



Date: January 25, 2022

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

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

RE: Investment Report for the Quarter Ending December 31, 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 December 31, 2021, there were \$88.1 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 \$66.6 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 December 31, 2021, was evaluated as follows:

	Short-Term Core Portfolio	Liquidity Portfolio	LAIF Portfolio*	Consolidated Portfolio
Market Value	\$310.0	\$50.3	\$66.6	\$427.1
Book Value	\$308.1	\$50.2	\$66.6	\$424.9
Modified Duration	2.51	0.23	0.00	1.85
Purchase (Book) Yield	1.38%	0.07%	0.22%	1.05%
Market Yield	0.91%	0.12%	0.22%	0.71%

*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 0.23% 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).

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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

October – December 2021

Fixed income markets are entering an inflection point in 2022 and volatility across asset classes is forecasted to increase as the outlook for monetary policy shifted materially in the fourth quarter of 2021. Since the onset of the coronavirus pandemic in 2020 developed market central banks have worked in a mostly synchronized manner, striving to set policy in a predictable fashion and suppress volatility in an effort to support the economic recovery; this dynamic will change in 2022. The inability of the coronavirus pandemic to recede for a sustained period of time has contributed to unintended consequences acutely manifesting in global demand and supply constraints. In the United States, the shortage of workers is leading to accelerated wage gains, particularly in the service sector, adding to the pressure on realized inflation data points. Although *market-based* measures of long-term inflation remain “anchored” and US Treasury Yields are below 2.0% out to the ten-year maturity point, realized inflation is now at uncomfortable levels with year-over-year Core PCE inflation most recently at 4.7% (November 2021) compared to a reading of 1.5% in December 2020. Most market participants are forecasting inflation readings to moderate in 2022, partly due to base effects in 2022 compared to 2021 and an easing of some of the supply side constraints, but the magnitude and pace of the reduction is a significant market uncertainty. Central bank policy makers are embracing risk management considerations via accelerating the unwinding of several of the policy support tools created during the pandemic to create policy optionality in the event the forecasted reduction in realized inflation does not occur. The US Federal Reserve is no longer extremely dovish, dropping the “transitory” description of inflation, arguing their dual mandates of full employment and stable prices has mostly been met. US growth is forecast to remain above trend in 2022 and the Federal Reserve will remove some policy accommodation via moderately increasing the Fed Funds rate and a reduction in the size of the balance sheet, but overall financial conditions are unlikely to enter restrictive territory in Chandler’s judgement.

The pace of job creation slowed during the fourth quarter of 2021 with the three-month moving average on non-farm payrolls contracting to a still robust 331k as of December 2021 compared to 651k as of September 2021. The U3 unemployment rate is now at 3.9%, compared to 4.7% in September, however the participation rate remains below pre-pandemic levels of 61.9% in December 2021 compared to 63.4% in January 2020, before the onset of the coronavirus pandemic in the United States. Average hourly earnings on a year over year basis are at 4.7% as of December 2021, compared to 3.0% in January 2020. As the coronavirus pandemic matures and enters the endemic stage, we believe the participation rate will begin to increase, helping to offset some of the recent wage inflation. Moving to the endemic stage will also help to improve immigration into the United States, which has been underwhelming of late, adding to the supply of available workers. On a longer-term basis, we expect constraints related to global supply chains to ease as more manufacturing capacity moves onshore and the impact of the coronavirus dissipates across regions as more of the global population enters the labor force. Assuming above trend growth and still accommodative financial conditions, despite monetary policy shifting, we believe the backdrop for risk assets will remain constructive in 2022 albeit with higher levels of market volatility compared to 2021.



Interest rates increased during the quarter leading to a negative total return for most fixed income strategies. The Treasury curve also continued its recent flattening trend, with two year Treasury notes increasing by 46 basis points during the quarter, five year Treasury notes increasing by 30 basis points, and the ten year Treasury only increasing by 2 basis points, despite the more elevated inflation readings during the quarter. Domestic equity markets outperformed following the flattish performance for the S&P 500 in Q3 2021, with the index returning more than 10% on a quarter over quarter basis in Q4 2021. We expect increased market volatility in 2022 and will be actively adjusting the portfolios underlying constituents and structure to generate solid risk adjusted returns over the cycle.

Portfolio Summary – Short Term Core Portfolio

- Chandler commenced management of the portfolio on January 31, 2015.
- For the three-month period ending December 31, 2021, the portfolio returned -0.61% compared to the -0.69% return of the ICE Bank of America Merrill Lynch 1-5 Year US Corporate and Government AAA-A Index.
- For the 12-month period ending December 31, 2021, the portfolio returned -0.89% compared to the -1.00% return of the ICE Bank of America Merrill Lynch 1-5 Year US Corporate and Government AAA-A Index.
- Short Term Core Activity
 - Multiple securities were purchases across the Treasury, Asset Backed, and Corporate sectors of the market to keep the portfolio invested to strategy.
 - The purchased securities ranged in maturity from December 2023 to October 2026. Several short maturity securities were sold and one matured to help facilities the new holdings in the portfolio.
- Short Term Core Sector
 - The sector allocation was relatively stable.
 - The Agency allocation contracted, as spreads in the sector are compressed and the Chandler team has been utilizing the securities a 'source of funds' to help facilitate new holdings in the portfolio. The Corporate and Treasury allocations each increased marginally during the quarter.
- Short Term Core Duration
 - The duration of the portfolio increased marginally, currently 2.51 compared to 2.48 at the end of the prior reporting period.
 - Considering impending changes to monetary policy in 2022, the Chandler team is focused on optimizing the term structure of the portfolio in the coming quarters.



Portfolio Summary – Liquidity Portfolio (Does not include LAIF)

- Chandler commenced management of the portfolio on January 31, 2015.
- For the three-month period ending December 31, 2021, the portfolio returned 0.01% compared to the -0.21% return of the custom index and the 0.01% return of the three-month Treasury Bill Index.
- For the 12-month period ending December 31, 2021, the returned 0.14% compared to the -0.18% return of the custom index and the 0.05% 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
 - Transactional activity in the portfolio was light in the reporting period as the portfolio is fully invested.
 - The portfolio is positioned to provide organic liquidity (i.e., maturities) in February, April, and May of 2022.
 - One Treasury note with a maturity in April 2022 was purchased during the reporting period to spend down residual cash.
- Liquidity Sector
 - The sector allocation was stable.
 - The Money Market allocation contracted, and the Treasury allocation increased, to keep the portfolio invested to strategy.
- Liquidity Duration
 - The duration of the portfolio compressed to 0.23 years compared to 0.46 years at the end of the prior quarter.
 - Liquidity needs are high between March and May, thus most of the portfolio is due to mature over the coming months.





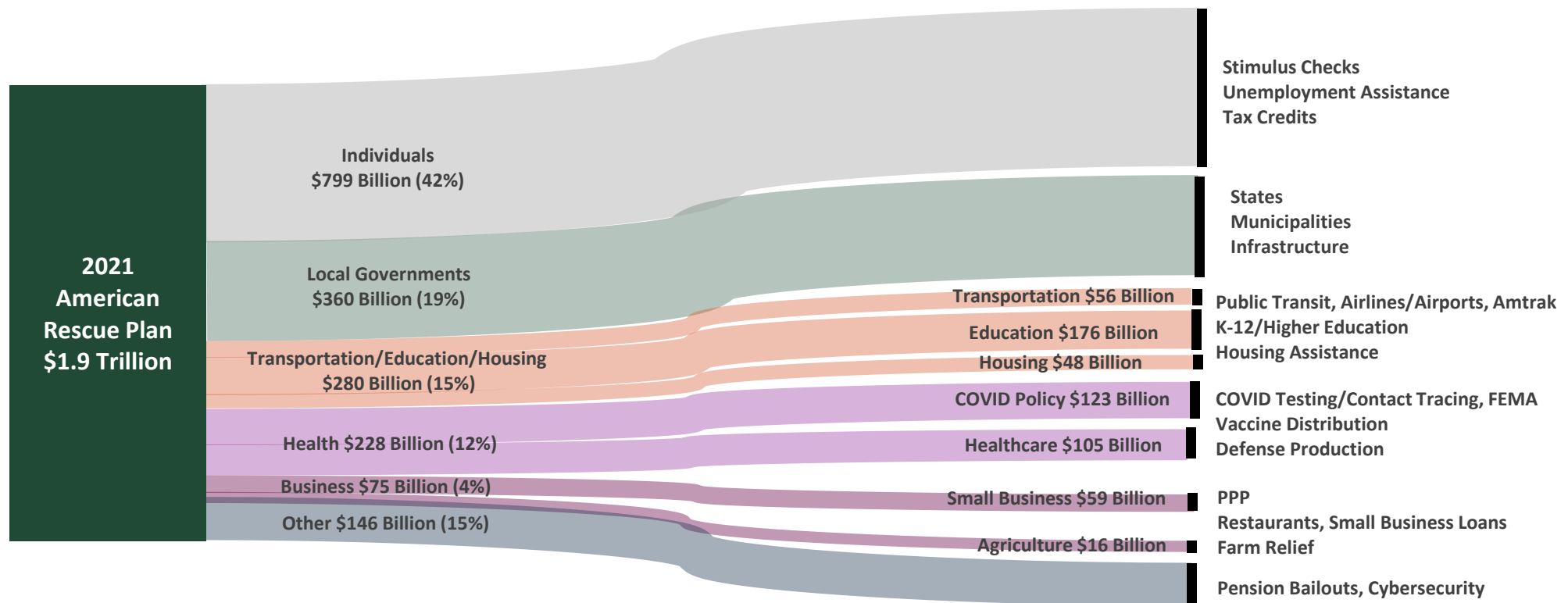
Economic Update

Economic Update

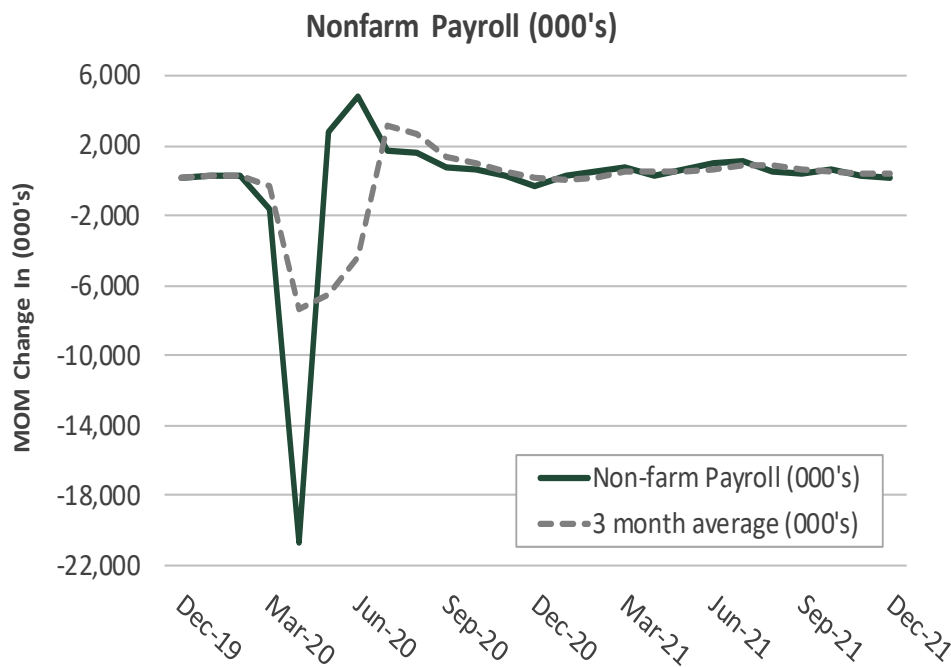
- In our view, economic growth is likely to moderate but remain modestly above-trend in 2022, fueled in part by ongoing tailwinds from fiscal support, accommodative monetary policy, and continued progress on vaccinations. Our outlook assumes an improving global health backdrop, though risks to the downside remain. Covid infection rates in the US and on a global basis have recently increased, and the new omicron variant poses a significant risk to the outlook. Given the high level of uncertainty regarding omicron's impact on the global health situation, supply chains, and the broader economy, we expect financial market volatility will be elevated over the near-term. Inflation readings continue to run hot, but market-based inflation expectations remain relatively contained and we believe inflation may be at or near a peak. We expect supply chain bottlenecks will continue to put upward pressure on prices over the near-term but should improve during 2022.
- The Federal Open Market Committee (FOMC) kept the fed funds target rate unchanged in December, in a range of 0.0%-0.25%, but announced plans to accelerate the pace of their tapering process. The Fed will reduce the magnitude of their monthly asset purchases by \$30 billion in January, doubling the pace of the monthly reduction in asset purchases that began in November. Should the Fed continue to reduce their monthly asset purchases at the new pace, their bond-buying program would end this spring (late-March or mid-April). The FOMC's updated Summary of Economic Projections indicates that policymakers may be prepared to hike the fed funds rate three times in 2022 (based on the median estimate), up from the previous projection of just one 25 basis point hike. The Fed's updated projections suggest that these hikes would be amid a backdrop of strong economic growth. With inflation now more elevated and prolonged than originally anticipated, we believe the Fed's decision to accelerate the tapering process is prudent. However, we do not believe that monetary policy is on a pre-set course and expect the Fed will adjust policy if necessary, depending on developments in the economy.
- In December, the 2-year Treasury yield increased nearly 17 basis points to 0.73%, the 5-year Treasury yield increased ten basis points to 1.26%, and the 10-year Treasury yield increased about seven basis points to 1.51% in the month.

Will \$5.5 Trillion Stimulus Propel Growth and Inflation?

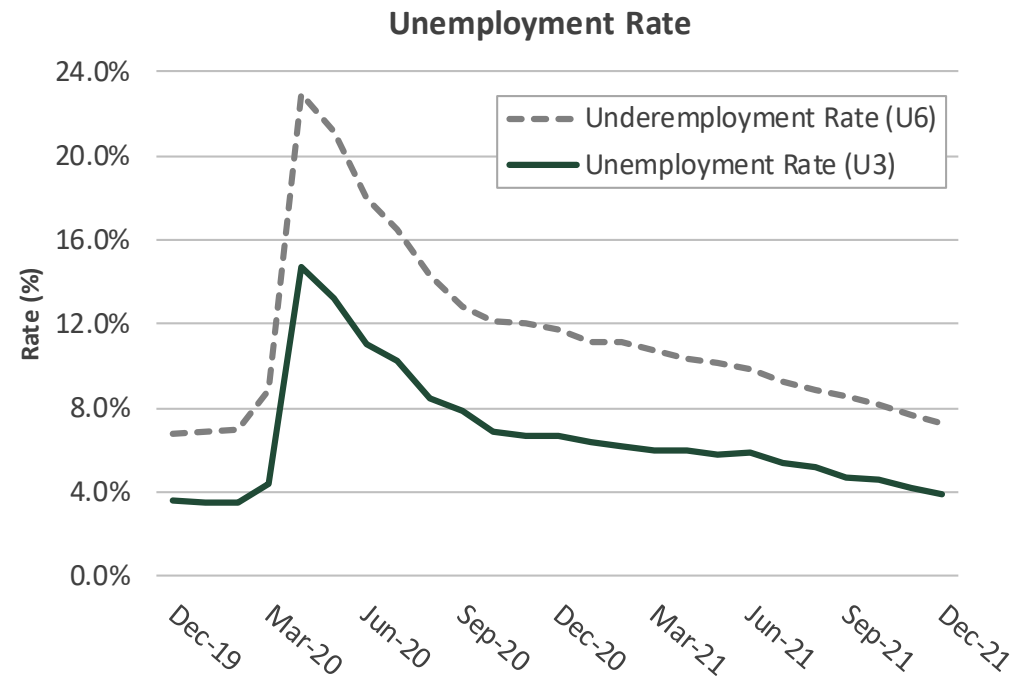
Fiscal Package	Amount
CARES Act	\$2.23 Trillion
Coronavirus Relief Bill	\$484 Billion
Phase 4 Stimulus	\$908 Billion
American Rescue Plan	\$1.9 Trillion
Total So Far	\$5.5 Trillion



Employment



Source: US Department of Labor

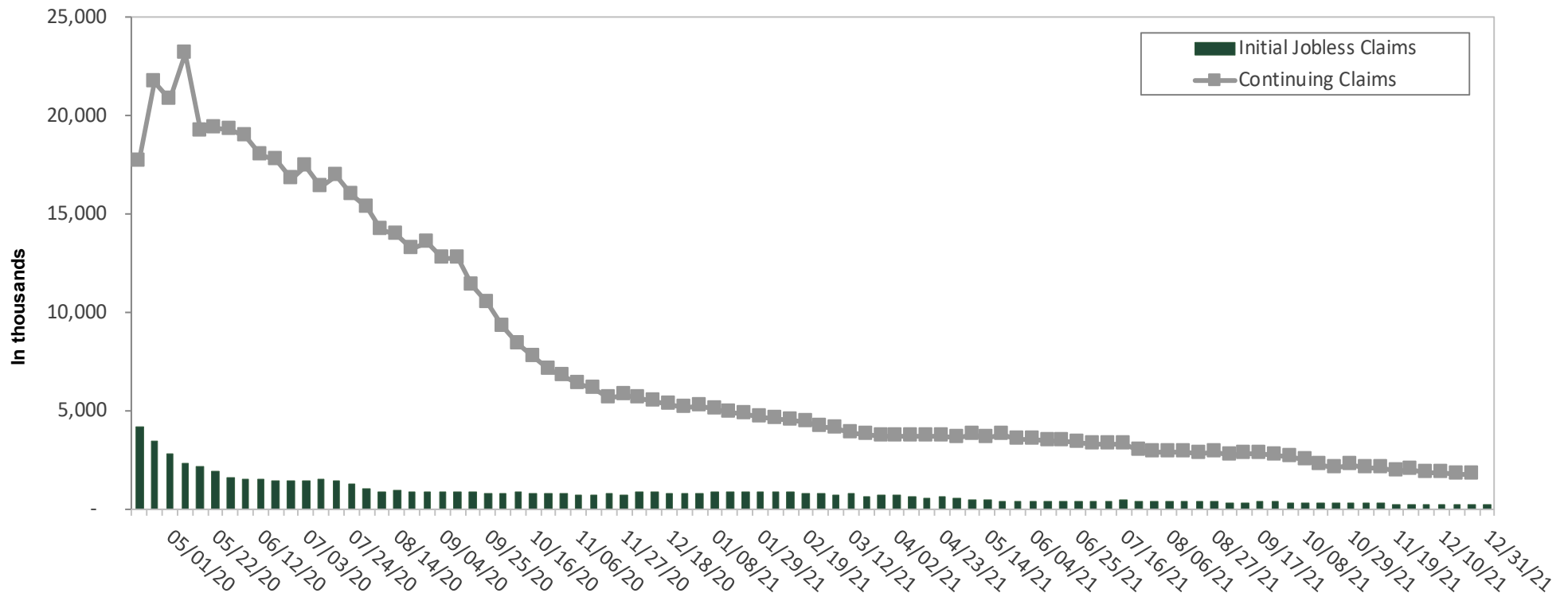


Source: US Department of Labor

Job growth slowed in December, with US nonfarm payroll growth of just 199,000 in the month versus the consensus forecast of 450,000, but the unemployment rate still declined to 3.9%, the lowest level since February 2020. On a trailing 3-month and 6-month basis, payrolls increased an average of 365,000 and 508,000 per month, respectively, which still compares favorably to the average job gains in the five years leading up to the pandemic of about 196,000 per month. We believe a variety of factors are keeping some workers out of the labor force for now, which continues to hold back job growth despite strong demand from employers. The labor participation rate was unchanged in December at 61.9% and remains lower than the pre-pandemic level of 63.4%. The employment-population ratio increased to 59.5% in December from 59.3% in November, but also remains below the pre-pandemic level of 61.2%. 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 7.3% in December from 7.7% in November (versus 7.0% in February 2020). Annualized average hourly earnings rose 0.6% month-over-month and were up 4.7% year-over-year in December versus 5.1% in November.

Initial Claims for Unemployment

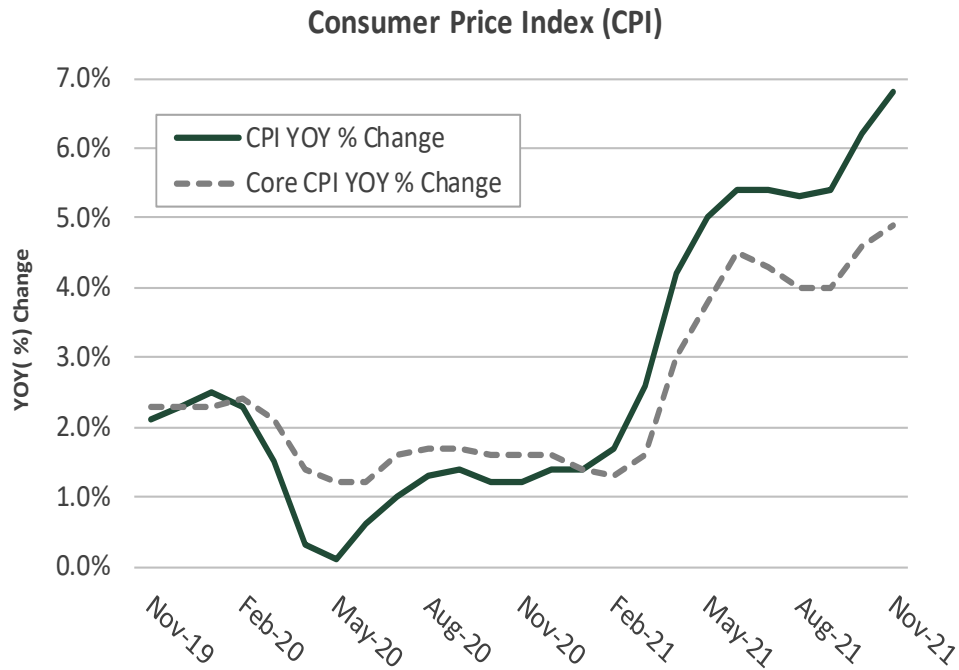
Initial Claims For Unemployment April 17, 2020 - December 31, 2021



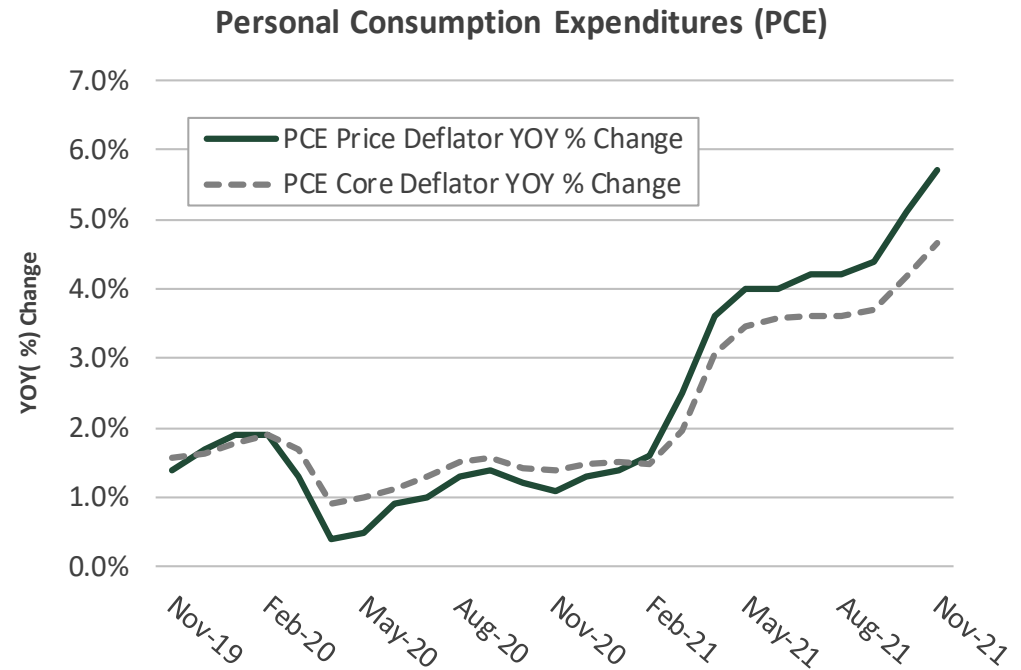
Source: US Department of Labor

In the most recent week, the number of initial jobless claims was 207,000, versus 200,000 in the prior week. The level of continuing unemployment claims (where the data is lagged by one week) was also little changed at 1.754 million versus 1.718 million in the prior week. Continuing jobless claims have declined significantly from the peak of nearly 25 million in May 2020, and are in the range of pre-pandemic levels (the 2019 average was 1.7 million).

Inflation



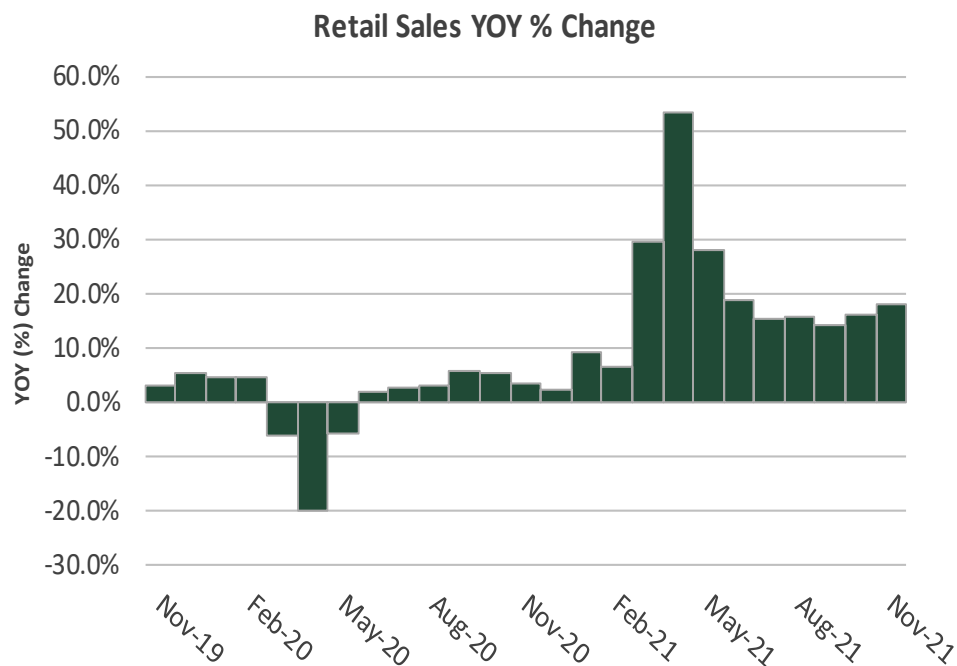
Source: US Department of Labor



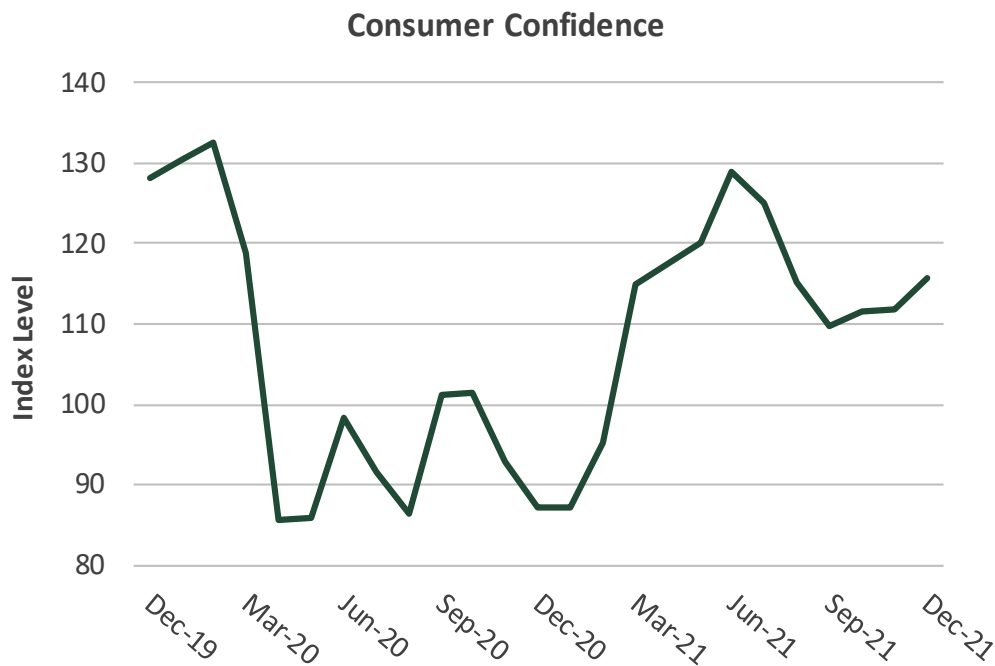
Source: US Department of Commerce

The Consumer Price Index (CPI) was up 6.8% year-over-year in November, versus up 6.2% year-over-year in October. Core CPI (CPI less food and energy) was up 4.9% year-over-year in November, versus up 4.6% in October. Pricing pressures were widespread in November, with notable gains for energy, food, used cars and trucks, new vehicles, and rent. The Personal Consumption Expenditures (PCE) index was up 5.7% year-over-year in November, up from 5.1% in October. Core PCE was up 4.7% year-over-year in November, versus up 4.2% in October. Current inflation readings continue to run well above the Fed's longer-run target of around 2.0%. Upward pressure on inflation from supply chain bottlenecks and pandemic-related disruptions is likely to remain elevated over the near-term.

Consumer



Source: US Department of Commerce



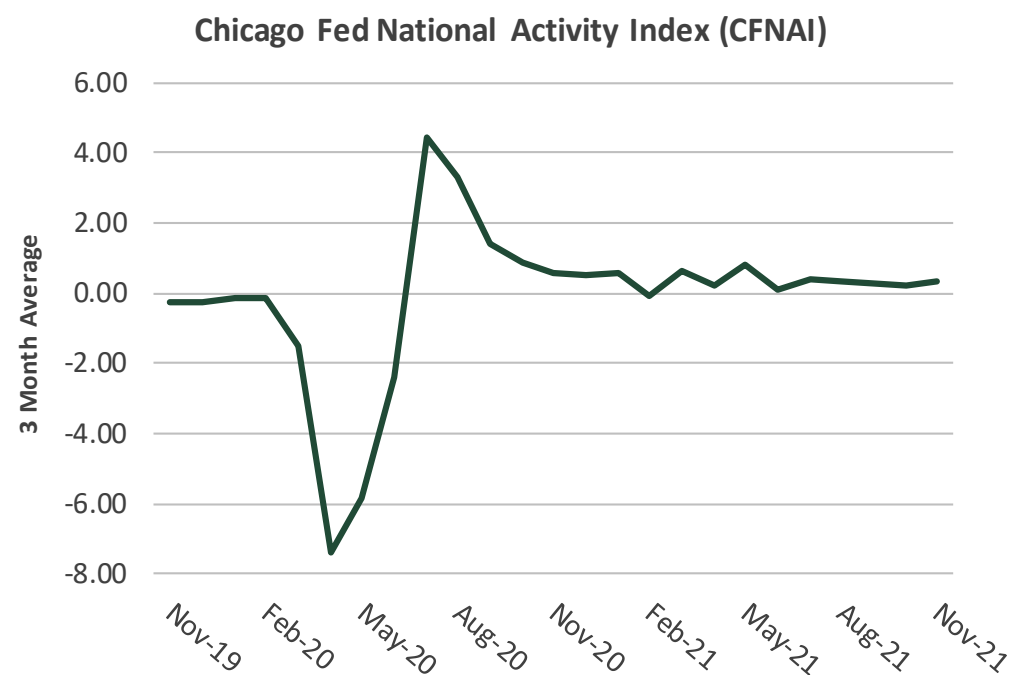
Source: The Conference Board

On a year-over-year basis, retail sales were up 18.2% in November versus up 16.3% in October. On a month-over-month basis, retail sales were softer than expected in November, up 0.3% versus expectations of 0.8%, but this followed an upwardly revised gain of 1.8% in October. In our view, the data suggests that consumers may have started shopping early this holiday season in anticipation of supply shortages. Higher gas prices seem to have taken some wallet share, with spending at gasoline stations up 1.7% month-over-month. Amid the current resurgence of virus cases, the outlook for December retail sales is uncertain, and nonstore retailers (online) may be poised to outperform. The Consumer Confidence index increased to 115.8 in December from 111.9 in November. The improvement came despite the arrival of the omicron variant and still elevated inflation.

Economic Activity



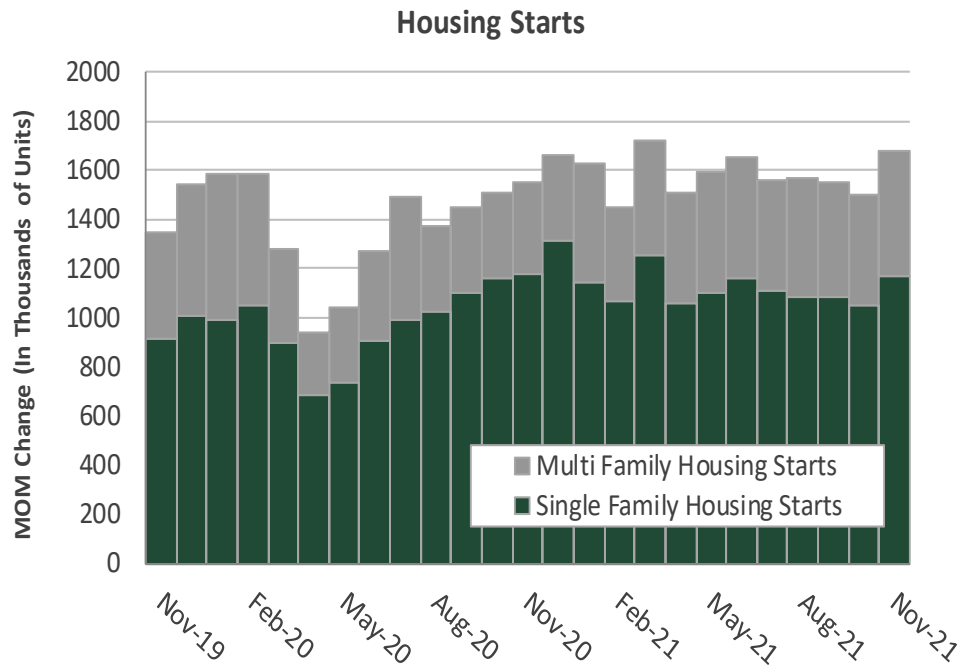
Source: The Conference Board



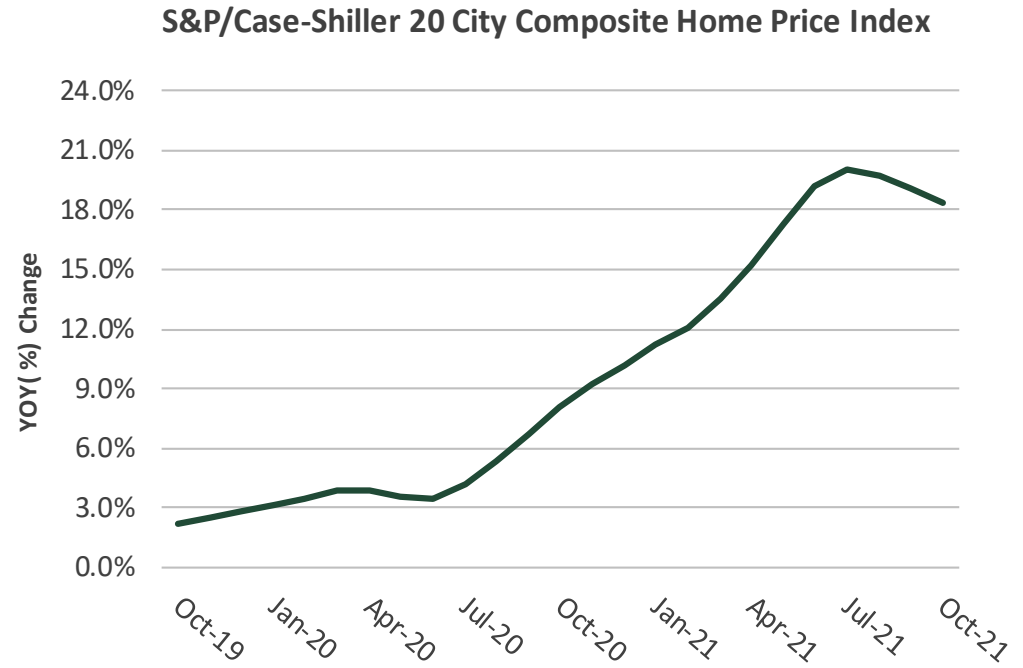
Source: Federal Reserve Bank of Chicago

The Conference Board's Leading Economic Index (LEI) increased 1.1% month-over-month in November, following a 0.9% increase in October. On a year-over-year basis, the LEI was up 9.8% in November versus up 9.6% in October. The Conference Board believes the strong gain in the LEI in November suggests that the economic expansion will continue into the first half of 2022, but they caution that ongoing supply chain headwinds and the current resurgence of the virus pose risks to the outlook. The Conference Board expects GDP growth to moderate in the first quarter to 2.2% versus their forecast of 6.5% growth in the fourth quarter of this year. Meanwhile, the Chicago Fed National Activity Index (CFNAI) declined to 0.37 in November from 0.76 in October. On a 3-month moving average basis, the CFNAI increased to 0.37 in November versus 0.21 in October.

