA Note 1.625% Due 01/07/2025	Various Various 6,000,000.00	6,085,001.35 0.00 0.00 6,082,952.33	47,125.00 48,750.00 6,500.00 8,125.00	133.37 2,182.39 (2,049.02) 6,075.98	6,075.98
3137BFE98	FHLMC K041 A2 3.171% Due 10/25/2024	07/01/2021 07/07/2021 2,000,000.00	0.00 2,151,406.25 0.00 2,148,203.92	0.00 (1,057.00) 5,285.00 4,228.00	0.00 3,202.33 (3,202.33) 1,025.67	1,025.67
3137EAEN5	FHLMC Note 2.75% Due 06/19/2023	07/16/2018 07/17/2018 5,000,000.00	4,988,379.42 0.00 0.00 4,988,881.15	4,583.33 0.00 16,041.67 11,458.34	501.73 0.00 501.73 11,960.07	11,960.07
3137EAEP0	FHLMC Note 1.5% Due 02/12/2025	Various Various 6,500,000.00	6,519,587.98 0.00 0.00 6,519,128.65	37,645.84 0.00 45,770.84 8,125.00	71.54 530.87 (459.33) 7,665.67	7,665.67

PRISM Short Term Core Portfolio

Account #10290

Income Earned

As of July 31, 2021



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
3137EAEU9	FHLMC Note 0.375% Due 07/21/2025	07/21/2020 07/23/2020 2,100,000.00	2,091,508.61 0.00 0.00 2,091,686.35	3,500.00 3,937.50 218.75 656.25	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	3,251,688.34 0.00 0.00 3,251,855.11	3,327.92 0.00 4,346.67 1,018.75	166.77 0.00 166.77 1,185.52	1,185.52
43813KAC6	Honda Auto Receivables Trust 2020-3 A3 0.37% Due 10/18/2024	09/22/2020 09/29/2020 1,375,000.00	1,374,846.52 0.00 0.00 1,374,851.99	183.72 423.96 183.72 423.96	5.47 0.00 5.47 429.43	429.43
43814UAG4	Honda Auto Receivables Trust 2018-2 A3 3.01% Due 05/18/2022	05/22/2018 05/30/2018 27,023.43	114,941.24 0.00 87,918.36 27,023.31	124.94 288.31 29.37 192.74	0.43 0.00 0.43 193.17	193.17
43815HAC1	Honda Auto Receivables Trust 2018-3 A3 2.95% Due 08/22/2022	08/21/2018 08/28/2018 549,609.57	727,203.08 0.00 177,622.10 549,589.57	595.93 1,787.78 450.37 1,642.22	8.59 0.00 8.59 1,650.81	1,650.81
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	2,547,250.00 0.00 0.00 2,546,226.42	2,812.50 0.00 5,625.00 2,812.50	0.00 1,023.58 (1,023.58) 1,788.92	1,788.92
44891VAC5	Hyundai Auto Lease Trust 2021-B A3 0.33% Due 06/17/2024	06/08/2021 06/16/2021 1,495,000.00	1,494,779.85 0.00 0.00 1,494,788.31	205.56 397.42 219.27 411.13	8.46 0.00 8.46 419.59	419.59
44933LAC7	Hyundai Auto Receivables Trust 2021-A A3 0.38% Due 09/15/2025	04/20/2021 04/28/2021 850,000.00	849,915.72 0.00 0.00 849,918.21	143.56 269.17 143.56 269.17	2.49 0.00 2.49 271.66	271.66
44934KAC8	Hyundai Auto Receivables Trust 2021-B A3 0.38% Due 01/15/2026	07/20/2021 07/28/2021 2,175,000.00	0.00 2,174,519.98 0.00 2,174,521.66	0.00 0.00 68.88 68.88	1.68 0.00 1.68 70.56	70.56

PRISM Short Term Core Portfolio

Account #10290

Income Earned

As of July 31, 2021



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
4581X0CW6	Inter-American Dev Bank Note 2.125% Due 01/18/2022	01/10/2017 01/18/2017 2,000,000.00	1,999,729.21 0.00 0.00 1,999,770.97	19,243.06 21,250.00 1,534.72 3,541.66	41.76 0.00 41.76 3,583.42	3,583.42
4581X0CZ9	Inter-American Dev Bank Note 1.75% Due 09/14/2022	Various Various 5,000,000.00	4,961,928.74 0.00 0.00 4,964,611.03	26,006.95 0.00 33,298.61 7,291.66	2,682.29 0.00 2,682.29 9,973.95	9,973.95
4581X0DN5	Inter-American Dev Bank Note 0.625% Due 07/15/2025	01/13/2021 01/15/2021 2,020,000.00	2,027,893.32 0.00 0.00 2,027,727.42	5,821.53 6,312.50 561.11 1,052.08	0.00 165.90 (165.90) 886.18	886.18
4581X0DV7	Inter-American Dev Bank Note 0.875% Due 04/20/2026	04/13/2021 04/20/2021 5,420,000.00	5,396,155.21 0.00 0.00 5,396,576.64	9,353.26 0.00 13,305.35 3,952.09	421.43 0.00 421.43 4,373.52	4,373.52
459058FY4	Intl. Bank Recon & Development Note 2% Due 01/26/2022	Various Various 4,500,000.00	4,499,893.08 0.00 0.00 4,499,908.93	38,750.00 45,000.00 1,250.00 7,500.00	242.15 226.30 15.85 7,515.85	7,515.85
459058JB0	Intl. Bank Recon & Development Note 0.625% Due 04/22/2025	04/15/2020 04/22/2020 3,560,000.00	3,549,504.88 0.00 0.00 3,549,738.78	4,264.58 0.00 6,118.75 1,854.17	233.90 0.00 233.90 2,088.07	2,088.07
459058JL8	Intl. Bank Recon & Development Note 0.5% Due 10/28/2025	Various Various 4,000,000.00	3,997,735.71 0.00 0.00 3,997,780.14	3,500.01 0.00 5,166.67 1,666.66	56.50 12.07 44.43 1,711.09	1,711.09
45950KCJ7	International Finance Corp Note Due 07/20/2021	11/09/2016 11/10/2016 0.00	6,998,186.29 0.00 7,000,000.00 0.00	35,218.75 39,410.00 0.00 4,191.25	1,813.71 0.00 1,813.71 6,004.96	6,004.96
46647PAH9	JP Morgan Chase & Co Callable Note 2X 3/1/2024 3.22% Due 03/01/2025	Various Various 3,000,000.00	3,199,422.53 0.00 0.00 3,194,805.58	32,200.00 0.00 40,250.00 8,050.00	0.00 4,616.95 (4,616.95) 3,433.05	3,433.05

PRISM Short Term Core Portfolio

Account #10290

Income Earned

As of July 31, 2021



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
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	1,283,922.30 0.00 0.00 1,283,309.48	7,518.75 0.00 9,607.29 2,088.54	0.00 612.82 (612.82) 1,475.72	1,475.72
47788EAC2	John Deere Owner Trust 2018-B A3 3.08% Due 11/15/2022	07/18/2018 07/25/2018 480,781.54	592,155.21 0.00 111,387.98 480,770.64	810.61 1,519.90 658.14 1,367.43	3.41 0.00 3.41 1,370.84	1,370.84
47788UAC6	John Deere Owner Trust 2021-A A3 0.36% Due 09/15/2025	03/02/2021 03/10/2021 940,000.00	939,834.86 0.00 0.00 939,839.11	150.40 282.00 150.40 282.00	4.25 0.00 4.25 286.25	286.25
47789QAC4	John Deere Owner Trust 2021-B A3 0.52% Due 03/16/2026	07/13/2021 07/21/2021 1,020,000.00	0.00 1,019,909.02 0.00 1,019,909.77	0.00 0.00 147.33 147.33	0.75 0.00 0.75 148.08	148.08
58770FAC6	Mercedes-Benz Auto Lease Trust 2021-B A3 0.4% Due 11/15/2024	06/22/2021 06/29/2021 1,190,000.00	1,189,910.35 0.00 0.00 1,189,913.35	26.44 211.56 211.56 396.68	3.00 0.00 3.00 399.68	399.68
58770FAC6	Mercedes Benz Auto Lease Trust 2020-A A3 1.84% Due 12/15/2022	01/21/2020 01/29/2020 1,086,204.58	1,159,922.61 0.00 73,795.42 1,086,136.34	948.62 1,778.67 888.27 1,718.32	9.15 0.00 9.15 1,727.47	1,727.47
58933YAF2	Merck & Co Note 2.8% Due 05/18/2023	10/26/2018 10/30/2018 2,400,000.00	2,374,545.72 0.00 0.00 2,375,695.99	8,026.67 0.00 13,626.67 5,600.00	1,150.27 0.00 1,150.27 6,750.27	6,750.27
594918BP8	Microsoft Callable Note Cont 7/8/2021 Due 08/08/2021	Various 08/08/2016 0.00	4,959,877.44 0.00 4,959,900.02 0.00	30,538.44 32,033.33 0.00 1,494.89	22.58 0.00 22.58 1,517.47	1,517.47
61747YEA9	Morgan Stanley Callable Note Cont 5/30/2024 0.79% Due 05/30/2025	05/26/2021 06/01/2021 3,205,000.00	3,206,667.49 0.00 0.00 3,206,631.32	2,109.96 0.00 4,219.92 2,109.96	0.00 36.17 (36.17) 2,073.79	2,073.79

