

Date: July 20, 2023

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 June 30, 2023

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

All anticipated cash flows for at least 12 months can be comfortably met. As of June 30, 2023 there were \$8.4 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 \$23.7 million held in PRISM's LAIF and CAMP accounts. All of the securities in the respective portfolios are marketable and can be immediately converted into cash.

The PRISM investment portfolio is of high quality and is well diversified and secure. The consolidated investment portfolio in millions, as of June 30, 2023, was evaluated as follows:

	Short-Term Core Portfolio	Liquidity Portfolio	LAIF and CAMP Portfolio*	Consolidated Portfolio
<b>Market Value</b>	\$224.1	\$1.5	\$23.7	\$249.3
<b>Book Value</b>	\$233.6	\$1.5	\$23.7	\$258.8
<b>Modified Duration</b>	2.36	0.00	0.00	2.13
<b>Purchase (Book) Yield</b>	2.68%	4.74%	5.20%	2.77%
<b>Market Yield</b>	5.02%	4.74%	5.20%	5.03%

\*Estimated

Securities are priced daily at the CUSIP level using the end of day price provided by Interactive Data Corporation (IDC). LAIF returned an annualized 3.36% for the quarter, CAMP returned an annualized yield of 5.20% for the quarter.

The attached quarterly investment report, excluding the LAIF and CAMP activities, 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 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**

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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.

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

VIII. LAIF Statements

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

IV. CAMP Statements

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

## PRISM / Performance Evaluation

### April – June 2023

Market sentiment around the trajectory of monetary policy materially shifted over the course of the 2Q of 2023. Notably, based on Fed Funds Futures, the market priced out the easing that was forecasted to start as early as June 2023 and now forecasts an implied Fed Funds rate of 5.29% at the end of January 2024, compared to the 4.17% end of January 2024 implied rate as of March 31, 2023. The adjustment higher in the trajectory of the Fed Funds rate synchs up with the Chandler view monetary policy will need to remain in a restrictive setting for the balance of 2023 to put downward pressure on inflation and help to slow the overall growth rate of the economy. Treasury yields also moved higher over the course of the quarter, more pronounced in the shorter maturity notes, as the two-year treasury note yield moved higher by 87 basis points, to a yield of 4.90% at quarter end. The move higher in ten-year treasury notes was less pronounced, only moving higher by 37 basis points, to a yield of 3.84%, further exacerbating the inversion of the Treasury yield curve to -1.06% as of June 30, 2023, compared to -0.57% as of March 31, 2023. The inversion of the Treasury yield curve supports the view financial conditions have tightened materially and the Fed Funds rate will *eventually* need to adjust lower as inflation moves toward the policy objective of 2.0% and economic growth slows to below trend over an extended period of time.

As fears of a liquidity meltdown linked to the stresses in the regional banking sector continued to dissipate, the performance of higher risk assets improved. Broad equity indices generated positive total returns during the quarter and credit spreads in both the investment grade and high yield market tightened, signaling fears of an imminent material economic slowdown were unwarranted at this juncture. Although the strength of the overall economic data is beginning to show some weakness, the overall headline numbers remain robust. Job growth remains strong, with the most recent payrolls report showing 209k jobs were created in June, only marginally lower than the March 2023 report showing 217k jobs created. Both the unemployment rate and underemployment rate moved higher but only by 0.1% and 0.2% on a quarter-over-quarter basis, to 3.6% and 6.9%, respectively. Weekly jobless claims bear watching and are entering the caution zone, as the four-week moving average was 254k as of June 30, but moved lower in early July. The aggregate tightening of financial conditions is putting downward pressure on inflation, but the rate of change in core inflation is gradual. Annualized core CPI inflation moved lower over the quarter by 0.8%, to a current reading of 4.8% as of June, while the annualized core PCE inflation number was unchanged between March and May, remaining at 4.6%, with the June update set to be released at the end of July. The Chandler team continues to forecast core inflation for both CPI and PCE inflation will average 0.3% month-over-month for the balance of the year, putting the end of year numbers for each at 4.1% and 3.9%, respectively.

Going forward, the team is forecasting the totality of the tightening of financial conditions will continue to pressure economic growth. Payroll growth is poised to slow, the unemployment rate will move marginally higher, and weekly jobless claims will trend above 250k on a week-over-week basis in the second half of 2023. Secular factors, including unfavorable demographics, the emphasis away from globalization, and elevated geopolitical risks, are all arguments for higher inflation on a go forward basis. The Chandler team believes the longer-term neutral Fed Funds rate is in the 3.5% area, and thus expect only a moderate easing of monetary policy in the first half of 2024 as core inflation trends lower but remains challenged to get all the way down to the 2.0% policy objective.



### Portfolio Summary – Short Term Core

- Chandler commenced management of the portfolio on January 31, 2015.
- For the three-month period ending June 30, 2023, the portfolio returned -0.26% compared to the -0.70% 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 June 30, 2023, the portfolio returned 0.64% compared to the -0.13% return of the ICE Bank of America Merrill Lynch 1-5 Year US Corporate and Government AAA-A Index.
- Short Term Core Activity
  - Transaction activity was elevated during the quarter as the LPT transfer earlier in the fiscal year created a need to utilize the Short-Term Core portfolio for the property premiums due in May.
  - The Chandler team sold securities in the Treasury, Agency, Supranational, Asset Backed, and corporate sectors of the allocation to raise a net amount of \$114.6 million withdrawn from the portfolio during the quarter.
  - Three Treasury securities w/maturities near the five-year point were added to the portfolio to keep the overall interest rate sensitivity of the strategy consistent with Chandler targets.
- Short Term Core Sector
  - The sector allocation evolved with the large cash withdrawal during the quarter.
  - The Treasury and Agency allocations declined by 3.0% and 3.2% respectively, to 34.6% and 16.3% of the portfolio, offset by the increase in the corporate and Asset Backed allocations of 2.3% and 2.9%, respectively, to 27.3% and 15.9% of the portfolio. The remaining sector allocation adjustments were all less than 1.0% of the portfolio.
- Short Term Core Duration
  - The duration of the portfolio moderately increased, ending the quarter at 2.36 compared to the 2.32 reading at the end of March.
  - The term structure of the portfolio increased with a larger percentage weight in the 4-5 year and 3-4-year portions of the maturity distribution.