Housing



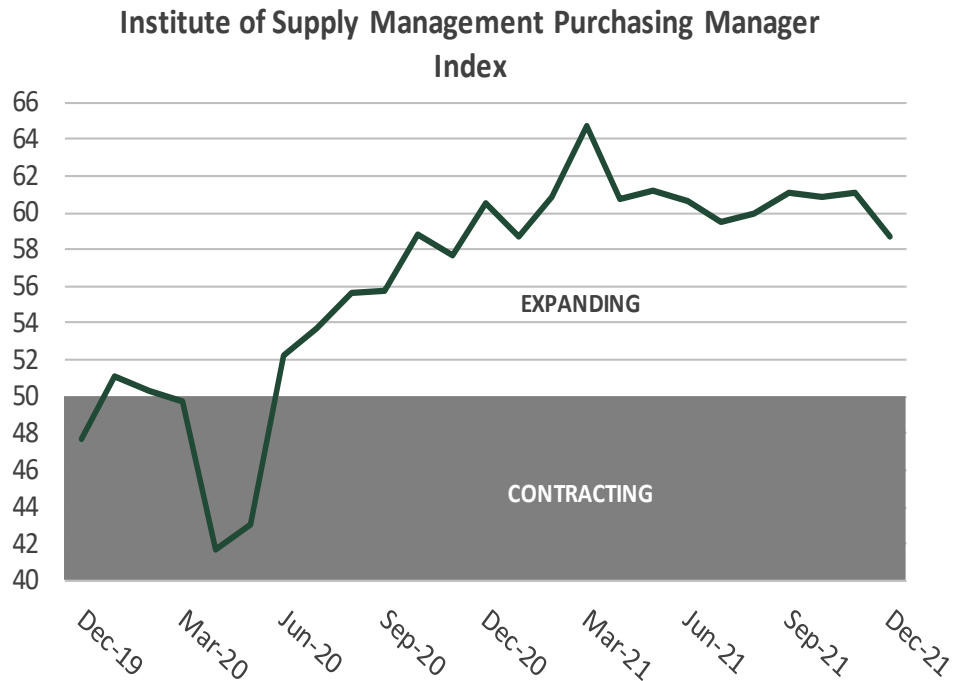
Source: US Department of Commerce



Source: S&P

Total housing starts jumped 11.8% in November to an annual pace of 1,679,000. Single-family starts increased 11.3% while multi-family starts increased 12.9%, month-over-month. On a year-over-year basis total housing starts were up 8.3% in November. According to the Case-Shiller 20-City home price index, home prices were up 18.4% year-over-year in October versus up 19.1% year-over-year in September, suggesting the acceleration in home prices is easing. However, tight supply will likely continue to support prices.

Manufacturing



Source: Institute for Supply Management



Source: Federal Reserve

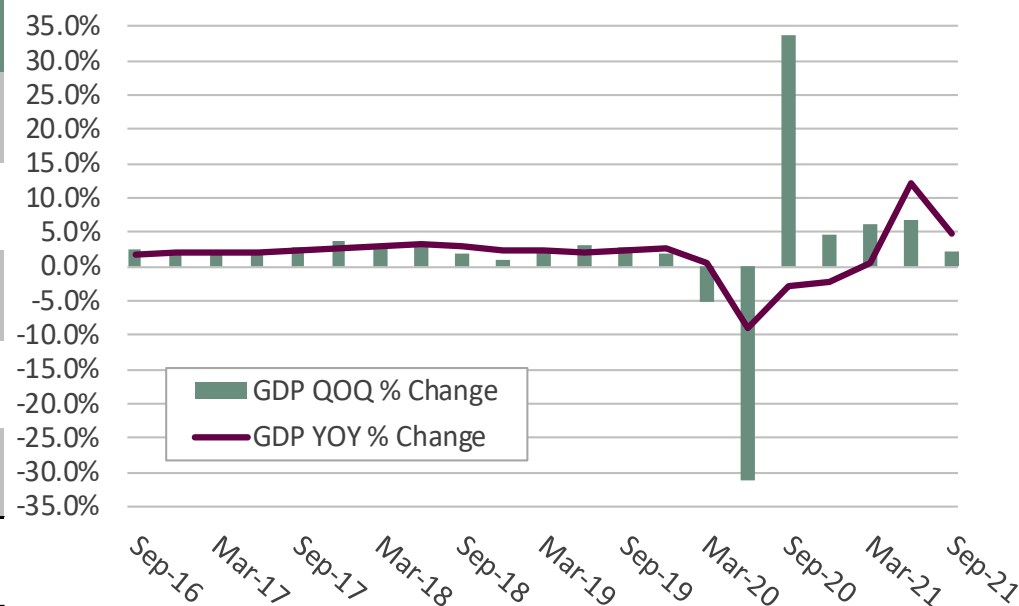
The Institute for Supply Management (ISM) manufacturing index declined to 58.7 in December from 61.1 in November. Nevertheless, readings above 50.0 are indicative of expansion in the manufacturing sector. The Industrial Production index was up 5.3% in November, on par with October's year-over-year gain. On a month-over-month basis, the Industrial Production index increased 0.5% in November, following an upwardly revised 1.7% increase in October. Though manufacturing production likely remains constrained by supply chain bottlenecks, capacity utilization increased to 76.8% in November from 76.5% in October. Although capacity utilization remains below its longer-run average of 79.6%, it is running above the pre-pandemic level of 76.3%.

Gross Domestic Product (GDP)

Components of GDP	12/20	3/21	6/21	9/21
Personal Consumption Expenditures	2.3%	7.4%	7.9%	1.4%
Gross Private Domestic Investment	4.0%	-0.4%	-0.7%	2.1%
Net Exports and Imports	-1.7%	-1.6%	-0.2%	-1.3%
Federal Government Expenditures	-0.2%	0.8%	-0.4%	-0.4%
State and Local (Consumption and Gross Investment)	0.1%	0.0%	0.0%	0.5%
Total	4.5%	6.3%	6.7%	2.3%

Source: US Department of Commerce

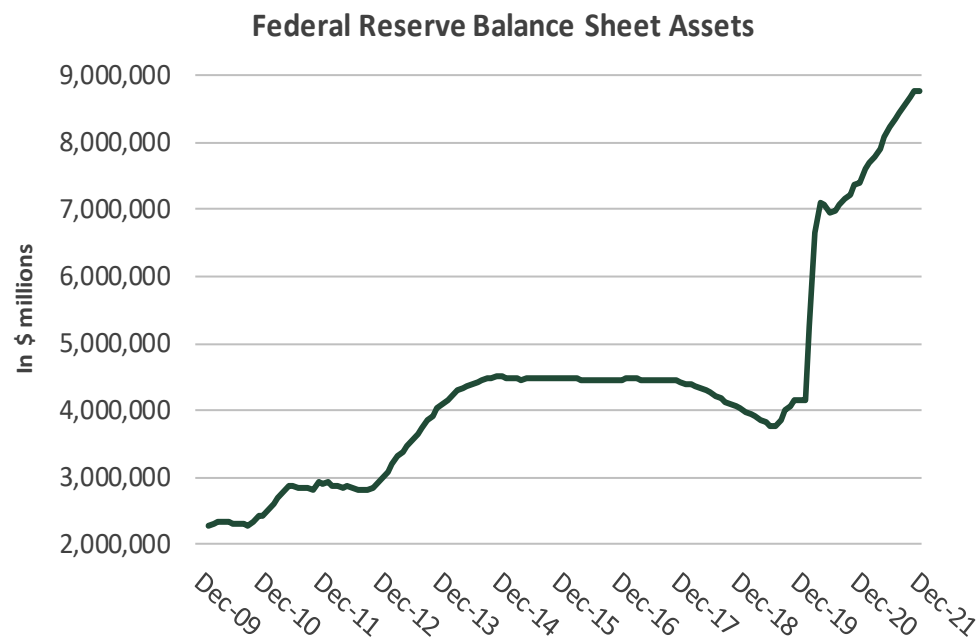
Gross Domestic Product (GDP)



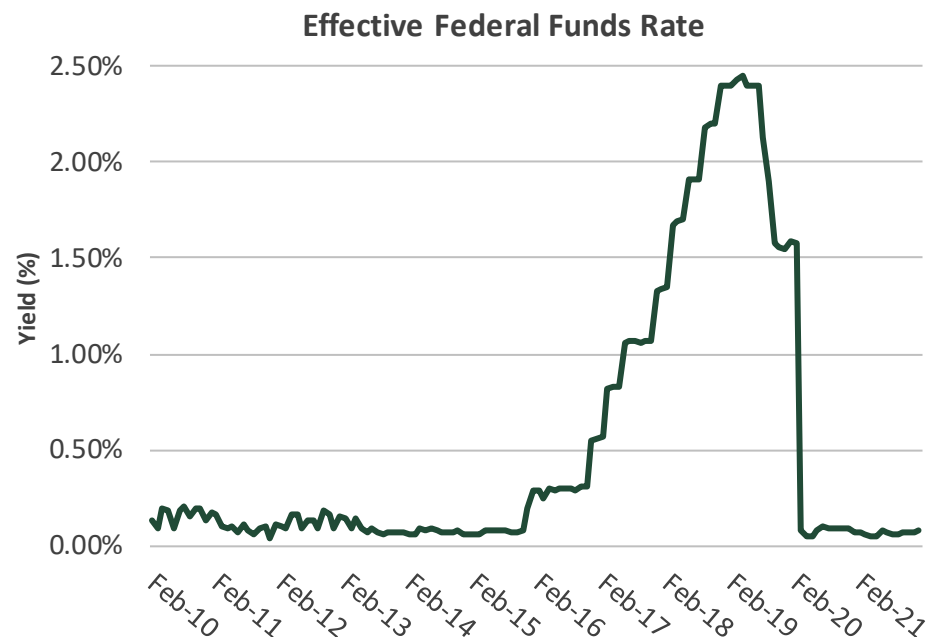
Source: US Department of Commerce

Real US gross domestic product (GDP) growth decelerated in the third quarter of 2021 amid widespread supply chain disruptions and a surge in the Covid Delta variant. However, third quarter growth was slightly better than previously estimated. According to the final estimate, third quarter GDP grew at an annualized rate of 2.3% in the third quarter, revised up from the second estimate of 2.1% and the advance estimate of 2.0%. This follows a much stronger pace of growth in the first half of 2021, with first and second quarter annualized GDP growth up 6.3% and 6.7%, respectively. The consensus estimate is 6.0% GDP growth in the fourth quarter, and 3.9% GDP growth in the current quarter. Though the impact on economic activity from each resurgence of the virus seems to lessen with each wave, we believe there is risk to the current quarter growth outlook.

Federal Reserve



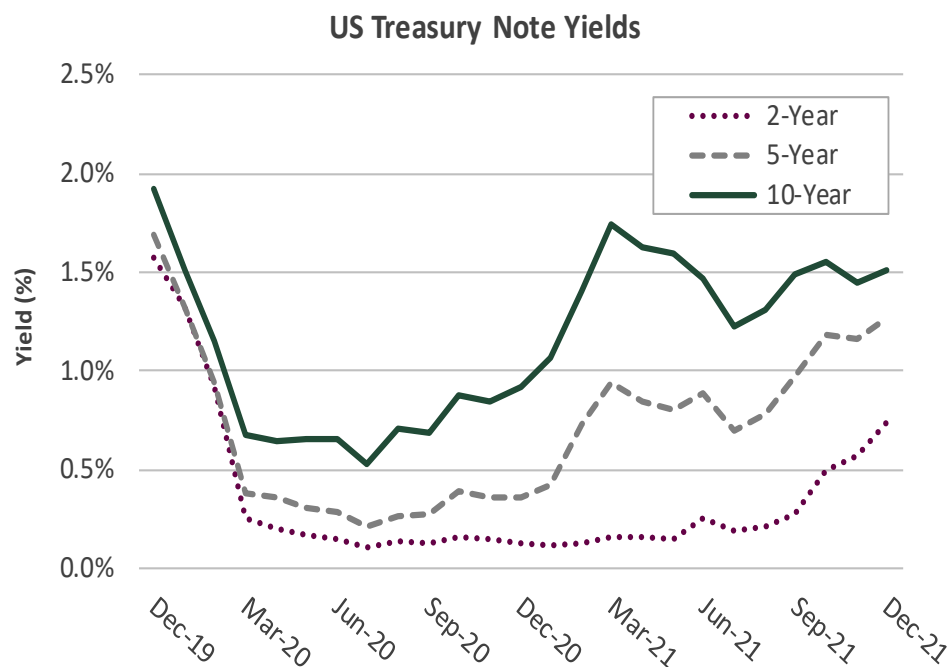
Source: Federal Reserve



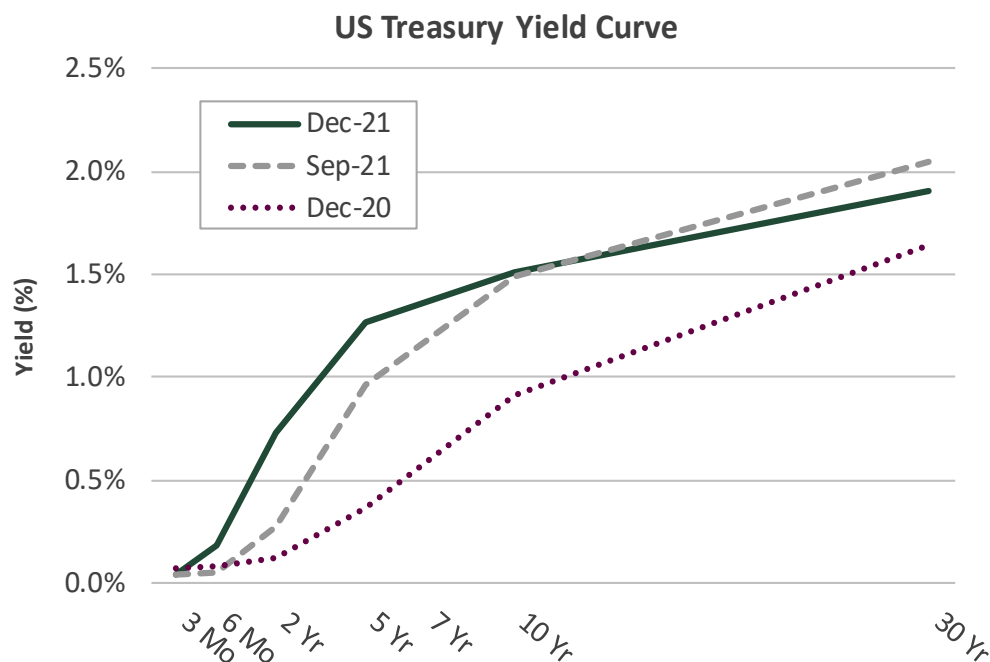
Source: Bloomberg

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, and 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. Many of the Fed's lending facilities expired at the end of 2020. In June 2021, the Fed announced plans to unwind its corporate credit facility. The Fed started to taper their Treasury and agency MBS purchases in November 2021, and we believe the Fed's bond-buying program is likely to end in the spring of 2022. The Fed has also signaled that they are likely to start hiking the fed funds target rate in 2022.

Bond Yields



Source: Bloomberg



Source: Bloomberg

At the end of December, the 2-year Treasury yield was about 61 basis points higher and the 10-Year Treasury yield was about 60 basis points higher, year-over-year. The spread between the 2-year Treasury yield and 10-year Treasury yield was 78 basis points at year-end compared to the average historical spread (since 2002) of about 135 basis points.



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

Portfolio Characteristics

As of December 31, 2021

PRISM Liquidity Portfolio

	12/31/2021		9/30/2021
	Benchmark*	Portfolio	Portfolio
Average Maturity (yrs)	0.91	0.23	0.45
Average Modified Duration	0.89	0.23	0.46
Average Purchase Yield	n/a	0.07%	0.06%
Average Market Yield	0.31%	0.12%	0.07%
Average Quality**	AAA	AAA/Aaa	AAA/Aaa
Total Market Value		50,270,511	50,252,726

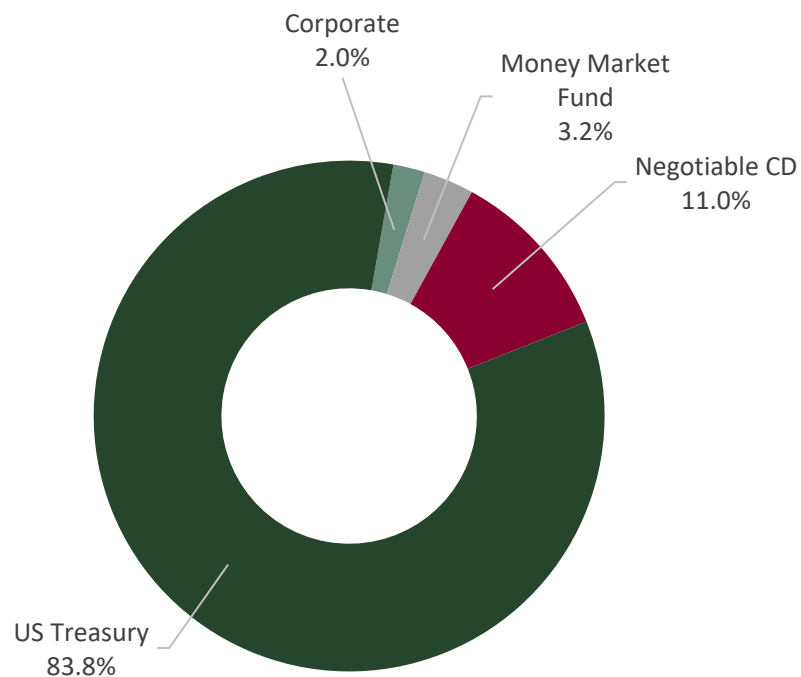
*0-3 Yr Treasury

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

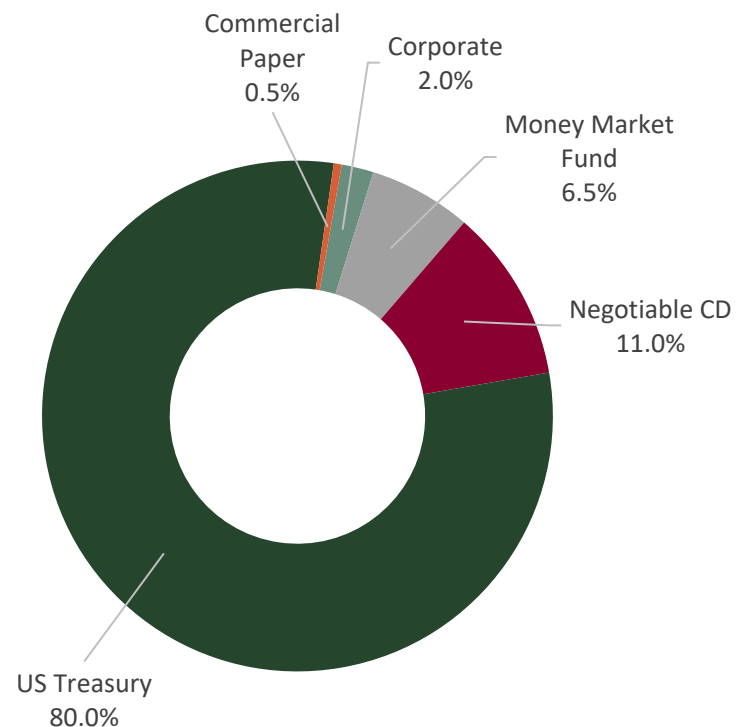
Transactional activity in the portfolio was light in the reporting period as the portfolio is fully invested. The portfolio is positioned to provide organic liquidity (i.e., maturities) in February, April, and May of 2022. One Treasury note with a maturity in April 2022 was purchased during the reporting period to spend down residual cash.

PRISM Liquidity Portfolio

December 31, 2021



September 30, 2021



The sector allocation was stable. The Money Market allocation contracted, and the Treasury allocation increased, to keep the portfolio invested to strategy.

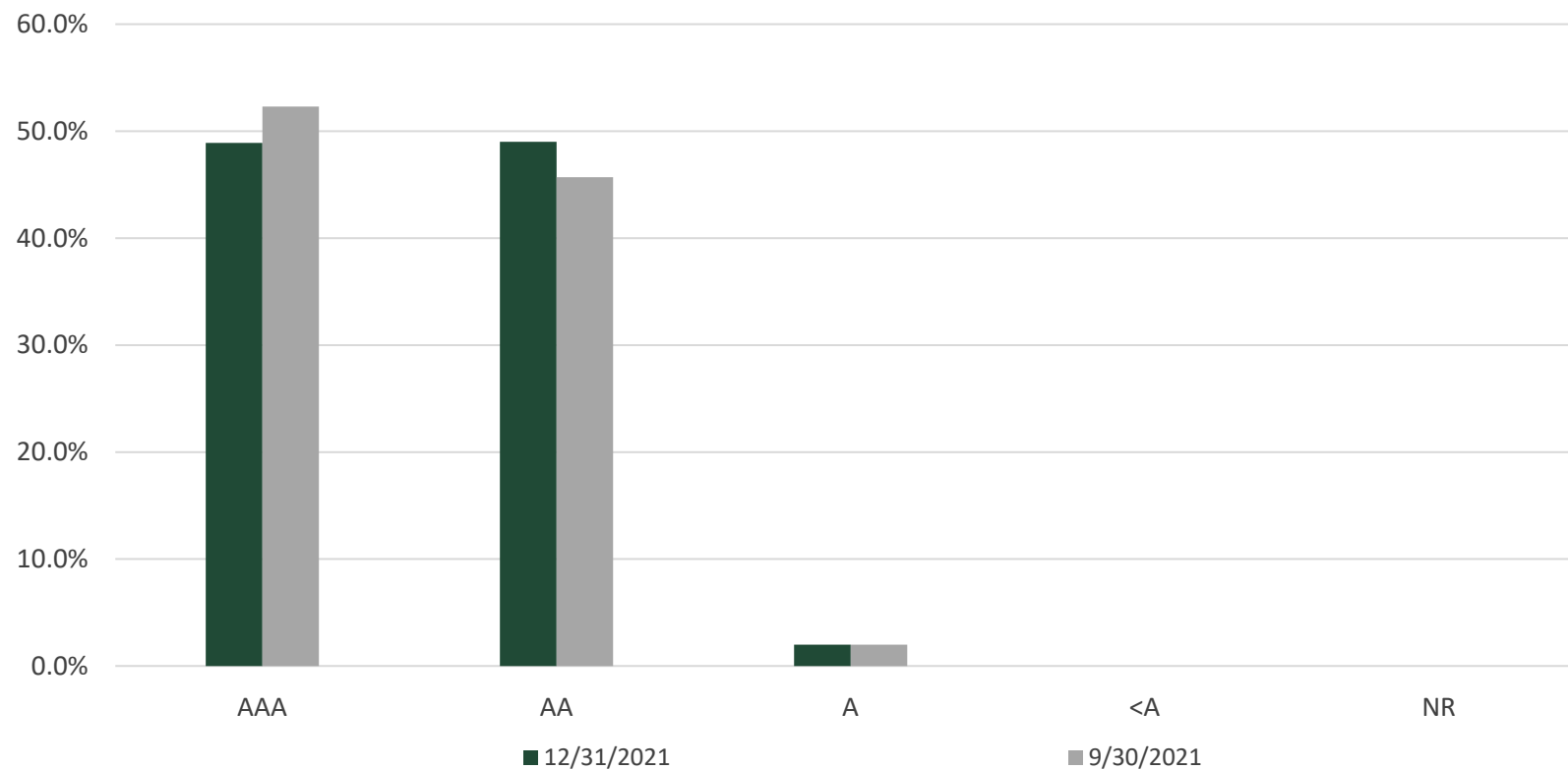
PRISM Liquidity Portfolio – Account #10292

Issue Name	Investment Type	% Portfolio
Government of United States	US Treasury	83.85%
Dreyfus Govt Cash Management Fund	Money Market Fund	3.19%
Nordea Bank ABP New York	Negotiable CD	2.99%
Svenska Handelsbanken NY	Negotiable CD	2.99%
Bank of Nova Scotia Houston	Negotiable CD	2.99%
Honda Motor Corporation	Corporate	2.01%
Cooperatieve Rabobank UA	Negotiable CD	1.99%
TOTAL		100.00%

Quality Distribution

As of December 31, 2021

PRISM Liquidity Portfolio
December 31, 2021 vs. September 30, 2021



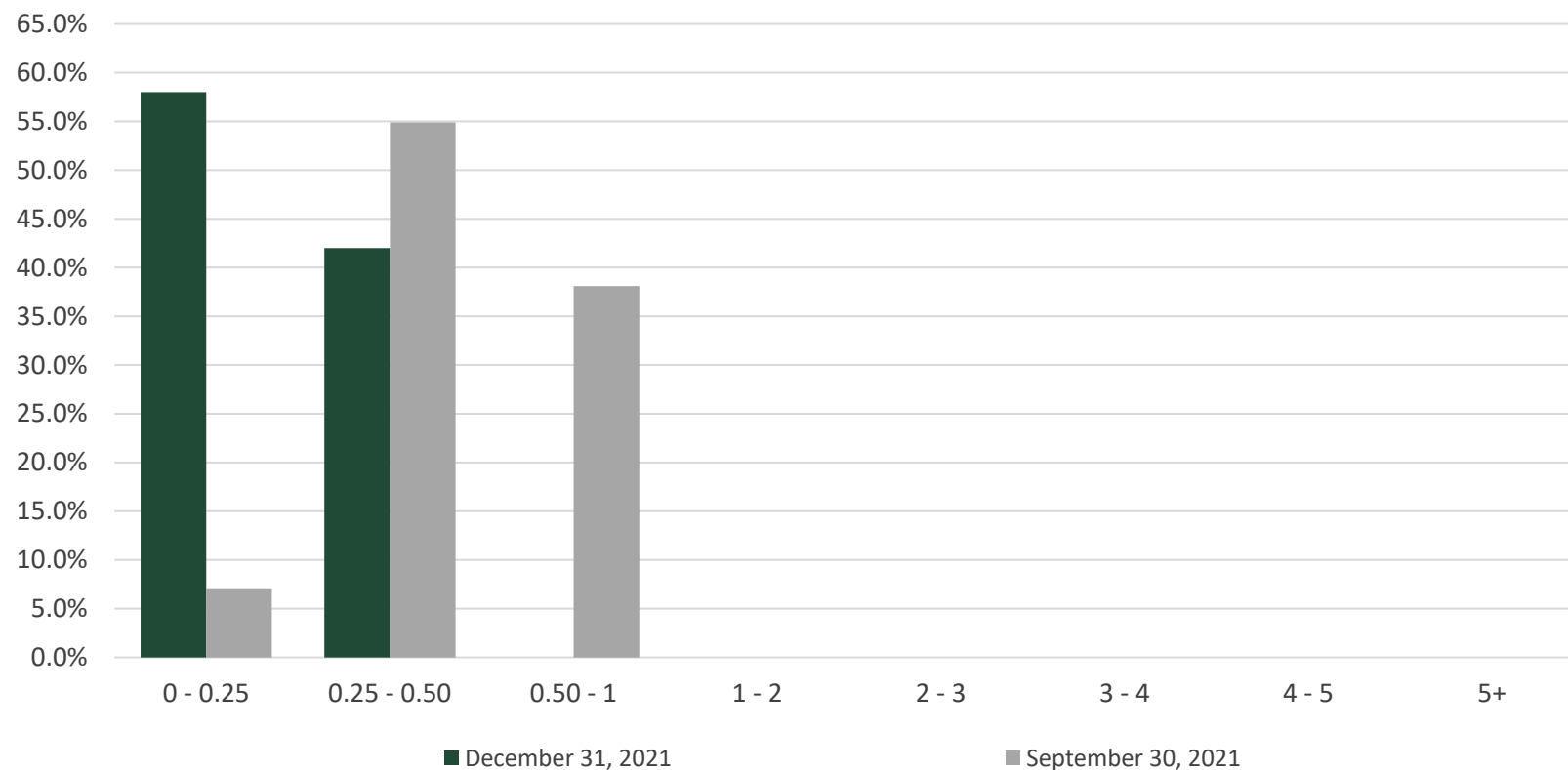
	AAA	AA	A	<A	NR
12/31/21	48.9%	49.0%	2.0%	0.0%	0.0%
09/30/21	52.3%	45.7%	2.0%	0.0%	0.0%

Source: S&P Ratings

Duration Distribution

As of December 31, 2021

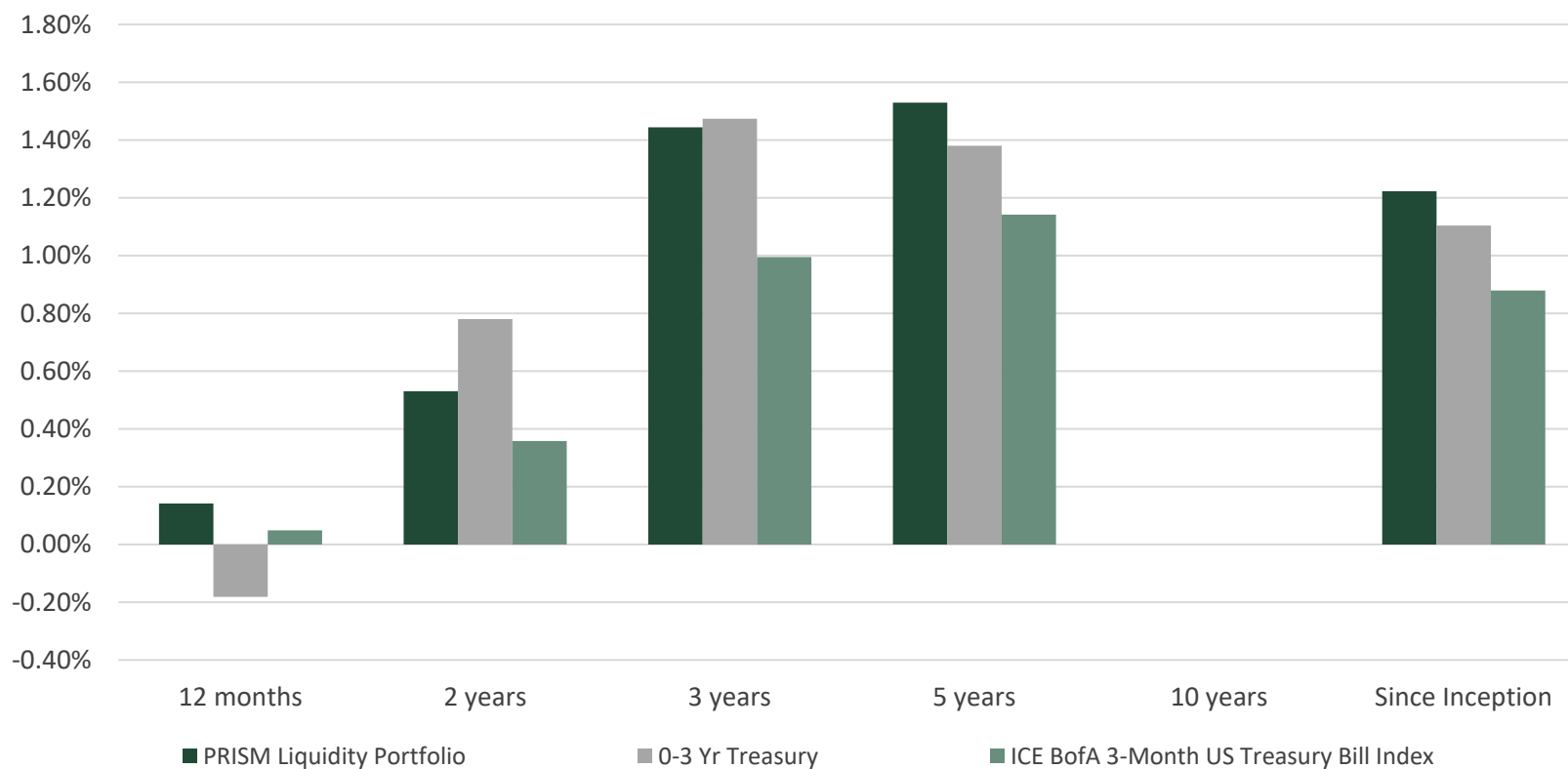
PRISM Liquidity Portfolio
December 31, 2021 vs. September 30, 2021



	0 - 0.25	0.25 - 0.50	0.50 - 1	1 - 2	2 - 3	3 - 4	4 - 5	5+
12/31/21	58.0%	42.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%
09/30/21	7.0%	54.9%	38.1%	0.0%	0.0%	0.0%	0.0%	0.0%

The duration of the portfolio compressed to 0.23 years compared to 0.46 years at the end of the prior quarter. Liquidity needs are high between March and May, thus most of the portfolio is due to mature over the coming months.

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	0.01%	0.14%	0.53%	1.44%	1.53%	N/A	1.22%
0-3 Yr Treasury	-0.21%	-0.18%	0.78%	1.47%	1.38%	N/A	1.10%
ICE BofA 3-Month US Treasury Bill Index	0.01%	0.05%	0.36%	0.99%	1.14%	N/A	0.88%

*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.

Portfolio Characteristics

As of December 31, 2021

PRISM Short Term Core Portfolio

	12/31/2021	9/30/2021
	Benchmark*	Portfolio
Average Maturity (yrs)	2.69	2.70
Average Modified Duration	2.59	2.51
Average Purchase Yield	n/a	1.38%
Average Market Yield	0.93%	0.91%
Average Quality**	AAA	AA+/Aa1
Total Market Value		310,030,612
		311,942,617

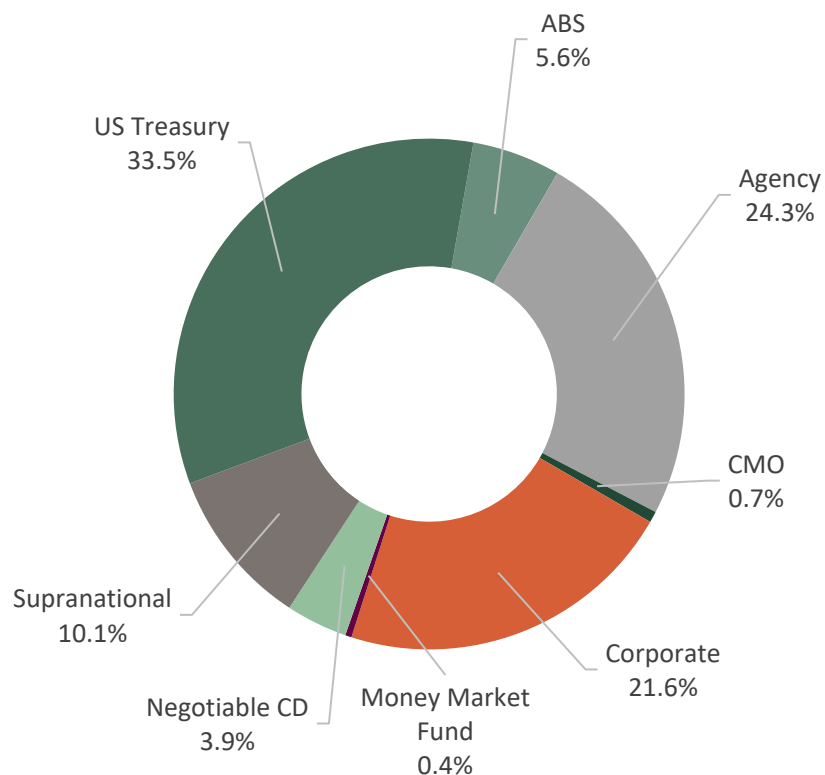
*ICE BofA 1-5 Yr AAA-A US Corp & Govt Index

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

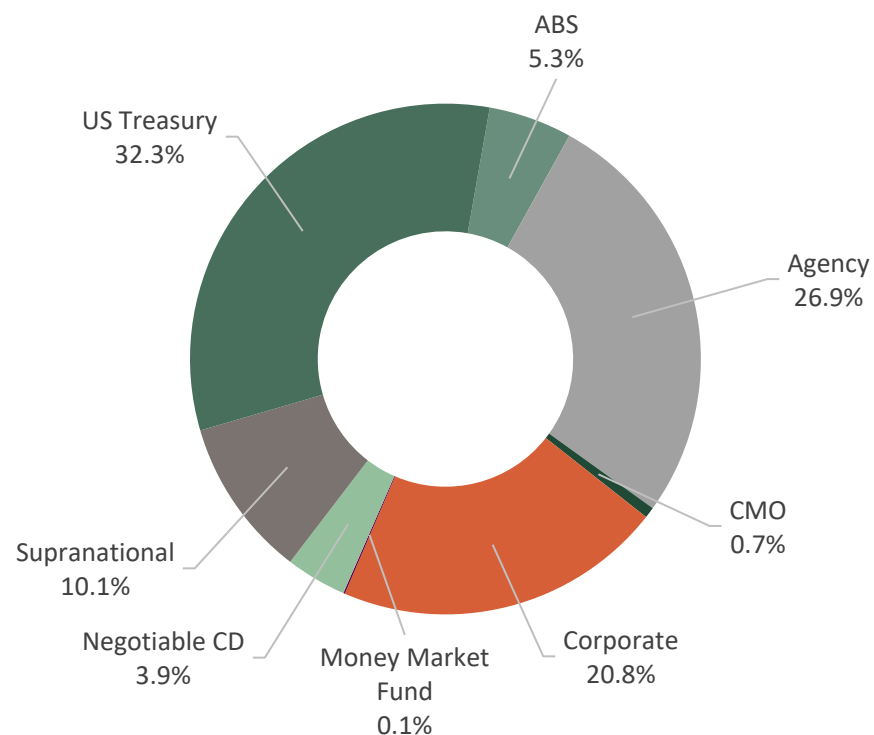
Multiple securities were purchases across the Treasury, Asset Backed, and Corporate sectors of the market to keep the portfolio invested to strategy. The purchased securities ranged in maturity from December 2023 to October 2026. Several short maturity securities were sold and one matured to help facilitate the new holdings in the portfolio.