PRISM Short Term Core Portfolio

Account #10290

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
65479GAD1	Nissan Auto Receivables Trust 2018-B A3 3.06% Due 03/15/2023	07/17/2018 07/25/2018 1,082,080.28	1,260,753.39 0.00 178,680.30 1,082,074.94	1,714.63 3,214.94 1,471.63 2,971.94	1.85 0.00 1.85 2,973.79	2,973.79
65479JAD5	Nissan Auto Receivables Owner 2019-C A3 1.93% Due 07/15/2024	10/16/2019 10/23/2019 2,424,544.67	2,494,915.33 0.00 70,455.33 2,424,464.69	2,140.16 4,012.79 2,079.72 3,952.35	4.69 0.00 4.69 3,957.04	3,957.04
69353RFL7	PNC Bank Callable Note Cont 5/9/2023 3.5% Due 06/08/2023	Various Various 3,000,000.00	2,998,441.25 0.00 0.00 2,998,509.60	6,708.33 0.00 15,458.34 8,750.01	68.35 0.00 68.35 8,818.36	8,818.36
78013XZU5	Royal Bank of Canada Note 2.55% Due 07/16/2024	09/10/2019 09/12/2019 4,000,000.00	4,031,477.29 0.00 0.00 4,030,598.98	46,750.00 51,000.00 4,250.00 8,500.00	0.00 878.31 (878.31) 7,621.69	7,621.69
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	0.00 489,750.10 0.00 489,754.65	0.00 0.00 161.63 161.63	4.55 0.00 4.55 166.18	166.18
808513BN4	Charles Schwab Corp Callable Note Cont 2/18/2024 0.75% Due 03/18/2024	03/16/2021 03/18/2021 1,130,000.00	1,129,489.13 0.00 0.00 1,129,505.11	2,424.79 0.00 3,131.04 706.25	15.98 0.00 15.98 722.23	722.23
89114QC48	Toronto Dominion Bank Note 3.5% Due 07/19/2023	02/26/2019 02/28/2019 3,250,000.00	3,278,589.29 0.00 0.00 3,277,404.44	51,187.50 56,875.00 3,791.67 9,479.17	0.00 1,184.85 (1,184.85) 8,294.32	8,294.32
89236TJK2	Toyota Motor Credit Corp Note 1.125% Due 06/18/2026	06/15/2021 06/18/2021 2,615,000.00	2,613,857.59 0.00 0.00 2,613,877.13	1,062.34 0.00 3,513.91 2,451.57	19.54 0.00 19.54 2,471.11	2,471.11
89237VAB5	Toyota Auto Receivables Trust 2020-C A3 0.44% Due 10/15/2024	07/21/2020 07/27/2020 1,235,000.00	1,234,925.83 0.00 0.00 1,234,927.74	241.51 452.83 241.51 452.83	1.91 0.00 1.91 454.74	454.74

PRISM Short Term Core Portfolio

Account #10290

Income Earned

As of July 31, 2021



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
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	4,108,763.31 0.00 0.00 4,108,912.03	37,492.22 42,178.75 2,343.26 7,029.79	148.72 0.00 148.72 7,178.51	7,178.51
9128282N9	US Treasury Note 2.125% Due 07/31/2024	10/10/2019 10/11/2019 3,000,000.00	3,054,961.67 0.00 0.00 3,053,448.52	26,591.85 31,875.00 173.23 5,456.38	0.00 1,513.15 (1,513.15) 3,943.23	3,943.23
9128283J7	US Treasury Note 2.125% Due 11/30/2024	Various Various 7,500,000.00	7,588,943.37 0.00 0.00 7,586,734.04	13,498.98 0.00 26,997.95 13,498.97	0.00 2,209.33 (2,209.33) 11,289.64	11,289.64
9128284D9	US Treasury Note 2.5% Due 03/31/2023	Various Various 7,500,000.00	7,471,235.08 0.00 0.00 7,472,632.75	47,131.15 0.00 63,012.30 15,881.15	1,397.67 0.00 1,397.67 17,278.82	17,278.82
912828L57	US Treasury Note 1.75% Due 09/30/2022	Various Various 2,000,000.00	1,992,355.20 0.00 0.00 1,992,874.91	8,797.81 0.00 11,762.30 2,964.49	519.71 0.00 519.71 3,484.20	3,484.20
912828R69	US Treasury Note 1.625% Due 05/31/2023	05/30/2018 05/31/2018 5,000,000.00	4,907,065.37 0.00 0.00 4,911,186.93	6,881.83 0.00 13,763.66 6,881.83	4,121.56 0.00 4,121.56 11,003.39	11,003.39
912828U57	US Treasury Note 2.125% Due 11/30/2023	01/30/2019 01/31/2019 1,500,000.00	1,485,146.49 0.00 0.00 1,485,668.55	2,699.80 0.00 5,399.59 2,699.79	522.06 0.00 522.06 3,221.85	3,221.85
912828XW5	US Treasury Note 1.75% Due 06/30/2022	07/25/2017 07/26/2017 1,150,000.00	1,148,765.33 0.00 0.00 1,148,870.48	54.69 0.00 1,750.00 1,695.31	105.15 0.00 105.15 1,800.46	1,800.46
912828YH7	US Treasury Note 1.5% Due 09/30/2024	Various Various 5,500,000.00	5,474,913.04 0.00 0.00 5,475,568.22	20,737.71 0.00 27,725.41 6,987.70	655.18 0.00 655.18 7,642.88	7,642.88

PRISM Short Term Core Portfolio

Account #10290

Income Earned

As of July 31, 2021



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
912828ZC7	US Treasury Note 1.125% Due 02/28/2025	03/24/2020 03/25/2020 2,500,000.00	2,554,993.54 0.00 0.00 2,553,719.40	9,400.48 0.00 11,769.70 2,369.22	0.00 1,274.14 (1,274.14) 1,095.08	1,095.08
912828ZL7	US Treasury Note 0.375% Due 04/30/2025	06/04/2020 06/05/2020 2,500,000.00	2,496,641.72 0.00 0.00 2,496,716.14	1,579.48 0.00 2,369.23 789.75	74.42 0.00 74.42 864.17	864.17
91282CAM3	US Treasury Note 0.25% Due 09/30/2025	10/16/2020 10/19/2020 1,750,000.00	1,744,833.29 0.00 0.00 1,744,936.49	1,099.73 0.00 1,470.29 370.56	103.20 0.00 103.20 473.76	473.76
91282CBC4	US Treasury Note 0.375% Due 12/31/2025	12/29/2020 12/31/2020 3,000,000.00	2,999,788.99 0.00 0.00 2,999,792.97	30.57 0.00 978.26 947.69	3.98 0.00 3.98 951.67	951.67
91282CBH3	US Treasury Note 0.375% Due 01/31/2026	Various Various 6,000,000.00	5,917,347.45 0.00 0.00 5,918,877.13	9,385.36 11,250.00 61.14 1,925.78	1,529.68 0.00 1,529.68 3,455.46	3,455.46
91282CBT7	US Treasury Note 0.75% Due 03/31/2026	03/30/2021 03/31/2021 3,000,000.00	2,978,522.34 0.00 0.00 2,978,906.31	5,655.74 0.00 7,561.48 1,905.74	383.97 0.00 383.97 2,289.71	2,289.71
91282CCF6	US Treasury Note 0.75% Due 05/31/2026	06/18/2021 06/21/2021 2,500,000.00	2,481,353.88 0.00 0.00 2,481,675.90	1,588.11 0.00 3,176.23 1,588.12	322.02 0.00 322.02 1,910.14	1,910.14
91324PEC2	United Health Group Inc Callable Note Cont 4/15/2026 1.15% Due 05/15/2026	Various Various 635,000.00	637,037.54 0.00 0.00 637,002.03	851.96 0.00 1,460.50 608.54	0.00 35.51 (35.51) 573.03	573.03
931142EK5	Wal-Mart Stores Callable Note Cont 5/26/2023 3.4% Due 06/26/2023	Various 06/27/2018 4,570,000.00	4,569,528.05 0.00 0.00 4,569,548.24	2,158.06 0.00 15,106.39 12,948.33	20.19 0.00 20.19 12,968.52	12,968.52



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
			240,585,413.87	1,009,867.16	22,150.42	
			6,894,865.35	523,484.96	40,998.12	
			15,159,289.41	838,002.54	(18,847.70)	
Total Fixed Income		231,310,244.07	232,302,142.11	351,620.34	332,772.64	332,772.64
CASH & EQUIVALENT						
262006307	Dreyfus Gov't Cash Management	Various	383,390.63	0.00	0.00	47.81
	Money Market Fund	Various	15,230,176.94	47.81	0.00	
		9,196,492.54	6,417,075.03	0.00	0.00	
			9,196,492.54	47.81	47.81	
			383,390.63	0.00	0.00	
			15,230,176.94	47.81	0.00	
			6,417,075.03	0.00	0.00	
Total Cash & Equivalent		9,196,492.54	9,196,492.54	47.81	47.81	47.81
			240,968,804.50	1,009,867.16	22,150.42	
			22,125,042.29	523,532.77	40,998.12	
			21,576,364.44	838,002.54	(18,847.70)	
TOTAL PORTFOLIO		240,506,736.61	241,498,634.65	351,668.15	332,820.45	332,820.45



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						
00440EAS6	Chubb INA Holdings Inc Note 3.15% Due 03/15/2025	10/28/2020 10/30/2020 1,000,000.00	1,084,328.20 0.00 0.00 1,082,350.76	11,900.00 0.00 14,525.00 2,625.00	0.00 1,977.44 (1,977.44) 647.56	647.56
00440EAU1	Chubb INA Holdings Inc Callable Note Cont 9/3/2022 2.875% Due 11/03/2022	Various Various 4,000,000.00	4,015,359.46 0.00 0.00 4,014,322.11	28,111.12 0.00 37,694.45 9,583.33	0.00 1,037.35 (1,037.35) 8,545.98	8,545.98
023135BW5	Amazon.com Inc Note 0.45% Due 05/12/2024	05/10/2021 05/12/2021 1,960,000.00	1,957,349.89 0.00 0.00 1,957,430.83	1,935.50 0.00 2,670.50 735.00	80.94 0.00 80.94 815.94	815.94
037833AZ3	Apple Inc Note 2.5% Due 02/09/2025	07/14/2021 07/16/2021 1,000,000.00	1,058,552.64 0.00 0.00 1,057,143.37	11,944.44 12,500.00 1,527.78 2,083.34	0.00 1,409.27 (1,409.27) 674.07	674.07
06051GHF9	Bank of America Corp Callable Note 1X 3/5/2023 3.55% Due 03/05/2024	09/10/2019 09/12/2019 4,000,000.00	4,093,615.58 0.00 0.00 4,090,551.08	57,588.89 0.00 69,422.22 11,833.33	0.00 3,064.50 (3,064.50) 8,768.83	8,768.83
06051GJD2	Bank of America Corp Callable Note Cont 6/19/2025 1.319% Due 06/19/2026	08/27/2021 08/31/2021 1,250,000.00	0.00 1,252,025.00 0.00 1,252,023.84	0.00 (3,297.50) 3,297.50 0.00	0.00 1.16 (1.16) (1.16)	(1.16)
06367WB85	Bank of Montreal Note 1.85% Due 05/01/2025	08/12/2021 08/16/2021 2,500,000.00	0.00 2,581,050.00 0.00 2,580,092.25	0.00 (13,489.58) 15,416.67 1,927.09	0.00 957.75 (957.75) 969.34	969.34
06406RAE7	Bank of NY Mellon Corp Callable Note Cont 12/29/2022 2.95% Due 01/29/2023	02/26/2018 02/28/2018 1,250,000.00	1,246,469.70 0.00 0.00 1,246,670.14	204.86 0.00 3,277.78 3,072.92	200.44 0.00 200.44 3,273.36	3,273.36



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084670BR8	Berkshire Hathaway Callable Note Cont 1/15/2023 2.75% Due 03/15/2023	04/20/2018 04/24/2018 2,000,000.00	1,984,367.95 0.00 0.00 1,985,187.91	20,777.78 0.00 25,361.11 4,583.33	819.96 0.00 819.96 5,403.29	5,403.29
3130A0F70	FHLB Note 3.375% Due 12/08/2023	Various Various 7,500,000.00	7,593,859.23 0.00 0.00 7,590,471.99	37,265.64 0.00 58,359.38 21,093.74	0.00 3,387.24 (3,387.24) 17,706.50	17,706.50
3130A2UW4	FHLB Note 2.875% Due 09/13/2024	Various Various 3,000,000.00	3,107,158.05 0.00 0.00 3,104,241.55	33,062.50 0.00 40,250.00 7,187.50	0.00 2,916.50 (2,916.50) 4,271.00	4,271.00
3130A3GE8	FHLB Note 2.75% Due 12/13/2024	02/06/2020 02/10/2020 4,000,000.00	4,156,560.63 0.00 0.00 4,152,614.80	14,666.67 0.00 23,833.33 9,166.66	0.00 3,945.83 (3,945.83) 5,220.83	5,220.83
3130A4CH3	FHLB Note 2.375% Due 03/14/2025	03/19/2020 03/20/2020 1,500,000.00	1,562,896.29 0.00 0.00 1,561,420.30	13,557.29 0.00 16,526.04 2,968.75	0.00 1,475.99 (1,475.99) 1,492.76	1,492.76
313383QR5	FHLB Note 3.25% Due 06/09/2023	08/28/2018 08/29/2018 5,000,000.00	5,032,336.93 0.00 0.00 5,030,856.22	23,472.22 0.00 37,013.89 13,541.67	0.00 1,480.71 (1,480.71) 12,060.96	12,060.96
313383YJ4	FHLB Note 3.375% Due 09/08/2023	Various Various 5,000,000.00	5,031,723.27 0.00 0.00 5,030,442.78	67,031.25 0.00 81,093.75 14,062.50	0.00 1,280.49 (1,280.49) 12,782.01	12,782.01
3135G03U5	FNMA Note 0.625% Due 04/22/2025	04/22/2020 04/24/2020 2,880,000.00	2,875,576.42 0.00 0.00 2,875,677.25	4,950.00 0.00 6,450.00 1,500.00	100.83 0.00 100.83 1,600.83	1,600.83
3135G04Z3	FNMA Note 0.5% Due 06/17/2025	06/17/2020 06/19/2020 4,140,000.00	4,133,347.13 0.00 0.00 4,133,492.78	2,530.00 0.00 4,255.00 1,725.00	145.65 0.00 145.65 1,870.65	1,870.65



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3135G05G4	FNMA Note 0.25% Due 07/10/2023	07/08/2020 07/10/2020 2,830,000.00	2,826,065.91 0.00 0.00 2,826,238.17	412.71 0.00 1,002.29 589.58	172.26 0.00 172.26 761.84	761.84
3135G05X7	FNMA Note 0.375% Due 08/25/2025	08/25/2020 08/27/2020 3,385,000.00	3,372,102.48 0.00 0.00 3,372,371.72	5,500.63 6,346.88 211.56 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	3,504,226.80 0.00 0.00 3,504,441.02	4,100.83 0.00 5,565.42 1,464.59	214.22 0.00 214.22 1,678.81	1,678.81
3135G0S38	FNMA Note 2% Due 01/05/2022	01/30/2017 01/31/2017 2,500,000.00	2,499,605.32 0.00 0.00 2,499,683.25	3,611.11 0.00 7,777.78 4,166.67	77.93 0.00 77.93 4,244.60	4,244.60
3135G0T45	FNMA Note 1.875% Due 04/05/2022	Various Various 5,000,000.00	4,996,677.91 0.00 0.00 4,997,094.85	30,208.33 0.00 38,020.84 7,812.51	416.94 0.00 416.94 8,229.45	8,229.45
3135G0T94	FNMA Note 2.375% Due 01/19/2023	Various Various 5,000,000.00	4,975,229.37 0.00 0.00 4,976,662.00	3,958.34 0.00 13,854.16 9,895.82	1,432.63 0.00 1,432.63 11,328.45	11,328.45
3135G0W66	FNMA Note 1.625% Due 10/15/2024	11/08/2019 11/12/2019 3,000,000.00	2,983,792.16 0.00 0.00 2,984,221.23	14,354.17 0.00 18,416.67 4,062.50	429.07 0.00 429.07 4,491.57	4,491.57
3135G0X24	FNMA Note 1.625% Due 01/07/2025	Various Various 6,000,000.00	6,082,952.33 0.00 0.00 6,080,903.30	6,500.00 0.00 14,625.00 8,125.00	133.37 2,182.40 (2,049.03) 6,075.97	6,075.97
3137BFE98	FHLMC K041 A2 3.171% Due 10/25/2024	07/01/2021 07/07/2021 2,000,000.00	2,148,203.92 0.00 0.00 2,144,233.03	5,285.00 5,285.00 5,285.00 5,285.00	0.00 3,970.89 (3,970.89) 1,314.11	1,314.11



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3137EAEN5	FHLMC Note 2.75% Due 06/19/2023	07/16/2018 07/17/2018 5,000,000.00	4,988,881.15 0.00 0.00 4,989,382.87	16,041.67 0.00 27,500.00 11,458.33	501.72 0.00 501.72 11,960.05	11,960.05
3137EAEP0	FHLMC Note 1.5% Due 02/12/2025	Various Various 6,500,000.00	6,519,128.65 0.00 0.00 6,518,669.33	45,770.84 48,750.00 5,145.84 8,125.00	71.55 530.87 (459.32) 7,665.68	7,665.68
3137EAEU9	FHLMC Note 0.375% Due 07/21/2025	07/21/2020 07/23/2020 2,100,000.00	2,091,686.35 0.00 0.00 2,091,864.09	218.75 0.00 875.00 656.25	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	3,251,855.11 0.00 0.00 3,252,021.88	4,346.67 0.00 5,365.42 1,018.75	166.77 0.00 166.77 1,185.52	1,185.52
43813KAC6	Honda Auto Receivables Trust 2020-3 A3 0.37% Due 10/18/2024	09/22/2020 09/29/2020 1,375,000.00	1,374,851.99 0.00 0.00 1,374,857.46	183.72 423.96 183.72 423.96	5.47 0.00 5.47 429.43	429.43
43814UAG4	Honda Auto Receivables Trust 2018-2 A3 Due 05/18/2022	05/22/2018 05/30/2018 0.00	27,023.31 0.00 27,023.43 0.00	29.37 67.78 0.00 38.41	0.12 0.00 0.12 38.53	38.53
43815HAC1	Honda Auto Receivables Trust 2018-3 A3 2.95% Due 08/22/2022	08/21/2018 08/28/2018 379,828.64	549,589.57 0.00 169,780.93 379,815.93	450.37 1,351.13 311.25 1,212.01	7.29 0.00 7.29 1,219.30	1,219.30
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	2,546,226.42 0.00 0.00 2,545,202.83	5,625.00 0.00 8,437.50 2,812.50	0.00 1,023.59 (1,023.59) 1,788.91	1,788.91
44891VAC5	Hyundai Auto Lease Trust 2021-B A3 0.33% Due 06/17/2024	06/08/2021 06/16/2021 1,495,000.00	1,494,788.31 0.00 0.00 1,494,796.78	219.27 411.13 219.27 411.13	8.47 0.00 8.47 419.60	419.60



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
44933LAC7	Hyundai Auto Receivables Trust 2021-A A3 0.38% Due 09/15/2025	04/20/2021 04/28/2021 850,000.00	849,918.21 0.00 0.00 849,920.70	143.56 269.17 143.56 269.17	2.49 0.00 2.49 271.66	271.66
44934KAC8	Hyundai Auto Receivables Trust 2021-B A3 0.38% Due 01/15/2026	07/20/2021 07/28/2021 2,175,000.00	2,174,521.66 0.00 0.00 2,174,534.65	68.88 390.29 367.33 688.74	12.99 0.00 12.99 701.73	701.73
4581X0CW6	Inter-American Dev Bank Note 2.125% Due 01/18/2022	01/10/2017 01/18/2017 2,000,000.00	1,999,770.97 0.00 0.00 1,999,812.74	1,534.72 0.00 5,076.39 3,541.67	41.77 0.00 41.77 3,583.44	3,583.44
4581X0CZ9	Inter-American Dev Bank Note 1.75% Due 09/14/2022	Various Various 5,000,000.00	4,964,611.03 0.00 0.00 4,967,293.33	33,298.61 0.00 40,590.28 7,291.67	2,682.30 0.00 2,682.30 9,973.97	9,973.97
4581X0DN5	Inter-American Dev Bank Note 0.625% Due 07/15/2025	01/13/2021 01/15/2021 2,020,000.00	2,027,727.42 0.00 0.00 2,027,561.53	561.11 0.00 1,613.19 1,052.08	0.00 165.89 (165.89) 886.19	886.19
4581X0DV7	Inter-American Dev Bank Note 0.875% Due 04/20/2026	04/13/2021 04/20/2021 5,420,000.00	5,396,576.64 0.00 0.00 5,396,998.07	13,305.35 0.00 17,257.43 3,952.08	421.43 0.00 421.43 4,373.51	4,373.51
459058FY4	Intl. Bank Recon & Development Note 2% Due 01/26/2022	Various Various 4,500,000.00	4,499,908.93 0.00 0.00 4,499,924.79	1,250.00 0.00 8,750.00 7,500.00	242.16 226.30 15.86 7,515.86	7,515.86
459058JB0	Intl. Bank Recon & Development Note 0.625% Due 04/22/2025	04/15/2020 04/22/2020 3,560,000.00	3,549,738.78 0.00 0.00 3,549,972.67	6,118.75 0.00 7,972.92 1,854.17	233.89 0.00 233.89 2,088.06	2,088.06
459058JL8	Intl. Bank Recon & Development Note 0.5% Due 10/28/2025	Various Various 4,000,000.00	3,997,780.14 0.00 0.00 3,997,824.56	5,166.67 0.00 6,833.33 1,666.66	56.49 12.07 44.42 1,711.08	1,711.08