PRISM Short Term Core Portfolio

December 31, 2021



September 30, 2021



The sector allocation was relatively stable. The Agency allocation contracted, as spreads in the sector are compressed and the Chandler team has been utilizing the securities a 'source of funds' to help facilitate new holdings in the portfolio. The Corporate and Treasury allocations each increased marginally during the quarter.

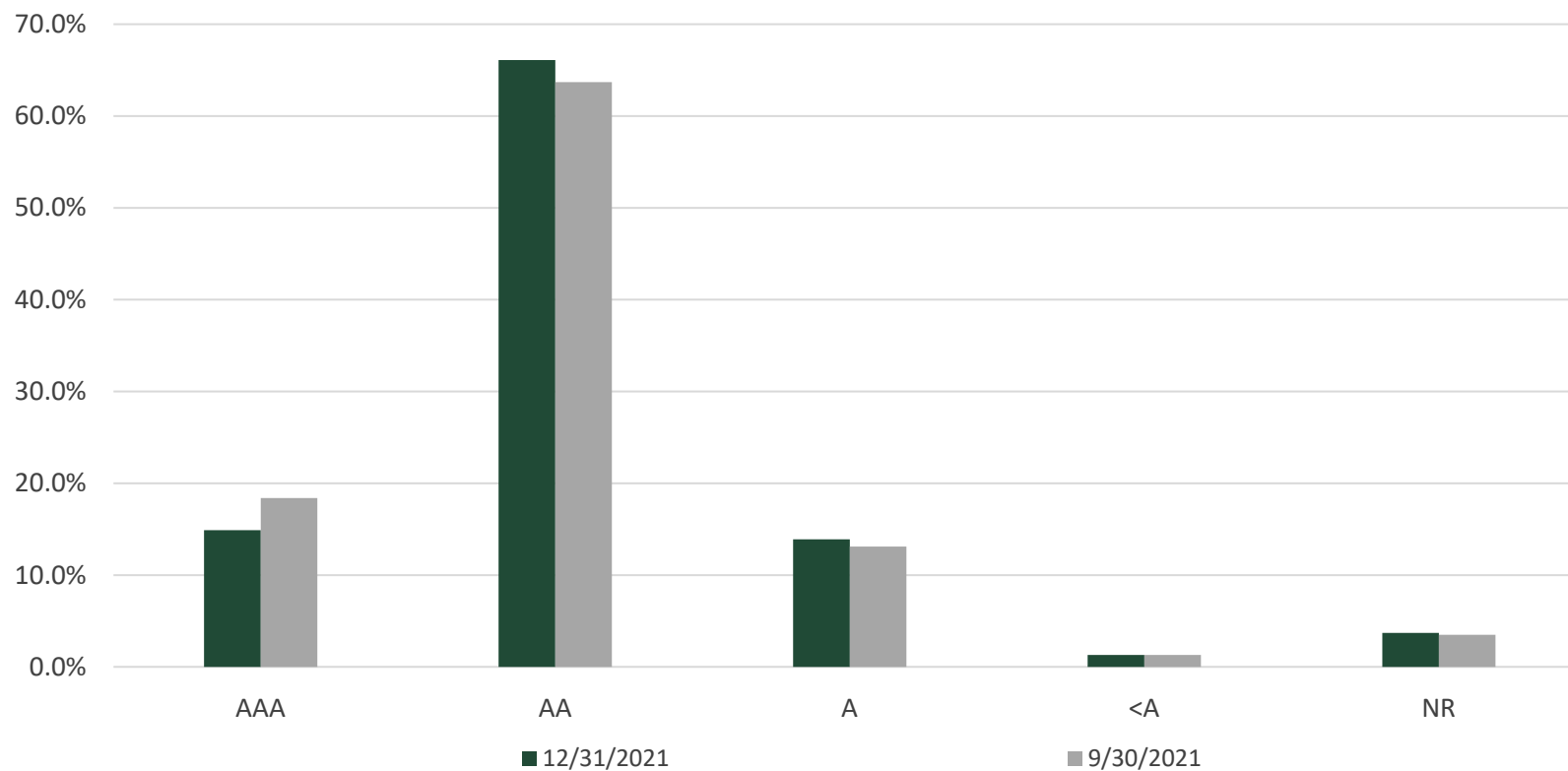
PRISM Short Term Core Portfolio – Account #10290

Issue Name	Investment Type	% Portfolio
Government of United States	US Treasury	33.47%
Federal National Mortgage Association	Agency	9.94%
Federal Home Loan Bank	Agency	8.82%
Inter-American Dev Bank	Supranational	6.21%
Federal Home Loan Mortgage Corp	Agency	5.49%
Intl Bank Recon and Development	Supranational	3.85%
Svenska Handelsbanken NY	Negotiable CD	1.94%
Cooperatieve Rabobank UA	Negotiable CD	1.94%
Wal-Mart Stores	Corporate	1.78%
JP Morgan Chase & Co	Corporate	1.76%
Bank of America Corp	Corporate	1.74%
Royal Bank of Canada	Corporate	1.67%
Chubb Corporation	Corporate	1.66%
Bank of Montreal Chicago	Corporate	1.61%
US Bancorp	Corporate	1.37%
Morgan Stanley	Corporate	1.27%
Hyundai Autot Receivables	ABS	1.20%
Toyota Motor Corp	Corporate	1.15%
Toronto Dominion Holdings	Corporate	1.11%
PNC Financial Services Group	Corporate	1.01%
Honeywell Corp	Corporate	0.81%
Merck & Company	Corporate	0.80%
Honda ABS	ABS	0.77%
Federal Home Loan Mortgage Corp	CMO	0.68%
Berkshire Hathaway	Corporate	0.66%
Nissan ABS	ABS	0.63%
Amazon.com Inc	Corporate	0.63%
John Deere ABS	ABS	0.63%
Qualcomm Inc	Corporate	0.60%
Mercedes-Benz Auto Lease Trust	ABS	0.55%
Metlife Inc	Corporate	0.54%
Hyundai Auto Lease Securitization	ABS	0.48%
Dreyfus Govt Cash Management Fund	Money Market Fund	0.43%
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%

Quality Distribution

As of December 31, 2021

PRISM Short Term Core Portfolio
December 31, 2021 vs. September 30, 2021



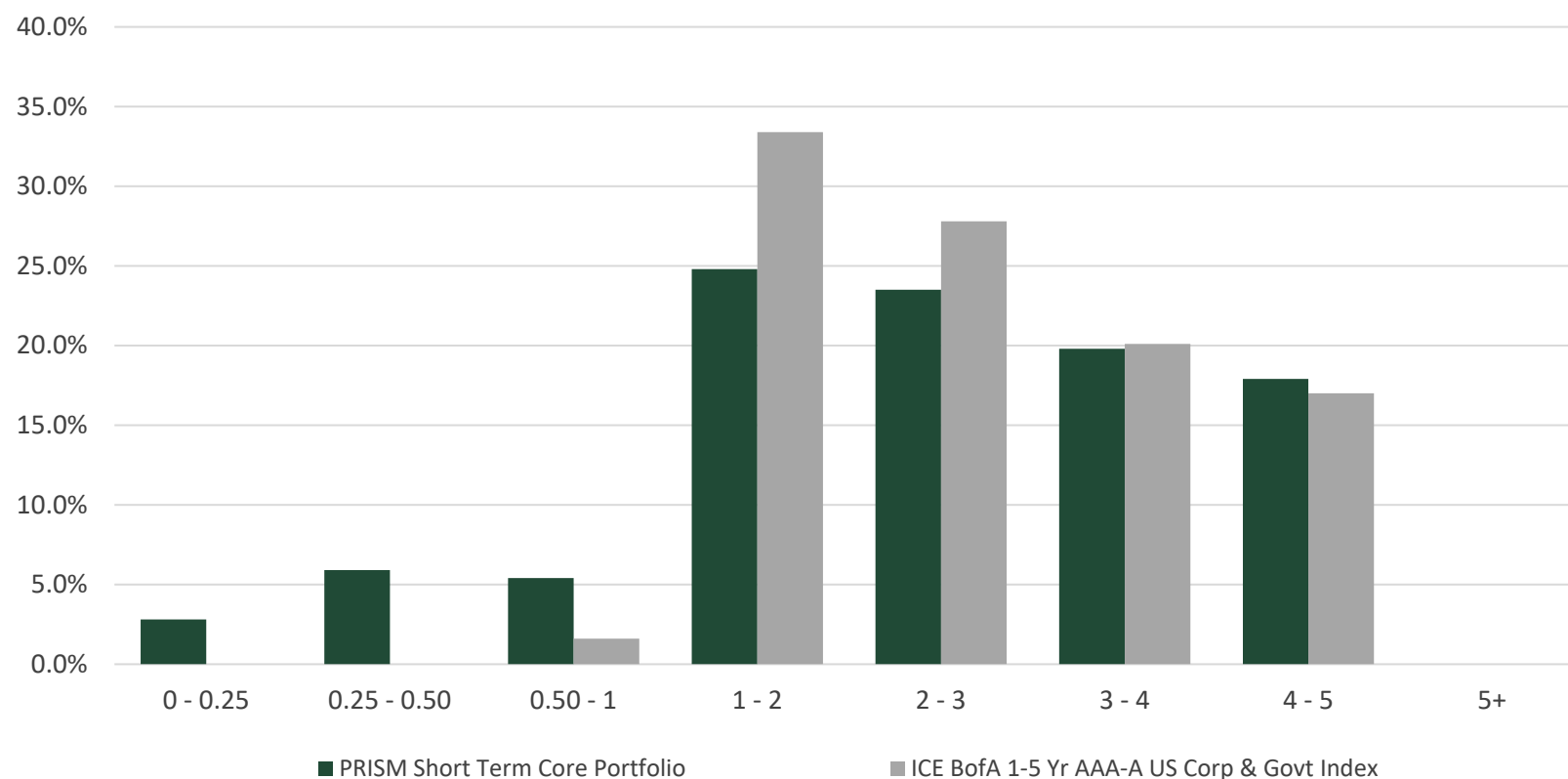
	AAA	AA	A	<A	NR
12/31/21	14.9%	66.1%	13.9%	1.3%	3.7%
09/30/21	18.4%	63.7%	13.1%	1.3%	3.5%

Source: S&P Ratings

Duration Distribution

As of December 31, 2021

PRISM Short Term Core Portfolio
Portfolio Compared to the Benchmark as of December 31, 2021



	0 - 0.25	0.25 - 0.50	0.50 - 1	1 - 2	2 - 3	3 - 4	4 - 5	5+
Portfolio	2.8%	5.9%	5.4%	24.8%	23.5%	19.8%	17.9%	0.0%
Benchmark*	0.0%	0.0%	1.6%	33.4%	27.8%	20.1%	17.0%	0.0%

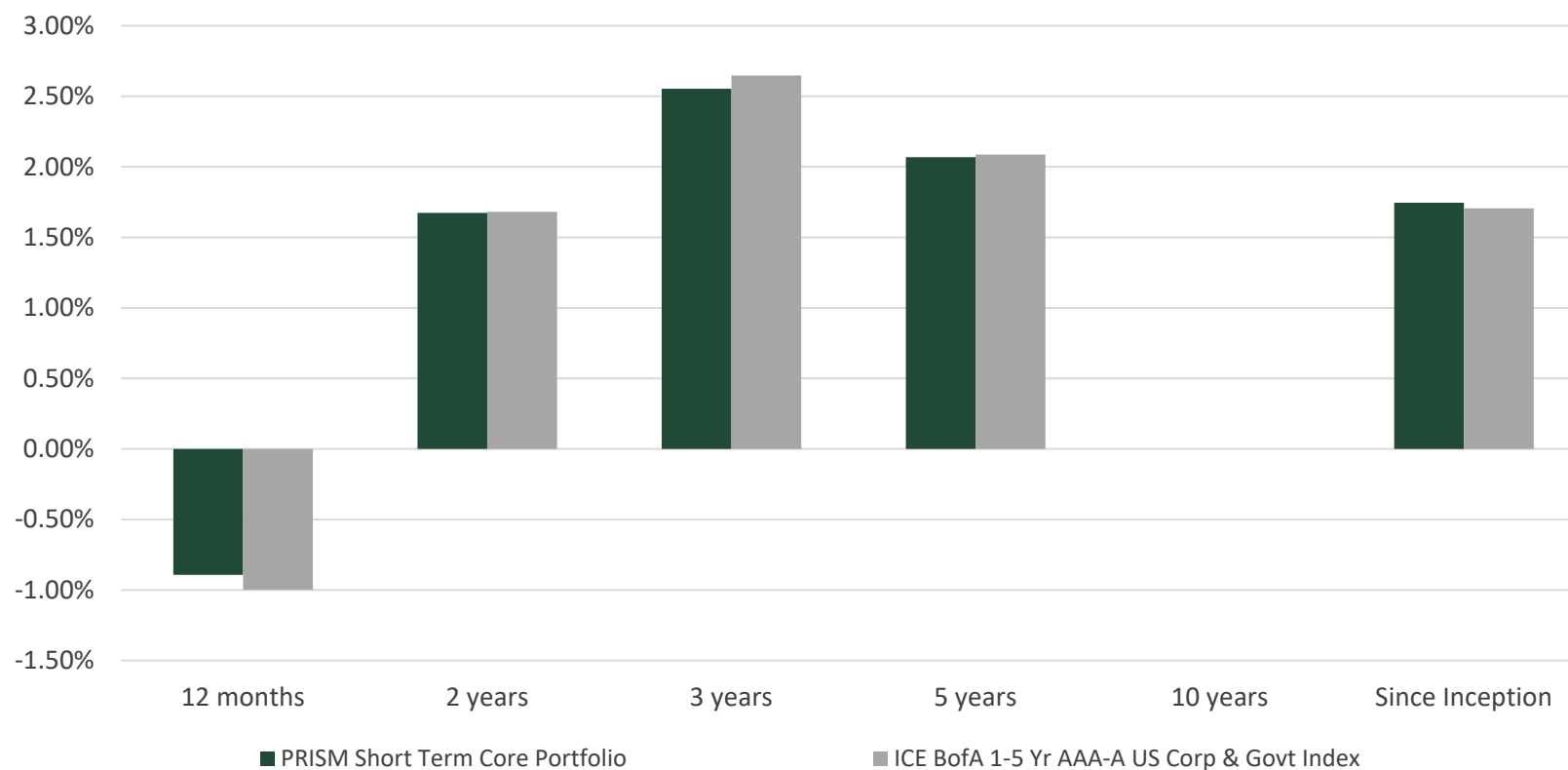
*ICE BofA 1-5 Yr AAA-A US Corp & Govt Index

The duration of the portfolio increased marginally, currently 2.51 compared to 2.48 at the end of the prior reporting period. Considering impending changes to monetary policy in 2022, the Chandler team is focused on optimizing the term structure of the portfolio in the coming quarters.

Investment Performance

As of December 31, 2021

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



TOTAL RATE OF RETURN	Annualized						Since Inception
	3 months	12 months	2 years	3 years	5 years	10 years	
PRISM Short Term Core Portfolio	-0.61%	-0.89%	1.67%	2.55%	2.07%	N/A	1.75%
ICE BofA 1-5 Yr AAA-A US Corp & Govt Index	-0.69%	-1.00%	1.68%	2.65%	2.09%	N/A	1.71%

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 December 31, 2021

PRISM LAIF Portfolio*

	12/31/2021 Portfolio	9/30/2021 Portfolio
Average Maturity (yrs)	0.00	0.00
Modified Duration	0.00	0.00
Average Purchase Yield	0.22%	0.21%
Average Market Yield	0.22%	0.21%
Average Quality**	NR/NR	NR/NR
Total Market Value	66,640,200	65,390,434

**Estimated*

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



PRISM Consolidated Information

Portfolio Characteristics

As of December 31, 2021

PRISM Consolidated

	12/31/2021 Portfolio	9/30/2021 Portfolio
Average Maturity (yrs)	1.99	2.01
Modified Duration	1.85	1.86
Average Purchase Yield	1.05%	1.04%
Average Market Yield	0.71%	0.43%
Average Quality*	AA+/Aa1	AA+/Aa1
Total Market Value	427,052,741	427,697,195

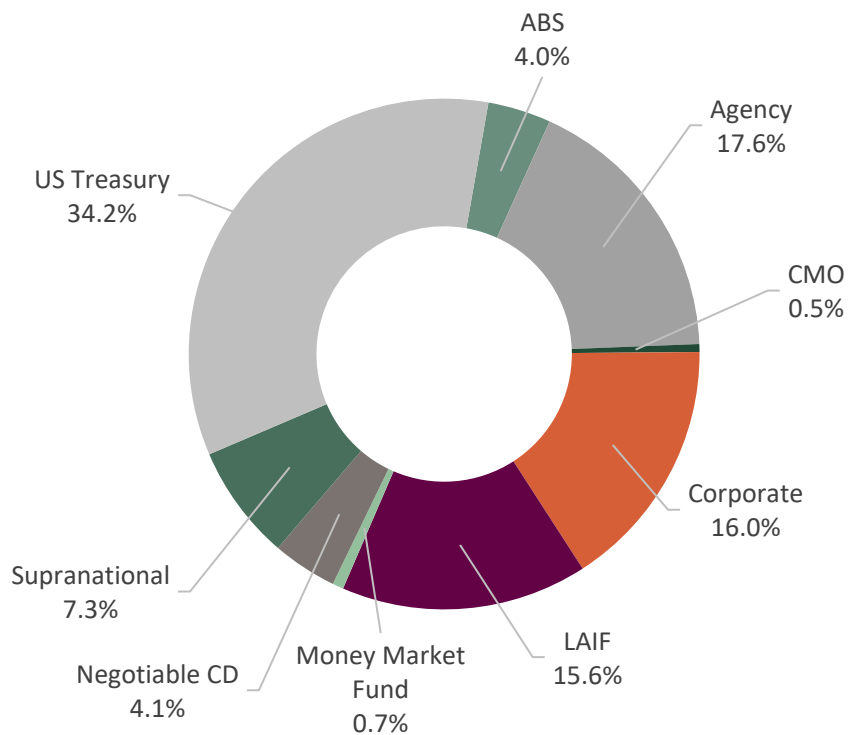
** Portfolio is S&P and Moody's respectively.*

Sector Distribution

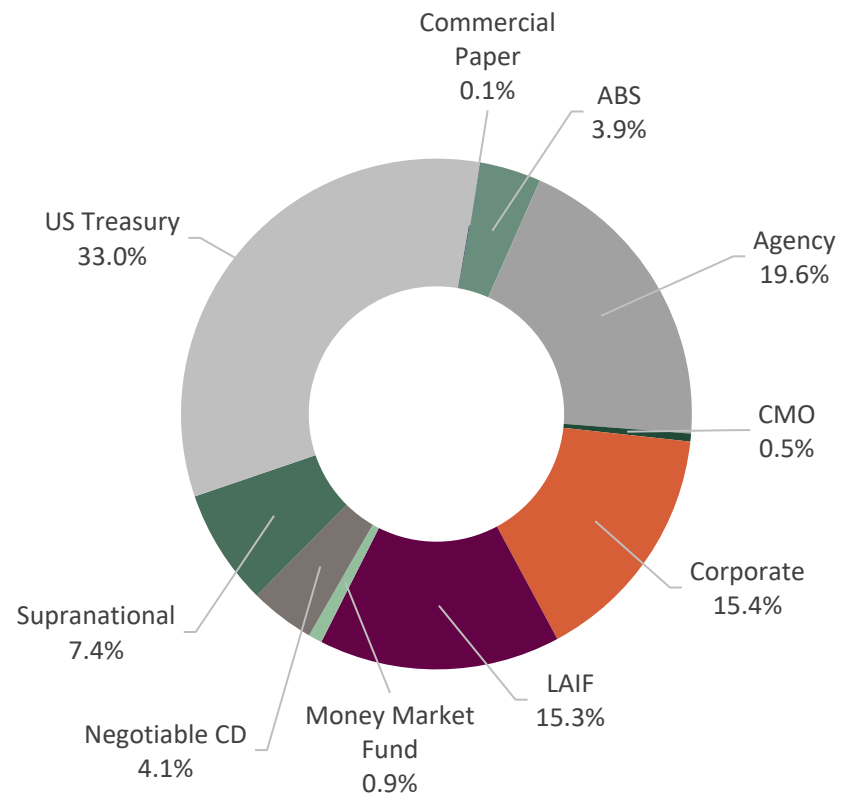
As of December 31, 2021

PRISM Consolidated

December 31, 2021



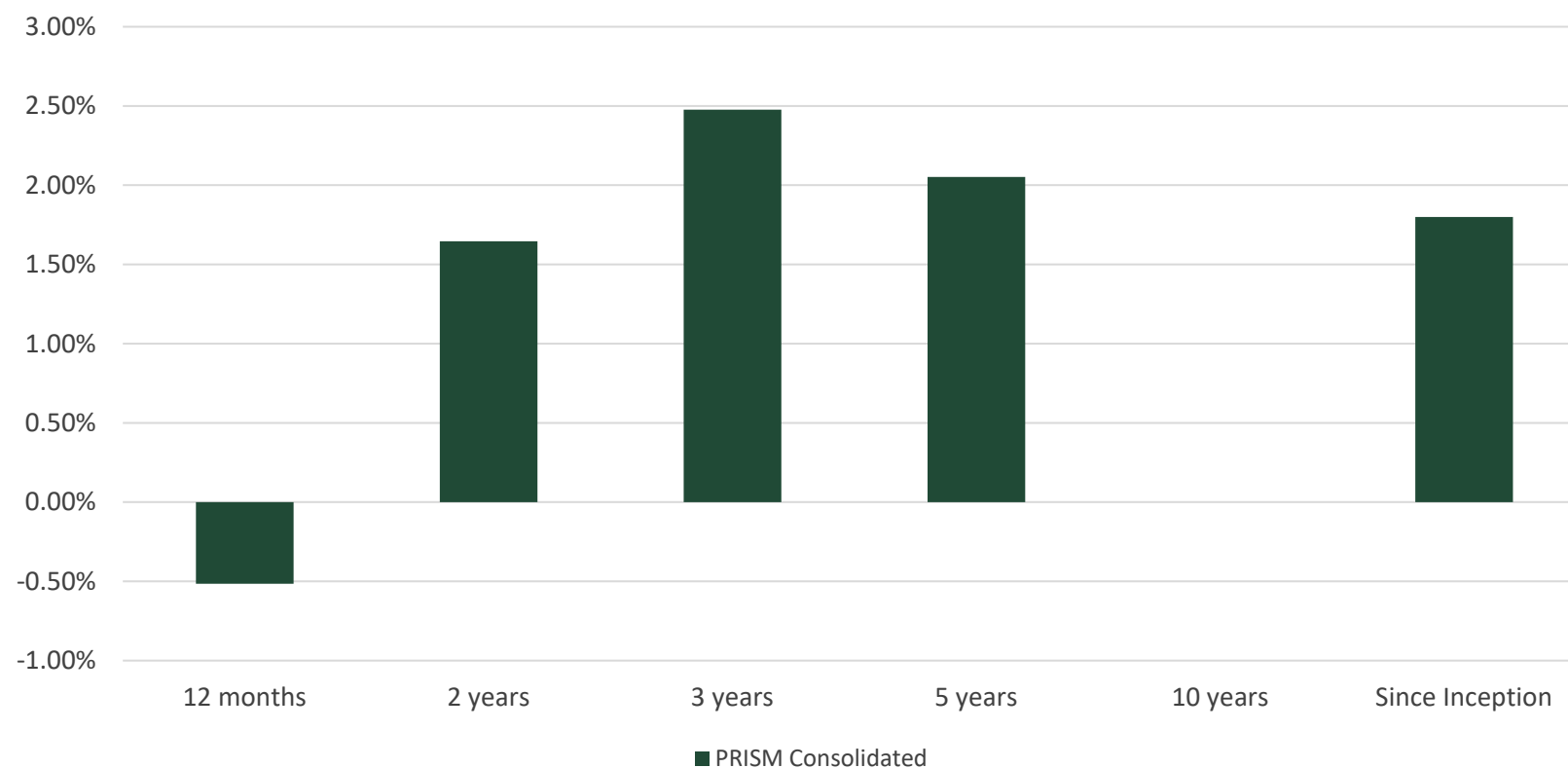
September 30, 2021



Investment Performance

As of December 31, 2021

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



TOTAL RATE OF RETURN	Annualized						Since Inception
	3 months	12 months	2 years	3 years	5 years	10 years	
PRISM Consolidated	-0.44%	-0.52%	1.65%	2.48%	2.05%	N/A	1.80%

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 Affilliate Risk Captive

Period Ending December 31, 2021

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





PRISM ARC Liquidity Profile

Portfolio Characteristics

As of December 31, 2021

PRISM ARC Liquidity

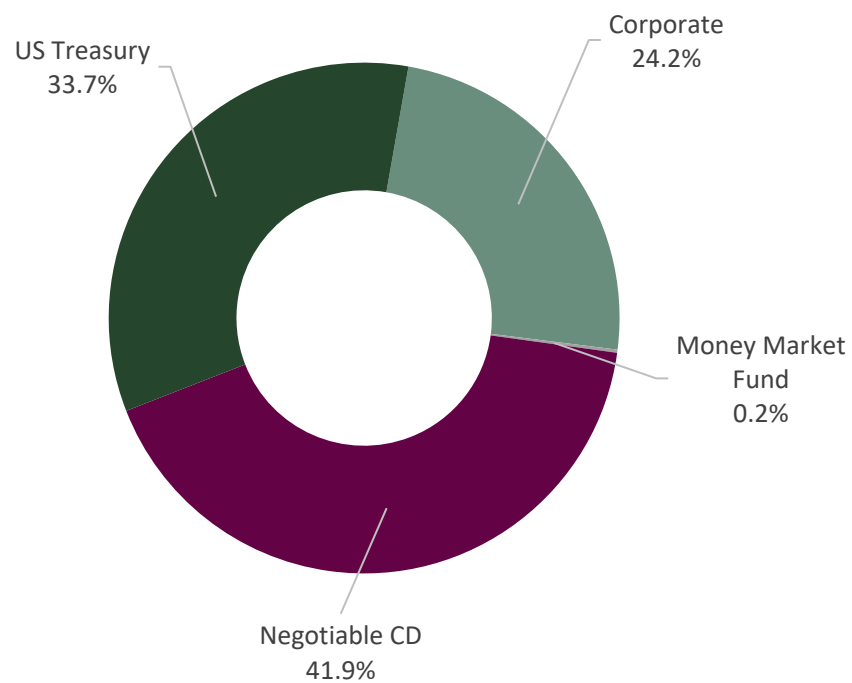
	12/31/2021		9/30/2021
	Benchmark*	Portfolio	Portfolio
Average Maturity (yrs)	0.91	0.37	0.36
Average Modified Duration	0.89	0.37	0.36
Average Purchase Yield	n/a	0.17%	0.07%
Average Market Yield	0.31%	0.25%	0.09%
Average Quality**	AAA	AA/Aa2	AA+/Aaa
Total Market Value		10,425,360	46,839,534

*0-3 Yr Treasury

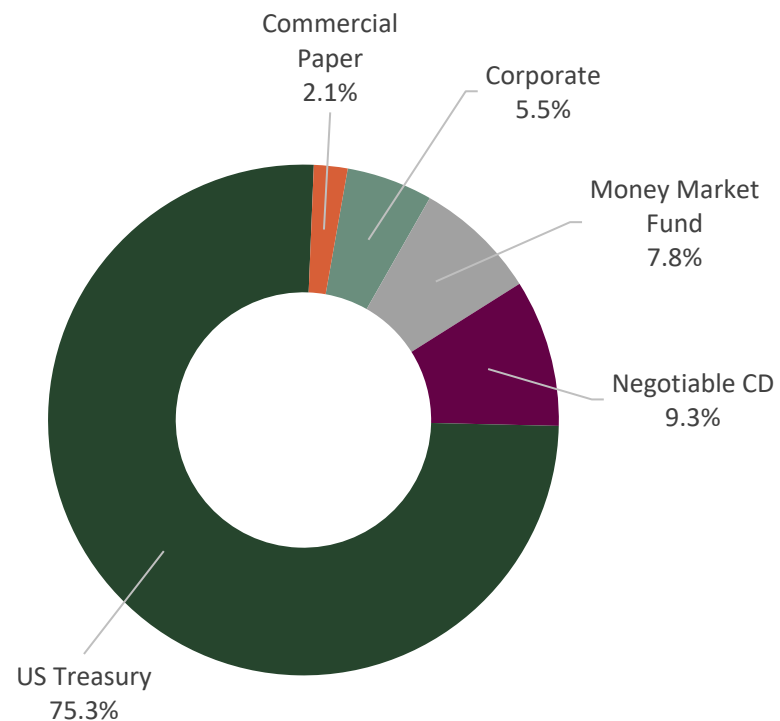
**Benchmark is a blended rating of S&P, Moody's, and Fitch. Portfolio is S&P and Moody's respectively.

PRISM ARC Liquidity

December 31, 2021



September 30, 2021



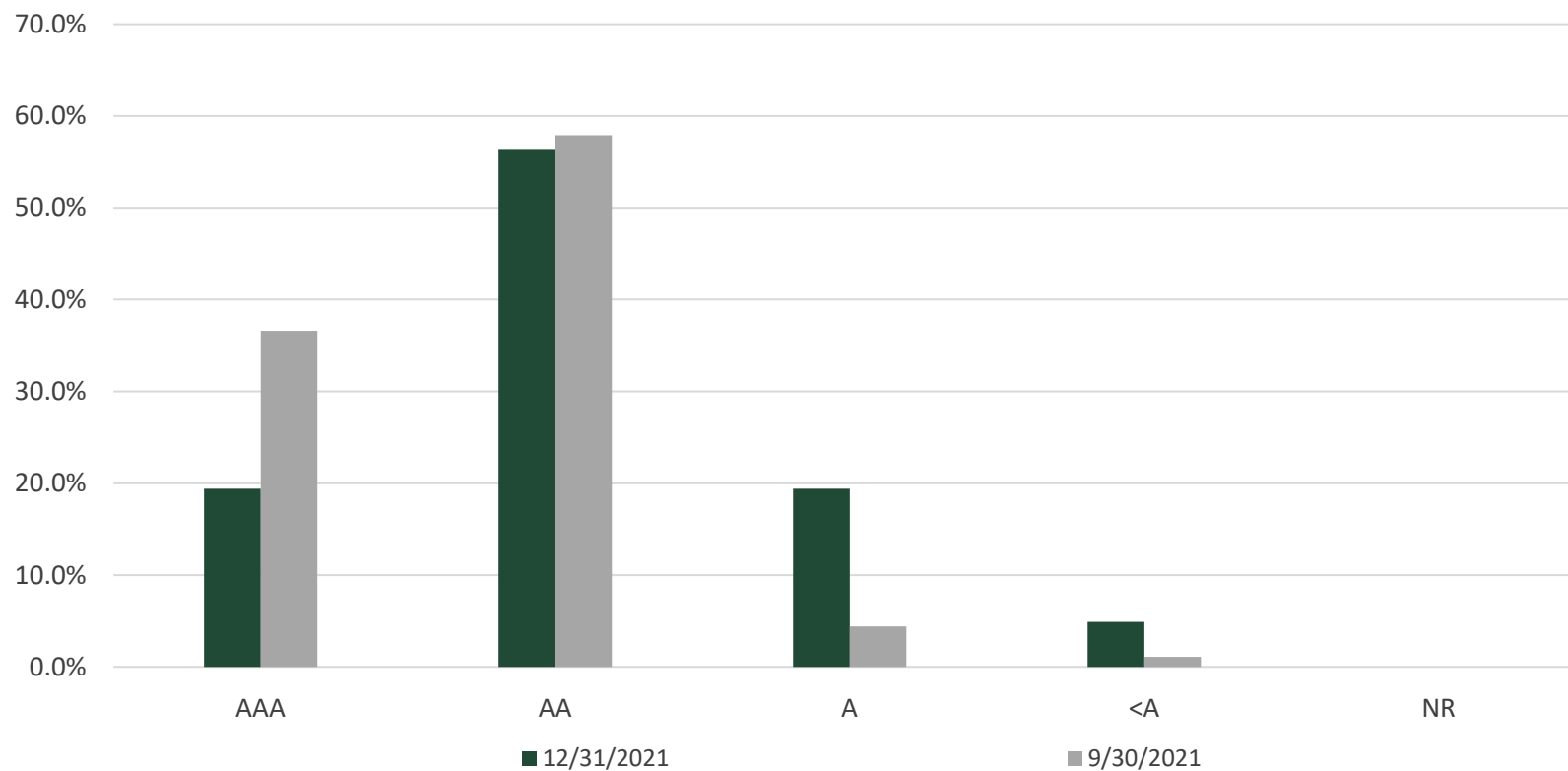
PRISM ARC Liquidity – Account #10483

Issue Name	Investment Type	% Portfolio
Government of United States	US Treasury	33.74%
Bank of Nova Scotia Houston	Negotiable CD	13.06%
Truist Financial Corporation	Corporate	9.69%
Honda Motor Corporation	Corporate	9.67%
Nordea Bank ABP New York	Negotiable CD	9.61%
Svenska Handelsbanken NY	Negotiable CD	9.61%
Cooperatieve Rabobank UA	Negotiable CD	9.60%
Morgan Stanley	Corporate	4.85%
First American Govt Oblig Fund	Money Market Fund	0.16%
TOTAL		100.00%

Quality Distribution

As of December 31, 2021

PRISM ARC Liquidity
December 31, 2021 vs. September 30, 2021



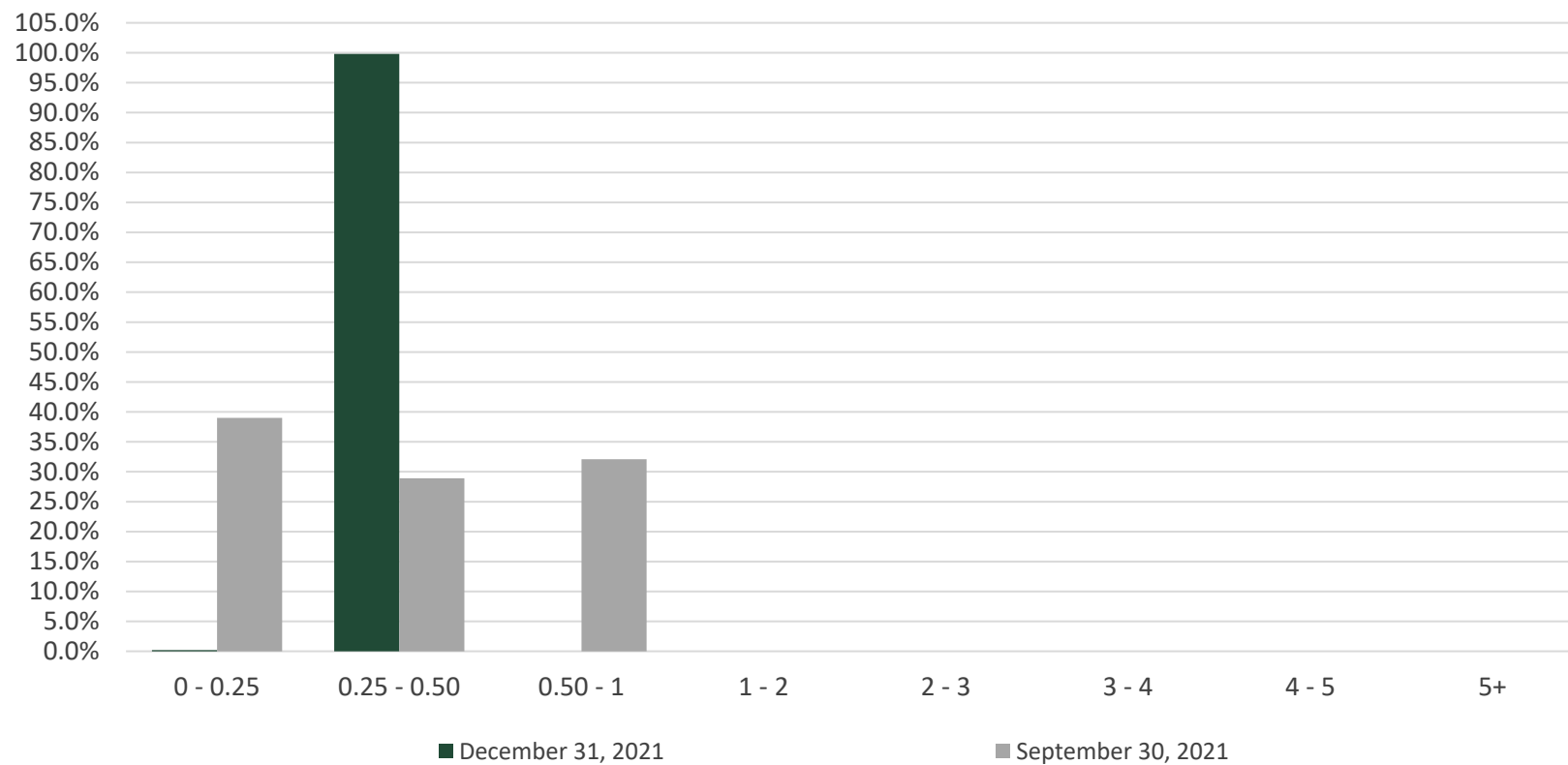
	AAA	AA	A	<A	NR
12/31/21	19.4%	56.4%	19.4%	4.9%	0.0%
09/30/21	36.6%	57.9%	4.4%	1.1%	0.0%