PRISM Short Term Core Portfolio

Account #10290

Income Earned

As of August 31, 2021



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
46647PAH9	JP Morgan Chase & Co Callable Note 2X 3/1/2024 3.22% Due 03/01/2025	Various Various 3,000,000.00	3,194,805.58 0.00 0.00 3,190,188.63	40,250.00 0.00 48,300.00 8,050.00	0.00 4,616.95 (4,616.95) 3,433.05	3,433.05
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	1,283,309.48 0.00 0.00 1,282,696.67	9,607.29 0.00 11,695.83 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	0.00 1,030,930.00 0.00 1,030,911.75	0.00 (7,464.08) 7,464.08 0.00	0.00 18.25 (18.25) (18.25)	(18.25)
47788EAC2	John Deere Owner Trust 2018-B A3 3.08% Due 11/15/2022	07/18/2018 07/25/2018 322,184.36	480,770.64 0.00 158,597.18 322,177.53	658.14 1,234.00 441.03 1,016.89	4.07 0.00 4.07 1,020.96	1,020.96
47788UAC6	John Deere Owner Trust 2021-A A3 0.36% Due 09/15/2025	03/02/2021 03/10/2021 940,000.00	939,839.11 0.00 0.00 939,843.37	150.40 282.00 150.40 282.00	4.26 0.00 4.26 286.26	286.26
47789QAC4	John Deere Owner Trust 2021-B A3 0.52% Due 03/16/2026	07/13/2021 07/21/2021 1,020,000.00	1,019,909.77 0.00 0.00 1,019,911.89	147.33 0.00 589.33 442.00	2.12 0.00 2.12 444.12	444.12
58769KAD6	Mercedes-Benz Auto Lease Trust 2021-B A3 0.4% Due 11/15/2024	06/22/2021 06/29/2021 1,190,000.00	1,189,913.35 0.00 0.00 1,189,916.34	211.56 396.67 211.56 396.67	2.99 0.00 2.99 399.66	399.66
58770FAC6	Mercedes Benz Auto Lease Trust 2020-A A3 1.84% Due 12/15/2022	01/21/2020 01/29/2020 980,890.65	1,086,136.34 0.00 105,313.93 980,832.84	888.27 1,665.51 802.15 1,579.39	10.43 0.00 10.43 1,589.82	1,589.82
58933YAF2	Merck & Co Note 2.8% Due 05/18/2023	10/26/2018 10/30/2018 2,400,000.00	2,375,695.99 0.00 0.00 2,376,846.26	13,626.67 0.00 19,226.67 5,600.00	1,150.27 0.00 1,150.27 6,750.27	6,750.27

Income Earned

As of August 31, 2021



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
61747YEA9	Morgan Stanley Callable Note Cont 5/30/2024 0.79% Due 05/30/2025	Various Various 4,000,000.00	3,206,631.32 792,201.60 0.00 3,998,798.79	4,219.92 (1,570.13) 7,900.01 2,109.96	2.05 36.18 (34.13) 2,075.83	2,075.83
65479GAD1	Nissan Auto Receivables Trust 2018-B A3 3.06% Due 03/15/2023	07/17/2018 07/25/2018 913,289.74	1,082,074.94 0.00 168,790.54 913,285.94	1,471.63 2,759.30 1,242.07 2,529.74	1.54 0.00 1.54 2,531.28	2,531.28
65479JAD5	Nissan Auto Receivables Owner 2019-C A3 1.93% Due 07/15/2024	10/16/2019 10/23/2019 2,243,948.96	2,424,464.69 0.00 180,595.71 2,243,877.06	2,079.72 3,899.48 1,924.81 3,744.57	8.08 0.00 8.08 3,752.65	3,752.65
69353RFL7	PNC Bank Callable Note Cont 5/9/2023 3.5% Due 06/08/2023	Various Various 3,000,000.00	2,998,509.60 0.00 0.00 2,998,577.94	15,458.34 0.00 24,208.33 8,749.99	68.34 0.00 68.34 8,818.33	8,818.33
78013XZU5	Royal Bank of Canada Note 2.55% Due 07/16/2024	09/10/2019 09/12/2019 4,000,000.00	4,030,598.98 0.00 0.00 4,029,720.68	4,250.00 0.00 12,750.00 8,500.00	0.00 878.30 (878.30) 7,621.70	7,621.70
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	489,754.65 0.00 0.00 489,761.70	161.63 0.00 416.84 255.21	7.05 0.00 7.05 262.26	262.26
808513BN4	Charles Schwab Corp Callable Note Cont 2/18/2024 0.75% Due 03/18/2024	03/16/2021 03/18/2021 1,130,000.00	1,129,505.11 0.00 0.00 1,129,521.09	3,131.04 0.00 3,837.29 706.25	15.98 0.00 15.98 722.23	722.23
89114QC48	Toronto Dominion Bank Note 3.5% Due 07/19/2023	02/26/2019 02/28/2019 3,250,000.00	3,277,404.44 0.00 0.00 3,276,219.59	3,791.67 0.00 13,270.83 9,479.16	0.00 1,184.85 (1,184.85) 8,294.31	8,294.31
89236TJK2	Toyota Motor Credit Corp Note 1.125% Due 06/18/2026	06/15/2021 06/18/2021 2,615,000.00	2,613,877.13 0.00 0.00 2,613,896.66	3,513.91 0.00 5,965.47 2,451.56	19.53 0.00 19.53 2,471.09	2,471.09



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
89237VAB5	Toyota Auto Receivables Trust 2020-C A3 0.44% Due 10/15/2024	07/21/2020 07/27/2020 1,235,000.00	1,234,927.74 0.00 0.00 1,234,929.65	241.51 452.83 241.51 452.83	1.91 0.00 1.91 454.74	454.74
89239CAC3	Toyota Lease Owner Trust 2021-B A3 0.42% Due 10/21/2024	07/27/2021 08/02/2021 1,145,000.00	0.00 1,144,984.54 0.00 1,144,985.05	0.00 0.00 387.39 387.39	0.51 0.00 0.51 387.90	387.90
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	4,108,912.03 0.00 0.00 4,109,060.75	2,343.26 0.00 9,373.06 7,029.80	148.72 0.00 148.72 7,178.52	7,178.52
9128282N9	US Treasury Note 2.125% Due 07/31/2024	10/10/2019 10/11/2019 3,000,000.00	3,053,448.52 0.00 0.00 3,051,935.36	173.23 0.00 5,543.48 5,370.25	0.00 1,513.16 (1,513.16) 3,857.09	3,857.09
9128283J7	US Treasury Note 2.125% Due 11/30/2024	Various Various 7,500,000.00	7,586,734.04 0.00 0.00 7,584,524.72	26,997.95 0.00 40,496.93 13,498.98	0.00 2,209.32 (2,209.32) 11,289.66	11,289.66
9128284D9	US Treasury Note 2.5% Due 03/31/2023	Various Various 7,500,000.00	7,472,632.75 0.00 0.00 7,474,030.42	63,012.30 0.00 78,893.44 15,881.14	1,397.67 0.00 1,397.67 17,278.81	17,278.81
912828L57	US Treasury Note 1.75% Due 09/30/2022	Various Various 2,000,000.00	1,992,874.91 0.00 0.00 1,993,394.62	11,762.30 0.00 14,726.77 2,964.47	519.71 0.00 519.71 3,484.18	3,484.18
912828R69	US Treasury Note 1.625% Due 05/31/2023	05/30/2018 05/31/2018 5,000,000.00	4,911,186.93 0.00 0.00 4,915,308.50	13,763.66 0.00 20,645.49 6,881.83	4,121.57 0.00 4,121.57 11,003.40	11,003.40
912828U57	US Treasury Note 2.125% Due 11/30/2023	01/30/2019 01/31/2019 1,500,000.00	1,485,668.55 0.00 0.00 1,486,190.61	5,399.59 0.00 8,099.39 2,699.80	522.06 0.00 522.06 3,221.86	3,221.86

PRISM Short Term Core Portfolio

Account #10290

Income Earned

As of August 31, 2021



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
912828XW5	US Treasury Note 1.75% Due 06/30/2022	07/25/2017 07/26/2017 1,150,000.00	1,148,870.48 0.00 0.00 1,148,975.63	1,750.00 0.00 3,445.31 1,695.31	105.15 0.00 105.15 1,800.46	1,800.46
912828YH7	US Treasury Note 1.5% Due 09/30/2024	Various Various 5,500,000.00	5,475,568.22 0.00 0.00 5,476,223.40	27,725.41 0.00 34,713.12 6,987.71	655.18 0.00 655.18 7,642.89	7,642.89
912828ZC7	US Treasury Note 1.125% Due 02/28/2025	03/24/2020 03/25/2020 2,500,000.00	2,553,719.40 0.00 0.00 2,552,445.26	11,769.70 14,062.50 77.69 2,370.49	0.00 1,274.14 (1,274.14) 1,096.35	1,096.35
912828ZL7	US Treasury Note 0.375% Due 04/30/2025	06/04/2020 06/05/2020 2,500,000.00	2,496,716.14 0.00 0.00 2,496,790.55	2,369.23 0.00 3,158.97 789.74	74.41 0.00 74.41 864.15	864.15
912828ZR4	US Treasury Note 0.125% Due 05/31/2022	08/31/2021 08/31/2021 5,000,000.00	0.00 5,002,734.38 0.00 5,002,724.36	0.00 (1,571.04) 1,588.11 17.07	0.00 10.02 (10.02) 7.05	7.05
91282CAM3	US Treasury Note 0.25% Due 09/30/2025	10/16/2020 10/19/2020 1,750,000.00	1,744,936.49 0.00 0.00 1,745,039.69	1,470.29 0.00 1,840.85 370.56	103.20 0.00 103.20 473.76	473.76
91282CBC4	US Treasury Note 0.375% Due 12/31/2025	12/29/2020 12/31/2020 3,000,000.00	2,999,792.97 0.00 0.00 2,999,796.95	978.26 0.00 1,925.95 947.69	3.98 0.00 3.98 951.67	951.67
91282CBH3	US Treasury Note 0.375% Due 01/31/2026	Various Various 6,000,000.00	5,918,877.13 0.00 0.00 5,920,406.83	61.14 0.00 1,956.53 1,895.39	1,529.70 0.00 1,529.70 3,425.09	3,425.09
91282CBT7	US Treasury Note 0.75% Due 03/31/2026	03/30/2021 03/31/2021 3,000,000.00	2,978,906.31 0.00 0.00 2,979,290.28	7,561.48 0.00 9,467.21 1,905.73	383.97 0.00 383.97 2,289.70	2,289.70

PRISM Short Term Core Portfolio

Account #10290

Income Earned

As of August 31, 2021



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
91282CCF6	US Treasury Note 0.75% Due 05/31/2026	06/18/2021 06/21/2021 2,500,000.00	2,481,675.90 0.00 0.00 2,481,997.92	3,176.23 0.00 4,764.34 1,588.11	322.02 0.00 322.02 1,910.13	1,910.13
91282CCT6	US Treasury Note 0.375% Due 08/15/2024	08/30/2021 08/31/2021 5,000,000.00	0.00 4,997,070.31 0.00 4,997,073.02	0.00 (815.22) 866.17 50.95	2.71 0.00 2.71 53.66	53.66
91282CCW9	US Treasury Note 0.75% Due 08/31/2026	08/30/2021 08/31/2021 5,000,000.00	0.00 4,996,289.06 0.00 4,996,291.09	0.00 0.00 103.59 103.59	2.03 0.00 2.03 105.62	105.62
91324PEC2	United Health Group Inc Callable Note Cont 4/15/2026 1.15% Due 05/15/2026	Various Various 635,000.00	637,002.03 0.00 0.00 636,966.52	1,460.50 0.00 2,069.04 608.54	0.00 35.51 (35.51) 573.03	573.03
931142EK5	Wal-Mart Stores Callable Note Cont 5/26/2023 3.4% Due 06/26/2023	Various 06/27/2018 4,570,000.00	4,569,548.24 0.00 0.00 4,569,568.41	15,106.39 0.00 28,054.72 12,948.33	20.17 0.00 20.17 12,968.50	12,968.50
			232,302,142.11	838,002.54	20,337.51	
			21,797,284.89	72,340.08	43,435.73	
			810,101.72	1,115,211.31	(23,098.22)	
Total Fixed Income		252,190,142.35	253,266,227.06	349,548.85	326,450.63	326,450.63
CASH & EQUIVALENT						
21684XQS8	Cooperative Rabobank UA Yankee CD 0.2% Due 05/10/2022	08/31/2021 08/31/2021 6,000,000.00	0.00 6,001,673.91 0.00 6,001,667.27	0.00 (3,766.67) 3,800.00 33.33	0.00 6.64 (6.64) 26.69	26.69
262006307	Dreyfus Gov't Cash Management Money Market Fund	Various Various 29,271,496.41	9,196,492.54 65,910,822.58 45,835,818.71 29,271,496.41	0.00 0.00 0.00 0.00	0.00 0.00 0.00 0.00	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
86959RQE3	Svenska Handelsbanken NY Yankee CD 0.23% Due 05/10/2022	08/27/2021 08/27/2021 6,000,000.00	0.00 6,002,551.86 0.00 6,002,502.02	0.00 (4,178.33) 4,370.00 191.67	0.00 49.84 (49.84) 141.83	141.83
912796P86	US Treasury Bill 0.047% Due 12/28/2021	08/30/2021 08/31/2021 12,000,000.00	0.00 11,998,155.50 0.00 11,998,155.50	0.00 0.00 15.50 15.50	0.00 0.00 0.00 15.50	15.50
			9,196,492.54	0.00	0.00	
			89,913,203.85	(7,945.00)	56.48	
			45,835,818.71	8,185.50	(56.48)	
Total Cash & Equivalent		53,271,496.41	53,273,821.20	240.50	184.02	184.02
			241,498,634.65	838,002.54	20,337.51	
			111,710,488.74	64,395.08	43,492.21	
			46,645,920.43	1,123,396.81	(23,154.70)	
TOTAL PORTFOLIO		305,461,638.76	306,540,048.26	349,789.35	326,634.65	326,634.65



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						
00440EAS6	Chubb INA Holdings Inc Note 3.15% Due 03/15/2025	10/28/2020 10/30/2020 1,000,000.00	1,082,350.76 0.00 0.00 1,080,437.11	14,525.00 15,750.00 1,400.00 2,625.00	0.00 1,913.65 (1,913.65) 711.35	711.35
00440EAU1	Chubb INA Holdings Inc Callable Note Cont 9/3/2022 2.875% Due 11/03/2022	Various Various 4,000,000.00	4,014,322.11 0.00 0.00 4,013,318.22	37,694.45 0.00 47,277.77 9,583.32	0.00 1,003.89 (1,003.89) 8,579.43	8,579.43
023135BW5	Amazon.com Inc Note 0.45% Due 05/12/2024	05/10/2021 05/12/2021 1,960,000.00	1,957,430.83 0.00 0.00 1,957,509.15	2,670.50 0.00 3,405.50 735.00	78.32 0.00 78.32 813.32	813.32
037833AZ3	Apple Inc Note 2.5% Due 02/09/2025	07/14/2021 07/16/2021 1,000,000.00	1,057,143.37 0.00 0.00 1,055,779.57	1,527.78 0.00 3,611.11 2,083.33	0.00 1,363.80 (1,363.80) 719.53	719.53
06051GHF9	Bank of America Corp Callable Note 1X 3/5/2023 3.55% Due 03/05/2024	09/10/2019 09/12/2019 4,000,000.00	4,090,551.08 0.00 0.00 4,087,585.43	69,422.22 71,000.00 10,255.56 11,833.34	0.00 2,965.65 (2,965.65) 8,867.69	8,867.69
06051GJD2	Bank of America Corp Callable Note Cont 6/19/2025 1.319% Due 06/19/2026	08/27/2021 08/31/2021 1,250,000.00	1,252,023.84 0.00 0.00 1,251,989.19	3,297.50 0.00 4,671.46 1,373.96	0.00 34.65 (34.65) 1,339.31	1,339.31
06367WB85	Bank of Montreal Note 1.85% Due 05/01/2025	08/12/2021 08/16/2021 2,500,000.00	2,580,092.25 0.00 0.00 2,578,296.45	15,416.67 0.00 19,270.83 3,854.16	0.00 1,795.80 (1,795.80) 2,058.36	2,058.36
06368FAC3	Bank of Montreal Note 1.25% Due 09/15/2026	Various 09/15/2021 2,500,000.00	0.00 2,495,539.50 0.00 2,495,578.58	0.00 0.00 1,388.89 1,388.89	39.08 0.00 39.08 1,427.97	1,427.97

PRISM Short Term Core Portfolio

Account #10290

Income Earned

As of September 30, 2021



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
06406RAE7	Bank of NY Mellon Corp Callable Note Cont 12/29/2022 2.95% Due 01/29/2023	02/26/2018 02/28/2018 1,250,000.00	1,246,670.14 0.00 0.00 1,246,864.11	3,277.78 0.00 6,350.69 3,072.91	193.97 0.00 193.97 3,266.88	3,266.88
084670BR8	Berkshire Hathaway Callable Note Cont 1/15/2023 2.75% Due 03/15/2023	04/20/2018 04/24/2018 2,000,000.00	1,985,187.91 0.00 0.00 1,985,981.41	25,361.11 27,500.00 2,444.44 4,583.33	793.50 0.00 793.50 5,376.83	5,376.83
09690AAC7	BMW Vehicle Lease Trust 2021-2 A3 0.33% Due 12/26/2024	09/08/2021 09/15/2021 945,000.00	0.00 944,902.48 0.00 944,904.36	0.00 0.00 138.60 138.60	1.88 0.00 1.88 140.48	140.48
3130A0F70	FHLB Note 3.375% Due 12/08/2023	Various Various 7,500,000.00	7,590,471.99 0.00 0.00 7,587,194.01	58,359.38 0.00 79,453.13 21,093.75	0.00 3,277.98 (3,277.98) 17,815.77	17,815.77
3130A2UW4	FHLB Note 2.875% Due 09/13/2024	Various Various 3,000,000.00	3,104,241.55 0.00 0.00 3,101,419.13	40,250.00 43,125.00 4,312.50 7,187.50	0.00 2,822.42 (2,822.42) 4,365.08	4,365.08
3130A3GE8	FHLB Note 2.75% Due 12/13/2024	02/06/2020 02/10/2020 4,000,000.00	4,152,614.80 0.00 0.00 4,148,796.24	23,833.33 0.00 33,000.00 9,166.67	0.00 3,818.56 (3,818.56) 5,348.11	5,348.11
3130A4CH3	FHLB Note 2.375% Due 03/14/2025	03/19/2020 03/20/2020 1,500,000.00	1,561,420.30 0.00 0.00 1,559,991.92	16,526.04 17,812.50 1,682.29 2,968.75	0.00 1,428.38 (1,428.38) 1,540.37	1,540.37
313383QR5	FHLB Note 3.25% Due 06/09/2023	08/28/2018 08/29/2018 5,000,000.00	5,030,856.22 0.00 0.00 5,029,423.27	37,013.89 0.00 50,555.56 13,541.67	0.00 1,432.95 (1,432.95) 12,108.72	12,108.72
313383YJ4	FHLB Note 3.375% Due 09/08/2023	Various Various 5,000,000.00	5,030,442.78 0.00 0.00 5,029,203.58	81,093.75 84,375.00 10,781.25 14,062.50	0.00 1,239.20 (1,239.20) 12,823.30	12,823.30

Income Earned

As of September 30, 2021



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	2,875,677.25 0.00 0.00 2,875,774.83	6,450.00 0.00 7,950.00 1,500.00	97.58 0.00 97.58 1,597.58	1,597.58
3135G04Z3	FNMA Note 0.5% Due 06/17/2025	06/17/2020 06/19/2020 4,140,000.00	4,133,492.78 0.00 0.00 4,133,633.73	4,255.00 0.00 5,980.00 1,725.00	140.95 0.00 140.95 1,865.95	1,865.95
3135G05G4	FNMA Note 0.25% Due 07/10/2023	07/08/2020 07/10/2020 2,830,000.00	2,826,238.17 0.00 0.00 2,826,404.87	1,002.29 0.00 1,591.88 589.59	166.70 0.00 166.70 756.29	756.29
3135G05X7	FNMA Note 0.375% Due 08/25/2025	08/25/2020 08/27/2020 3,385,000.00	3,372,371.72 0.00 0.00 3,372,632.28	211.56 0.00 1,269.38 1,057.82	260.56 0.00 260.56 1,318.38	1,318.38
3135G06G3	FNMA Note 0.5% Due 11/07/2025	11/09/2020 11/12/2020 3,515,000.00	3,504,441.02 0.00 0.00 3,504,648.33	5,565.42 0.00 7,030.00 1,464.58	207.31 0.00 207.31 1,671.89	1,671.89
3135G0S38	FNMA Note 2% Due 01/05/2022	01/30/2017 01/31/2017 2,500,000.00	2,499,683.25 0.00 0.00 2,499,758.67	7,777.78 0.00 11,944.44 4,166.66	75.42 0.00 75.42 4,242.08	4,242.08
3135G0T45	FNMA Note 1.875% Due 04/05/2022	Various Various 5,000,000.00	4,997,094.85 0.00 0.00 4,997,498.35	38,020.84 0.00 45,833.33 7,812.49	403.50 0.00 403.50 8,215.99	8,215.99
3135G0T94	FNMA Note 2.375% Due 01/19/2023	Various Various 5,000,000.00	4,976,662.00 0.00 0.00 4,978,048.41	13,854.16 0.00 23,750.00 9,895.84	1,386.41 0.00 1,386.41 11,282.25	11,282.25
3135G0W66	FNMA Note 1.625% Due 10/15/2024	11/08/2019 11/12/2019 3,000,000.00	2,984,221.23 0.00 0.00 2,984,636.46	18,416.67 0.00 22,479.17 4,062.50	415.23 0.00 415.23 4,477.73	4,477.73