Source: S&P Ratings

Duration Distribution

As of December 31, 2021

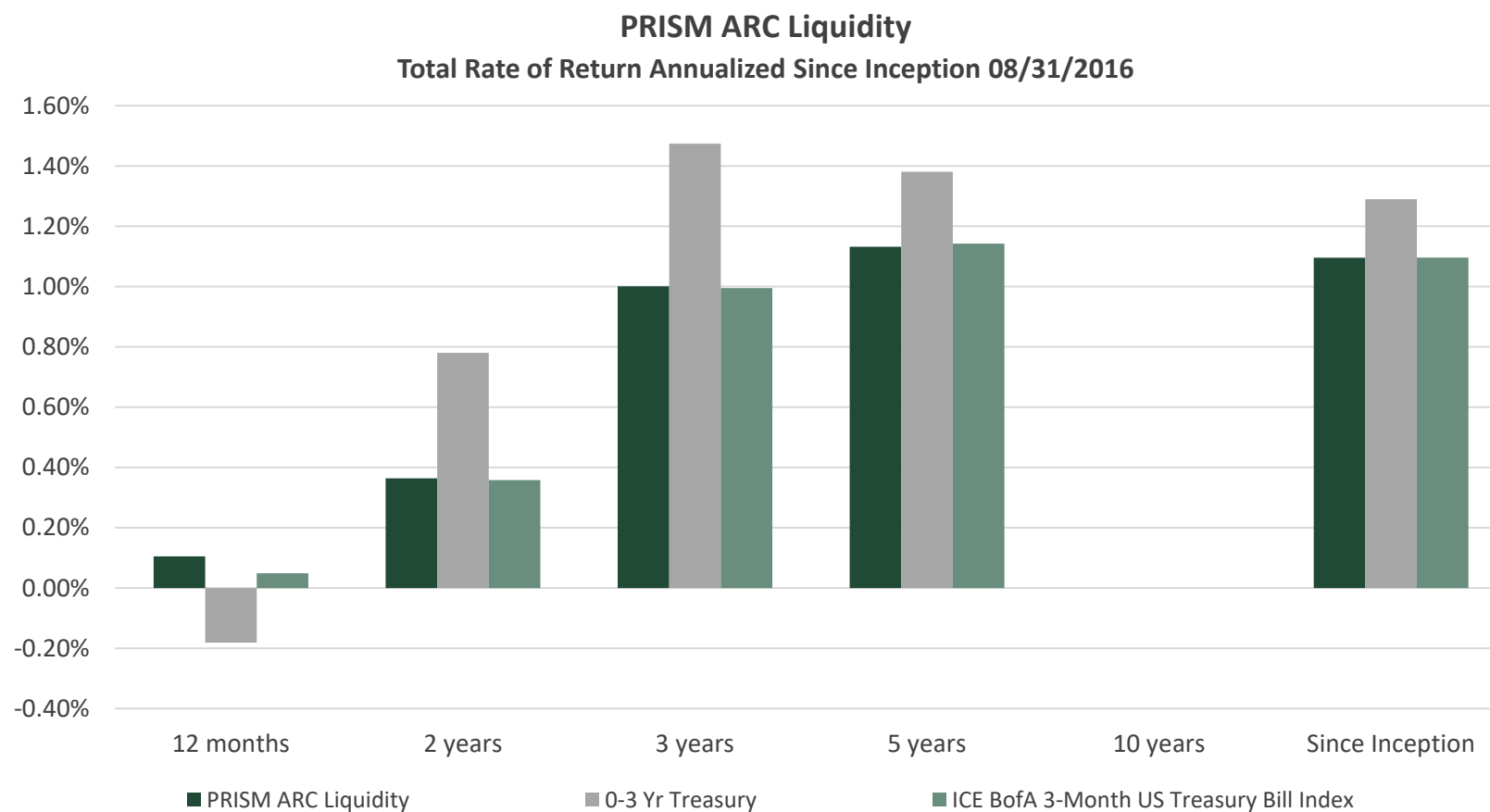
PRISM ARC Liquidity
December 31, 2021 vs. September 30, 2021



	0 - 0.25	0.25 - 0.50	0.50 - 1	1 - 2	2 - 3	3 - 4	4 - 5	5+
12/31/21	0.2%	99.8%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%
09/30/21	39.0%	28.9%	32.1%	0.0%	0.0%	0.0%	0.0%	0.0%

Investment Performance

As of December 31, 2021



TOTAL RATE OF RETURN	Annualized						Since Inception
	3 months	12 months	2 years	3 years	5 years	10 years	
PRISM ARC Liquidity	0.03%	0.11%	0.36%	1.00%	1.13%	N/A	1.10%
0-3 Yr Treasury	-0.21%	-0.18%	0.78%	1.47%	1.38%	N/A	1.29%
ICE BofA 3- Month US Treasury Bill Index	0.01%	0.05%	0.36%	0.99%	1.14%	N/A	1.10%

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

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



PRISM ARC Core Fixed Profile

Portfolio Characteristics

As of December 31, 2021

PRISM ARC Core Fixed

	12/31/2021	9/30/2021
	Benchmark*	Portfolio
Average Maturity (yrs)	4.30	4.29
Average Modified Duration	3.98	3.85
Average Purchase Yield	n/a	1.45%
Average Market Yield	1.30%	1.40%
Average Quality**	NR	1.25%
Total Market Value		0.92%
		AA-/Aa3
		AA-/Aa2
	467,020,550	469,814,223

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

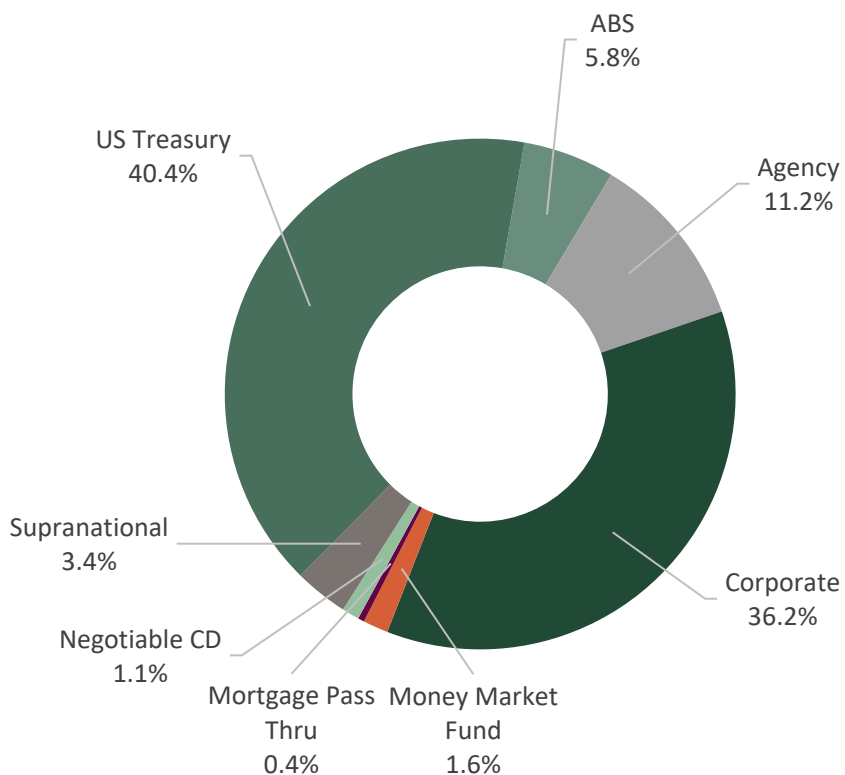
**Benchmark is a blended rating of S&P, Moody's, and Fitch. Portfolio is S&P and Moody's respectively.

Sector Distribution

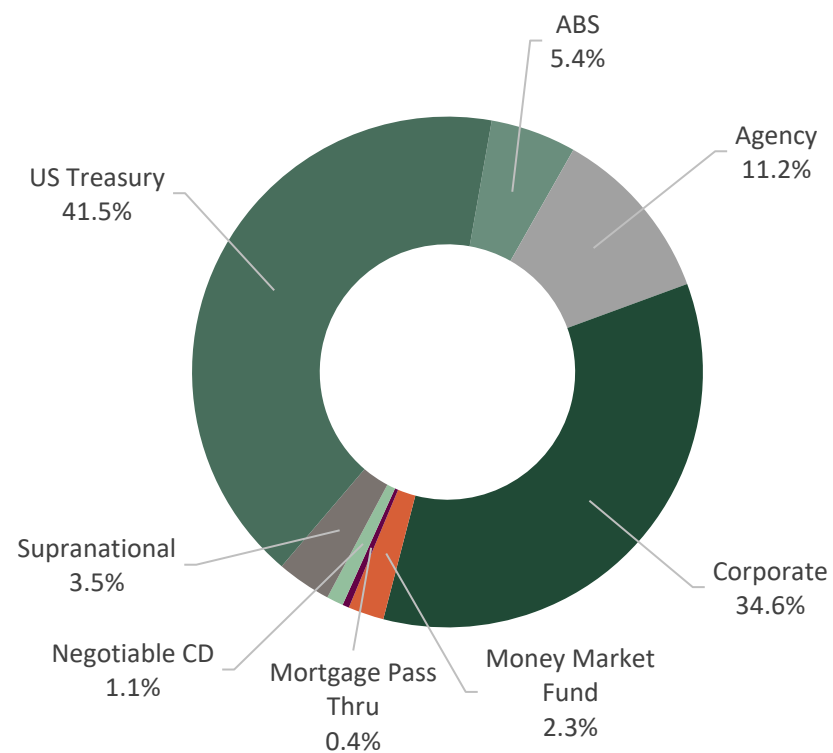
As of December 31, 2021

PRISM ARC Core Fixed

December 31, 2021



September 30, 2021



PRISM ARC Core Fixed – Account #10485

Issue Name	Investment Type	% Portfolio
Government of United States	US Treasury	40.37%
Federal National Mortgage Association	Agency	5.71%
Federal Home Loan Mortgage Corp	Agency	3.68%
Federal Home Loan Bank	Agency	1.76%
Inter-American Dev Bank	Supranational	1.72%
Intl Bank Recon and Development	Supranational	1.71%
First American Govt Oblig Fund	Money Market Fund	1.64%
JP Morgan Chase & Co	Corporate	1.49%
Capital One	Corporate	1.40%
Bank of America Corp	Corporate	1.32%
Morgan Stanley	Corporate	1.31%
Humana Inc	Corporate	1.24%
Hyundai Autot Receivables	ABS	1.18%
Wells Fargo Corp	Corporate	1.11%
CVS Corp	Corporate	1.10%
Citigroup Inc	Corporate	1.09%
Svenska Handelsbanken NY	Negotiable CD	1.07%
Bank of Montreal Chicago	Corporate	1.04%
Goldman Sachs Inc.	Corporate	1.01%
Chubb Corporation	Corporate	0.97%
Honda ABS	ABS	0.92%
Verizon Communications Inc	Corporate	0.89%
Guardian Life Global Funding	Corporate	0.89%
Simon Property Group Inc	Corporate	0.88%
American Tower Corporation	Corporate	0.87%
AT&T Corporation	Corporate	0.86%
HSBC Holdings PLC	Corporate	0.84%
Crown Castle Intl Corp	Corporate	0.83%
Dominion Resources Inc	Corporate	0.80%
United Health Group Inc	Corporate	0.79%
Toronto Dominion Holdings	Corporate	0.78%
Berkshire Hathaway	Corporate	0.73%
Sempra Energy	Corporate	0.73%
John Deere ABS	ABS	0.73%
Roper Technologies Inc	Corporate	0.72%
Bank of Nova Scotia	Corporate	0.70%
Qualcomm Inc	Corporate	0.66%
US Bancorp	Corporate	0.63%

PRISM ARC Core Fixed – Account #10485

Issue Name	Investment Type	% Portfolio
IBM Corp	Corporate	0.63%
Anthem Inc	Corporate	0.62%
Toyota ABS	ABS	0.62%
Toyota Motor Corp	Corporate	0.61%
Toyota Lease Owner Trust	ABS	0.59%
Charles Schwab Corp/The	Corporate	0.58%
Shell International	Corporate	0.57%
Kinder Morgan Inc.	Corporate	0.56%
Comcast Corp	Corporate	0.51%
Hyundai Auto Lease Securitization	ABS	0.48%
Nextera Energy Capital	Corporate	0.47%
Mercedes-Benz Auto Lease Trust	ABS	0.46%
WestPac Banking Corp	Corporate	0.45%
American Express Credit	Corporate	0.45%
Oracle Corp	Corporate	0.43%
Fred Meyer Inc.	Corporate	0.41%
BlackRock Inc/New York	Corporate	0.35%
BMW Corp	Corporate	0.35%
Truist Financial Corporation	Corporate	0.33%
General Motors Corp	Corporate	0.33%
Valero Energy Corp	Corporate	0.31%
BMW Vehicle Lease Trust	ABS	0.30%
Walgreens Boot Alliance	Corporate	0.30%
Nissan ABS	ABS	0.29%
Federal National Mortgage Association	Mortgage Pass Thru	0.27%
Bank of New York	Corporate	0.27%
Deere & Company	Corporate	0.27%
Jeffries Group Inc	Corporate	0.25%
GM Financial Securitized Term Auto Trust	ABS	0.25%
PNC Financial Services Group	Corporate	0.23%
Burlington Northern Santa Fe	Corporate	0.22%
Duke Energy Field Services	Corporate	0.21%
Honda Motor Corporation	Corporate	0.17%
Ebay	Corporate	0.15%
Lowe's Companies Inc.	Corporate	0.15%
ViacomCBS Inc	Corporate	0.11%
Federal Home Loan Mortgage Corp	Mortgage Pass Thru	0.09%
Home Depot	Corporate	0.08%

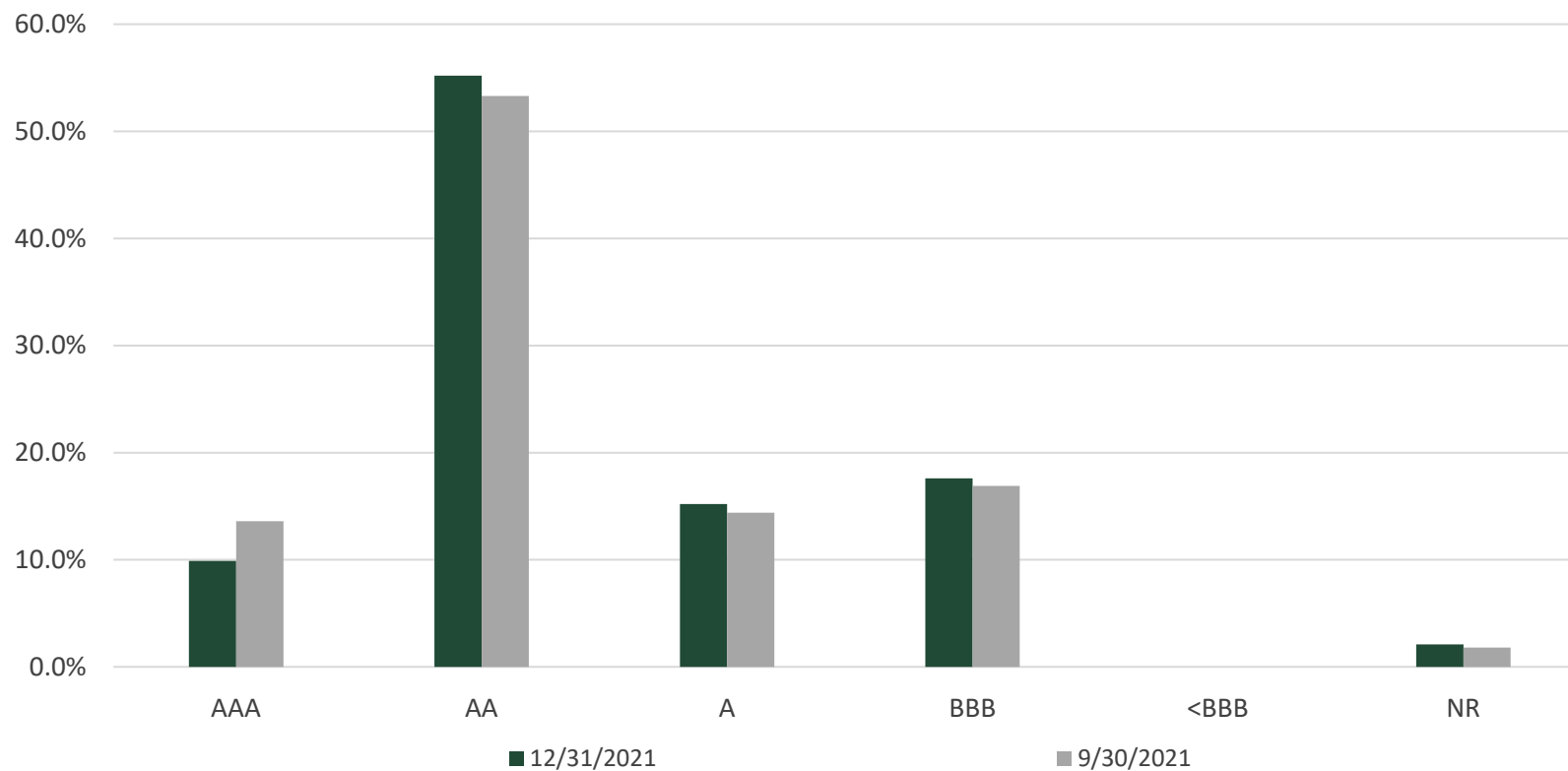
PRISM ARC Core Fixed – Account #10485

Issue Name	Investment Type	% Portfolio
Apple Inc	Corporate	0.05%
Thermo Fisher Scientific Inc	Corporate	0.04%
TOTAL		100.00%

Quality Distribution

As of December 31, 2021

PRISM ARC Core Fixed December 31, 2021 vs. September 30, 2021



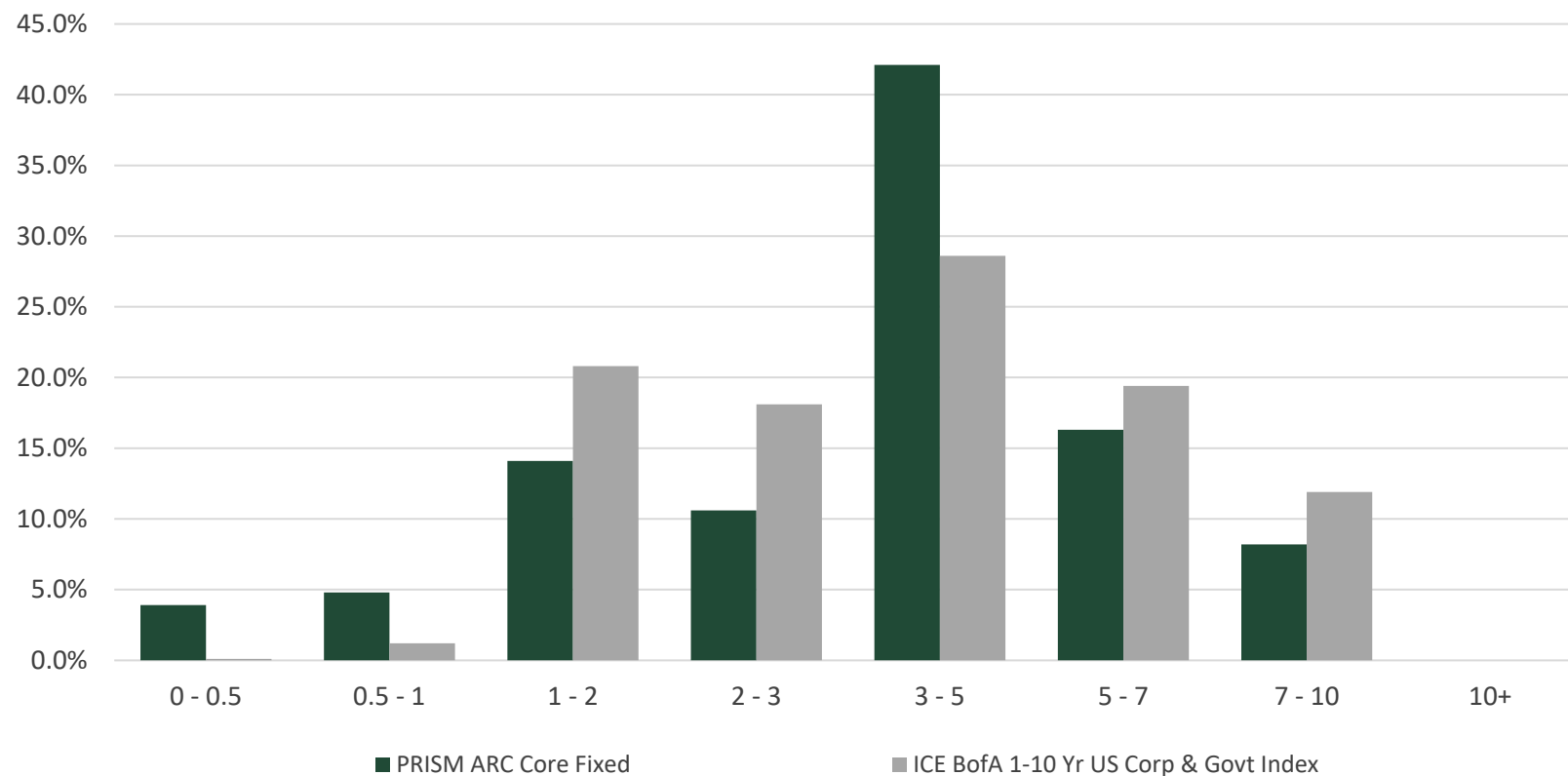
	AAA	AA	A	BBB	<BBB	NR
12/31/21	9.9%	55.2%	15.2%	17.6%	0.0%	2.1%
09/30/21	13.6%	53.3%	14.4%	16.9%	0.0%	1.8%

Source: S&P Ratings

Duration Distribution

As of December 31, 2021

PRISM ARC Core Fixed
Portfolio Compared to the Benchmark as of December 31, 2021



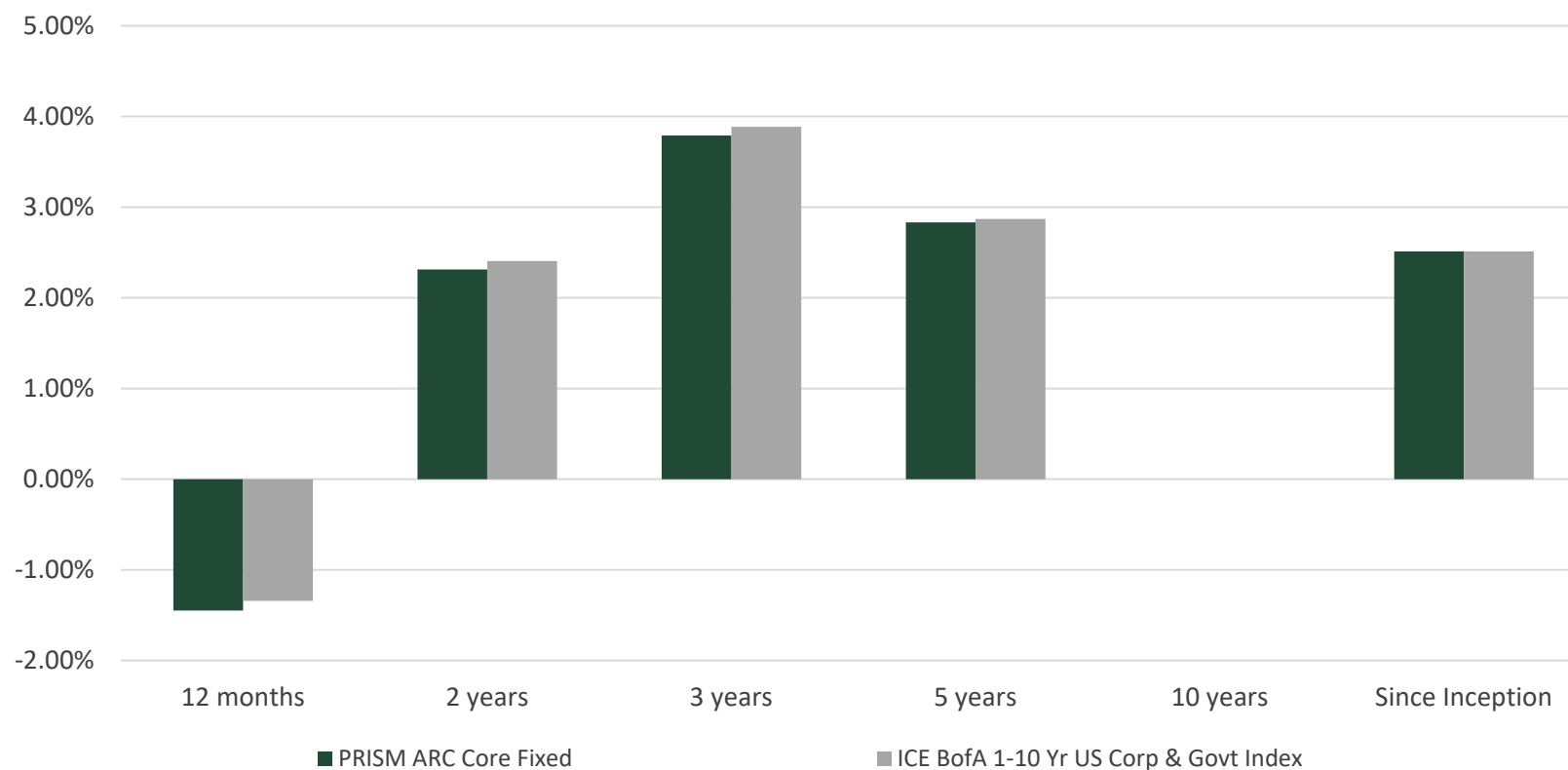
	0 - 0.5	0.5 - 1	1 - 2	2 - 3	3 - 5	5 - 7	7 - 10	10+
Portfolio	3.9%	4.8%	14.1%	10.6%	42.1%	16.3%	8.2%	0.0%
Benchmark*	0.1%	1.2%	20.8%	18.1%	28.6%	19.4%	11.9%	0.0%

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

Investment Performance

As of December 31, 2021

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



TOTAL RATE OF RETURN	Annualized						Since Inception
	3 months	12 months	2 years	3 years	5 years	10 years	
PRISM ARC Core Fixed	-0.59%	-1.45%	2.31%	3.79%	2.83%	N/A	2.51%
ICE BofA 1-10 Yr US Corp & Govt Index	-0.53%	-1.34%	2.41%	3.89%	2.87%	N/A	2.51%

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

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



PRISM ARC Equity Profile

Periodic Table of Asset Class Returns

As of December 31, 2021

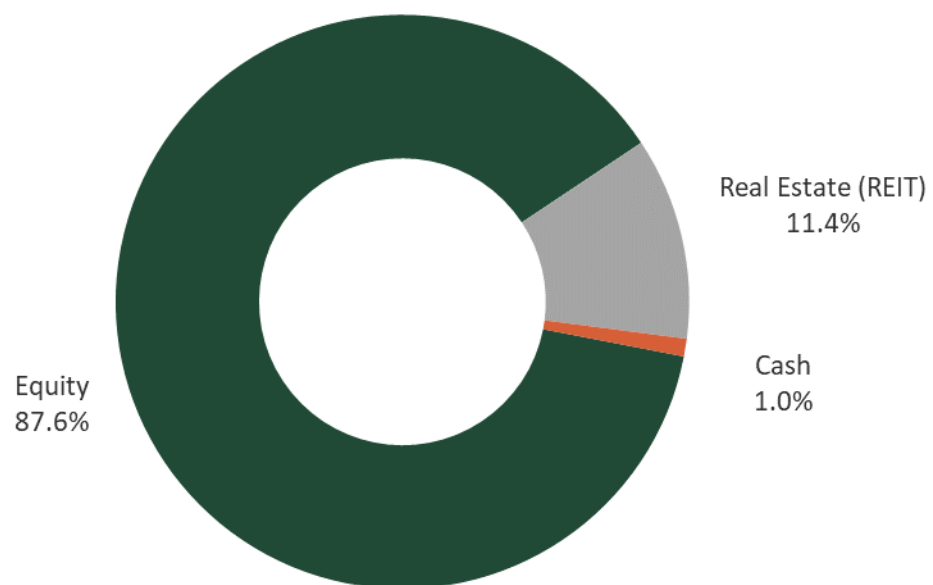
Annual Returns for Key Indices Ranked in Order of Performance										
2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
US Real Estate 8.7%	International Real Estate 38.0%	US Small Cap Stocks 39.1%	US Real Estate 30.4%	US Real Estate 2.5%	US Small Cap Stocks 20.4%	Emerging Market Stocks 37.3%	International Bonds 3.2%	US Large Corp Stocks 31.5%	US Mid Cap Stocks 19.8%	US Real Estate 43.1%
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%	Diversified Commodities 40.4%
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 Large Cap Stocks 28.7%
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 Mid Cap Stocks 24.0%
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 Small Cap Stocks 21.1%
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 11.3%
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 8.1%
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 5.4%
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%	US Core Bonds -1.6%
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%	International Bonds -2.1%
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%	Emerging Market Stocks -2.5%

Source: Data as of 12/31/2021. 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.

Current Asset Allocation

As of December 31, 2021

Asset Class	Market Value	% Held
Equity	100,750,578	87.6%
Real Estate (REIT)	13,116,720	11.4%
Bonds	-	0.0%
Commodities	-	0.0%
Cash	1,147,469	1.0%
Total Portfolio	115,014,766	100.0%

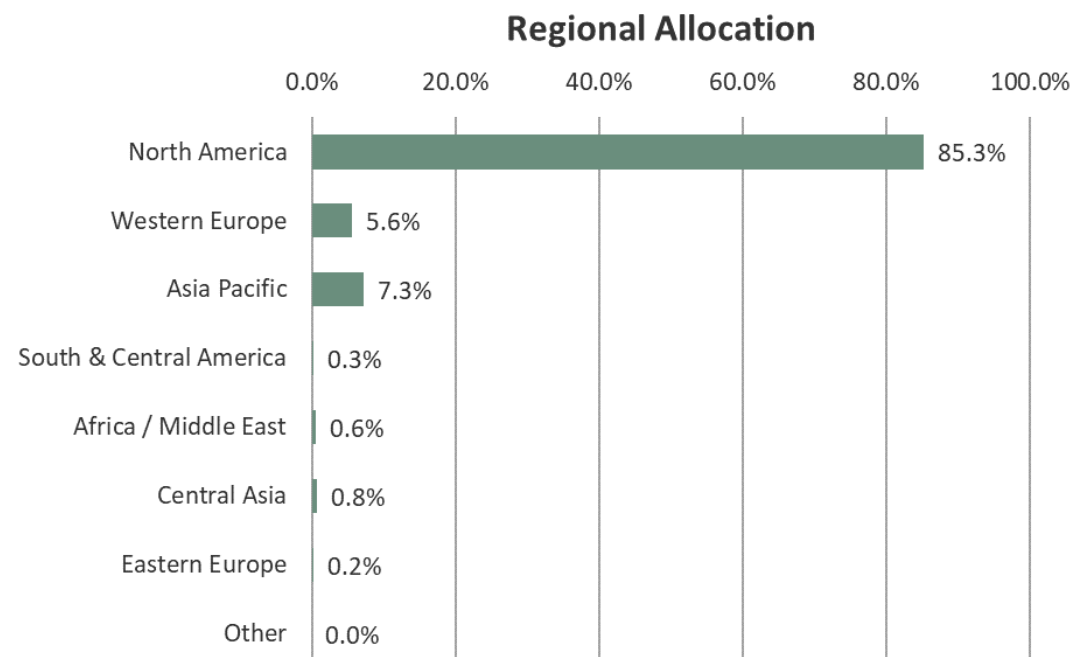
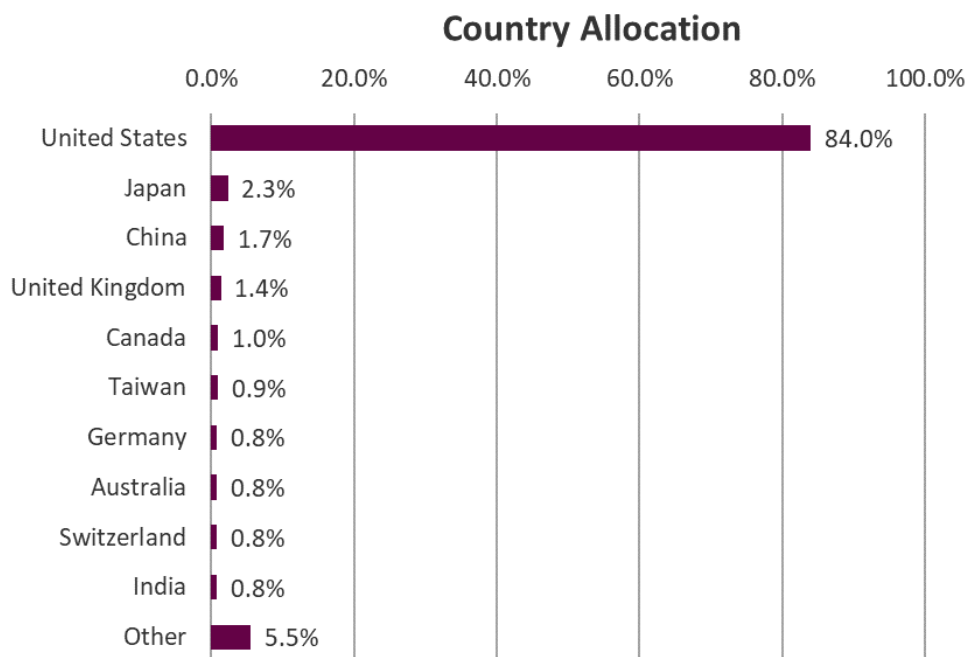


Current Asset Allocation

As of December 31, 2021

Country Allocation		
Country	Region	% Held
United States	North America	84.0%
Japan	Asia	2.3%
China	Asia	1.7%
United Kingdom	Europe	1.4%
Canada	North America	1.0%
Taiwan	Asia	0.9%
Germany	Europe	0.8%
Australia	Australia	0.8%
Switzerland	Europe	0.8%
India	Asia	0.8%
Other	Various	5.5%
Total		100.0%

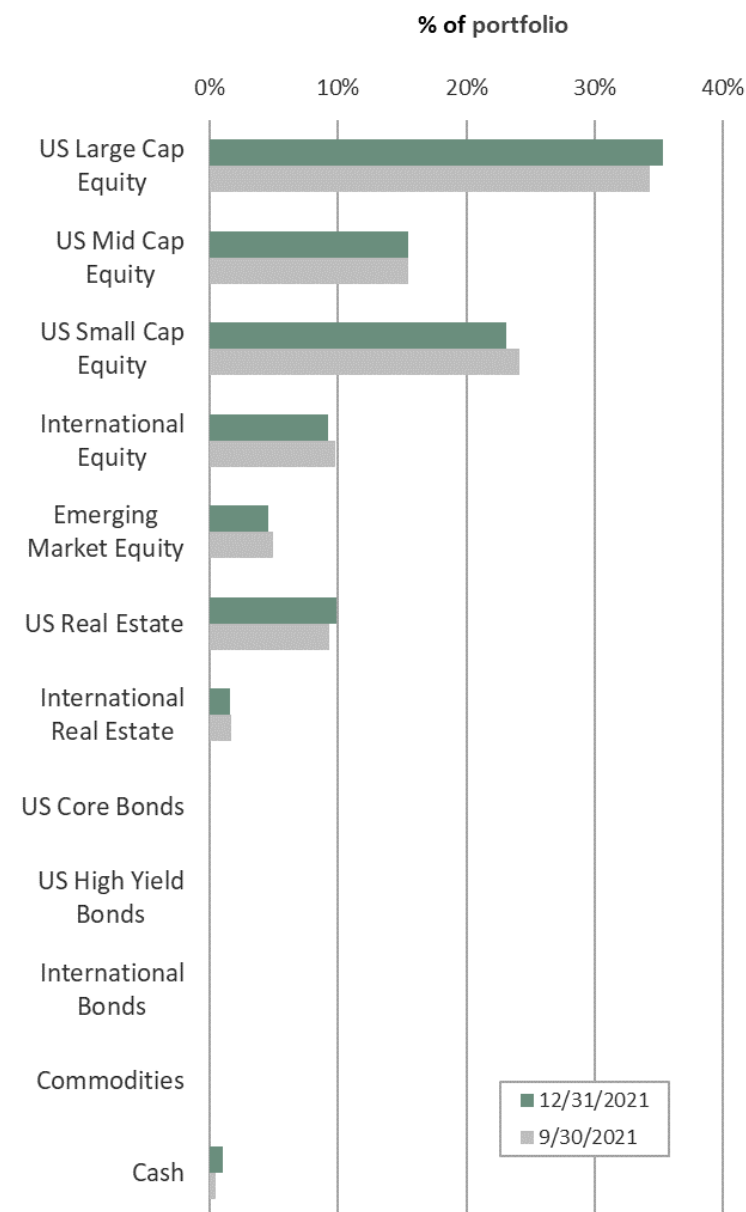
Regional Allocation	
Region	% Held
North America	85.3%
Western Europe	5.6%
Asia Pacific	7.3%
South & Central America	0.3%
Africa / Middle East	0.6%
Central Asia	0.8%
Eastern Europe	0.2%
Other	0.0%
Total	100.0%