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
3135G0X24	FNMA Note 1.625% Due 01/07/2025	Various Various 6,000,000.00	6,080,903.30 0.00 0.00 6,078,920.38	14,625.00 0.00 22,750.00 8,125.00	129.07 2,111.99 (1,982.92) 6,142.08	6,142.08
3137BFE98	FHLMC K041 A2 3.171% Due 10/25/2024	07/01/2021 07/07/2021 2,000,000.00	2,144,233.03 0.00 0.00 2,140,390.23	5,285.00 5,285.00 5,285.00 5,285.00	0.00 3,842.80 (3,842.80) 1,442.20	1,442.20
3137EAEN5	FHLMC Note 2.75% Due 06/19/2023	07/16/2018 07/17/2018 5,000,000.00	4,989,382.87 0.00 0.00 4,989,868.41	27,500.00 0.00 38,958.33 11,458.33	485.54 0.00 485.54 11,943.87	11,943.87
3137EAEP0	FHLMC Note 1.5% Due 02/12/2025	Various Various 6,500,000.00	6,518,669.33 0.00 0.00 6,518,224.82	5,145.84 0.00 13,270.84 8,125.00	69.23 513.74 (444.51) 7,680.49	7,680.49
3137EAEU9	FHLMC Note 0.375% Due 07/21/2025	07/21/2020 07/23/2020 2,100,000.00	2,091,864.09 0.00 0.00 2,092,036.10	875.00 0.00 1,531.25 656.25	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	3,252,021.88 0.00 0.00 3,252,183.27	5,365.42 6,112.50 271.67 1,018.75	161.39 0.00 161.39 1,180.14	1,180.14
43813KAC6	Honda Auto Receivables Trust 2020-3 A3 0.37% Due 10/18/2024	09/22/2020 09/29/2020 1,375,000.00	1,374,857.46 0.00 0.00 1,374,862.75	183.72 423.96 183.72 423.96	5.29 0.00 5.29 429.25	429.25
43815HAC1	Honda Auto Receivables Trust 2018-3 A3 2.95% Due 08/22/2022	08/21/2018 08/28/2018 219,120.70	379,815.93 0.00 160,707.94 219,113.99	311.25 933.75 179.56 802.06	6.00 0.00 6.00 808.06	808.06
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	2,545,202.83 0.00 0.00 2,544,212.26	8,437.50 0.00 11,250.00 2,812.50	0.00 990.57 (990.57) 1,821.93	1,821.93

PRISM Short Term Core Portfolio

Account #10290

Income Earned

As of September 30, 2021



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
44891VAC5	Hyundai Auto Lease Trust 2021-B A3 0.33% Due 06/17/2024	06/08/2021 06/16/2021 1,495,000.00	1,494,796.78 0.00 0.00 1,494,804.98	219.27 411.13 219.27 411.13	8.20 0.00 8.20 419.33	419.33
44933LAC7	Hyundai Auto Receivables Trust 2021-A A3 0.38% Due 09/15/2025	04/20/2021 04/28/2021 850,000.00	849,920.70 0.00 0.00 849,923.11	143.56 269.17 143.56 269.17	2.41 0.00 2.41 271.58	271.58
44934KAC8	Hyundai Auto Receivables Trust 2021-B A3 0.38% Due 01/15/2026	07/20/2021 07/28/2021 2,175,000.00	2,174,534.65 0.00 0.00 2,174,547.23	367.33 688.75 367.33 688.75	12.58 0.00 12.58 701.33	701.33
4581X0CW6	Inter-American Dev Bank Note 2.125% Due 01/18/2022	01/10/2017 01/18/2017 2,000,000.00	1,999,812.74 0.00 0.00 1,999,853.15	5,076.39 0.00 8,618.06 3,541.67	40.41 0.00 40.41 3,582.08	3,582.08
4581X0CZ9	Inter-American Dev Bank Note 1.75% Due 09/14/2022	Various Various 5,000,000.00	4,967,293.33 0.00 0.00 4,969,889.09	40,590.28 43,750.00 4,131.95 7,291.67	2,595.76 0.00 2,595.76 9,887.43	9,887.43
4581X0DN5	Inter-American Dev Bank Note 0.625% Due 07/15/2025	01/13/2021 01/15/2021 2,020,000.00	2,027,561.53 0.00 0.00 2,027,400.99	1,613.19 0.00 2,665.28 1,052.09	0.00 160.54 (160.54) 891.55	891.55
4581X0DV7	Inter-American Dev Bank Note 0.875% Due 04/20/2026	04/13/2021 04/20/2021 5,420,000.00	5,396,998.07 0.00 0.00 5,397,405.90	17,257.43 0.00 21,209.51 3,952.08	407.83 0.00 407.83 4,359.91	4,359.91
4581X0DZ8	Inter-American Dev Bank Note 0.5% Due 09/23/2024	09/15/2021 09/23/2021 4,895,000.00	0.00 4,891,377.70 0.00 4,891,404.14	0.00 0.00 543.89 543.89	26.44 0.00 26.44 570.33	570.33
459058FY4	Intl. Bank Recon & Development Note 2% Due 01/26/2022	Various Various 4,500,000.00	4,499,924.79 0.00 0.00 4,499,940.15	8,750.00 0.00 16,250.00 7,500.00	234.35 218.99 15.36 7,515.36	7,515.36



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459058JB0	Intl. Bank Recon & Development Note 0.625% Due 04/22/2025	04/15/2020 04/22/2020 3,560,000.00	3,549,972.67 0.00 0.00 3,550,199.02	7,972.92 0.00 9,827.08 1,854.16	226.35 0.00 226.35 2,080.51	2,080.51
459058JL8	Intl. Bank Recon & Development Note 0.5% Due 10/28/2025	Various Various 4,000,000.00	3,997,824.56 0.00 0.00 3,997,867.56	6,833.33 0.00 8,500.01 1,666.68	54.68 11.68 43.00 1,709.68	1,709.68
46647PAH9	JP Morgan Chase & Co Callable Note 2X 3/1/2024 3.22% Due 03/01/2025	Various Various 3,000,000.00	3,190,188.63 0.00 0.00 3,185,720.61	48,300.00 48,300.00 8,050.00 8,050.00	0.00 4,468.02 (4,468.02) 3,581.98	3,581.98
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	1,282,696.67 0.00 0.00 1,282,103.62	11,695.83 12,531.25 1,253.13 2,088.55	0.00 593.05 (593.05) 1,495.50	1,495.50
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	1,030,911.75 0.00 0.00 1,030,364.32	7,464.08 0.00 9,199.92 1,735.84	0.00 547.43 (547.43) 1,188.41	1,188.41
47788EAC2	John Deere Owner Trust 2018-B A3 3.08% Due 11/15/2022	07/18/2018 07/25/2018 199,858.83	322,177.53 0.00 122,325.53 199,854.88	441.03 826.94 273.58 659.49	2.88 0.00 2.88 662.37	662.37
47788UAC6	John Deere Owner Trust 2021-A A3 0.36% Due 09/15/2025	03/02/2021 03/10/2021 940,000.00	939,843.37 0.00 0.00 939,847.50	150.40 282.00 150.40 282.00	4.13 0.00 4.13 286.13	286.13
47789QAC4	John Deere Owner Trust 2021-B A3 0.52% Due 03/16/2026	07/13/2021 07/21/2021 1,020,000.00	1,019,911.89 0.00 0.00 1,019,913.93	589.33 795.60 235.73 442.00	2.04 0.00 2.04 444.04	444.04
58769KAD6	Mercedes-Benz Auto Lease Trust 2021-B A3 0.4% Due 11/15/2024	06/22/2021 06/29/2021 1,190,000.00	1,189,916.34 0.00 0.00 1,189,919.24	211.56 396.67 211.56 396.67	2.90 0.00 2.90 399.57	399.57



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58770FAC6	Mercedes Benz Auto Lease Trust 2020-A A3 1.84% Due 12/15/2022	01/21/2020 01/29/2020 868,096.65	980,832.84 0.00 112,794.00 868,048.75	802.15 1,504.03 709.91 1,411.79	9.91 0.00 9.91 1,421.70	1,421.70
58933YAF2	Merck & Co Note 2.8% Due 05/18/2023	10/26/2018 10/30/2018 2,400,000.00	2,376,846.26 0.00 0.00 2,377,959.42	19,226.67 0.00 24,826.67 5,600.00	1,113.16 0.00 1,113.16 6,713.16	6,713.16
58989V2D5	Met Tower Global Funding Note 1.25% Due 09/14/2026	09/07/2021 09/14/2021 1,705,000.00	0.00 1,703,431.40 0.00 1,703,446.00	0.00 0.00 1,006.42 1,006.42	14.60 0.00 14.60 1,021.02	1,021.02
61747YEA9	Morgan Stanley Callable Note Cont 5/30/2024 0.79% Due 05/30/2025	Various Various 4,000,000.00	3,998,798.79 0.00 0.00 3,998,825.15	7,900.01 0.00 10,533.33 2,633.32	61.36 35.00 26.36 2,659.68	2,659.68
65479GAD1	Nissan Auto Receivables Trust 2018-B A3 3.06% Due 03/15/2023	07/17/2018 07/25/2018 747,415.61	913,285.94 0.00 165,874.13 747,413.06	1,242.07 2,328.89 1,016.49 2,103.31	1.25 0.00 1.25 2,104.56	2,104.56
65479JAD5	Nissan Auto Receivables Owner 2019-C A3 1.93% Due 07/15/2024	10/16/2019 10/23/2019 2,071,679.17	2,243,877.06 0.00 172,269.79 2,071,614.69	1,924.81 3,609.02 1,777.04 3,461.25	7.42 0.00 7.42 3,468.67	3,468.67
69353RFL7	PNC Bank Callable Note Cont 5/9/2023 3.5% Due 06/08/2023	Various Various 3,000,000.00	2,998,577.94 0.00 0.00 2,998,644.08	24,208.33 0.00 32,958.34 8,750.01	66.14 0.00 66.14 8,816.15	8,816.15
78013XZU5	Royal Bank of Canada Note 2.55% Due 07/16/2024	09/10/2019 09/12/2019 4,000,000.00	4,029,720.68 0.00 0.00 4,028,870.71	12,750.00 0.00 21,250.00 8,500.00	0.00 849.97 (849.97) 7,650.03	7,650.03
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	489,761.70 0.00 0.00 489,768.52	416.84 0.00 672.05 255.21	6.82 0.00 6.82 262.03	262.03



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808513BN4	Charles Schwab Corp Callable Note Cont 2/18/2024 0.75% Due 03/18/2024	03/16/2021 03/18/2021 1,130,000.00	1,129,521.09 0.00 0.00 1,129,536.56	3,837.29 4,237.50 306.04 706.25	15.47 0.00 15.47 721.72	721.72
89114QC48	Toronto Dominion Bank Note 3.5% Due 07/19/2023	02/26/2019 02/28/2019 3,250,000.00	3,276,219.59 0.00 0.00 3,275,072.96	13,270.83 0.00 22,750.00 9,479.17	0.00 1,146.63 (1,146.63) 8,332.54	8,332.54
89236TJK2	Toyota Motor Credit Corp Note 1.125% Due 06/18/2026	Various Various 3,615,000.00	2,613,896.66 998,840.00 0.00 3,612,767.57	5,965.47 (2,656.25) 11,635.78 3,014.06	30.91 0.00 30.91 3,044.97	3,044.97
89237VAB5	Toyota Auto Receivables Trust 2020-C A3 0.44% Due 10/15/2024	07/21/2020 07/27/2020 1,235,000.00	1,234,929.65 0.00 0.00 1,234,931.51	241.51 452.83 241.51 452.83	1.86 0.00 1.86 454.69	454.69
89239CAC3	Toyota Lease Owner Trust 2021-B A3 0.42% Due 10/21/2024	07/27/2021 08/02/2021 1,145,000.00	1,144,985.05 0.00 0.00 1,144,985.57	387.39 641.20 146.94 400.75	0.52 0.00 0.52 401.27	401.27
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	4,109,060.75 0.00 0.00 4,109,204.67	9,373.06 0.00 16,402.85 7,029.79	143.92 0.00 143.92 7,173.71	7,173.71
9128282N9	US Treasury Note 2.125% Due 07/31/2024	10/10/2019 10/11/2019 3,000,000.00	3,051,935.36 0.00 0.00 3,050,471.02	5,543.48 0.00 10,740.49 5,197.01	0.00 1,464.34 (1,464.34) 3,732.67	3,732.67
9128283J7	US Treasury Note 2.125% Due 11/30/2024	Various Various 7,500,000.00	7,584,524.72 0.00 0.00 7,582,386.65	40,496.93 0.00 53,560.45 13,063.52	0.00 2,138.07 (2,138.07) 10,925.45	10,925.45
9128284D9	US Treasury Note 2.5% Due 03/31/2023	Various Various 7,500,000.00	7,474,030.42 0.00 0.00 7,475,383.00	78,893.44 93,750.00 515.11 15,371.67	1,352.58 0.00 1,352.58 16,724.25	16,724.25



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912828L57	US Treasury Note 1.75% Due 09/30/2022	Various Various 2,000,000.00	1,993,394.62 0.00 0.00 1,993,897.57	14,726.77 17,500.00 96.16 2,869.39	502.95 0.00 502.95 3,372.34	3,372.34
912828R69	US Treasury Note 1.625% Due 05/31/2023	05/30/2018 05/31/2018 5,000,000.00	4,915,308.50 0.00 0.00 4,919,297.11	20,645.49 0.00 27,305.33 6,659.84	3,988.61 0.00 3,988.61 10,648.45	10,648.45
912828U57	US Treasury Note 2.125% Due 11/30/2023	01/30/2019 01/31/2019 1,500,000.00	1,486,190.61 0.00 0.00 1,486,695.83	8,099.39 0.00 10,712.09 2,612.70	505.22 0.00 505.22 3,117.92	3,117.92
912828XW5	US Treasury Note 1.75% Due 06/30/2022	07/25/2017 07/26/2017 1,150,000.00	1,148,975.63 0.00 0.00 1,149,077.39	3,445.31 0.00 5,085.94 1,640.63	101.76 0.00 101.76 1,742.39	1,742.39
912828YH7	US Treasury Note 1.5% Due 09/30/2024	Various Various 5,500,000.00	5,476,223.40 0.00 0.00 5,476,857.44	34,713.12 41,250.00 226.65 6,763.53	634.04 0.00 634.04 7,397.57	7,397.57
912828ZC7	US Treasury Note 1.125% Due 02/28/2025	03/24/2020 03/25/2020 2,500,000.00	2,552,445.26 0.00 0.00 2,551,212.22	77.69 0.00 2,408.49 2,330.80	0.00 1,233.04 (1,233.04) 1,097.76	1,097.76
912828ZL7	US Treasury Note 0.375% Due 04/30/2025	06/04/2020 06/05/2020 2,500,000.00	2,496,790.55 0.00 0.00 2,496,862.56	3,158.97 0.00 3,923.23 764.26	72.01 0.00 72.01 836.27	836.27
912828ZR4	US Treasury Note 0.125% Due 05/31/2022	08/31/2021 08/31/2021 5,000,000.00	5,002,724.36 0.00 0.00 5,002,423.88	1,588.11 0.00 2,100.41 512.30	0.00 300.48 (300.48) 211.82	211.82
91282CAM3	US Treasury Note 0.25% Due 09/30/2025	10/16/2020 10/19/2020 1,750,000.00	1,745,039.69 0.00 0.00 1,745,139.57	1,840.85 2,187.50 12.02 358.67	99.88 0.00 99.88 458.55	458.55



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
91282CBC4	US Treasury Note 0.375% Due 12/31/2025	12/29/2020 12/31/2020 3,000,000.00	2,999,796.95 0.00 0.00 2,999,800.80	1,925.95 0.00 2,843.07 917.12	3.85 0.00 3.85 920.97	920.97
91282CBH3	US Treasury Note 0.375% Due 01/31/2026	Various Various 6,000,000.00	5,920,406.83 0.00 0.00 5,921,887.17	1,956.53 0.00 3,790.76 1,834.23	1,480.34 0.00 1,480.34 3,314.57	3,314.57
91282CBT7	US Treasury Note 0.75% Due 03/31/2026	03/30/2021 03/31/2021 3,000,000.00	2,979,290.28 0.00 0.00 2,979,661.87	9,467.21 11,250.00 61.81 1,844.60	371.59 0.00 371.59 2,216.19	2,216.19
91282CCF6	US Treasury Note 0.75% Due 05/31/2026	Various Various 4,500,000.00	2,481,997.92 1,980,859.38 0.00 4,463,180.17	4,764.34 (5,000.00) 11,342.21 1,577.87	322.87 0.00 322.87 1,900.74	1,900.74
91282CCT6	US Treasury Note 0.375% Due 08/15/2024	08/30/2021 08/31/2021 5,000,000.00	4,997,073.02 0.00 0.00 4,997,154.40	866.17 0.00 2,394.70 1,528.53	81.38 0.00 81.38 1,609.91	1,609.91
91282CCW9	US Treasury Note 0.75% Due 08/31/2026	Various Various 12,500,000.00	4,996,291.09 7,466,074.22 0.00 12,462,636.60	103.59 (3,014.50) 8,028.32 4,910.23	271.29 0.00 271.29 5,181.52	5,181.52
91282CCX7	US Treasury Note 0.375% Due 09/15/2024	Various Various 9,000,000.00	0.00 8,967,968.75 0.00 8,968,166.05	0.00 (662.99) 1,491.72 828.73	197.30 0.00 197.30 1,026.03	1,026.03
91324PEC2	United Health Group Inc Callable Note Cont 4/15/2026 1.15% Due 05/15/2026	Various Various 635,000.00	636,966.52 0.00 0.00 636,932.16	2,069.04 0.00 2,677.58 608.54	0.00 34.36 (34.36) 574.18	574.18
931142EK5	Wal-Mart Stores Callable Note Cont 5/26/2023 3.4% Due 06/26/2023	Various 06/27/2018 4,570,000.00	4,569,568.41 0.00 0.00 4,569,587.95	28,054.72 0.00 41,003.06 12,948.34	19.54 0.00 19.54 12,967.88	12,967.88



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
931142ERO	Wal-Mart Stores Callable Note Cont 08/17/2026 1.05% Due 09/17/2026	09/08/2021 09/17/2021 780,000.00	0.00 778,525.80 0.00 778,537.10	0.00 0.00 318.50 318.50	11.30 0.00 11.30 329.80	329.80
			253,266,227.06	1,115,211.31	20,399.75	
			30,227,519.23	547,946.45	43,757.63	
			733,971.39	930,229.88	(23,357.88)	
Total Fixed Income		281,781,170.96	282,736,417.02	362,965.02	339,607.14	339,607.14
CASH & EQUIVALENT						
21684XQS8	Cooperative Rabobank UA Yankee CD 0.2% Due 05/10/2022	08/31/2021 08/31/2021 6,000,000.00	6,001,667.27 0.00 0.00 6,001,467.99	3,800.00 0.00 4,800.00 1,000.00	0.00 199.28 (199.28) 800.72	800.72
262006307	Dreyfus Gov't Cash Management Money Market Fund	Various Various 326,117.60	29,271,496.41 1,293,474.16 30,238,852.97 326,117.60	0.00 220.09 0.00 220.09	0.00 0.00 0.00 220.09	220.09
86959RQE3	Svenska Handelsbanken NY Yankee CD 0.23% Due 05/10/2022	08/27/2021 08/27/2021 6,000,000.00	6,002,502.02 0.00 0.00 6,002,202.97	4,370.00 0.00 5,520.00 1,150.00	0.00 299.05 (299.05) 850.95	850.95
912796P86	US Treasury Bill 0.047% Due 12/28/2021	08/30/2021 08/31/2021 12,000,000.00	11,998,155.50 0.00 0.00 11,998,155.50	15.50 0.00 480.50 465.00	0.00 0.00 0.00 465.00	465.00
			53,273,821.20	8,185.50	0.00	
			1,293,474.16	220.09	498.33	
			30,238,852.97	10,800.50	(498.33)	
Total Cash & Equivalent		24,326,117.60	24,327,944.06	2,835.09	2,336.76	2,336.76
			306,540,048.26	1,123,396.81	20,399.75	
			31,520,993.39	548,166.54	44,255.96	
			30,972,824.36	941,030.38	(23,856.21)	
TOTAL PORTFOLIO		306,107,288.56	307,064,361.08	365,800.11	341,943.90	341,943.90

Important Disclosures

As of September 30, 2021

2021 Chandler Asset Management, Inc, An Independent Registered Investment Adviser.

Information contained herein is confidential. Prices are provided by IDC, an independent pricing source. In the event IDC 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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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.