Change in Portfolio Holdings

As of December 31, 2021

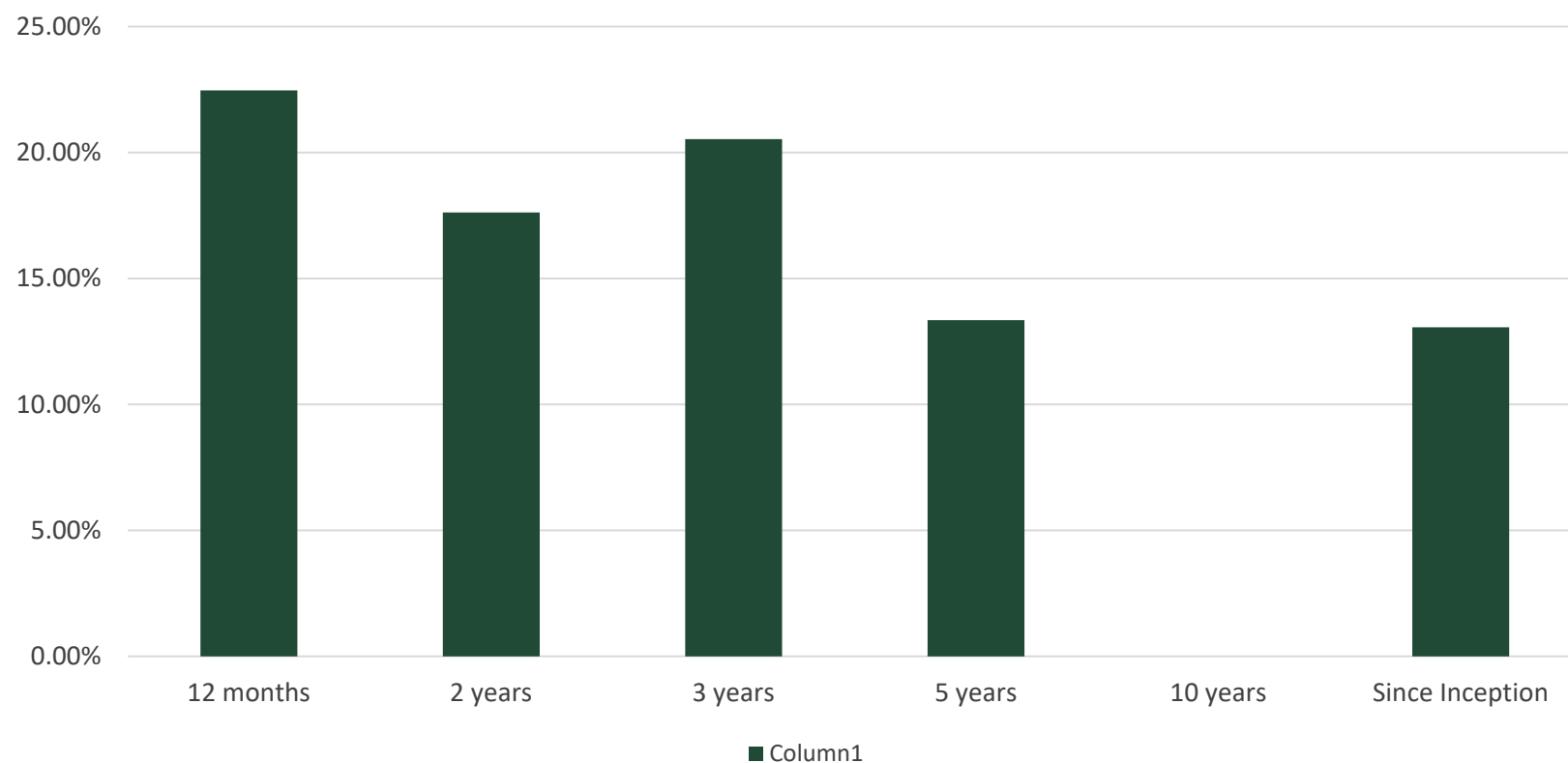
Asset Class	12/31/2021		9/30/2021		Change	
	Market Value	% Held	Market Value	% Held	Market Value	% Held
US Broad Market	-	0.0%	-	0.0%	-	0.0%
US Large Cap Equity	40,561,322	35.3%	36,635,210	34.3%	3,926,112	1.0%
US Mid Cap Equity	17,755,627	15.4%	16,500,540	15.4%	1,255,087	0.0%
US Small Cap Equity	26,618,328	23.1%	25,753,859	24.1%	864,468	-1.0%
International Equity	10,612,208	9.2%	10,493,741	9.8%	118,468	-0.6%
Emerging Market Equity	5,203,093	4.5%	5,260,952	4.9%	(57,859)	-0.4%
Total Equity	100,750,578	87.6%	94,644,301	88.6%	6,106,277	-1.0%
US Real Estate	11,324,896	9.8%	9,935,764	9.3%	1,389,133	0.5%
International Real Estate	1,791,824	1.6%	1,760,388	1.6%	31,436	-0.1%
Total Real Estate	13,116,720	11.4%	11,696,152	10.9%	1,420,568	0.5%
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	1,147,469	1.0%	507,059	0.5%	640,409	0.5%
Total Cash	1,147,469	1.0%	507,059	0.5%	640,409	0.5%
Total Portfolio	115,014,766	100.0%	106,847,512	100.0%	8,167,254	0.0%



Investment Performance

As of December 31, 2021

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



TOTAL RATE OF RETURN	Annualized						Since Inception
	3 months	12 months	2 years	3 years	5 years	10 years	
PRISM ARC Equity	7.64%	22.47%	17.62%	20.53%	13.35%	N/A	13.06%
Current Expected Annual Return as of 12/31/2021		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 December 31, 2021

PRISM ARC Consolidated

	12/31/2021 Portfolio	9/30/2021 Portfolio
Average Maturity (yrs)	3.39	3.21
Modified Duration	3.04	2.85
Average Purchase Yield	1.50%	1.37%
Average Market Yield	1.07%	0.74%
Average Quality*	AA-/Aa2	AA/Aa2
Total Market Value	592,460,676	623,501,269

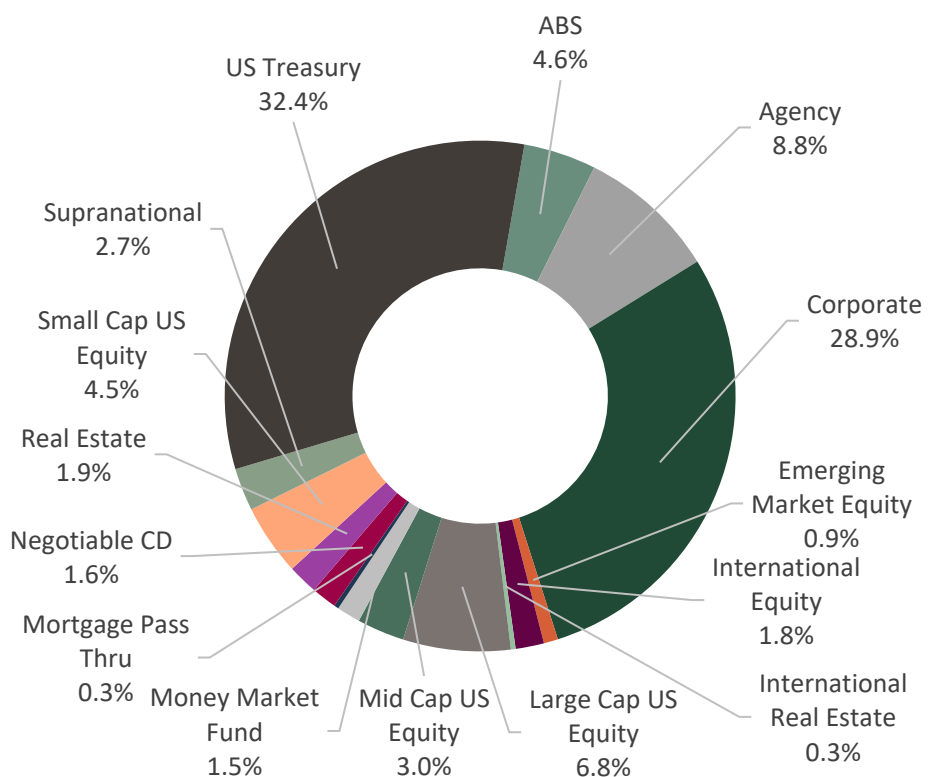
** Portfolio is S&P and Moody's respectively.*

Sector Distribution

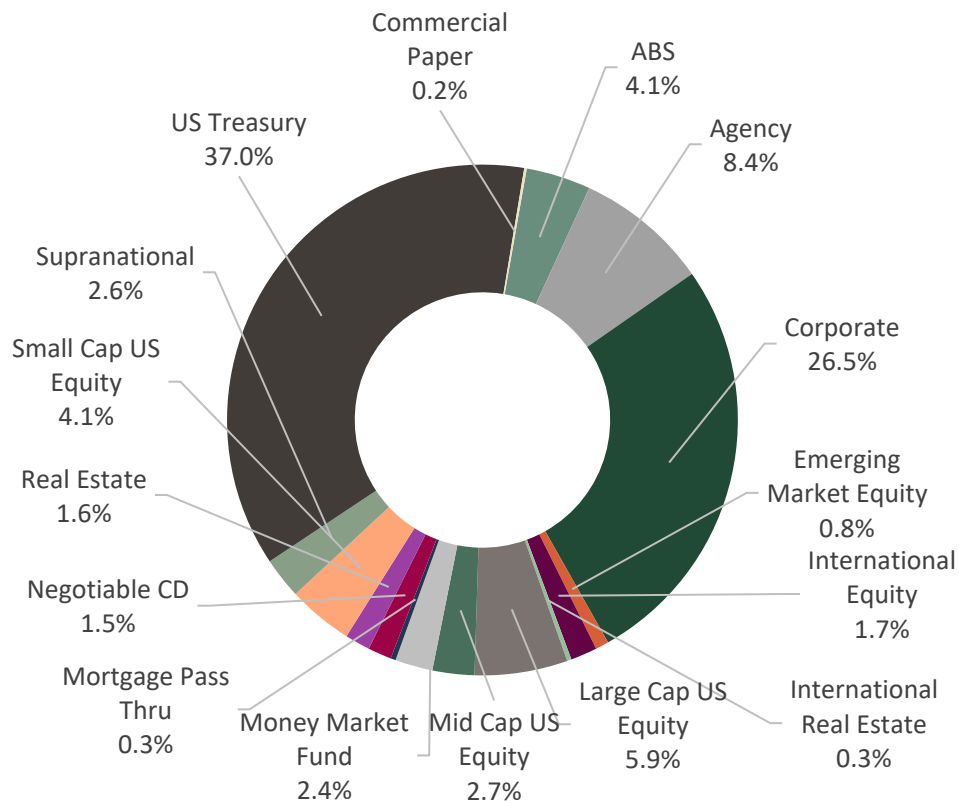
As of December 31, 2021

PRISM ARC Consolidated

December 31, 2021



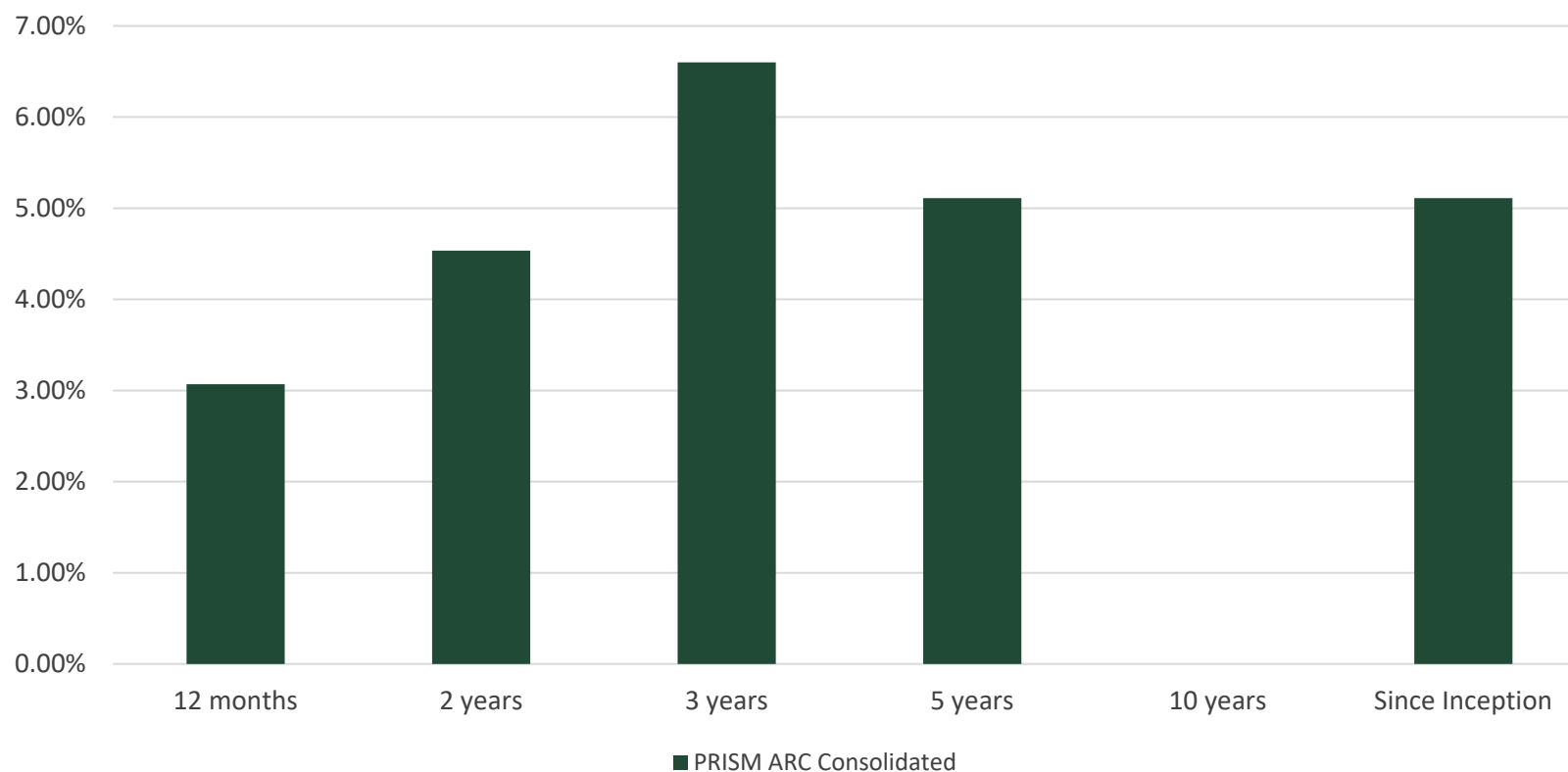
September 30, 2021



Investment Performance

As of December 31, 2021

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



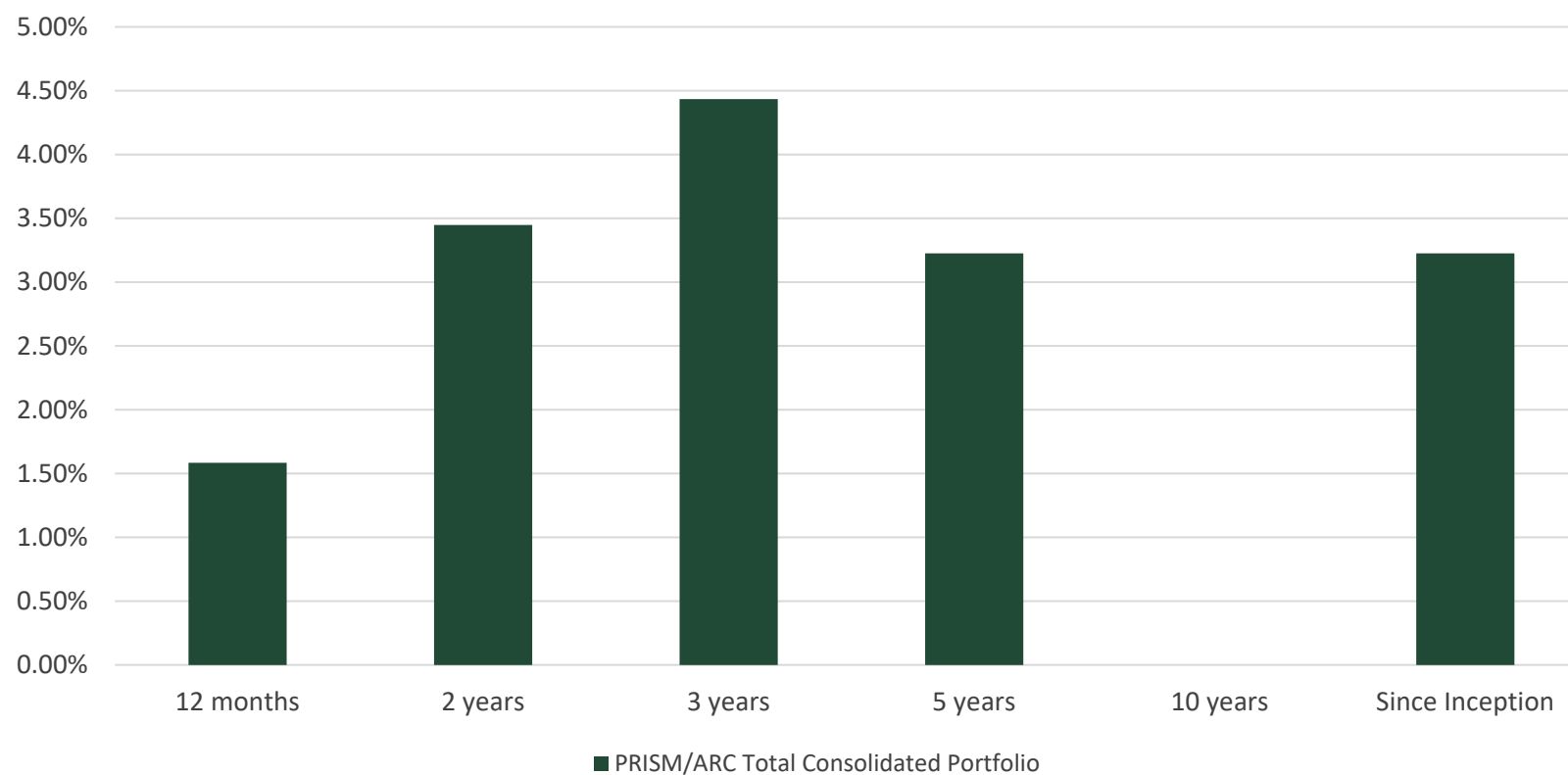
TOTAL RATE OF RETURN	Annualized						
	3 months	12 months	2 years	3 years	5 years	10 years	Since Inception
PRISM ARC Consolidated	0.90%	3.07%	4.53%	6.60%	5.11%	N/A	5.11%

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.

Investment Performance

As of December 31, 2021

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



TOTAL RATE OF RETURN	Annualized						Since Inception
	3 months	12 months	2 years	3 years	5 years	10 years	
PRISM/ARC Total Consolidated Portfolio	0.34%	1.58%	3.45%	4.43%	3.23%	N/A	3.23%

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

Holdings Report

As of December 31, 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
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 1,006,754.45	100.57 0.46%	1,005,733.00 2,220.83	2.01% (1,021.45)	A3 / A- NR	0.38 0.39
TOTAL Corporate		1,000,000.00	0.18%	1,012,780.00 1,006,754.45	0.46%	1,005,733.00 2,220.83	2.01% (1,021.45)	A3 / A- NR	0.38 0.39
Money Market Fund									
262006307	Dreyfus Gov't Cash Management Money Market Fund	1,602,191.53	Various 0.03%	1,602,191.53 1,602,191.53	1.00 0.03%	1,602,191.53 0.00	3.19% 0.00	Aaa / AAA NR	0.00 0.00
TOTAL Money Market Fund		1,602,191.53	0.03%	1,602,191.53 1,602,191.53	0.03%	1,602,191.53 0.00	3.19% 0.00	Aaa / AAA NR	0.00 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 1,500,339.13	100.00 0.23%	1,499,941.50 2,410.83	2.99% (397.63)	P-1 / A-1 F-1+	0.28 0.28
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 1,500,321.48	100.01 0.20%	1,500,177.00 2,261.67	2.99% (144.48)	P-1 / A-1+ F-1+	0.36 0.36
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 1,000,142.81	100.00 0.20%	999,988.00 1,311.11	1.99% (154.81)	P-1 / A-1 F-1+	0.36 0.36
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 1,500,215.83	100.03 0.12%	1,500,484.50 2,065.00	2.99% 268.67	P-1 / A-1+ F-1+	0.36 0.36
TOTAL Negotiable CD		5,500,000.00	0.16%	5,502,002.77 5,501,019.25	0.19%	5,500,591.00 8,048.61	10.96% (428.25)	Aaa / AAA Aaa	0.34 0.34
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 3,177.50	39.78% 0.00	P-1 / A-1+ F-1+	0.15 0.15
912828W55	US Treasury Note 1.875% Due 02/28/2022	7,500,000.00	08/23/2021 0.05%	7,570,898.44 7,521,872.92	100.28 0.15%	7,521,112.50 47,781.42	15.06% (760.42)	Aaa / AA+ AAA	0.16 0.16
912828X47	US Treasury Note 1.875% Due 04/30/2022	9,500,000.00	Various 0.07%	9,604,960.94 9,556,030.98	100.57 0.16%	9,553,950.50 30,507.59	19.07% (2,080.48)	Aaa / AA+ AAA	0.33 0.33

Holdings Report

As of December 31, 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
912828ZR4	US Treasury Note 0.125% Due 05/31/2022	5,000,000.00	08/31/2021 0.05%	5,002,734.38 5,001,502.41	99.98 0.16%	4,999,220.00 549.45	9.95% (2,282.41)	Aaa / AA+ AAA	0.41 0.41
TOTAL US Treasury		42,000,000.00	0.05%	42,174,021.26 42,074,833.81	0.10%	42,069,710.50 82,015.96	83.85% (5,123.31)	Aaa / AAA Aaa	0.22 0.23
TOTAL PORTFOLIO		50,102,191.53	0.07%	50,290,995.56 50,184,799.04	0.12%	50,178,226.03 92,285.40	100.00% (6,573.01)	Aaa / AAA Aaa	0.23 0.23
TOTAL MARKET VALUE PLUS ACCRUALS						50,270,511.43			

Holdings Report

As of December 31, 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									
58770FAC6	Mercedes Benz Auto Lease Trust 2020-A A3 1.840% Due 12/15/2022	517,431.65	01/21/2020 1.85%	517,363.46 517,409.07	100.27 0.51%	518,810.10 423.14	0.17% 1,401.03	Aaa / AAA NR	0.96 0.20
65479GAD1	Nissan Auto Receivables Trust 2018-B A3 3.060% Due 03/15/2023	316,739.05	07/17/2018 3.08%	316,728.79 316,738.70	100.21 0.48%	317,391.22 430.77	0.10% 652.52	Aaa / AAA NR	1.20 0.08
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 1,494,830.11	99.37 0.73%	1,485,641.30 219.27	0.48% (9,188.81)	Aaa / AAA NR	2.46 1.56
65479JAD5	Nissan Auto Receivables Owner 2019-C A3 1.930% Due 07/15/2024	1,624,535.43	10/16/2019 1.94%	1,624,449.66 1,624,489.44	100.81 0.38%	1,637,648.68 1,393.49	0.53% 13,159.24	Aaa / AAA NR	2.54 0.52
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 1,234,937.18	99.92 0.55%	1,234,007.06 241.51	0.40% (930.12)	Aaa / AAA NR	2.79 0.74
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 1,374,878.98	99.72 0.65%	1,371,156.88 183.72	0.44% (3,722.10)	NR / AAA AAA	2.80 0.99
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 1,144,987.15	99.15 0.90%	1,135,275.52 146.94	0.37% (9,711.63)	Aaa / NR AAA	2.81 1.79
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 1,189,928.13	99.25 0.81%	1,181,026.21 211.56	0.38% (8,901.92)	NR / AAA AAA	2.88 1.85
09690AAC7	BMW Vehicle Lease Trust 2021-2 A3 0.330% Due 12/26/2024	945,000.00	09/08/2021 0.34%	944,902.48 944,915.15	99.24 0.80%	937,786.82 51.98	0.30% (7,128.33)	Aaa / NR AAA	2.99 1.64
47788UAC6	John Deere Owner Trust 2021-A A3 0.360% Due 09/15/2025	940,000.00	03/02/2021 0.37%	939,819.33 939,860.14	99.19 0.84%	932,395.40 150.40	0.30% (7,464.74)	Aaa / NR AAA	3.71 1.70
44933LAC7	Hyundai Auto Receivables Trust 2021-A A3 0.380% Due 09/15/2025	850,000.00	04/20/2021 0.38%	849,910.58 849,930.50	99.25 0.84%	843,654.76 143.56	0.27% (6,275.74)	NR / AAA AAA	3.71 1.62
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 2,174,585.80	98.90 0.98%	2,150,979.30 367.33	0.69% (23,606.50)	NR / AAA AAA	4.04 1.85
43815GAC3	Honda Auto Receivables Trust 2021-4 A3 0.880% Due 01/21/2026	1,020,000.00	11/16/2021 0.89%	1,019,784.98 1,019,791.88	99.76 0.99%	1,017,538.74 249.33	0.33% (2,253.14)	Aaa / NR AAA	4.06 2.13
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 1,019,920.21	98.86 1.02%	1,008,377.10 235.73	0.33% (11,543.11)	Aaa / NR AAA	4.21 2.30
44935FAD6	Hyundai Auto Receivables Trust 2021-C A3 0.740% Due 05/15/2026	730,000.00	11/09/2021 0.75%	729,837.06 729,843.41	99.31 1.05%	724,995.12 240.09	0.23% (4,848.29)	NR / AAA AAA	4.37 2.19
362554AC1	GM Financial Securitized Term 2021-4 A3 0.680% Due 09/16/2026	775,000.00	10/13/2021 0.68%	774,980.24 774,981.39	99.25 1.06%	769,178.98 219.58	0.25% (5,802.41)	Aaa / AAA NR	4.71 1.98
TOTAL ABS				17,351,578.95 17,352,027.24	0.79%	17,265,863.19 4,908.40	5.57% (86,164.05)	Aaa / AAA Aaa	3.23 1.50

Holdings Report

As of December 31, 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
Agency									
3135G0T94	FNMA Note 2.375% Due 01/19/2023	5,000,000.00	Various 2.74%	4,919,170.00 4,982,300.09	102.05 0.41%	5,102,695.00 53,437.50	1.66% 120,394.91	Aaa / AA+ AAA	1.05 1.03
313383QR5	FHLB Note 3.250% Due 06/09/2023	5,000,000.00	08/28/2018 2.87%	5,083,350.00 5,025,028.88	103.86 0.56%	5,192,795.00 9,930.56	1.68% 167,766.12	Aaa / AA+ NR	1.44 1.41
3137EAEN5	FHLMC Note 2.750% Due 06/19/2023	5,000,000.00	07/16/2018 2.88%	4,970,900.00 4,991,357.40	103.15 0.59%	5,157,310.00 4,583.33	1.66% 165,952.60	Aaa / AA+ AAA	1.47 1.44
3135G05G4	FNMA Note 0.250% Due 07/10/2023	2,830,000.00	07/08/2020 0.32%	2,823,915.50 2,826,916.08	99.46 0.60%	2,814,831.20 3,360.63	0.91% (12,084.88)	Aaa / AA+ AAA	1.52 1.52
313383YJ4	FHLB Note 3.375% Due 09/08/2023	5,000,000.00	Various 3.05%	5,072,704.27 5,025,403.40	104.57 0.65%	5,228,470.00 52,968.75	1.70% 203,066.60	Aaa / AA+ NR	1.69 1.63
3130A0F70	FHLB Note 3.375% Due 12/08/2023	7,500,000.00	Various 2.80%	7,695,678.75 7,577,141.58	105.07 0.73%	7,880,505.00 16,171.89	2.55% 303,363.42	Aaa / AA+ AAA	1.94 1.88
3130A2UW4	FHLB Note 2.875% Due 09/13/2024	3,000,000.00	Various 1.68%	3,170,790.00 3,092,763.69	105.11 0.95%	3,153,153.00 25,875.00	1.03% 60,389.31	Aaa / AA+ AAA	2.70 2.59
3135G0W66	FNMA Note 1.625% Due 10/15/2024	3,000,000.00	11/08/2019 1.80%	2,975,100.00 2,985,909.84	101.88 0.94%	3,056,472.00 10,291.67	0.99% 70,562.16	Aaa / AA+ AAA	2.79 2.72
3130A3GE8	FHLB Note 2.750% Due 12/13/2024	4,000,000.00	02/06/2020 1.54%	4,225,040.00 4,137,086.02	105.17 0.97%	4,206,836.00 5,500.00	1.36% 69,749.98	Aaa / AA+ NR	2.95 2.84
3135G0X24	FNMA Note 1.625% Due 01/07/2025	6,000,000.00	Various 1.21%	6,116,689.80 6,072,839.41	101.83 1.01%	6,109,644.00 47,125.00	1.99% 36,804.59	Aaa / AA+ AAA	3.02 2.92
3137EAEP0	FHLMC Note 1.500% Due 02/12/2025	6,500,000.00	Various 1.41%	6,526,698.40 6,516,861.67	101.46 1.02%	6,595,173.00 37,645.84	2.14% 78,311.33	Aaa / AA+ AAA	3.12 3.02
3130A4CH3	FHLB Note 2.375% Due 03/14/2025	1,500,000.00	03/19/2020 1.18%	1,586,655.00 1,555,611.56	104.21 1.04%	1,563,136.50 10,588.54	0.51% 7,524.94	Aaa / AA+ AAA	3.20 3.07
3135G03U5	FNMA Note 0.625% Due 04/22/2025	2,880,000.00	04/22/2020 0.67%	2,874,067.20 2,876,074.07	98.64 1.04%	2,840,808.96 3,450.00	0.92% (35,265.11)	Aaa / AA+ AAA	3.31 3.26
3135G04Z3	FNMA Note 0.500% Due 06/17/2025	4,140,000.00	06/17/2020 0.54%	4,131,430.20 4,134,065.98	98.03 1.08%	4,058,305.38 805.00	1.31% (75,760.60)	Aaa / AA+ AAA	3.46 3.42
3137EAEU9	FHLMC Note 0.375% Due 07/21/2025	2,100,000.00	07/21/2020 0.48%	2,089,542.00 2,092,563.58	97.48 1.10%	2,047,069.50 3,500.00	0.66% (45,494.08)	Aaa / AA+ AAA	3.56 3.51
3135G05X7	FNMA Note 0.375% Due 08/25/2025	3,385,000.00	08/25/2020 0.47%	3,369,158.20 3,373,431.32	97.29 1.14%	3,293,236.04 4,442.81	1.06% (80,195.28)	Aaa / AA+ AAA	3.65 3.60
3137EAEX3	FHLMC Note 0.375% Due 09/23/2025	3,260,000.00	09/23/2020 0.44%	3,250,187.40 3,252,678.21	97.32 1.11%	3,172,469.00 3,327.92	1.02% (80,209.21)	Aaa / AA+ AAA	3.73 3.68

Holdings Report

As of December 31, 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
3135G06G3	FNMA Note 0.500% Due 11/07/2025	3,515,000.00	11/09/2020 0.57%	3,502,416.30 3,505,284.08	97.59 1.14%	3,430,344.74 2,636.25	1.11% (74,939.34)	Aaa / AA+ AAA	3.85 3.79
TOTAL Agency		73,610,000.00	1.69%	74,383,493.02 74,023,316.86	0.86%	74,903,254.32 295,640.69	24.26% 879,937.46	Aaa / AA+ Aaa	2.54 2.48
CMO									
3137BFE98	FHLMC K041 A2 3.171% Due 10/25/2024	2,000,000.00	07/01/2021 0.72%	2,151,406.25 2,128,605.65	105.13 1.19%	2,102,544.00 5,285.00	0.68% (26,061.65)	Aaa / AAA AAA	2.82 2.62
TOTAL CMO		2,000,000.00	0.72%	2,151,406.25 2,128,605.65	1.19%	2,102,544.00 5,285.00	0.68% (26,061.65)	Aaa / AAA Aaa	2.82 2.62
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 4,010,239.64	101.54 0.57%	4,061,628.00 18,527.78	1.32% 51,388.36	A3 / A A	0.84 0.67
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 1,247,458.96	102.21 0.71%	1,277,660.00 15,569.44	0.42% 30,201.04	A1 / A AA-	1.08 0.97
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 1,988,414.83	102.11 0.71%	2,042,204.00 16,194.44	0.66% 53,789.17	Aa2 / AA A+	1.20 1.02
58933YAF2	Merck & Co Note 2.800% Due 05/18/2023	2,400,000.00	10/26/2018 3.41%	2,338,368.00 2,381,373.11	102.95 0.65%	2,470,795.20 8,026.67	0.80% 89,422.09	A1 / A+ A+	1.38 1.36
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 2,998,846.92	103.76 0.71%	3,112,821.00 6,708.33	1.01% 113,974.08	A2 / A A+	1.44 1.33
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 4,569,647.83	104.03 0.51%	4,754,335.52 2,158.06	1.53% 184,687.69	Aa2 / AA AA	1.48 1.38
89114QC48	Toronto Dominion Bank Note 3.500% Due 07/19/2023	3,250,000.00	02/26/2019 3.04%	3,311,230.00 3,271,556.63	104.22 0.76%	3,387,020.00 51,187.50	1.11% 115,463.37	Aa2 / AA- AA	1.55 1.49
06051GHF9	Bank of America Corp Callable Note 1X 3/5/2023 3.550% Due 03/05/2024	4,000,000.00	09/10/2019 2.08%	4,161,726.60 4,078,490.78	102.98 1.00%	4,119,184.00 45,755.56	1.34% 40,693.22	A2 / A- AA-	2.18 1.15
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 1,129,583.98	99.57 0.95%	1,125,151.17 2,424.79	0.36% (4,432.81)	A2 / A A	2.21 2.18
023135BW5	Amazon.com Inc Note 0.450% Due 05/12/2024	1,960,000.00	05/10/2021 0.50%	1,957,138.40 1,957,749.36	99.04 0.86%	1,941,148.72 1,200.50	0.63% (16,600.64)	A1 / AA AA-	2.36 2.34

Holdings Report

As of December 31, 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
79466LAG9	Salesforce.com Inc Callable Note Cont 7/15/2022 0.625% Due 07/15/2024	490,000.00	06/29/2021 0.64%	489,750.10 489,789.44	99.09 0.99%	485,536.59 1,437.67	0.16% (4,252.85)	A2 / A+ NR	2.54 2.50
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 4,026,264.13	103.34 1.21%	4,133,420.00 46,750.00	1.35% 107,155.87	A2 / A AA-	2.54 2.44
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 4,109,646.04	102.31 1.25%	4,210,134.69 37,492.22	1.37% 100,488.65	A1 / AA- AA-	3.06 2.86
037833AZ3	Apple Inc Note 2.500% Due 02/09/2025	1,000,000.00	07/14/2021 0.81%	1,059,280.00 1,051,597.24	104.10 1.15%	1,041,025.00 9,861.11	0.34% (10,572.24)	Aaa / AA+ NR	3.11 2.97
46647PAH9	JP Morgan Chase & Co Callable Note 2X 3/1/2024 3.220% Due 03/01/2025	3,000,000.00	Various 0.95%	3,237,810.00 3,172,018.69	103.97 1.35%	3,119,220.00 32,200.00	1.02% (52,798.69)	A2 / A- AA-	3.17 2.99
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 1,074,568.58	105.57 1.37%	1,055,716.00 9,275.00	0.34% (18,852.58)	A3 / A A	3.21 3.03
06367WB85	Bank of Montreal Note 1.850% Due 05/01/2025	2,500,000.00	08/12/2021 0.96%	2,581,050.00 2,572,789.36	101.52 1.38%	2,537,990.00 7,708.33	0.82% (34,799.36)	A2 / A- AA-	3.33 3.22
747525AF0	Qualcomm Inc Callable Note Cont 2/20/2025 3.450% Due 05/20/2025	1,725,000.00	11/24/2021 1.57%	1,834,468.50 1,831,619.56	106.60 1.44%	1,838,932.80 6,777.81	0.60% 7,313.24	A2 / A NR	3.39 3.20
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 3,998,905.99	98.71 1.12%	3,948,480.00 2,721.11	1.27% (50,425.99)	A1 / BBB+ A	3.41 3.36
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 2,541,174.53	100.44 1.21%	2,511,060.00 2,812.50	0.81% (30,114.53)	A2 / A A	3.42 3.25
78015K7H1	Royal Bank of Canada Note 1.150% Due 06/10/2025	1,000,000.00	12/22/2021 1.43%	990,600.00 990,637.27	99.18 1.39%	991,795.00 670.83	0.32% 1,157.73	A2 / A AA-	3.44 3.36
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 1,280,284.94	101.22 1.61%	1,265,255.00 7,518.75	0.41% (15,029.94)	A2 / A- AA-	4.20 3.08
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 1,028,685.52	101.54 1.60%	1,015,394.00 3,992.42	0.33% (13,291.52)	A2 / A- AA-	4.31 3.18
91324PEC2	United Health Group Inc Callable Note Cont 4/15/2026 1.150% Due 05/15/2026	635,000.00	Various 1.08%	637,054.35 636,826.80	98.97 1.39%	628,481.73 933.10	0.20% (8,345.07)	A3 / A+ A	4.37 4.24
89236TJK2	Toyota Motor Credit Corp Note 1.125% Due 06/18/2026	3,615,000.00	Various 1.14%	3,612,689.40 3,612,886.91	98.54 1.46%	3,562,155.93 1,468.59	1.15% (50,730.98)	A1 / A+ A+	4.47 4.33
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 1,251,882.92	98.98 1.53%	1,237,271.25 549.58	0.40% (14,611.67)	A2 / A- AA-	4.47 4.32

Holdings Report

As of December 31, 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
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 1,703,525.03	97.89 1.72%	1,669,073.95 6,334.55	0.54% (34,451.08)	Aa3 / Aa- AA-	4.71 4.52
06368FAC3	Bank of Montreal Note 1.250% Due 09/15/2026	2,500,000.00	Various 1.29%	2,495,539.50 2,495,803.32	97.92 1.71%	2,448,000.00 9,201.39	0.79% (47,803.32)	A2 / A- AA-	4.71 4.53
931142ERO	Wal-Mart Stores Callable Note Cont 08/17/2026 1.050% Due 09/17/2026	780,000.00	09/08/2021 1.09%	778,525.80 778,611.38	98.94 1.28%	771,702.36 2,366.00	0.25% (6,909.02)	Aa2 / AA AA	4.72 4.56
TOTAL Corporate		65,625,000.00	1.90%	66,520,478.53 66,280,879.69	1.09%	66,762,591.91 357,824.03	21.65% 481,712.22	A1 / A+ AA-	2.72 2.51
Money Market Fund									
262006307	Dreyfus Gov't Cash Management Money Market Fund	1,336,495.52	Various 0.03%	1,336,495.52 1,336,495.52	1.00 0.03%	1,336,495.52 0.00	0.43% 0.00	Aaa / AAA NR	0.00 0.00
TOTAL Money Market Fund		1,336,495.52	0.03%	1,336,495.52 1,336,495.52	0.03%	1,336,495.52 0.00	0.43% 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 6,001,285.90	100.01 0.20%	6,000,708.00 9,046.67	1.94% (577.90)	P-1 / A-1+ F-1+	0.36 0.36
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 6,000,856.88	100.00 0.20%	5,999,928.00 7,866.67	1.94% (928.88)	P-1 / A-1 F-1+	0.36 0.36
TOTAL Negotiable CD		12,000,000.00	0.17%	12,004,225.77 12,002,142.78	0.20%	12,000,636.00 16,913.34	3.88% (1,506.78)	Aaa / AAA Aaa	0.36 0.36
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 1,999,977.10	100.07 0.55%	2,001,480.00 19,243.06	0.65% 1,502.90	Aaa / NR AAA	0.05 0.05
459058FY4	Intl. Bank Recon & Development Note 2.000% Due 01/26/2022	4,500,000.00	Various 2.00%	4,500,120.00 4,499,987.21	100.10 0.54%	4,504,545.00 38,750.00	1.47% 4,557.79	Aaa / NR AAA	0.07 0.07
4581X0CZ9	Inter-American Dev Bank Note 1.750% Due 09/14/2022	5,000,000.00	Various 2.42%	4,853,470.00 4,977,849.45	100.95 0.40%	5,047,310.00 26,006.95	1.64% 69,460.55	Aaa / AAA AAA	0.70 0.70
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 4,891,708.20	98.68 0.99%	4,830,141.25 6,662.64	1.56% (61,566.95)	Aaa / AAA NR	2.73 2.70
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 3,550,893.17	98.37 1.13%	3,502,007.60 4,264.58	1.13% (48,885.57)	Aaa / AAA NR	3.31 3.26

Holdings Report

As of December 31, 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
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 2,026,908.66	98.16 1.16%	1,982,801.70 5,821.53	0.64% (44,106.96)	Aaa / AAA NR	3.54 3.47
459058JL8	Intl. Bank Recon & Development Note 0.500% Due 10/28/2025	4,000,000.00	Various 0.51%	3,997,347.35 3,997,999.41	97.46 1.18%	3,898,476.01 3,500.01	1.26% (99,523.40)	Aaa / AAA AAA	3.83 3.77
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 5,398,656.60	98.44 1.25%	5,335,193.26 9,353.26	1.72% (63,463.34)	Aaa / AAA AAA	4.30 4.20
TOTAL Supranational		31,395,000.00	1.24%	31,210,041.25 31,343,979.80	0.90%	31,101,954.82 113,602.03	10.07% (242,024.98)	Aaa / AAA Aaa	2.36 2.32
US Treasury									
912828ZR4	US Treasury Note 0.125% Due 05/31/2022	5,000,000.00	08/31/2021 0.05%	5,002,734.38 5,001,502.41	99.98 0.16%	4,999,220.00 549.45	1.61% (2,282.41)	Aaa / AA+ AAA	0.41 0.41
912828XW5	US Treasury Note 1.750% Due 06/30/2022	1,150,000.00	07/25/2017 1.86%	1,143,894.48 1,149,389.45	100.76 0.23%	1,158,714.70 55.59	0.37% 9,325.25	Aaa / AA+ AAA	0.50 0.50
912828L57	US Treasury Note 1.750% Due 09/30/2022	2,000,000.00	Various 2.07%	1,970,373.27 1,995,439.95	101.07 0.32%	2,021,328.00 8,942.31	0.65% 25,888.05	Aaa / AA+ AAA	0.75 0.74
9128284D9	US Treasury Note 2.500% Due 03/31/2023	7,500,000.00	Various 2.74%	7,418,652.34 7,479,530.92	102.47 0.51%	7,685,160.00 47,905.22	2.49% 205,629.08	Aaa / AA+ AAA	1.25 1.23
912828R69	US Treasury Note 1.625% Due 05/31/2023	5,000,000.00	05/30/2018 2.67%	4,757,226.56 4,931,528.85	101.51 0.55%	5,075,585.00 7,142.86	1.64% 144,056.15	Aaa / AA+ AAA	1.41 1.40
912828U57	US Treasury Note 2.125% Due 11/30/2023	1,500,000.00	01/30/2019 2.56%	1,470,292.97 1,488,245.18	102.70 0.71%	1,540,429.50 2,802.20	0.50% 52,184.32	Aaa / AA+ AAA	1.92 1.88
91282CDR9	US Treasury Note 0.750% Due 12/31/2023	1,500,000.00	12/28/2021 0.75%	1,500,058.59 1,500,058.51	100.04 0.73%	1,500,528.00 31.08	0.48% 469.49	Aaa / AA+ AAA	2.00 1.98
9128282N9	US Treasury Note 2.125% Due 07/31/2024	3,000,000.00	10/10/2019 1.51%	3,085,664.06 3,045,980.37	103.20 0.87%	3,095,976.00 26,677.99	1.01% 49,995.63	Aaa / AA+ AAA	2.58 2.50
91282CCT6	US Treasury Note 0.375% Due 08/15/2024	5,000,000.00	08/30/2021 0.39%	4,997,070.31 4,997,403.97	98.70 0.88%	4,935,155.00 7,082.20	1.59% (62,248.97)	Aaa / AA+ AAA	2.62 2.60
91282CCX7	US Treasury Note 0.375% Due 09/15/2024	9,000,000.00	Various 0.50%	8,967,968.75 8,970,877.82	98.61 0.90%	8,874,846.00 10,069.05	2.87% (96,031.82)	Aaa / AA+ AAA	2.71 2.68
912828YH7	US Treasury Note 1.500% Due 09/30/2024	5,500,000.00	Various 1.65%	5,462,480.47 5,478,801.83	101.60 0.91%	5,588,088.00 21,078.29	1.81% 109,286.17	Aaa / AA+ AAA	2.75 2.68
9128283J7	US Treasury Note 2.125% Due 11/30/2024	7,500,000.00	Various 1.76%	7,629,150.40 7,575,829.92	103.36 0.95%	7,752,247.50 14,010.98	2.50% 176,417.58	Aaa / AA+ AAA	2.92 2.83
912828ZC7	US Treasury Note 1.125% Due 02/28/2025	2,500,000.00	03/24/2020 0.52%	2,574,023.44 2,547,430.90	100.38 1.00%	2,509,570.00 9,556.28	0.81% (37,860.90)	Aaa / AA+ AAA	3.16 3.09

Holdings Report

As of December 31, 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
912828ZL7	US Treasury Note 0.375% Due 04/30/2025	2,500,000.00	06/04/2020 0.41%	2,495,703.13 2,497,083.41	97.81 1.04%	2,445,312.50 1,605.66	0.79% (51,770.91)	Aaa / AA+ AAA	3.33 3.29
91282CAM3	US Treasury Note 0.250% Due 09/30/2025	1,750,000.00	10/16/2020 0.32%	1,743,984.38 1,745,445.84	96.88 1.10%	1,695,312.50 1,117.79	0.55% (50,133.34)	Aaa / AA+ AAA	3.75 3.71
91282CBC4	US Treasury Note 0.375% Due 12/31/2025	3,000,000.00	12/29/2020 0.38%	2,999,765.63 2,999,812.61	96.97 1.15%	2,909,181.00 31.08	0.94% (90,631.61)	Aaa / AA+ AAA	4.00 3.95
91282CBH3	US Treasury Note 0.375% Due 01/31/2026	6,000,000.00	Various 0.68%	5,912,040.44 5,926,426.90	96.79 1.18%	5,807,346.00 9,415.76	1.88% (119,080.90)	Aaa / AA+ AAA	4.09 4.03
91282CBT7	US Treasury Note 0.750% Due 03/31/2026	8,000,000.00	Various 1.01%	7,906,093.75 7,912,381.56	98.15 1.20%	7,852,184.00 15,329.67	2.54% (60,197.56)	Aaa / AA+ AAA	4.25 4.15
91282CCF6	US Treasury Note 0.750% Due 05/31/2026	4,500,000.00	Various 0.93%	4,462,109.38 4,465,169.27	98.00 1.22%	4,410,000.00 2,967.03	1.42% (55,169.27)	Aaa / AA+ AAA	4.42 4.32
91282CCW9	US Treasury Note 0.750% Due 08/31/2026	12,500,000.00	Various 0.81%	12,462,363.28 12,464,551.60	97.82 1.23%	12,227,537.50 31,854.28	3.95% (237,014.10)	Aaa / AA+ AAA	4.67 4.55
91282CDG3	US Treasury Note 1.125% Due 10/31/2026	9,500,000.00	Various 1.26%	9,437,148.44 9,438,024.75	99.40 1.25%	9,442,848.00 18,304.55	3.05% 4,823.25	Aaa / AA+ AAA	4.84 4.68
TOTAL US Treasury		103,900,000.00	1.17%	103,398,798.45 103,610,916.02	0.94%	103,526,569.20 236,529.32	33.47% (84,346.82)	Aaa / AA+ Aaa	3.12 3.05
TOTAL PORTFOLIO		307,220,201.65	1.38%	308,356,517.74 308,078,363.56	0.91%	308,999,908.96 1,030,702.81	100.00% 921,545.40	Aa1 / AA+ Aaa	2.70 2.51
TOTAL MARKET VALUE PLUS ACCRUALS						310,030,611.77			

Holdings Report

As of December 31, 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	66,610,193.14	Various 0.22%	66,610,193.14 66,610,193.14	1.00 0.22%	66,610,193.14 30,007.01	100.00% 0.00	NR / NR NR	0.00 0.00
TOTAL LAIF		66,610,193.14	0.22%	66,610,193.14	0.22%	66,610,193.14 30,007.01	100.00% 0.00	NR / NR NR	0.00 0.00
TOTAL PORTFOLIO		66,610,193.14	0.22%	66,610,193.14	0.22%	66,610,193.14 30,007.01	100.00% 0.00	NR / NR NR	0.00 0.00
TOTAL MARKET VALUE PLUS ACCRUALS						66,640,200.15			



PRISM

Quarterly Transactions and Interest Earned

Transaction Ledger

As of December 31, 2021

PRISM Liquidity Portfolio - Account #10292

September 30, 2021 through December 31, 2021

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
ACQUISITIONS										
Purchase	12/29/2021	912828X47	2,000,000.00	US Treasury Note 1.875% Due: 04/30/2022	100.590	0.12%	2,011,796.88	6,111.88	2,017,908.76	0.00
Subtotal			2,000,000.00				2,011,796.88	6,111.88	2,017,908.76	0.00
TOTAL ACQUISITIONS			2,000,000.00				2,011,796.88	6,111.88	2,017,908.76	0.00
DISPOSITIONS										
Maturity	10/27/2021	21687AXT5	250,000.00	Rabobank Nederland NV NY Discount CP 0.14% Due: 10/27/2021	99.931		249,827.92	172.08	250,000.00	0.00
Subtotal			250,000.00				249,827.92	172.08	250,000.00	0.00
TOTAL DISPOSITIONS			250,000.00				249,827.92	172.08	250,000.00	0.00



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
FIXED INCOME						
02665WDF5	American Honda Finance Note 1.95% Due 05/20/2022	08/26/2021 08/30/2021 1,000,000.00	1,011,225.02 0.00 0.00 1,009,718.63	7,095.83 0.00 8,720.83 1,625.00	0.00 1,506.39 (1,506.39) 118.61	118.61
912828W55	US Treasury Note 1.875% Due 02/28/2022	08/23/2021 08/24/2021 7,500,000.00	7,556,567.90 0.00 0.00 7,544,877.20	12,042.47 0.00 24,084.94 12,042.47	0.00 11,690.70 (11,690.70) 351.77	351.77
912828X47	US Treasury Note 1.875% Due 04/30/2022	08/23/2021 08/24/2021 7,500,000.00	7,578,946.25 0.00 0.00 7,567,347.51	58,848.51 70,312.50 388.47 11,852.46	0.00 11,598.74 (11,598.74) 253.72	253.72
912828ZR4	US Treasury Note 0.125% Due 05/31/2022	08/31/2021 08/31/2021 5,000,000.00	5,002,423.88 0.00 0.00 5,002,113.39	2,100.41 0.00 2,629.78 529.37	0.00 310.49 (310.49) 218.88	218.88
			21,149,163.05 0.00 0.00	80,087.22 70,312.50 35,824.02	0.00 25,106.32 (25,106.32)	
Total Fixed Income		21,000,000.00	21,124,056.73	26,049.30	942.98	942.98
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	1,500,645.02 0.00 0.00 1,500,541.95	1,567.50 0.00 1,851.67 284.17	0.00 103.07 (103.07) 181.10	181.10
21684XQS8	Cooperative Rabobank UA Yankee CD 0.2% Due 05/10/2022	08/31/2021 08/31/2021 1,000,000.00	1,000,244.66 0.00 0.00 1,000,210.34	800.00 0.00 972.22 172.22	0.00 34.32 (34.32) 137.90	137.90
21687AXT5	Rabobank Nederland NV NY Discount CP Due 10/27/2021	04/30/2021 05/03/2021 0.00	249,827.92 0.00 249,827.92 0.00	146.80 172.08 0.00 25.28	0.00 0.00 0.00 25.28	25.28

PRISM Liquidity Portfolio

Account #10292

Income Earned

As of October 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
262006307	Dreyfus Gov't Cash Management Money Market Fund	Various Various 3,591,970.17	3,271,566.44 320,403.73 0.00 3,591,970.17	0.00 91.23 0.00 91.23	0.00 0.00 0.00 91.23	91.23
65558UBA9	Nordea Bank APB New York Negotiable CD 0.21% Due 05/11/2022	08/26/2021 08/26/2021 1,500,000.00	1,500,368.56 0.00 0.00 1,500,317.10	1,260.00 0.00 1,531.25 271.25	0.00 51.46 (51.46) 219.79	219.79
86959RQE3	Svenska Handelsbanken NY Yankee CD 0.23% Due 05/10/2022	08/26/2021 08/26/2021 1,500,000.00	1,500,550.75 0.00 0.00 1,500,473.50	1,380.00 0.00 1,677.08 297.08	0.00 77.25 (77.25) 219.83	219.83
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	800.83 0.00 1,601.67 800.84	0.00 0.00 0.00 800.84	800.84
			29,018,630.85	5,955.13	0.00	
			320,403.73	263.31	266.10	
			249,827.92	7,633.89	(266.10)	
Total Cash & Equivalent			29,091,970.17	1,942.07	1,675.97	1,675.97
			50,167,793.90	86,042.35	0.00	
			320,403.73	70,575.81	25,372.42	
			249,827.92	43,457.91	(25,372.42)	
TOTAL PORTFOLIO			50,091,970.17	27,991.37	2,618.95	2,618.95



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	1,009,718.63 0.00 0.00 1,008,260.84	8,720.83 9,750.00 595.83 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	7,544,877.20 0.00 0.00 7,533,563.62	24,084.94 0.00 35,738.95 11,654.01	0.00 11,313.58 (11,313.58) 340.43	340.43
912828X47	US Treasury Note 1.875% Due 04/30/2022	08/23/2021 08/24/2021 7,500,000.00	7,567,347.51 0.00 0.00 7,556,122.93	388.47 0.00 12,042.47 11,654.00	0.00 11,224.58 (11,224.58) 429.42	429.42
912828ZR4	US Treasury Note 0.125% Due 05/31/2022	08/31/2021 08/31/2021 5,000,000.00	5,002,113.39 0.00 0.00 5,001,812.90	2,629.78 3,125.00 17.17 512.39	0.00 300.49 (300.49) 211.90	211.90
			21,124,056.73 0.00 0.00	35,824.02 12,875.00 48,394.42	0.00 24,296.44 (24,296.44)	
Total Fixed Income		21,000,000.00	21,099,760.29	25,445.40	1,148.96	1,148.96
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	1,500,541.95 0.00 0.00 1,500,442.20	1,851.67 0.00 2,126.67 275.00	0.00 99.75 (99.75) 175.25	175.25
21684XQS8	Cooperative Rabobank UA Yankee CD 0.2% Due 05/10/2022	08/31/2021 08/31/2021 1,000,000.00	1,000,210.34 0.00 0.00 1,000,177.13	972.22 0.00 1,138.89 166.67	0.00 33.21 (33.21) 133.46	133.46
262006307	Dreyfus Gov't Cash Management Money Market Fund	Various Various 3,604,901.75	3,591,970.17 12,931.58 0.00 3,604,901.75	0.00 56.58 0.00 56.58	0.00 0.00 0.00 56.58	56.58

PRISM Liquidity Portfolio

Account #10292

Income Earned

As of November 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
65558UBA9	Nordea Bank APB New York Negotiable CD 0.21% Due 05/11/2022	08/26/2021 08/26/2021 1,500,000.00	1,500,317.10 0.00 0.00 1,500,267.29	1,531.25 0.00 1,793.75 262.50	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	1,500,473.50 0.00 0.00 1,500,398.74	1,677.08 0.00 1,964.58 287.50	0.00 74.76 (74.76) 212.74	212.74
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	1,601.67 0.00 2,376.67 775.00	0.00 0.00 0.00 775.00	775.00
			29,088,940.56 12,931.58 0.00	7,633.89 56.58 9,400.56	0.00 257.53 (257.53)	
Total Cash & Equivalent		29,104,901.75	29,101,614.61	1,823.25	1,565.72	1,565.72
			50,212,997.29 12,931.58 0.00	43,457.91 12,931.58 57,794.98	0.00 24,553.97 (24,553.97)	
TOTAL PORTFOLIO		50,104,901.75	50,201,374.90	27,268.65	2,714.68	2,714.68



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	1,008,260.84 0.00 0.00 1,006,754.45	595.83 0.00 2,220.83 1,625.00	0.00 1,506.39 (1,506.39) 118.61	118.61
912828W55	US Treasury Note 1.875% Due 02/28/2022	08/23/2021 08/24/2021 7,500,000.00	7,533,563.62 0.00 0.00 7,521,872.92	35,738.95 0.00 47,781.42 12,042.47	0.00 11,690.70 (11,690.70) 351.77	351.77
912828X47	US Treasury Note 1.875% Due 04/30/2022	Various Various 9,500,000.00	7,556,122.93 2,011,796.88 0.00 9,556,030.98	12,042.47 (6,111.88) 30,507.59 12,353.24	0.00 11,888.83 (11,888.83) 464.41	464.41
912828ZR4	US Treasury Note 0.125% Due 05/31/2022	08/31/2021 08/31/2021 5,000,000.00	5,001,812.90 0.00 0.00 5,001,502.41	17.17 0.00 549.45 532.28	0.00 310.49 (310.49) 221.79	221.79
			21,099,760.29	48,394.42	0.00	
			2,011,796.88	(6,111.88)	25,396.41	
			0.00	81,059.29	(25,396.41)	
Total Fixed Income		23,000,000.00	23,086,160.76	26,552.99	1,156.58	1,156.58
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	1,500,442.20 0.00 0.00 1,500,339.13	2,126.67 0.00 2,410.83 284.16	0.00 103.07 (103.07) 181.09	181.09
21684XQS8	Cooperative Rabobank UA Yankee CD 0.2% Due 05/10/2022	08/31/2021 08/31/2021 1,000,000.00	1,000,177.13 0.00 0.00 1,000,142.81	1,138.89 0.00 1,311.11 172.22	0.00 34.32 (34.32) 137.90	137.90
262006307	Dreyfus Gov't Cash Management Money Market Fund	Various Various 1,602,191.53	3,604,901.75 36,231,198.54 38,233,908.76 1,602,191.53	0.00 77.07 0.00 77.07	0.00 0.00 0.00 77.07	77.07

PRISM Liquidity Portfolio

Account #10292

Income Earned

As of December 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
65558UBA9	Nordea Bank APB New York Negotiable CD 0.21% Due 05/11/2022	08/26/2021 08/26/2021 1,500,000.00	1,500,267.29 0.00 0.00 1,500,215.83	1,793.75 0.00 2,065.00 271.25	0.00 51.46 (51.46) 219.79	219.79
86959RQE3	Svenska Handelsbanken NY Yankee CD 0.23% Due 05/10/2022	08/26/2021 08/26/2021 1,500,000.00	1,500,398.74 0.00 0.00 1,500,321.48	1,964.58 0.00 2,261.67 297.09	0.00 77.26 (77.26) 219.83	219.83
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	2,376.67 0.00 3,177.50 800.83	0.00 0.00 0.00 800.83	800.83
			29,101,614.61	9,400.56	0.00	
			36,231,198.54	77.07	266.11	
			38,233,908.76	11,226.11	(266.11)	
Total Cash & Equivalent			27,102,191.53	1,902.62	1,636.51	1,636.51
			50,201,374.90	57,794.98	0.00	
			38,242,995.42	(6,034.81)	25,662.52	
			38,233,908.76	92,285.40	(25,662.52)	
TOTAL PORTFOLIO			50,102,191.53	28,455.61	2,793.09	2,793.09

Transaction Ledger

As of December 31, 2021

PRISM Short Term Core Portfolio - Account #10290

September 30, 2021 through December 31, 2021

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
ACQUISITIONS										
Purchase	10/21/2021	362554AC1	775,000.00	GM Financial Securitized Term 2021-4 A3 0.68% Due: 09/16/2026	99.997	0.68%	774,980.24	0.00	774,980.24	0.00
Purchase	10/28/2021	91282CBT7	5,000,000.00	US Treasury Note 0.75% Due: 03/31/2026	98.574	1.08%	4,928,710.94	2,884.62	4,931,595.56	0.00
Purchase	11/17/2021	44935FAD6	730,000.00	Hyundai Auto Receivables Trust 2021-C A3 0.74% Due: 05/15/2026	99.978	0.75%	729,837.06	0.00	729,837.06	0.00
Purchase	11/17/2021	91282CDG3	1,750,000.00	US Treasury Note 1.125% Due: 10/31/2026	99.316	1.27%	1,738,037.11	924.55	1,738,961.66	0.00
Purchase	11/24/2021	43815GAC3	1,020,000.00	Honda Auto Receivables Trust 2021-4 A3 0.88% Due: 01/21/2026	99.979	0.89%	1,019,784.98	0.00	1,019,784.98	0.00
Purchase	11/26/2021	91282CDG3	2,250,000.00	US Treasury Note 1.125% Due: 10/31/2026	98.988	1.34%	2,227,236.33	1,818.02	2,229,054.35	0.00
Purchase	11/29/2021	747525AF0	1,725,000.00	Qualcomm Inc Callable Note Cont 2/20/2025 3.45% Due: 05/20/2025	106.346	1.57%	1,834,468.50	1,487.81	1,835,956.31	0.00
Purchase	12/22/2021	91282CDG3	4,000,000.00	US Treasury Note 1.125% Due: 10/31/2026	99.520	1.23%	3,980,781.25	6,464.09	3,987,245.34	0.00
Purchase	12/27/2021	78015K7H1	1,000,000.00	Royal Bank of Canada Note 1.15% Due: 06/10/2025	99.060	1.43%	990,600.00	543.06	991,143.06	0.00
Purchase	12/29/2021	91282CDG3	1,500,000.00	US Treasury Note 1.125% Due: 10/31/2026	99.406	1.25%	1,491,093.75	2,750.35	1,493,844.10	0.00
Purchase	12/31/2021	91282CDR9	1,500,000.00	US Treasury Note 0.75% Due: 12/31/2023	100.004	0.75%	1,500,058.59	0.00	1,500,058.59	0.00
Subtotal			21,250,000.00				21,215,588.75	16,872.50	21,232,461.25	0.00
TOTAL ACQUISITIONS			21,250,000.00				21,215,588.75	16,872.50	21,232,461.25	0.00

Transaction Ledger

As of December 31, 2021

PRISM Short Term Core Portfolio - Account #10290

September 30, 2021 through December 31, 2021

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
DISPOSITIONS										
Sale	10/18/2021	3135G0S38	2,500,000.00	FNMA Note 2% Due: 01/05/2022	100.416	0.05%	2,510,400.00	14,305.56	2,524,705.56	10,598.60
Sale	10/28/2021	3135G0T45	5,000,000.00	FNMA Note 1.875% Due: 04/05/2022	100.792	0.06%	5,039,600.00	5,989.58	5,045,589.58	41,738.52
Sale	11/17/2021	912796P86	1,000,000.00	US Treasury Bill 0.047% Due: 12/28/2021	99.993	0.06%	999,934.51	0.00	999,934.51	88.22
Sale	11/26/2021	912796P86	4,000,000.00	US Treasury Bill 0.047% Due: 12/28/2021	99.993	0.08%	3,999,706.67	0.00	3,999,706.67	321.50
Sale	12/22/2021	912796P86	3,500,000.00	US Treasury Bill 0.047% Due: 12/28/2021	100.000	0.02%	3,499,989.79	0.00	3,499,989.79	527.77
Subtotal			16,000,000.00				16,049,630.97	20,295.14	16,069,926.11	53,274.61
Maturity	12/28/2021	912796P86	3,500,000.00	US Treasury Bill 0.047% Due: 12/28/2021	100.000		3,499,462.02	537.98	3,500,000.00	0.00
Subtotal			3,500,000.00				3,499,462.02	537.98	3,500,000.00	0.00
TOTAL DISPOSITIONS			19,500,000.00				19,549,092.99	20,833.12	19,569,926.11	53,274.61

PRISM Short Term Core Portfolio

Account #10290

Income Earned

As of October 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	1,080,437.11 0.00 0.00 1,078,459.67	1,400.00 0.00 4,025.00 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	4,013,318.22 0.00 0.00 4,012,280.87	47,277.77 0.00 56,861.11 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	1,957,509.15 0.00 0.00 1,957,590.09	3,405.50 0.00 4,140.50 735.00	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	1,055,779.57 0.00 0.00 1,054,370.31	3,611.11 0.00 5,694.44 2,083.33	0.00 1,409.26 (1,409.26) 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	4,087,585.43 0.00 0.00 4,084,520.93	10,255.56 0.00 22,088.89 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	1,251,989.19 0.00 0.00 1,251,953.38	4,671.46 0.00 6,045.42 1,373.96	0.00 35.81 (35.81) 1,338.15	1,338.15
06367WB85	Bank of Montreal Note 1.85% Due 05/01/2025	08/12/2021 08/16/2021 2,500,000.00	2,578,296.45 0.00 0.00 2,576,440.81	19,270.83 0.00 23,125.00 3,854.17	0.00 1,855.64 (1,855.64) 1,998.53	1,998.53
06368FAC3	Bank of Montreal Note 1.25% Due 09/15/2026	Various 09/15/2021 2,500,000.00	2,495,578.58 0.00 0.00 2,495,654.31	1,388.89 0.00 3,993.06 2,604.17	75.73 0.00 75.73 2,679.90	2,679.90

PRISM Short Term Core Portfolio

Account #10290

Income Earned

As of October 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
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	1,246,864.11 0.00 0.00 1,247,064.55	6,350.69 0.00 9,423.61 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	1,985,981.41 0.00 0.00 1,986,801.37	2,444.44 0.00 7,027.78 4,583.34	819.96 0.00 819.96 5,403.30	5,403.30
09690AAC7	BMW Vehicle Lease Trust 2021-2 A3 0.33% Due 12/26/2024	09/08/2021 09/15/2021 945,000.00	944,904.36 0.00 0.00 944,908.00	138.60 346.50 51.98 259.88	3.64 0.00 3.64 263.52	263.52
3130A0F70	FHLB Note 3.375% Due 12/08/2023	Various Various 7,500,000.00	7,587,194.01 0.00 0.00 7,583,806.78	79,453.13 0.00 100,546.89 21,093.76	0.00 3,387.23 (3,387.23) 17,706.53	17,706.53
3130A2UW4	FHLB Note 2.875% Due 09/13/2024	Various Various 3,000,000.00	3,101,419.13 0.00 0.00 3,098,502.61	4,312.50 0.00 11,500.00 7,187.50	0.00 2,916.52 (2,916.52) 4,270.98	4,270.98
3130A3GE8	FHLB Note 2.75% Due 12/13/2024	02/06/2020 02/10/2020 4,000,000.00	4,148,796.24 0.00 0.00 4,144,850.41	33,000.00 0.00 42,166.67 9,166.67	0.00 3,945.83 (3,945.83) 5,220.84	5,220.84
3130A4CH3	FHLB Note 2.375% Due 03/14/2025	03/19/2020 03/20/2020 1,500,000.00	1,559,991.92 0.00 0.00 1,558,515.93	1,682.29 0.00 4,651.04 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	5,029,423.27 0.00 0.00 5,027,942.55	50,555.56 0.00 64,097.22 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	5,029,203.58 0.00 0.00 5,027,923.08	10,781.25 0.00 24,843.75 14,062.50	0.00 1,280.50 (1,280.50) 12,782.00	12,782.00

PRISM Short Term Core Portfolio

Account #10290

Income Earned

As of October 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
3135G03U5	FNMA Note 0.625% Due 04/22/2025	04/22/2020 04/24/2020 2,880,000.00	2,875,774.83 0.00 0.00 2,875,875.66	7,950.00 9,000.00 450.00 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	4,133,633.73 0.00 0.00 4,133,779.38	5,980.00 0.00 7,705.00 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	2,826,404.87 0.00 0.00 2,826,577.12	1,591.88 0.00 2,181.46 589.58	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	3,372,632.28 0.00 0.00 3,372,901.52	1,269.38 0.00 2,327.19 1,057.81	269.24 0.00 269.24 1,327.05	1,327.05
3135G06G3	FNMA Note 0.5% Due 11/07/2025	11/09/2020 11/12/2020 3,515,000.00	3,504,648.33 0.00 0.00 3,504,862.55	7,030.00 0.00 8,494.58 1,464.58	214.22 0.00 214.22 1,678.80	1,678.80
3135G0S38	FNMA Note Due 01/05/2022	01/30/2017 01/31/2017 0.00	2,499,758.67 0.00 2,499,801.40 0.00	11,944.44 14,305.56 0.00 2,361.12	42.73 0.00 42.73 2,403.85	2,403.85
3135G0T45	FNMA Note Due 04/05/2022	Various Various 0.00	4,997,498.35 0.00 4,997,861.48 0.00	45,833.33 52,864.58 0.00 7,031.25	363.13 0.00 363.13 7,394.38	7,394.38
3135G0T94	FNMA Note 2.375% Due 01/19/2023	Various Various 5,000,000.00	4,978,048.41 0.00 0.00 4,979,481.04	23,750.00 0.00 33,645.84 9,895.84	1,432.63 0.00 1,432.63 11,328.47	11,328.47
3135G0W66	FNMA Note 1.625% Due 10/15/2024	11/08/2019 11/12/2019 3,000,000.00	2,984,636.46 0.00 0.00 2,985,065.54	22,479.17 24,375.00 2,166.67 4,062.50	429.08 0.00 429.08 4,491.58	4,491.58

PRISM Short Term Core Portfolio

Account #10290

Income Earned

As of October 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
3135G0X24	FNMA Note 1.625% Due 01/07/2025	Various Various 6,000,000.00	6,078,920.38 0.00 0.00 6,076,871.36	22,750.00 0.00 30,875.00 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	2,140,390.23 0.00 0.00 2,136,419.34	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
3137EAEN5	FHLMC Note 2.75% Due 06/19/2023	07/16/2018 07/17/2018 5,000,000.00	4,989,868.41 0.00 0.00 4,990,370.13	38,958.33 0.00 50,416.67 11,458.34	501.72 0.00 501.72 11,960.06	11,960.06
3137EAEP0	FHLMC Note 1.5% Due 02/12/2025	Various Various 6,500,000.00	6,518,224.82 0.00 0.00 6,517,765.50	13,270.84 0.00 21,395.84 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	2,092,036.10 0.00 0.00 2,092,213.84	1,531.25 0.00 2,187.50 656.25	177.74 0.00 177.74 833.99	833.99
3137EAX3	FHLMC Note 0.375% Due 09/23/2025	09/23/2020 09/25/2020 3,260,000.00	3,252,183.27 0.00 0.00 3,252,350.05	271.67 0.00 1,290.42 1,018.75	166.78 0.00 166.78 1,185.53	1,185.53
362554AC1	GM Financial Securitized Term 2021-4 A3 0.68% Due 09/16/2026	10/13/2021 10/21/2021 775,000.00	0.00 774,980.24 0.00 774,980.42	0.00 0.00 146.39 146.39	0.18 0.00 0.18 146.57	146.57
43813KAC6	Honda Auto Receivables Trust 2020-3 A3 0.37% Due 10/18/2024	09/22/2020 09/29/2020 1,375,000.00	1,374,862.75 0.00 0.00 1,374,868.22	183.72 423.96 183.72 423.96	5.47 0.00 5.47 429.43	429.43
43815HAC1	Honda Auto Receivables Trust 2018-3 A3 2.95% Due 08/22/2022	08/21/2018 08/28/2018 67,019.51	219,113.99 0.00 152,101.19 67,017.65	179.56 538.67 54.92 414.03	4.85 0.00 4.85 418.88	418.88

PRISM Short Term Core Portfolio

Account #10290

Income Earned

As of October 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
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	2,544,212.26 0.00 0.00 2,543,188.68	11,250.00 0.00 14,062.50 2,812.50	0.00 1,023.58 (1,023.58) 1,788.92	1,788.92
44891VAC5	Hyundai Auto Lease Trust 2021-B A3 0.33% Due 06/17/2024	06/08/2021 06/16/2021 1,495,000.00	1,494,804.98 0.00 0.00 1,494,813.44	219.27 411.13 219.27 411.13	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	849,923.11 0.00 0.00 849,925.60	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	2,174,547.23 0.00 0.00 2,174,560.23	367.33 688.75 367.33 688.75	13.00 0.00 13.00 701.75	701.75
4581X0CW6	Inter-American Dev Bank Note 2.125% Due 01/18/2022	01/10/2017 01/18/2017 2,000,000.00	1,999,853.15 0.00 0.00 1,999,894.92	8,618.06 0.00 12,159.72 3,541.66	41.77 0.00 41.77 3,583.43	3,583.43
4581X0CZ9	Inter-American Dev Bank Note 1.75% Due 09/14/2022	Various Various 5,000,000.00	4,969,889.09 0.00 0.00 4,972,571.39	4,131.95 0.00 11,423.61 7,291.66	2,682.30 0.00 2,682.30 9,973.96	9,973.96
4581X0DN5	Inter-American Dev Bank Note 0.625% Due 07/15/2025	01/13/2021 01/15/2021 2,020,000.00	2,027,400.99 0.00 0.00 2,027,235.09	2,665.28 0.00 3,717.36 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	5,397,405.90 0.00 0.00 5,397,827.33	21,209.51 23,712.50 1,449.10 3,952.09	421.43 0.00 421.43 4,373.52	4,373.52
4581X0DZ8	Inter-American Dev Bank Note 0.5% Due 09/23/2024	09/15/2021 09/23/2021 4,895,000.00	4,891,404.14 0.00 0.00 4,891,506.60	543.89 0.00 2,583.47 2,039.58	102.46 0.00 102.46 2,142.04	2,142.04