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.*

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.



PMIA/LAIF Performance Report as of 10/19/21



PMIA Average Monthly Effective Yields⁽¹⁾

Sep	0.206
Aug	0.221
Jul	0.221

Quarterly Performance Quarter Ended 09/30/21

LAIF Apportionment Rate ⁽²⁾ :	0.24
LAIF Earnings Ratio ⁽²⁾ :	0.00006661958813242
LAIF Fair Value Factor ⁽¹⁾ :	0.999873661
PMIA Daily ⁽¹⁾ :	0.20%
PMIA Quarter to Date ⁽¹⁾ :	0.22%
PMIA Average Life ⁽¹⁾ :	321

Pooled Money Investment Account Monthly Portfolio Composition ⁽¹⁾ 09/30/21 \$179.1 billion

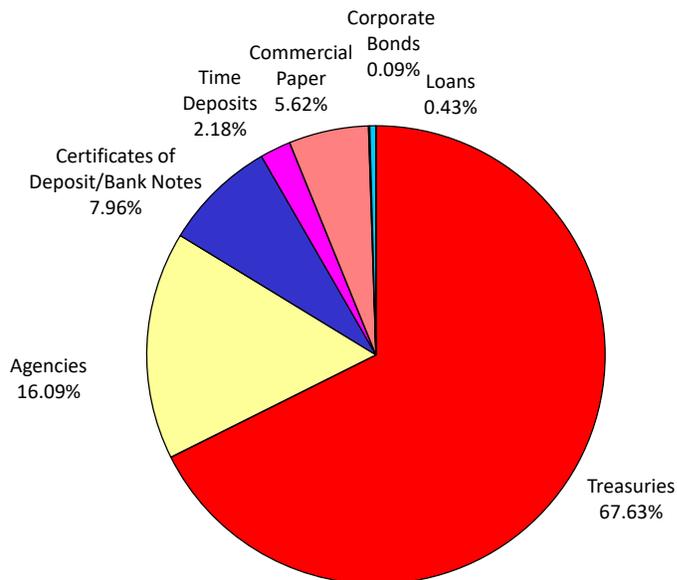


Chart does not include \$8,243,000.00 in mortgages, which equates to 0.004603%. Percentages may not total 100% due to rounding.

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).

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	\$ 10,700	\$ 12,500	\$ 9,600	\$ 8,500	\$ 4,450	\$ 8,950	\$ 1,100	\$ 5,650	\$ 10,350	\$ 24,750	\$ 21,350	\$ 2,850		\$ 120,750	67.45%
AGENCY ²	\$ 6,244	\$ 1,350	\$ 2,700	\$ 1,950	\$ 3,125	\$ 2,140	\$ 1,100	\$ 2,125	\$ 2,498	\$ 3,783	\$ 1,900	\$ 675	\$ 300	\$ 29,890	16.70%
CDs + BNs	\$ 5,200	\$ 1,150	\$ 1,400	\$ 1,500	\$ 1,600	\$ 1,550	\$ 1,250	\$ 300	\$ 300					\$ 14,250	7.96%
CP	\$ 2,460	\$ 1,110	\$ 1,050	\$ 1,200	\$ 1,350	\$ 1,700	\$ 800	\$ 400						\$ 10,070	5.62%
TDs	\$ 947	\$ 658	\$ 1,228	\$ 451	\$ 295	\$ 334								\$ 3,912	2.18%
CORP BND											\$ 65	\$ 53	\$ 40	\$ 158	0.09%
REPO														\$ -	0.00%
BAs														\$ -	0.00%
TOTAL	\$ 25,550	\$ 16,768	\$ 15,978	\$ 13,601	\$ 10,820	\$ 14,674	\$ 4,250	\$ 8,475	\$ 13,148	\$ 28,533	\$ 23,315	\$ 3,578	\$ 340	\$ 179,030	100.00%
Percent	14.27%	9.37%	8.92%	7.60%	6.04%	8.20%	2.37%	4.73%	7.34%	15.94%	13.02%	2.00%	0.19%		
Cumulative %	14.27%	23.64%	32.56%	40.16%	46.20%	54.40%	56.77%	61.51%	68.85%	84.79%	97.81%	99.81%	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 9/30/2021

Description	Carrying Cost Plus Accrued Interest Purch.	Amortized Cost	Fair Value	Accrued Interest
United States Treasury:				
Bills	\$ 56,178,200,257.59	\$ 56,190,154,704.02	\$ 56,190,711,000.00	NA
Notes	\$ 64,903,468,222.78	\$ 64,898,238,504.73	\$ 64,882,239,000.00	\$ 96,896,205.00
Federal Agency:				
SBA	\$ 389,722,901.42	\$ 389,722,901.42	\$ 390,563,174.44	\$ 165,306.70
MBS-REMICs	\$ 8,242,650.31	\$ 8,242,650.31	\$ 8,623,428.04	\$ 37,961.86
Debentures	\$ 9,877,200,898.64	\$ 9,876,875,537.54	\$ 9,876,830,100.00	\$ 9,519,348.90
Debentures FR	\$ -	\$ -	\$ -	\$ -
Debentures CL	\$ 1,100,000,000.00	\$ 1,100,000,000.00	\$ 1,097,313,000.00	\$ 923,444.00
Discount Notes	\$ 15,471,384,294.40	\$ 15,473,204,097.13	\$ 15,472,922,250.00	NA
Supranational Debentures	\$ 1,820,961,152.12	\$ 1,819,806,638.22	\$ 1,816,063,500.00	\$ 5,542,182.50
Supranational Debentures FR	\$ 150,005,722.97	\$ 150,005,722.97	\$ 150,017,723.77	\$ 15,371.87
CDs and YCDs FR	\$ 100,000,000.00	\$ 100,000,000.00	\$ 100,000,000.00	\$ 7,166.67
Bank Notes	\$ 50,000,000.00	\$ 50,000,000.00	\$ 49,983,680.43	\$ 16,527.78
CDs and YCDs	\$ 14,100,000,000.00	\$ 14,100,000,000.00	\$ 14,099,163,132.48	\$ 5,531,263.95
Commercial Paper	\$ 10,063,885,800.03	\$ 10,066,693,445.87	\$ 10,066,706,706.27	NA
Corporate:				
Bonds FR	\$ -	\$ -	\$ -	\$ -
Bonds	\$ 164,758,989.17	\$ 164,612,550.28	\$ 163,795,910.00	\$ 803,887.31
Repurchase Agreements	\$ -	\$ -	\$ -	\$ -
Reverse Repurchase	\$ -	\$ -	\$ -	\$ -
Time Deposits	\$ 3,911,500,000.00	\$ 3,911,500,000.00	\$ 3,911,500,000.00	NA
PMIA & GF Loans	\$ 775,298,000.00	\$ 775,298,000.00	\$ 775,298,000.00	NA
TOTAL	\$ 179,064,628,889.43	\$ 179,074,354,752.49	\$ 179,051,730,605.43	\$ 119,458,666.54

Fair Value Including Accrued Interest

\$ 179,171,189,271.97

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 (0.999873661).
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 \$19,997,473.21 or \$20,000,000.00 x 0.999873661.

California State Treasurer

Fiona Ma, CPA



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

August 02, 2021

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[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

July 2021 Statement

Effective Date	Transaction Date	Tran Type	Confirm Number	Web Confirm Number	Authorized Caller	Amount
7/12/2021	7/12/2021	RW	1678460	1638667	PUNEET BEHL	-3,000,000.00
7/14/2021	7/14/2021	RD	1678657	1638852	PUNEET BEHL	25,000,000.00
7/15/2021	7/14/2021	QRD	1679373	N/A	SYSTEM	23,662.36
7/21/2021	7/20/2021	RD	1681567	1641773	PUNEET BEHL	43,000,000.00

Account Summary

Total Deposit:	68,023,662.36	Beginning Balance:	9,335,521.67
Total Withdrawal:	-3,000,000.00	Ending Balance:	74,359,184.03

California State Treasurer
Fiona Ma, CPA



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

September 01, 2021

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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

August 2021 Statement

Effective Date	Transaction Date	Tran Type	Confirm Number	Web Confirm Number	Authorized Caller	Amount
8/2/2021	8/2/2021	RW	1682396	1642624	PUNEET BEHL	-4,000,000.00
8/30/2021	8/30/2021	RW	1683940	1644170	PUNEET BEHL	-5,000,000.00

Account Summary

Total Deposit:	0.00	Beginning Balance:	74,359,184.03
Total Withdrawal:	-9,000,000.00	Ending Balance:	65,359,184.03

California State Treasurer *Fiona Ma, CPA*



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

October 01, 2021

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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

September 2021 Statement

Account Summary

Total Deposit:	0.00	Beginning Balance:	65,359,184.03
Total Withdrawal:	0.00	Ending Balance:	65,359,184.03



BETTY T. YEE
California State Controller

**LOCAL AGENCY INVESTMENT FUND
 REMITTANCE ADVICE**

Agency Name PUBLIC RISK INNOVATION SOL

Account Number 35-34-001

As of 10/15/2021, your Local Agency Investment Fund account has been directly credited with the interest earned on your deposits for the quarter ending 09/30/2021.

Earnings Ratio		.00000661958813242
Interest Rate		0.24%
Dollar Day Total	\$	5,288,713,657.72
Quarter End Principal Balance	\$	65,359,184.03
Quarterly Interest Earned	\$	35,009.11