PRISM Short Term Core Portfolio

Account #10290

Income Earned

As of October 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
459058FY4	Intl. Bank Recon & Development Note 2% Due 01/26/2022	Various Various 4,500,000.00	4,499,940.15 0.00 0.00 4,499,956.00	16,250.00 0.00 23,750.00 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	3,550,199.02 0.00 0.00 3,550,432.92	9,827.08 11,142.80 556.25 1,871.97	233.90 0.00 233.90 2,105.87	2,105.87
459058JL8	Intl. Bank Recon & Development Note 0.5% Due 10/28/2025	Various Various 4,000,000.00	3,997,867.56 0.00 0.00 3,997,911.99	8,500.01 10,000.00 166.67 1,666.66	56.50 12.07 44.43 1,711.09	1,711.09
46647PAH9	JP Morgan Chase & Co Callable Note 2X 3/1/2024 3.22% Due 03/01/2025	Various Various 3,000,000.00	3,185,720.61 0.00 0.00 3,181,103.65	8,050.00 0.00 16,100.00 8,050.00	0.00 4,616.96 (4,616.96) 3,433.04	3,433.04
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	1,282,103.62 0.00 0.00 1,281,490.80	1,253.13 0.00 3,341.67 2,088.54	0.00 612.82 (612.82) 1,475.72	1,475.72
46647PBK1	JP Morgan Chase & Co Callable Note Cont 4/22/2025 2.083% Due 04/22/2026	08/27/2021 08/31/2021 1,000,000.00	1,030,364.32 0.00 0.00 1,029,798.64	9,199.92 10,415.00 520.75 1,735.83	0.00 565.68 (565.68) 1,170.15	1,170.15
47788EAC2	John Deere Owner Trust 2018-B A3 3.08% Due 11/15/2022	07/18/2018 07/25/2018 73,102.57	199,854.88 0.00 126,756.26 73,101.24	273.58 512.97 100.07 339.46	2.62 0.00 2.62 342.08	342.08
47788UAC6	John Deere Owner Trust 2021-A A3 0.36% Due 09/15/2025	03/02/2021 03/10/2021 940,000.00	939,847.50 0.00 0.00 939,851.75	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	1,019,913.93 0.00 0.00 1,019,916.05	235.73 442.00 235.73 442.00	2.12 0.00 2.12 444.12	444.12

PRISM Short Term Core Portfolio

Account #10290

Income Earned

As of October 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
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	1,189,919.24 0.00 0.00 1,189,922.24	211.56 396.67 211.56 396.67	3.00 0.00 3.00 399.67	399.67
58770FAC6	Mercedes Benz Auto Lease Trust 2020-A A3 1.84% Due 12/15/2022	01/21/2020 01/29/2020 756,729.10	868,048.75 0.00 111,367.55 756,690.29	709.91 1,331.08 618.84 1,240.01	9.09 0.00 9.09 1,249.10	1,249.10
58933YAF2	Merck & Co Note 2.8% Due 05/18/2023	10/26/2018 10/30/2018 2,400,000.00	2,377,959.42 0.00 0.00 2,379,109.68	24,826.67 0.00 30,426.67 5,600.00	1,150.26 0.00 1,150.26 6,750.26	6,750.26
58989V2D5	Met Tower Global Funding Note 1.25% Due 09/14/2026	09/07/2021 09/14/2021 1,705,000.00	1,703,446.00 0.00 0.00 1,703,472.63	1,006.42 0.00 2,782.47 1,776.05	26.63 0.00 26.63 1,802.68	1,802.68
61747YEA9	Morgan Stanley Callable Note Cont 5/30/2024 0.79% Due 05/30/2025	Various Various 4,000,000.00	3,998,825.15 0.00 0.00 3,998,852.39	10,533.33 0.00 13,166.67 2,633.34	63.42 36.18 27.24 2,660.58	2,660.58
65479GAD1	Nissan Auto Receivables Trust 2018-B A3 3.06% Due 03/15/2023	07/17/2018 07/25/2018 599,427.10	747,413.06 0.00 147,988.51 599,425.52	1,016.49 1,905.91 815.22 1,704.64	0.97 0.00 0.97 1,705.61	1,705.61
65479JAD5	Nissan Auto Receivables Owner 2019-C A3 1.93% Due 07/15/2024	10/16/2019 10/23/2019 1,915,206.32	2,071,614.69 0.00 156,472.85 1,915,148.53	1,777.04 3,331.95 1,642.82 3,197.73	6.69 0.00 6.69 3,204.42	3,204.42
69353RFL7	PNC Bank Callable Note Cont 5/9/2023 3.5% Due 06/08/2023	Various Various 3,000,000.00	2,998,644.08 0.00 0.00 2,998,712.43	32,958.34 0.00 41,708.33 8,749.99	68.35 0.00 68.35 8,818.34	8,818.34
78013XZU5	Royal Bank of Canada Note 2.55% Due 07/16/2024	09/10/2019 09/12/2019 4,000,000.00	4,028,870.71 0.00 0.00 4,027,992.40	21,250.00 0.00 29,750.00 8,500.00	0.00 878.31 (878.31) 7,621.69	7,621.69

PRISM Short Term Core Portfolio

Account #10290

Income Earned

As of October 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
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	489,768.52 0.00 0.00 489,775.57	672.05 0.00 927.26 255.21	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	1,129,536.56 0.00 0.00 1,129,552.54	306.04 0.00 1,012.29 706.25	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	3,275,072.96 0.00 0.00 3,273,888.11	22,750.00 0.00 32,229.17 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	Various Various 3,615,000.00	3,612,767.57 0.00 0.00 3,612,807.79	11,635.78 0.00 15,024.84 3,389.06	40.22 0.00 40.22 3,429.28	3,429.28
89237VAB5	Toyota Auto Receivables Trust 2020-C A3 0.44% Due 10/15/2024	07/21/2020 07/27/2020 1,235,000.00	1,234,931.51 0.00 0.00 1,234,933.42	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	1,144,985.57 0.00 0.00 1,144,986.10	146.94 400.75 146.94 400.75	0.53 0.00 0.53 401.28	401.28
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	4,109,204.67 0.00 0.00 4,109,353.40	16,402.85 0.00 23,432.64 7,029.79	148.73 0.00 148.73 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	3,050,471.02 0.00 0.00 3,048,957.86	10,740.49 0.00 16,110.73 5,370.24	0.00 1,513.16 (1,513.16) 3,857.08	3,857.08
9128283J7	US Treasury Note 2.125% Due 11/30/2024	Various Various 7,500,000.00	7,582,386.65 0.00 0.00 7,580,177.33	53,560.45 0.00 67,059.43 13,498.98	0.00 2,209.32 (2,209.32) 11,289.66	11,289.66

PRISM Short Term Core Portfolio

Account #10290

Income Earned

As of October 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
9128284D9	US Treasury Note 2.5% Due 03/31/2023	Various Various 7,500,000.00	7,475,383.00 0.00 0.00 7,476,780.67	515.11 0.00 16,483.52 15,968.41	1,397.67 0.00 1,397.67 17,366.08	17,366.08
912828L57	US Treasury Note 1.75% Due 09/30/2022	Various Various 2,000,000.00	1,993,897.57 0.00 0.00 1,994,417.29	96.16 0.00 3,076.92 2,980.76	519.72 0.00 519.72 3,500.48	3,500.48
912828R69	US Treasury Note 1.625% Due 05/31/2023	05/30/2018 05/31/2018 5,000,000.00	4,919,297.11 0.00 0.00 4,923,418.67	27,305.33 0.00 34,187.16 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	1,486,695.83 0.00 0.00 1,487,217.89	10,712.09 0.00 13,411.89 2,699.80	522.06 0.00 522.06 3,221.86	3,221.86
912828XW5	US Treasury Note 1.75% Due 06/30/2022	07/25/2017 07/26/2017 1,150,000.00	1,149,077.39 0.00 0.00 1,149,182.54	5,085.94 0.00 6,781.25 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	5,476,857.44 0.00 0.00 5,477,512.62	226.65 0.00 7,252.74 7,026.09	655.18 0.00 655.18 7,681.27	7,681.27
912828ZC7	US Treasury Note 1.125% Due 02/28/2025	03/24/2020 03/25/2020 2,500,000.00	2,551,212.22 0.00 0.00 2,549,938.08	2,408.49 0.00 4,816.99 2,408.50	0.00 1,274.14 (1,274.14) 1,134.36	1,134.36
912828ZL7	US Treasury Note 0.375% Due 04/30/2025	06/04/2020 06/05/2020 2,500,000.00	2,496,862.56 0.00 0.00 2,496,936.98	3,923.23 4,687.50 25.90 790.17	74.42 0.00 74.42 864.59	864.59
912828ZR4	US Treasury Note 0.125% Due 05/31/2022	08/31/2021 08/31/2021 5,000,000.00	5,002,423.88 0.00 0.00 5,002,113.39	2,100.41 0.00 2,629.78 529.37	0.00 310.49 (310.49) 218.88	218.88

PRISM Short Term Core Portfolio

Account #10290

Income Earned

As of October 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
91282CAM3	US Treasury Note 0.25% Due 09/30/2025	10/16/2020 10/19/2020 1,750,000.00	1,745,139.57 0.00 0.00 1,745,242.77	12.02 0.00 384.62 372.60	103.20 0.00 103.20 475.80	475.80
91282CBC4	US Treasury Note 0.375% Due 12/31/2025	12/29/2020 12/31/2020 3,000,000.00	2,999,800.80 0.00 0.00 2,999,804.78	2,843.07 0.00 3,790.76 947.69	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	5,921,887.17 0.00 0.00 5,923,416.86	3,790.76 0.00 5,686.14 1,895.38	1,529.69 0.00 1,529.69 3,425.07	3,425.07
91282CBT7	US Treasury Note 0.75% Due 03/31/2026	Various Various 8,000,000.00	2,979,661.87 4,928,710.94 0.00 7,908,933.35	61.81 (2,884.62) 5,274.72 2,328.29	560.54 0.00 560.54 2,888.83	2,888.83
91282CCF6	US Treasury Note 0.75% Due 05/31/2026	Various Various 4,500,000.00	4,463,180.17 0.00 0.00 4,463,850.41	11,342.21 0.00 14,200.82 2,858.61	670.24 0.00 670.24 3,528.85	3,528.85
91282CCT6	US Treasury Note 0.375% Due 08/15/2024	08/30/2021 08/31/2021 5,000,000.00	4,997,154.40 0.00 0.00 4,997,238.50	2,394.70 0.00 3,974.18 1,579.48	84.10 0.00 84.10 1,663.58	1,663.58
91282CCW9	US Treasury Note 0.75% Due 08/31/2026	Various Various 12,500,000.00	12,462,636.60 0.00 0.00 12,463,281.86	8,028.32 0.00 16,056.63 8,028.31	645.26 0.00 645.26 8,673.57	8,673.57
91282CCX7	US Treasury Note 0.375% Due 09/15/2024	Various Various 9,000,000.00	8,968,166.05 0.00 0.00 8,969,079.80	1,491.72 0.00 4,381.91 2,890.19	913.75 0.00 913.75 3,803.94	3,803.94
91324PEC2	United Health Group Inc Callable Note Cont 4/15/2026 1.15% Due 05/15/2026	Various Various 635,000.00	636,932.16 0.00 0.00 636,896.67	2,677.58 0.00 3,286.13 608.55	0.00 35.49 (35.49) 573.06	573.06

PRISM Short Term Core Portfolio

Account #10290

Income Earned

As of October 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
931142EK5	Wal-Mart Stores Callable Note Cont 5/26/2023 3.4% Due 06/26/2023	Various 06/27/2018 4,570,000.00	4,569,587.95 0.00 0.00 4,569,608.12	41,003.06 0.00 53,951.39 12,948.33	20.17 0.00 20.17 12,968.50	12,968.50
931142ER0	Wal-Mart Stores Callable Note Cont 08/17/2026 1.05% Due 09/17/2026	09/08/2021 09/17/2021 780,000.00	778,537.10 0.00 0.00 778,562.13	318.50 0.00 1,001.00 682.50	25.03 0.00 25.03 707.53	707.53
			282,736,417.02	930,229.88	22,720.13	
			5,703,691.18	174,637.66	45,216.19	
			8,192,349.24	1,128,097.86	(22,496.06)	
Total Fixed Income		279,361,484.60	280,225,262.90	372,505.64	350,009.58	350,009.58

CASH & EQUIVALENT

21684XQS8	Cooperative Rabobank UA Yankee CD 0.2% Due 05/10/2022	08/31/2021 08/31/2021 6,000,000.00	6,001,467.99 0.00 0.00 6,001,262.08	4,800.00 0.00 5,833.33 1,033.33	0.00 205.91 (205.91) 827.42	827.42
262006307	Dreyfus Gov't Cash Management Money Market Fund	Various Various 3,042,050.44	326,117.60 2,715,932.84 0.00 3,042,050.44	0.00 300.00 0.00 300.00	0.00 0.00 0.00 300.00	300.00
86959RQE3	Svenska Handelsbanken NY Yankee CD 0.23% Due 05/10/2022	08/27/2021 08/27/2021 6,000,000.00	6,002,202.97 0.00 0.00 6,001,893.96	5,520.00 0.00 6,708.33 1,188.33	0.00 309.01 (309.01) 879.32	879.32

PRISM Short Term Core Portfolio

Account #10290

Income Earned

As of October 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
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	480.50 0.00 961.00 480.50	0.00 0.00 0.00 480.50	480.50
			24,327,944.06 2,715,932.84 0.00	10,800.50 300.00 13,502.66	0.00 514.92 (514.92)	
Total Cash & Equivalent		27,042,050.44	27,043,361.98	3,002.16	2,487.24	2,487.24
			307,064,361.08 8,419,624.02 8,192,349.24	941,030.38 174,937.66 1,141,600.52	22,720.13 45,731.11 (23,010.98)	
TOTAL PORTFOLIO		306,403,535.04	307,268,624.88	375,507.80	352,496.82	352,496.82



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						
00440EAS6	Chubb INA Holdings Inc Note 3.15% Due 03/15/2025	10/28/2020 10/30/2020 1,000,000.00	1,078,459.67 0.00 0.00 1,076,546.02	4,025.00 0.00 6,650.00 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	4,012,280.87 0.00 0.00 4,011,276.98	56,861.11 57,500.00 8,944.44 9,583.33	0.00 1,003.89 (1,003.89) 8,579.44	8,579.44
023135BW5	Amazon.com Inc Note 0.45% Due 05/12/2024	05/10/2021 05/12/2021 1,960,000.00	1,957,590.09 0.00 0.00 1,957,668.42	4,140.50 4,410.00 465.50 735.00	78.33 0.00 78.33 813.33	813.33
037833AZ3	Apple Inc Note 2.5% Due 02/09/2025	07/14/2021 07/16/2021 1,000,000.00	1,054,370.31 0.00 0.00 1,053,006.50	5,694.44 0.00 7,777.78 2,083.34	0.00 1,363.81 (1,363.81) 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	4,084,520.93 0.00 0.00 4,081,555.29	22,088.89 0.00 33,922.23 11,833.34	0.00 2,965.64 (2,965.64) 8,867.70	8,867.70
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	1,251,953.38 0.00 0.00 1,251,918.73	6,045.42 0.00 7,419.38 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	2,576,440.81 0.00 0.00 2,574,645.01	23,125.00 23,125.00 3,854.17 3,854.17	0.00 1,795.80 (1,795.80) 2,058.37	2,058.37
06368FAC3	Bank of Montreal Note 1.25% Due 09/15/2026	Various 09/15/2021 2,500,000.00	2,495,654.31 0.00 0.00 2,495,727.59	3,993.06 0.00 6,597.23 2,604.17	73.28 0.00 73.28 2,677.45	2,677.45

PRISM Short Term Core Portfolio

Account #10290

Income Earned

As of November 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	1,247,064.55 0.00 0.00 1,247,258.52	9,423.61 0.00 12,496.53 3,072.92	193.97 0.00 193.97 3,266.89	3,266.89
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	1,986,801.37 0.00 0.00 1,987,594.87	7,027.78 0.00 11,611.11 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	944,908.00 0.00 0.00 944,911.52	51.98 259.88 51.98 259.88	3.52 0.00 3.52 263.40	263.40
3130A0F70	FHLB Note 3.375% Due 12/08/2023	Various Various 7,500,000.00	7,583,806.78 0.00 0.00 7,580,528.81	100,546.89 0.00 121,640.64 21,093.75	0.00 3,277.97 (3,277.97) 17,815.78	17,815.78
3130A2UW4	FHLB Note 2.875% Due 09/13/2024	Various Various 3,000,000.00	3,098,502.61 0.00 0.00 3,095,680.19	11,500.00 0.00 18,687.50 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	4,144,850.41 0.00 0.00 4,141,031.86	42,166.67 0.00 51,333.33 9,166.66	0.00 3,818.55 (3,818.55) 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	1,558,515.93 0.00 0.00 1,557,087.55	4,651.04 0.00 7,619.79 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	5,027,942.55 0.00 0.00 5,026,509.60	64,097.22 0.00 77,638.89 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	5,027,923.08 0.00 0.00 5,026,683.89	24,843.75 0.00 38,906.25 14,062.50	0.00 1,239.19 (1,239.19) 12,823.31	12,823.31

PRISM Short Term Core Portfolio

Account #10290

Income Earned

As of November 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	2,875,875.66 0.00 0.00 2,875,973.24	450.00 0.00 1,950.00 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	4,133,779.38 0.00 0.00 4,133,920.33	7,705.00 0.00 9,430.00 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	2,826,577.12 0.00 0.00 2,826,743.82	2,181.46 0.00 2,771.04 589.58	166.70 0.00 166.70 756.28	756.28
3135G05X7	FNMA Note 0.375% Due 08/25/2025	08/25/2020 08/27/2020 3,385,000.00	3,372,901.52 0.00 0.00 3,373,162.08	2,327.19 0.00 3,385.00 1,057.81	260.56 0.00 260.56 1,318.37	1,318.37
3135G06G3	FNMA Note 0.5% Due 11/07/2025	11/09/2020 11/12/2020 3,515,000.00	3,504,862.55 0.00 0.00 3,505,069.86	8,494.58 8,787.50 1,171.67 1,464.59	207.31 0.00 207.31 1,671.90	1,671.90
3135G0T94	FNMA Note 2.375% Due 01/19/2023	Various Various 5,000,000.00	4,979,481.04 0.00 0.00 4,980,867.46	33,645.84 0.00 43,541.66 9,895.82	1,386.42 0.00 1,386.42 11,282.24	11,282.24
3135G0W66	FNMA Note 1.625% Due 10/15/2024	11/08/2019 11/12/2019 3,000,000.00	2,985,065.54 0.00 0.00 2,985,480.77	2,166.67 0.00 6,229.17 4,062.50	415.23 0.00 415.23 4,477.73	4,477.73
3135G0X24	FNMA Note 1.625% Due 01/07/2025	Various Various 6,000,000.00	6,076,871.36 0.00 0.00 6,074,888.43	30,875.00 0.00 39,000.00 8,125.00	129.07 2,112.00 (1,982.93) 6,142.07	6,142.07
3137BFE98	FHLMC K041 A2 3.171% Due 10/25/2024	07/01/2021 07/07/2021 2,000,000.00	2,136,419.34 0.00 0.00 2,132,576.54	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

PRISM Short Term Core Portfolio

Account #10290

Income Earned

As of November 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
3137EAEN5	FHLMC Note 2.75% Due 06/19/2023	07/16/2018 07/17/2018 5,000,000.00	4,990,370.13 0.00 0.00 4,990,855.67	50,416.67 0.00 61,875.00 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	6,517,765.50 0.00 0.00 6,517,320.99	21,395.84 0.00 29,520.84 8,125.00	69.24 513.75 (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	2,092,213.84 0.00 0.00 2,092,385.84	2,187.50 0.00 2,843.75 656.25	172.00 0.00 172.00 828.25	828.25
3137EAEX3	FHLMC Note 0.375% Due 09/23/2025	09/23/2020 09/25/2020 3,260,000.00	3,252,350.05 0.00 0.00 3,252,511.44	1,290.42 0.00 2,309.17 1,018.75	161.39 0.00 161.39 1,180.14	1,180.14
362554AC1	GM Financial Securitized Term 2021-4 A3 0.68% Due 09/16/2026	10/13/2021 10/21/2021 775,000.00	774,980.42 0.00 0.00 774,980.89	146.39 365.97 219.58 439.16	0.47 0.00 0.47 439.63	439.63
43813KAC6	Honda Auto Receivables Trust 2020-3 A3 0.37% Due 10/18/2024	09/22/2020 09/29/2020 1,375,000.00	1,374,868.22 0.00 0.00 1,374,873.51	183.72 423.96 183.72 423.96	5.29 0.00 5.29 429.25	429.25
43815GAC3	Honda Auto Receivables Trust 2021-4 A3 0.88% Due 01/21/2026	11/16/2021 11/24/2021 1,020,000.00	0.00 1,019,784.98 0.00 1,019,786.25	0.00 0.00 174.53 174.53	1.27 0.00 1.27 175.80	175.80
43815HAC1	Honda Auto Receivables Trust 2018-3 A3 Due 08/22/2022	08/21/2018 08/28/2018 0.00	67,017.65 0.00 67,019.51 0.00	54.92 164.76 0.00 109.84	1.86 0.00 1.86 111.70	111.70
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	2,543,188.68 0.00 0.00 2,542,198.11	14,062.50 0.00 16,875.00 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 November 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	1,494,813.44 0.00 0.00 1,494,821.64	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	849,925.60 0.00 0.00 849,928.01	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	2,174,560.23 0.00 0.00 2,174,572.80	367.33 688.75 367.33 688.75	12.57 0.00 12.57 701.32	701.32
44935FAD6	Hyundai Auto Receivables Trust 2021-C A3 0.74% Due 05/15/2026	11/09/2021 11/17/2021 730,000.00	0.00 729,837.06 0.00 729,839.04	0.00 0.00 210.08 210.08	1.98 0.00 1.98 212.06	212.06
4581X0CW6	Inter-American Dev Bank Note 2.125% Due 01/18/2022	01/10/2017 01/18/2017 2,000,000.00	1,999,894.92 0.00 0.00 1,999,935.33	12,159.72 0.00 15,701.39 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	4,972,571.39 0.00 0.00 4,975,167.15	11,423.61 0.00 18,715.28 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	2,027,235.09 0.00 0.00 2,027,074.55	3,717.36 0.00 4,769.44 1,052.08	0.00 160.54 (160.54) 891.54	891.54
4581X0DV7	Inter-American Dev Bank Note 0.875% Due 04/20/2026	04/13/2021 04/20/2021 5,420,000.00	5,397,827.33 0.00 0.00 5,398,235.17	1,449.10 0.00 5,401.18 3,952.08	407.84 0.00 407.84 4,359.92	4,359.92
4581X0DZ8	Inter-American Dev Bank Note 0.5% Due 09/23/2024	09/15/2021 09/23/2021 4,895,000.00	4,891,506.60 0.00 0.00 4,891,605.75	2,583.47 0.00 4,623.06 2,039.59	99.15 0.00 99.15 2,138.74	2,138.74

PRISM Short Term Core Portfolio

Account #10290

Income Earned

As of November 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
459058FY4	Intl. Bank Recon & Development Note 2% Due 01/26/2022	Various Various 4,500,000.00	4,499,956.00 0.00 0.00 4,499,971.35	23,750.00 0.00 31,250.00 7,500.00	234.35 219.00 15.35 7,515.35	7,515.35
459058JB0	Intl. Bank Recon & Development Note 0.625% Due 04/22/2025	04/15/2020 04/22/2020 3,560,000.00	3,550,432.92 0.00 0.00 3,550,659.27	556.25 0.00 2,410.42 1,854.17	226.35 0.00 226.35 2,080.52	2,080.52
459058JL8	Intl. Bank Recon & Development Note 0.5% Due 10/28/2025	Various Various 4,000,000.00	3,997,911.99 0.00 0.00 3,997,954.98	166.67 0.00 1,833.33 1,666.66	54.67 11.68 42.99 1,709.65	1,709.65
46647PAH9	JP Morgan Chase & Co Callable Note 2X 3/1/2024 3.22% Due 03/01/2025	Various Various 3,000,000.00	3,181,103.65 0.00 0.00 3,176,635.64	16,100.00 0.00 24,150.00 8,050.00	0.00 4,468.01 (4,468.01) 3,581.99	3,581.99
46647PBH8	JP Morgan Chase & Co Callable Note Mthly 3/13/2025 2.005% Due 03/13/2026	03/12/2021 03/16/2021 1,250,000.00	1,281,490.80 0.00 0.00 1,280,897.76	3,341.67 0.00 5,430.21 2,088.54	0.00 593.04 (593.04) 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	1,029,798.64 0.00 0.00 1,029,251.20	520.75 0.00 2,256.58 1,735.83	0.00 547.44 (547.44) 1,188.39	1,188.39
47788EAC2	John Deere Owner Trust 2018-B A3 Due 11/15/2022	07/18/2018 07/25/2018 0.00	73,101.24 0.00 73,102.57 0.00	100.07 187.63 0.00 87.56	1.33 0.00 1.33 88.89	88.89
47788UAC6	John Deere Owner Trust 2021-A A3 0.36% Due 09/15/2025	03/02/2021 03/10/2021 940,000.00	939,851.75 0.00 0.00 939,855.88	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	1,019,916.05 0.00 0.00 1,019,918.10	235.73 442.00 235.73 442.00	2.05 0.00 2.05 444.05	444.05

PRISM Short Term Core Portfolio

Account #10290

Income Earned

As of November 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
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	1,189,922.24 0.00 0.00 1,189,925.13	211.56 396.67 211.56 396.67	2.89 0.00 2.89 399.56	399.56
58770FAC6	Mercedes Benz Auto Lease Trust 2020-A A3 1.84% Due 12/15/2022	01/21/2020 01/29/2020 644,805.50	756,690.29 0.00 111,923.60 644,774.86	618.84 1,160.32 527.31 1,068.79	8.17 0.00 8.17 1,076.96	1,076.96
58933YAF2	Merck & Co Note 2.8% Due 05/18/2023	10/26/2018 10/30/2018 2,400,000.00	2,379,109.68 0.00 0.00 2,380,222.84	30,426.67 33,600.00 2,426.67 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	1,703,472.63 0.00 0.00 1,703,498.40	2,782.47 0.00 4,558.51 1,776.04	25.77 0.00 25.77 1,801.81	1,801.81
61747YEA9	Morgan Stanley Callable Note Cont 5/30/2024 0.79% Due 05/30/2025	Various Various 4,000,000.00	3,998,852.39 0.00 0.00 3,998,878.76	13,166.67 15,712.22 87.79 2,633.34	61.37 35.00 26.37 2,659.71	2,659.71
65479GAD1	Nissan Auto Receivables Trust 2018-B A3 3.06% Due 03/15/2023	07/17/2018 07/25/2018 458,850.14	599,425.52 0.00 140,576.96 458,849.27	815.22 1,528.54 624.04 1,337.36	0.71 0.00 0.71 1,338.07	1,338.07
65479JAD5	Nissan Auto Receivables Owner 2019-C A3 1.93% Due 07/15/2024	10/16/2019 10/23/2019 1,770,182.40	1,915,148.53 0.00 145,023.92 1,770,130.61	1,642.82 3,080.29 1,518.42 2,955.89	6.00 0.00 6.00 2,961.89	2,961.89
69353RFL7	PNC Bank Callable Note Cont 5/9/2023 3.5% Due 06/08/2023	Various Various 3,000,000.00	2,998,712.43 0.00 0.00 2,998,778.57	41,708.33 0.00 50,458.34 8,750.01	66.14 0.00 66.14 8,816.15	8,816.15
747525AF0	Qualcomm Inc Callable Note Cont 2/20/2025 3.45% Due 05/20/2025	11/24/2021 11/29/2021 1,725,000.00	0.00 1,834,468.50 0.00 1,834,295.84	0.00 (1,487.81) 1,818.44 330.63	0.00 172.66 (172.66) 157.97	157.97

PRISM Short Term Core Portfolio

Account #10290

Income Earned

As of November 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
78013XZU5	Royal Bank of Canada Note 2.55% Due 07/16/2024	09/10/2019 09/12/2019 4,000,000.00	4,027,992.40 0.00 0.00 4,027,142.43	29,750.00 0.00 38,250.00 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	489,775.57 0.00 0.00 489,782.39	927.26 0.00 1,182.47 255.21	6.82 0.00 6.82 262.03	262.03
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	1,129,552.54 0.00 0.00 1,129,568.00	1,012.29 0.00 1,718.54 706.25	15.46 0.00 15.46 721.71	721.71
89114QC48	Toronto Dominion Bank Note 3.5% Due 07/19/2023	02/26/2019 02/28/2019 3,250,000.00	3,273,888.11 0.00 0.00 3,272,741.48	32,229.17 0.00 41,708.33 9,479.16	0.00 1,146.63 (1,146.63) 8,332.53	8,332.53
89236TJK2	Toyota Motor Credit Corp Note 1.125% Due 06/18/2026	Various Various 3,615,000.00	3,612,807.79 0.00 0.00 3,612,846.70	15,024.84 0.00 18,413.91 3,389.07	38.91 0.00 38.91 3,427.98	3,427.98
89237VAB5	Toyota Auto Receivables Trust 2020-C A3 0.44% Due 10/15/2024	07/21/2020 07/27/2020 1,235,000.00	1,234,933.42 0.00 0.00 1,234,935.27	241.51 452.83 241.51 452.83	1.85 0.00 1.85 454.68	454.68
89239CAC3	Toyota Lease Owner Trust 2021-B A3 0.42% Due 10/21/2024	07/27/2021 08/02/2021 1,145,000.00	1,144,986.10 0.00 0.00 1,144,986.62	146.94 400.75 146.94 400.75	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	4,109,353.40 0.00 0.00 4,109,497.32	23,432.64 0.00 30,462.43 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	3,048,957.86 0.00 0.00 3,047,493.52	16,110.73 0.00 21,307.74 5,197.01	0.00 1,464.34 (1,464.34) 3,732.67	3,732.67

PRISM Short Term Core Portfolio

Account #10290

Income Earned

As of November 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
912828J7	US Treasury Note 2.125% Due 11/30/2024	Various Various 7,500,000.00	7,580,177.33 0.00 0.00 7,578,039.26	67,059.43 79,687.50 437.84 13,065.91	0.00 2,138.07 (2,138.07) 10,927.84	10,927.84
9128284D9	US Treasury Note 2.5% Due 03/31/2023	Various Various 7,500,000.00	7,476,780.67 0.00 0.00 7,478,133.25	16,483.52 0.00 31,936.81 15,453.29	1,352.58 0.00 1,352.58 16,805.87	16,805.87
912828L57	US Treasury Note 1.75% Due 09/30/2022	Various Various 2,000,000.00	1,994,417.29 0.00 0.00 1,994,920.23	3,076.92 0.00 5,961.54 2,884.62	502.94 0.00 502.94 3,387.56	3,387.56
912828R69	US Treasury Note 1.625% Due 05/31/2023	05/30/2018 05/31/2018 5,000,000.00	4,923,418.67 0.00 0.00 4,927,407.28	34,187.16 40,625.00 223.21 6,661.05	3,988.61 0.00 3,988.61 10,649.66	10,649.66
912828U57	US Treasury Note 2.125% Due 11/30/2023	01/30/2019 01/31/2019 1,500,000.00	1,487,217.89 0.00 0.00 1,487,723.12	13,411.89 15,937.50 87.57 2,613.18	505.23 0.00 505.23 3,118.41	3,118.41
912828XW5	US Treasury Note 1.75% Due 06/30/2022	07/25/2017 07/26/2017 1,150,000.00	1,149,182.54 0.00 0.00 1,149,284.30	6,781.25 0.00 8,421.88 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	5,477,512.62 0.00 0.00 5,478,146.67	7,252.74 0.00 14,052.20 6,799.46	634.05 0.00 634.05 7,433.51	7,433.51
912828ZC7	US Treasury Note 1.125% Due 02/28/2025	03/24/2020 03/25/2020 2,500,000.00	2,549,938.08 0.00 0.00 2,548,705.04	4,816.99 0.00 7,147.79 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	2,496,936.98 0.00 0.00 2,497,008.99	25.90 0.00 802.83 776.93	72.01 0.00 72.01 848.94	848.94

PRISM Short Term Core Portfolio

Account #10290

Income Earned

As of November 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
912828ZR4	US Treasury Note 0.125% Due 05/31/2022	08/31/2021 08/31/2021 5,000,000.00	5,002,113.39 0.00 0.00 5,001,812.90	2,629.78 3,125.00 17.17 512.39	0.00 300.49 (300.49) 211.90	211.90
91282CAM3	US Treasury Note 0.25% Due 09/30/2025	10/16/2020 10/19/2020 1,750,000.00	1,745,242.77 0.00 0.00 1,745,342.64	384.62 0.00 745.19 360.57	99.87 0.00 99.87 460.44	460.44
91282CBC4	US Treasury Note 0.375% Due 12/31/2025	12/29/2020 12/31/2020 3,000,000.00	2,999,804.78 0.00 0.00 2,999,808.63	3,790.76 0.00 4,707.88 917.12	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	5,923,416.86 0.00 0.00 5,924,897.20	5,686.14 0.00 7,520.38 1,834.24	1,480.34 0.00 1,480.34 3,314.58	3,314.58
91282CBT7	US Treasury Note 0.75% Due 03/31/2026	Various Various 8,000,000.00	7,908,933.35 0.00 0.00 7,910,629.19	5,274.72 0.00 10,219.78 4,945.06	1,695.84 0.00 1,695.84 6,640.90	6,640.90
91282CCF6	US Treasury Note 0.75% Due 05/31/2026	Various Various 4,500,000.00	4,463,850.41 0.00 0.00 4,464,499.02	14,200.82 16,875.00 92.72 2,766.90	648.61 0.00 648.61 3,415.51	3,415.51
91282CCT6	US Treasury Note 0.375% Due 08/15/2024	08/30/2021 08/31/2021 5,000,000.00	4,997,238.50 0.00 0.00 4,997,319.88	3,974.18 0.00 5,502.72 1,528.54	81.38 0.00 81.38 1,609.92	1,609.92
91282CCW9	US Treasury Note 0.75% Due 08/31/2026	Various Various 12,500,000.00	12,463,281.86 0.00 0.00 12,463,906.33	16,056.63 0.00 23,825.97 7,769.34	624.47 0.00 624.47 8,393.81	8,393.81
91282CCX7	US Treasury Note 0.375% Due 09/15/2024	Various Various 9,000,000.00	8,969,079.80 0.00 0.00 8,969,964.08	4,381.91 0.00 7,178.87 2,796.96	884.28 0.00 884.28 3,681.24	3,681.24

PRISM Short Term Core Portfolio

Account #10290

Income Earned

As of November 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
91282CDG3	US Treasury Note 1.125% Due 10/31/2026	Various Various 4,000,000.00	0.00 3,965,273.44 0.00 3,965,429.25	0.00 (2,742.57) 3,853.60 1,111.03	155.81 0.00 155.81 1,266.84	1,266.84
91324PEC2	United Health Group Inc Callable Note Cont 4/15/2026 1.15% Due 05/15/2026	Various Various 635,000.00	636,896.67 0.00 0.00 636,862.30	3,286.13 3,570.11 324.56 608.54	0.00 34.37 (34.37) 574.17	574.17
931142EK5	Wal-Mart Stores Callable Note Cont 5/26/2023 3.4% Due 06/26/2023	Various 06/27/2018 4,570,000.00	4,569,608.12 0.00 0.00 4,569,627.65	53,951.39 0.00 66,899.72 12,948.33	19.53 0.00 19.53 12,967.86	12,967.86
931142ER0	Wal-Mart Stores Callable Note Cont 08/17/2026 1.05% Due 09/17/2026	09/08/2021 09/17/2021 780,000.00	778,562.13 0.00 0.00 778,586.35	1,001.00 0.00 1,683.50 682.50	24.22 0.00 24.22 706.72	706.72
			280,225,262.90	1,128,097.86	22,901.75	
			7,549,363.98	314,524.10	43,930.30	
			537,646.56	1,177,555.82	(21,028.55)	
Total Fixed Income		286,298,838.04	287,215,951.77	363,982.06	342,953.51	342,953.51
CASH & EQUIVALENT						
21684XQS8	Cooperative Rabobank UA Yankee CD 0.2% Due 05/10/2022	08/31/2021 08/31/2021 6,000,000.00	6,001,262.08 0.00 0.00 6,001,062.80	5,833.33 0.00 6,833.33 1,000.00	0.00 199.28 (199.28) 800.72	800.72
262006307	Dreyfus Gov't Cash Management Money Market Fund	Various Various 1,344,527.73	3,042,050.44 2,627,082.79 4,324,605.50 1,344,527.73	0.00 29.43 0.00 29.43	0.00 0.00 0.00 29.43	29.43
86959RQE3	Svenska Handelsbanken NY Yankee CD 0.23% Due 05/10/2022	08/27/2021 08/27/2021 6,000,000.00	6,001,893.96 0.00 0.00 6,001,594.91	6,708.33 0.00 7,858.33 1,150.00	0.00 299.05 (299.05) 850.95	850.95

PRISM Short Term Core Portfolio

Account #10290

Income Earned

As of November 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
912796P86	US Treasury Bill 0.047% Due 12/28/2021	08/30/2021 08/31/2021 7,000,000.00	11,998,155.50 0.00 4,999,231.46 6,998,924.04	961.00 0.00 831.83 (129.17)	0.00 0.00 0.00 (129.17)	(129.17)
			27,043,361.98 2,627,082.79 9,323,836.96 20,346,109.48	13,502.66 29.43 15,523.49 2,050.26	0.00 498.33 (498.33) 1,551.93	
Total Cash & Equivalent		20,344,527.73				1,551.93
			307,268,624.88 10,176,446.77 9,861,483.52 307,562,061.25	1,141,600.52 314,553.53 1,193,079.31 366,032.32	22,901.75 44,428.63 (21,526.88) 344,505.44	
TOTAL PORTFOLIO		306,643,365.77				344,505.44

PRISM Short Term Core Portfolio

Account #10290

Income Earned

As of December 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	1,076,546.02 0.00 0.00 1,074,568.58	6,650.00 0.00 9,275.00 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	4,011,276.98 0.00 0.00 4,010,239.64	8,944.44 0.00 18,527.78 9,583.34	0.00 1,037.34 (1,037.34) 8,546.00	8,546.00
023135BW5	Amazon.com Inc Note 0.45% Due 05/12/2024	05/10/2021 05/12/2021 1,960,000.00	1,957,668.42 0.00 0.00 1,957,749.36	465.50 0.00 1,200.50 735.00	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	1,053,006.50 0.00 0.00 1,051,597.24	7,777.78 0.00 9,861.11 2,083.33	0.00 1,409.26 (1,409.26) 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	4,081,555.29 0.00 0.00 4,078,490.78	33,922.23 0.00 45,755.56 11,833.33	0.00 3,064.51 (3,064.51) 8,768.82	8,768.82
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	1,251,918.73 0.00 0.00 1,251,882.92	7,419.38 8,243.75 549.58 1,373.95	0.00 35.81 (35.81) 1,338.14	1,338.14
06367WB85	Bank of Montreal Note 1.85% Due 05/01/2025	08/12/2021 08/16/2021 2,500,000.00	2,574,645.01 0.00 0.00 2,572,789.36	3,854.17 0.00 7,708.33 3,854.16	0.00 1,855.65 (1,855.65) 1,998.51	1,998.51
06368FAC3	Bank of Montreal Note 1.25% Due 09/15/2026	Various 09/15/2021 2,500,000.00	2,495,727.59 0.00 0.00 2,495,803.32	6,597.23 0.00 9,201.39 2,604.16	75.73 0.00 75.73 2,679.89	2,679.89

PRISM Short Term Core Portfolio

Account #10290

Income Earned

As of December 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
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	1,247,258.52 0.00 0.00 1,247,458.96	12,496.53 0.00 15,569.44 3,072.91	200.44 0.00 200.44 3,273.35	3,273.35
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	1,987,594.87 0.00 0.00 1,988,414.83	11,611.11 0.00 16,194.44 4,583.33	819.96 0.00 819.96 5,403.29	5,403.29
09690AAC7	BMW Vehicle Lease Trust 2021-2 A3 0.33% Due 12/26/2024	09/08/2021 09/15/2021 945,000.00	944,911.52 0.00 0.00 944,915.15	51.98 259.88 51.98 259.88	3.63 0.00 3.63 263.51	263.51
3130A0F70	FHLB Note 3.375% Due 12/08/2023	Various Various 7,500,000.00	7,580,528.81 0.00 0.00 7,577,141.58	121,640.64 126,562.50 16,171.89 21,093.75	0.00 3,387.23 (3,387.23) 17,706.52	17,706.52
3130A2UW4	FHLB Note 2.875% Due 09/13/2024	Various Various 3,000,000.00	3,095,680.19 0.00 0.00 3,092,763.69	18,687.50 0.00 25,875.00 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	4,141,031.86 0.00 0.00 4,137,086.02	51,333.33 55,000.00 5,500.00 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	1,557,087.55 0.00 0.00 1,555,611.56	7,619.79 0.00 10,588.54 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	5,026,509.60 0.00 0.00 5,025,028.88	77,638.89 81,250.00 9,930.56 13,541.67	0.00 1,480.72 (1,480.72) 12,060.95	12,060.95
313383YJ4	FHLB Note 3.375% Due 09/08/2023	Various Various 5,000,000.00	5,026,683.89 0.00 0.00 5,025,403.40	38,906.25 0.00 52,968.75 14,062.50	0.00 1,280.49 (1,280.49) 12,782.01	12,782.01

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
3135G03U5	FNMA Note 0.625% Due 04/22/2025	04/22/2020 04/24/2020 2,880,000.00	2,875,973.24 0.00 0.00 2,876,074.07	1,950.00 0.00 3,450.00 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	4,133,920.33 0.00 0.00 4,134,065.98	9,430.00 10,350.00 805.00 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	2,826,743.82 0.00 0.00 2,826,916.08	2,771.04 0.00 3,360.63 589.59	172.26 0.00 172.26 761.85	761.85
3135G05X7	FNMA Note 0.375% Due 08/25/2025	08/25/2020 08/27/2020 3,385,000.00	3,373,162.08 0.00 0.00 3,373,431.32	3,385.00 0.00 4,442.81 1,057.81	269.24 0.00 269.24 1,327.05	1,327.05
3135G06G3	FNMA Note 0.5% Due 11/07/2025	11/09/2020 11/12/2020 3,515,000.00	3,505,069.86 0.00 0.00 3,505,284.08	1,171.67 0.00 2,636.25 1,464.58	214.22 0.00 214.22 1,678.80	1,678.80
3135G0T94	FNMA Note 2.375% Due 01/19/2023	Various Various 5,000,000.00	4,980,867.46 0.00 0.00 4,982,300.09	43,541.66 0.00 53,437.50 9,895.84	1,432.63 0.00 1,432.63 11,328.47	11,328.47
3135G0W66	FNMA Note 1.625% Due 10/15/2024	11/08/2019 11/12/2019 3,000,000.00	2,985,480.77 0.00 0.00 2,985,909.84	6,229.17 0.00 10,291.67 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	6,074,888.43 0.00 0.00 6,072,839.41	39,000.00 0.00 47,125.00 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	2,132,576.54 0.00 0.00 2,128,605.65	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

PRISM Short Term Core Portfolio

Account #10290

Income Earned

As of December 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
3137EAEN5	FHLMC Note 2.75% Due 06/19/2023	07/16/2018 07/17/2018 5,000,000.00	4,990,855.67 0.00 0.00 4,991,357.40	61,875.00 68,750.00 4,583.33 11,458.33	501.73 0.00 501.73 11,960.06	11,960.06
3137EAEP0	FHLMC Note 1.5% Due 02/12/2025	Various Various 6,500,000.00	6,517,320.99 0.00 0.00 6,516,861.67	29,520.84 0.00 37,645.84 8,125.00	71.54 530.86 (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	2,092,385.84 0.00 0.00 2,092,563.58	2,843.75 0.00 3,500.00 656.25	177.74 0.00 177.74 833.99	833.99
3137EAEX3	FHLMC Note 0.375% Due 09/23/2025	09/23/2020 09/25/2020 3,260,000.00	3,252,511.44 0.00 0.00 3,252,678.21	2,309.17 0.00 3,327.92 1,018.75	166.77 0.00 166.77 1,185.52	1,185.52
362554AC1	GM Financial Securitized Term 2021-4 A3 0.68% Due 09/16/2026	10/13/2021 10/21/2021 775,000.00	774,980.89 0.00 0.00 774,981.39	219.58 439.17 219.58 439.17	0.50 0.00 0.50 439.67	439.67
43813KAC6	Honda Auto Receivables Trust 2020-3 A3 0.37% Due 10/18/2024	09/22/2020 09/29/2020 1,375,000.00	1,374,873.51 0.00 0.00 1,374,878.98	183.72 423.96 183.72 423.96	5.47 0.00 5.47 429.43	429.43
43815GAC3	Honda Auto Receivables Trust 2021-4 A3 0.88% Due 01/21/2026	11/16/2021 11/24/2021 1,020,000.00	1,019,786.25 0.00 0.00 1,019,791.88	174.53 673.20 249.33 748.00	5.63 0.00 5.63 753.63	753.63
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	2,542,198.11 0.00 0.00 2,541,174.53	16,875.00 16,875.00 2,812.50 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	1,494,821.64 0.00 0.00 1,494,830.11	219.27 411.13 219.27 411.13	8.47 0.00 8.47 419.60	419.60

PRISM Short Term Core Portfolio

Account #10290

Income Earned

As of December 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
44933LAC7	Hyundai Auto Receivables Trust 2021-A A3 0.38% Due 09/15/2025	04/20/2021 04/28/2021 850,000.00	849,928.01 0.00 0.00 849,930.50	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	2,174,572.80 0.00 0.00 2,174,585.80	367.33 688.75 367.33 688.75	13.00 0.00 13.00 701.75	701.75
44935FAD6	Hyundai Auto Receivables Trust 2021-C A3 0.74% Due 05/15/2026	11/09/2021 11/17/2021 730,000.00	729,839.04 0.00 0.00 729,843.41	210.08 420.16 240.09 450.17	4.37 0.00 4.37 454.54	454.54
4581X0CW6	Inter-American Dev Bank Note 2.125% Due 01/18/2022	01/10/2017 01/18/2017 2,000,000.00	1,999,935.33 0.00 0.00 1,999,977.10	15,701.39 0.00 19,243.06 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	4,975,167.15 0.00 0.00 4,977,849.45	18,715.28 0.00 26,006.95 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	2,027,074.55 0.00 0.00 2,026,908.66	4,769.44 0.00 5,821.53 1,052.09	0.00 165.89 (165.89) 886.20	886.20
4581X0DV7	Inter-American Dev Bank Note 0.875% Due 04/20/2026	04/13/2021 04/20/2021 5,420,000.00	5,398,235.17 0.00 0.00 5,398,656.60	5,401.18 0.00 9,353.26 3,952.08	421.43 0.00 421.43 4,373.51	4,373.51
4581X0DZ8	Inter-American Dev Bank Note 0.5% Due 09/23/2024	09/15/2021 09/23/2021 4,895,000.00	4,891,605.75 0.00 0.00 4,891,708.20	4,623.06 0.00 6,662.64 2,039.58	102.45 0.00 102.45 2,142.03	2,142.03
459058FY4	Intl. Bank Recon & Development Note 2% Due 01/26/2022	Various Various 4,500,000.00	4,499,971.35 0.00 0.00 4,499,987.21	31,250.00 0.00 38,750.00 7,500.00	242.15 226.29 15.86 7,515.86	7,515.86

PRISM Short Term Core Portfolio

Account #10290

Income Earned

As of December 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
459058JB0	Intl. Bank Recon & Development Note 0.625% Due 04/22/2025	04/15/2020 04/22/2020 3,560,000.00	3,550,659.27 0.00 0.00 3,550,893.17	2,410.42 0.00 4,264.58 1,854.16	233.90 0.00 233.90 2,088.06	2,088.06
459058JL8	Intl. Bank Recon & Development Note 0.5% Due 10/28/2025	Various Various 4,000,000.00	3,997,954.98 0.00 0.00 3,997,999.41	1,833.33 0.00 3,500.01 1,666.68	56.50 12.07 44.43 1,711.11	1,711.11
46647PAH9	JP Morgan Chase & Co Callable Note 2X 3/1/2024 3.22% Due 03/01/2025	Various Various 3,000,000.00	3,176,635.64 0.00 0.00 3,172,018.69	24,150.00 0.00 32,200.00 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	1,280,897.76 0.00 0.00 1,280,284.94	5,430.21 0.00 7,518.75 2,088.54	0.00 612.82 (612.82) 1,475.72	1,475.72
46647PBK1	JP Morgan Chase & Co Callable Note Cont 4/22/2025 2.083% Due 04/22/2026	08/27/2021 08/31/2021 1,000,000.00	1,029,251.20 0.00 0.00 1,028,685.52	2,256.58 0.00 3,992.42 1,735.84	0.00 565.68 (565.68) 1,170.16	1,170.16
47788UAC6	John Deere Owner Trust 2021-A A3 0.36% Due 09/15/2025	03/02/2021 03/10/2021 940,000.00	939,855.88 0.00 0.00 939,860.14	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	1,019,918.10 0.00 0.00 1,019,920.21	235.73 442.00 235.73 442.00	2.11 0.00 2.11 444.11	444.11
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	1,189,925.13 0.00 0.00 1,189,928.13	211.56 396.67 211.56 396.67	3.00 0.00 3.00 399.67	399.67
58770FAC6	Mercedes Benz Auto Lease Trust 2020-A A3 1.84% Due 12/15/2022	01/21/2020 01/29/2020 517,431.65	644,774.86 0.00 127,373.85 517,409.07	527.31 988.70 423.14 884.53	8.06 0.00 8.06 892.59	892.59

PRISM Short Term Core Portfolio

Account #10290

Income Earned

As of December 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
58933YAF2	Merck & Co Note 2.8% Due 05/18/2023	10/26/2018 10/30/2018 2,400,000.00	2,380,222.84 0.00 0.00 2,381,373.11	2,426.67 0.00 8,026.67 5,600.00	1,150.27 0.00 1,150.27 6,750.27	6,750.27
58989V2D5	Met Tower Global Funding Note 1.25% Due 09/14/2026	09/07/2021 09/14/2021 1,705,000.00	1,703,498.40 0.00 0.00 1,703,525.03	4,558.51 0.00 6,334.55 1,776.04	26.63 0.00 26.63 1,802.67	1,802.67
61747YEA9	Morgan Stanley Callable Note Cont 5/30/2024 0.79% Due 05/30/2025	Various Various 4,000,000.00	3,998,878.76 0.00 0.00 3,998,905.99	87.79 0.00 2,721.11 2,633.32	63.41 36.18 27.23 2,660.55	2,660.55
65479GAD1	Nissan Auto Receivables Trust 2018-B A3 3.06% Due 03/15/2023	07/17/2018 07/25/2018 316,739.05	458,849.27 0.00 142,111.09 316,738.70	624.04 1,170.07 430.77 976.80	0.52 0.00 0.52 977.32	977.32
65479JAD5	Nissan Auto Receivables Owner 2019-C A3 1.93% Due 07/15/2024	10/16/2019 10/23/2019 1,624,535.43	1,770,130.61 0.00 145,646.97 1,624,489.44	1,518.42 2,847.04 1,393.49 2,722.11	5.80 0.00 5.80 2,727.91	2,727.91
69353RFL7	PNC Bank Callable Note Cont 5/9/2023 3.5% Due 06/08/2023	Various Various 3,000,000.00	2,998,778.57 0.00 0.00 2,998,846.92	50,458.34 52,500.00 6,708.33 8,749.99	68.35 0.00 68.35 8,818.34	8,818.34
747525AF0	Qualcomm Inc Callable Note Cont 2/20/2025 3.45% Due 05/20/2025	11/24/2021 11/29/2021 1,725,000.00	1,834,295.84 0.00 0.00 1,831,619.56	1,818.44 0.00 6,777.81 4,959.37	0.00 2,676.28 (2,676.28) 2,283.09	2,283.09
78013XZU5	Royal Bank of Canada Note 2.55% Due 07/16/2024	09/10/2019 09/12/2019 4,000,000.00	4,027,142.43 0.00 0.00 4,026,264.13	38,250.00 0.00 46,750.00 8,500.00	0.00 878.30 (878.30) 7,621.70	7,621.70
78015K7H1	Royal Bank of Canada Note 1.15% Due 06/10/2025	12/22/2021 12/27/2021 1,000,000.00	0.00 990,600.00 0.00 990,637.27	0.00 (543.06) 670.83 127.77	37.27 0.00 37.27 165.04	165.04

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
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	489,782.39 0.00 0.00 489,789.44	1,182.47 0.00 1,437.67 255.20	7.05 0.00 7.05 262.25	262.25
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	1,129,568.00 0.00 0.00 1,129,583.98	1,718.54 0.00 2,424.79 706.25	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	3,272,741.48 0.00 0.00 3,271,556.63	41,708.33 0.00 51,187.50 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	Various Various 3,615,000.00	3,612,846.70 0.00 0.00 3,612,886.91	18,413.91 20,334.38 1,468.59 3,389.06	40.21 0.00 40.21 3,429.27	3,429.27
89237VAB5	Toyota Auto Receivables Trust 2020-C A3 0.44% Due 10/15/2024	07/21/2020 07/27/2020 1,235,000.00	1,234,935.27 0.00 0.00 1,234,937.18	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	1,144,986.62 0.00 0.00 1,144,987.15	146.94 400.75 146.94 400.75	0.53 0.00 0.53 401.28	401.28
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	4,109,497.32 0.00 0.00 4,109,646.04	30,462.43 0.00 37,492.22 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	3,047,493.52 0.00 0.00 3,045,980.37	21,307.74 0.00 26,677.99 5,370.25	0.00 1,513.15 (1,513.15) 3,857.10	3,857.10
9128283J7	US Treasury Note 2.125% Due 11/30/2024	Various Various 7,500,000.00	7,578,039.26 0.00 0.00 7,575,829.92	437.84 0.00 14,010.98 13,573.14	0.00 2,209.34 (2,209.34) 11,363.80	11,363.80

PRISM Short Term Core Portfolio

Account #10290

Income Earned

As of December 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
9128284D9	US Treasury Note 2.5% Due 03/31/2023	Various Various 7,500,000.00	7,478,133.25 0.00 0.00 7,479,530.92	31,936.81 0.00 47,905.22 15,968.41	1,397.67 0.00 1,397.67 17,366.08	17,366.08
912828L57	US Treasury Note 1.75% Due 09/30/2022	Various Various 2,000,000.00	1,994,920.23 0.00 0.00 1,995,439.95	5,961.54 0.00 8,942.31 2,980.77	519.72 0.00 519.72 3,500.49	3,500.49
912828R69	US Treasury Note 1.625% Due 05/31/2023	05/30/2018 05/31/2018 5,000,000.00	4,927,407.28 0.00 0.00 4,931,528.85	223.21 0.00 7,142.86 6,919.65	4,121.57 0.00 4,121.57 11,041.22	11,041.22
912828U57	US Treasury Note 2.125% Due 11/30/2023	01/30/2019 01/31/2019 1,500,000.00	1,487,723.12 0.00 0.00 1,488,245.18	87.57 0.00 2,802.20 2,714.63	522.06 0.00 522.06 3,236.69	3,236.69
912828XW5	US Treasury Note 1.75% Due 06/30/2022	07/25/2017 07/26/2017 1,150,000.00	1,149,284.30 0.00 0.00 1,149,389.45	8,421.88 10,062.50 55.59 1,696.21	105.15 0.00 105.15 1,801.36	1,801.36
912828YH7	US Treasury Note 1.5% Due 09/30/2024	Various Various 5,500,000.00	5,478,146.67 0.00 0.00 5,478,801.83	14,052.20 0.00 21,078.29 7,026.09	655.16 0.00 655.16 7,681.25	7,681.25
912828ZC7	US Treasury Note 1.125% Due 02/28/2025	03/24/2020 03/25/2020 2,500,000.00	2,548,705.04 0.00 0.00 2,547,430.90	7,147.79 0.00 9,556.28 2,408.49	0.00 1,274.14 (1,274.14) 1,134.35	1,134.35
912828ZL7	US Treasury Note 0.375% Due 04/30/2025	06/04/2020 06/05/2020 2,500,000.00	2,497,008.99 0.00 0.00 2,497,083.41	802.83 0.00 1,605.66 802.83	74.42 0.00 74.42 877.25	877.25
912828ZR4	US Treasury Note 0.125% Due 05/31/2022	08/31/2021 08/31/2021 5,000,000.00	5,001,812.90 0.00 0.00 5,001,502.41	17.17 0.00 549.45 532.28	0.00 310.49 (310.49) 221.79	221.79

PRISM Short Term Core Portfolio

Account #10290

Income Earned

As of December 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
91282CAM3	US Treasury Note 0.25% Due 09/30/2025	10/16/2020 10/19/2020 1,750,000.00	1,745,342.64 0.00 0.00 1,745,445.84	745.19 0.00 1,117.79 372.60	103.20 0.00 103.20 475.80	475.80
91282CBC4	US Treasury Note 0.375% Due 12/31/2025	12/29/2020 12/31/2020 3,000,000.00	2,999,808.63 0.00 0.00 2,999,812.61	4,707.88 5,625.00 31.08 948.20	3.98 0.00 3.98 952.18	952.18
91282CBH3	US Treasury Note 0.375% Due 01/31/2026	Various Various 6,000,000.00	5,924,897.20 0.00 0.00 5,926,426.90	7,520.38 0.00 9,415.76 1,895.38	1,529.70 0.00 1,529.70 3,425.08	3,425.08
91282CBT7	US Treasury Note 0.75% Due 03/31/2026	Various Various 8,000,000.00	7,910,629.19 0.00 0.00 7,912,381.56	10,219.78 0.00 15,329.67 5,109.89	1,752.37 0.00 1,752.37 6,862.26	6,862.26
91282CCF6	US Treasury Note 0.75% Due 05/31/2026	Various Various 4,500,000.00	4,464,499.02 0.00 0.00 4,465,169.27	92.72 0.00 2,967.03 2,874.31	670.25 0.00 670.25 3,544.56	3,544.56
91282CCT6	US Treasury Note 0.375% Due 08/15/2024	08/30/2021 08/31/2021 5,000,000.00	4,997,319.88 0.00 0.00 4,997,403.97	5,502.72 0.00 7,082.20 1,579.48	84.09 0.00 84.09 1,663.57	1,663.57
91282CCW9	US Treasury Note 0.75% Due 08/31/2026	Various Various 12,500,000.00	12,463,906.33 0.00 0.00 12,464,551.60	23,825.97 0.00 31,854.28 8,028.31	645.27 0.00 645.27 8,673.58	8,673.58
91282CCX7	US Treasury Note 0.375% Due 09/15/2024	Various Various 9,000,000.00	8,969,964.08 0.00 0.00 8,970,877.82	7,178.87 0.00 10,069.05 2,890.18	913.74 0.00 913.74 3,803.92	3,803.92
91282CDG3	US Treasury Note 1.125% Due 10/31/2026	Various Various 9,500,000.00	3,965,429.25 5,471,875.00 0.00 9,438,024.75	3,853.60 (9,214.44) 18,304.55 5,236.51	720.50 0.00 720.50 5,957.01	5,957.01

PRISM Short Term Core Portfolio

Account #10290

Income Earned

As of December 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
91282CDR9	US Treasury Note 0.75% Due 12/31/2023	12/28/2021 12/31/2021 1,500,000.00	0.00 1,500,058.59 0.00 1,500,058.51	0.00 0.00 31.08 31.08	0.00 0.08 (0.08) 31.00	31.00
91324PEC2	United Health Group Inc Callable Note Cont 4/15/2026 1.15% Due 05/15/2026	Various Various 635,000.00	636,862.30 0.00 0.00 636,826.80	324.56 0.00 933.10 608.54	0.00 35.50 (35.50) 573.04	573.04
931142EK5	Wal-Mart Stores Callable Note Cont 5/26/2023 3.4% Due 06/26/2023	Various 06/27/2018 4,570,000.00	4,569,627.65 0.00 0.00 4,569,647.83	66,899.72 77,690.00 2,158.06 12,948.34	20.18 0.00 20.18 12,968.52	12,968.52
931142ER0	Wal-Mart Stores Callable Note Cont 08/17/2026 1.05% Due 09/17/2026	09/08/2021 09/17/2021 780,000.00	778,586.35 0.00 0.00 778,611.38	1,683.50 0.00 2,366.00 682.50	25.03 0.00 25.03 707.53	707.53
			287,215,951.77	1,177,555.82	24,264.32	
			7,962,533.59	539,336.11	47,892.51	
			415,131.91	1,013,789.47	(23,628.19)	
Total Fixed Income		293,883,706.13	294,739,725.26	375,569.76	351,941.57	351,941.57
CASH & EQUIVALENT						
21684XQS8	Cooperative Rabobank UA Yankee CD 0.2% Due 05/10/2022	08/31/2021 08/31/2021 6,000,000.00	6,001,062.80 0.00 0.00 6,000,856.88	6,833.33 0.00 7,866.67 1,033.34	0.00 205.92 (205.92) 827.42	827.42
262006307	Dreyfus Gov't Cash Management Money Market Fund	Various Various 1,336,495.52	1,344,527.73 4,464,269.09 4,472,301.30 1,336,495.52	0.00 43.57 0.00 43.57	0.00 0.00 0.00 43.57	43.57
86959RQE3	Svenska Handelsbanken NY Yankee CD 0.23% Due 05/10/2022	08/27/2021 08/27/2021 6,000,000.00	6,001,594.91 0.00 0.00 6,001,285.90	7,858.33 0.00 9,046.67 1,188.34	0.00 309.01 (309.01) 879.33	879.33

PRISM Short Term Core Portfolio

Account #10290

Income Earned

As of December 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
912796P86	US Treasury Bill Due 12/28/2021	08/30/2021 08/31/2021 0.00	6,998,924.04 0.00 6,998,924.04 0.00	831.83 537.98 0.00 (293.85)	0.00 0.00 0.00 (293.85)	(293.85)
			20,346,109.48 4,464,269.09 11,471,225.34 13,338,638.30	15,523.49 581.55 16,913.34 1,971.40	0.00 514.93 (514.93) 1,456.47	1,456.47
Total Cash & Equivalent		13,336,495.52				
			307,562,061.25 12,426,802.68 11,886,357.25 308,078,363.56	1,193,079.31 539,917.66 1,030,702.81 377,541.16	24,264.32 48,407.44 (24,143.12) 353,398.04	353,398.04
TOTAL PORTFOLIO		307,220,201.65				

Important Disclosures

As of December 31, 2021

2022 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.*



PMIA/LAIF Performance Report as of 01/13/22



PMIA Average Monthly Effective Yields⁽¹⁾

Dec	0.212
Nov	0.203
Oct	0.203

Quarterly Performance Quarter Ended 12/31/21

LAIF Apportionment Rate ⁽²⁾ :	0.23
LAIF Earnings Ratio ⁽²⁾ :	0.00000625812849570
LAIF Fair Value Factor ⁽¹⁾ :	0.997439120
PMIA Daily ⁽¹⁾ :	0.22%
PMIA Quarter to Date ⁽¹⁾ :	0.21%
PMIA Average Life ⁽¹⁾ :	340

Pooled Money Investment Account Monthly Portfolio Composition ⁽¹⁾ 12/31/21 \$181.4 billion

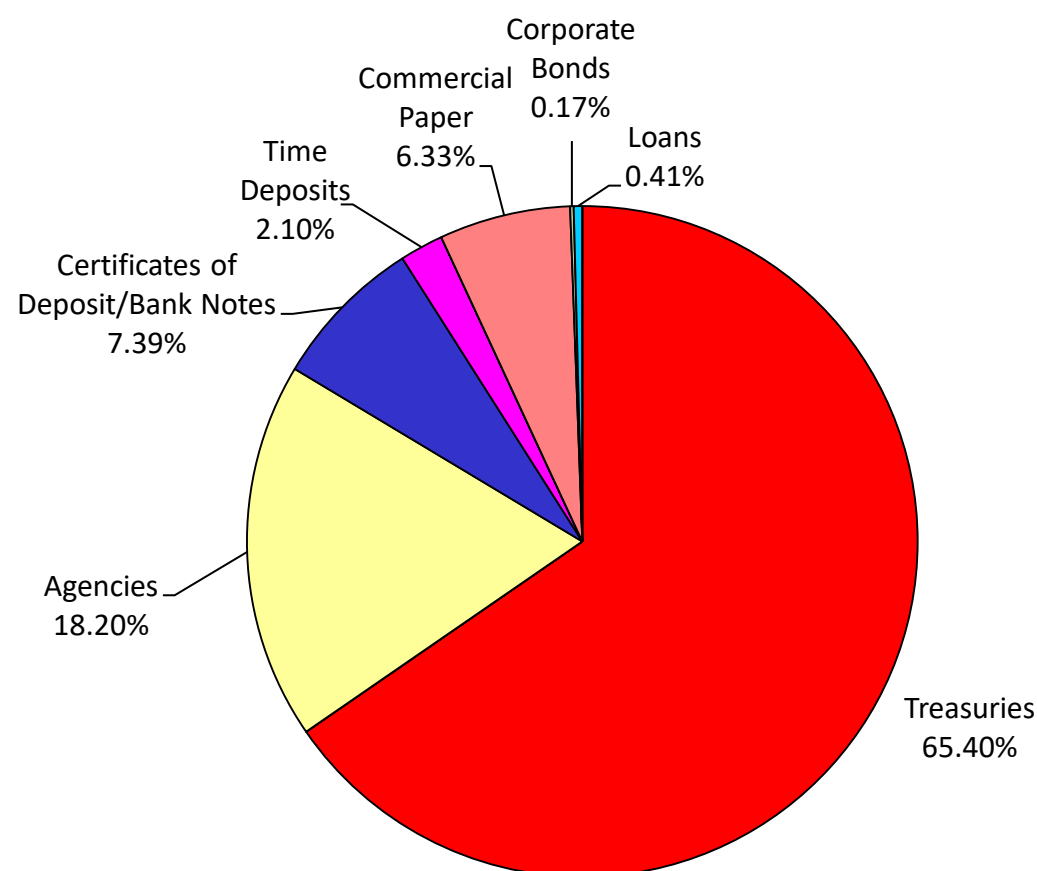


Chart does not include \$6,716,000.00 in mortgages, which equates to 0.001%. Percentages may not total 100% due to rounding.

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

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

Source:

⁽¹⁾ State of California, Office of the Treasurer

⁽²⁾ State of California, Office of the Controller



Pooled Money Investment Account

Portfolio as of 12-31-2021

PAR VALUES MATURING BY DATE AND TYPE

Maturities in Millions of Dollars¹

ITEM	1 day to 30 days	31 days to 60 days	61 days to 90 days	91 days to 120 days	121 days to 150 days	151 days to 180 days	181 days to 210 days	211 days to 270 days	271 days to 1 year	1 year to 2 years	2 years to 3 years	3 years to 4 years	4 years to 5 year/out	Total	Weight (% of Total)
TREASURY	\$ 5,200	\$ 13,650	\$ 6,150	\$ 1,100	\$ 7,450	\$ 2,450	\$ 5,000	\$ 7,000	\$ 14,900	\$ 31,850	\$ 22,550	\$ 1,100		\$ 118,400	65.23%
AGENCY ²	\$ 2,678	\$ 4,775	\$ 3,480	\$ 1,850	\$ 2,475	\$ 2,000	\$ 1,800	\$ 2,898	\$ 5,175	\$ 4,908	\$ 1,550	\$ 325	\$ 200	\$ 34,114	18.79%
CDs + BNs	\$ 2,200	\$ 3,300	\$ 1,950	\$ 2,650	\$ 1,400	\$ 850	\$ 800	\$ 150	\$ 100					\$ 13,400	7.38%
CP	\$ 1,300	\$ 3,200	\$ 2,150	\$ 2,300	\$ 1,000	\$ 800	\$ 550	\$ 200						\$ 11,500	6.34%
TDs	\$ 975	\$ 515	\$ 1,013	\$ 478	\$ 443	\$ 385								\$ 3,808	2.10%
CORP BND								\$ 85			\$ 65	\$ 53	\$ 99	\$ 302	0.17%
REPO														\$ -	0.00%
BAs														\$ -	0.00%
TOTAL	\$ 12,353	\$ 25,440	\$ 14,743	\$ 8,378	\$ 12,768	\$ 6,485	\$ 8,150	\$ 10,333	\$ 20,175	\$ 36,758	\$ 24,165	\$ 1,478	\$ 299	\$ 181,524	100.00%
Percent	6.81%	14.01%	8.12%	4.62%	7.03%	3.57%	4.49%	5.69%	11.11%	20.25%	13.31%	0.81%	0.16%		
Cumulative %	6.81%	20.82%	28.94%	33.56%	40.59%	44.16%	48.65%	54.34%	65.46%	85.71%	99.02%	99.84%	100.00%		

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

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



State of California

Pooled Money Investment Account

Market Valuation

12/31/2021

Description	Carrying Cost Plus			
	Accrued Interest	Purch.	Amortized Cost	Fair Value
United States Treasury:				
Bills	\$ 43,569,286,927.30	\$ 43,578,148,587.65	\$ 43,566,910,500.00	NA
Notes	\$ 75,086,412,242.60	\$ 75,080,652,906.63	\$ 74,687,028,500.00	\$ 109,370,054.00
Federal Agency:				
SBA	\$ 350,740,581.41	\$ 350,740,581.41	\$ 351,306,665.72	\$ 148,390.75
MBS-REMICs	\$ 6,715,516.12	\$ 6,715,516.12	\$ 6,985,051.69	\$ 30,724.20
Debentures	\$ 10,439,956,592.62	\$ 10,439,204,370.45	\$ 10,416,451,600.00	\$ 9,420,765.50
Debentures FR	\$ -	\$ -	\$ -	\$ -
Debentures CL	\$ 800,000,000.00	\$ 800,000,000.00	\$ 790,694,000.00	\$ 762,194.00
Discount Notes	\$ 19,162,958,897.16	\$ 19,165,010,905.46	\$ 19,157,738,000.00	NA
Supranational Debentures	\$ 2,219,658,716.35	\$ 2,218,983,369.12	\$ 2,204,343,500.00	\$ 6,007,849.50
Supranational Debentures FR	\$ 50,000,000.00	\$ 50,000,000.00	\$ 50,001,500.00	\$ 5,495.49
CDs and YCDs FR	\$ -	\$ -	\$ -	\$ -
Bank Notes	\$ 50,000,000.00	\$ 50,000,000.00	\$ 49,999,510.67	\$ 29,305.56
CDs and YCDs	\$ 13,350,000,416.66	\$ 13,350,000,000.00	\$ 13,346,930,419.28	\$ 6,017,777.79
Commercial Paper	\$ 11,491,501,972.14	\$ 11,495,349,152.68	\$ 11,494,513,733.35	NA
Corporate:				
Bonds FR	\$ -	\$ -	\$ -	\$ -
Bonds	\$ 310,090,245.37	\$ 309,862,368.98	\$ 307,103,440.00	\$ 1,913,014.98
Repurchase Agreements	\$ -	\$ -	\$ -	\$ -
Reverse Repurchase	\$ -	\$ -	\$ -	\$ -
Time Deposits	\$ 3,807,500,000.00	\$ 3,807,500,000.00	\$ 3,807,500,000.00	NA
PMIA & GF Loans	\$ 743,769,000.00	\$ 743,769,000.00	\$ 743,769,000.00	NA
TOTAL	\$ 181,438,591,107.73	\$ 181,445,936,758.50	\$ 180,981,275,420.71	\$ 133,705,571.77

Fair Value Including Accrued Interest

\$ 181,114,980,992.48

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 (0.99743912). 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 \$19,948,782.39 or \$20,000,000.00 x 0.99743912.

California State Treasurer

Fiona Ma, CPA



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

November 02, 2021

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

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

[Tran Type Definitions](#)

Account Number: 35-34-001

October 2021 Statement

Effective Date	Transaction Date	Tran Type	Confirm Number	Web Confirm Number	Authorized Caller	Amount
10/4/2021	10/4/2021	RW	1685816	1646050	PUNEET BEHL	-5,000,000.00
10/15/2021	10/14/2021	QRD	1687095	N/A	SYSTEM	35,009.11
10/25/2021	10/19/2021	RW	1689048	1649294	PUNEET BEHL	-10,000,000.00

Account Summary

Total Deposit:	35,009.11	Beginning Balance:	65,359,184.03
Total Withdrawal:	-15,000,000.00	Ending Balance:	50,394,193.14

California State Treasurer

Fiona Ma, CPA



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

December 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

November 2021 Statement

Effective Date	Transaction Date	Tran Type	Confirm Number	Web Confirm Number	Authorized Caller	Amount
11/3/2021	11/2/2021	RD	1689854	1650089	PUNEET BEHL	20,000,000.00
11/8/2021	11/5/2021	RW	1690060	1650298	PUNEET BEHL	-5,000,000.00
11/15/2021	11/12/2021	RW	1690374	1650613	ALANA THEIS	-20,000,000.00
11/19/2021	11/18/2021	RW	1690661	1650897	ALANA THEIS	-10,000,000.00

Account Summary

Total Deposit:	20,000,000.00	Beginning Balance:	50,394,193.14
Total Withdrawal:	-35,000,000.00	Ending Balance:	35,394,193.14

California State Treasurer

Fiona Ma, CPA



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

January 03, 2022

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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

December 2021 Statement

Effective Date	Transaction Date	Tran Type	Confirm Number	Web Confirm Number	Authorized Caller	Amount
12/6/2021	12/3/2021	RD	1691413	1651672	ALANA THEIS	36,216,000.00
12/7/2021	12/7/2021	RD	1691492	N/A	ALANA THEIS	36,216,000.00
12/7/2021	12/7/2021	RW	1691493	N/A	ALANA THEIS	-36,216,000.00
12/17/2021	12/17/2021	RW	1692183	1652424	ALANA THEIS	-5,000,000.00

Account Summary

Total Deposit:	72,432,000.00	Beginning Balance:	35,394,193.14
Total Withdrawal:	-41,216,000.00	Ending Balance:	66,610,193.14



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 01/14/2022, your Local Agency Investment Fund account has been directly credited with the interest earned on your deposits for the quarter ending 12/31/2021.

Earnings Ratio		.00000625812849570
Interest Rate		0.23%
Dollar Day Total	\$	5,297,391,641.34
Quarter End Principal Balance	\$	66,610,193.14
Quarterly Interest Earned	\$	33,151.76