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

- Chandler commenced management of the portfolio on January 31, 2015.
- For the three-month period ending June 30, 2023, the portfolio returned 0.76% compared to the 0.44% return of the custom index and the 1.17% return of the three-month Treasury Bill Index.
- For the 12-month period ending June 30, 2023, the portfolio returned 3.44% compared to the 2.21% return of the custom index and the 3.59% return of the three-month Treasury Bill Index.
- Due to the cash flow needs of the PRISM Liquidity the Portfolio has historically maintained a duration well short of the custom index since inception.
- Liquidity Activity
  - Transactional activity was low in the Liquidity portfolio as the cash balance remained elevated in anticipation of liquidity needs.
  - One security was sold and four matured to fund the net \$16.3 million withdrawn from the portfolio during the quarter.
- Liquidity Sector
  - The sector allocation changed materially as virtually all the principal balance in the portfolio was exhausted with the liquidity needs.
  - At the end of the quarter the portfolio had a balance of just under \$1.5 million that was sweeping to the money market fund.
- Liquidity Duration
  - The duration of the portfolio was as zero as the small cash balance available in the fund was in the money market fund.
  - The portfolio will become more active and reestablish an asset allocation when new monies flow into the portfolio at the beginning of the new fiscal year for PRISM.



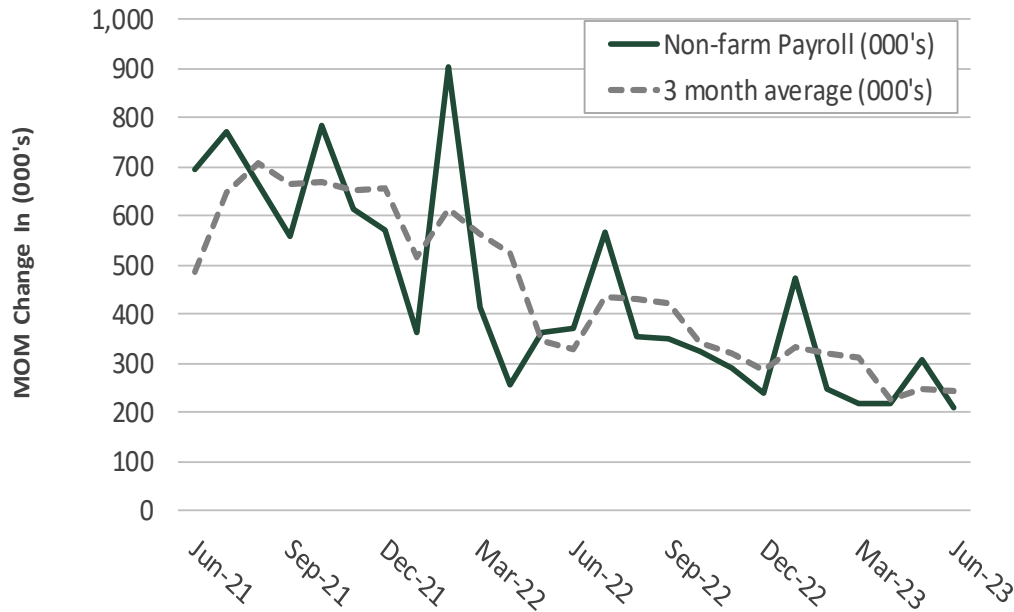
# Economic Update

## Economic Update

- Recent economic data continues to suggest positive but below trend growth this year. Although the pace of job growth is moderating, labor markets remain solid, and the U.S. consumer has demonstrated resiliency. Inflationary trends are subsiding, but core levels remain well above the Fed's target. Given the cumulative effects of restrictive monetary policy and tighter financial conditions, we believe the economy will gradually soften and the Fed will remain data dependent as they tread cautiously going forward.
- At the June meeting, the Federal Open Market Committee paused in their rate hiking campaign after ten straight rate increases and left the target Federal Funds rate in the current range of 5.00 - 5.25%. Market participants viewed the FOMC's decision as a 'hawkish' pause, expecting further tightening in the future, primarily based on the updated release of the FOMC's Summary of Economic Projections (SEP) forecast which reflected a stronger economic outlook and higher rates compared to the March forecast. We believe the resiliency of future economic data will determine if the Federal Reserve can stay on hold for a period of time or will be forced to tighten policy further to bring inflation back down towards their 2% policy objective.
- The yield curve remained inverted in June. The 2-year Treasury yield surged 50 basis points to 4.90%, the 5-year Treasury yield rose 40 basis points to 4.16%, and the 10-year Treasury yield increased 19 basis points to 3.84%. The inversion between the 2-year Treasury yield and 10-year Treasury yield widened to -106 basis points at June month-end versus -76 basis points at May month-end. The spread between the 2-year Treasury and 10-year Treasury yield one year ago was +6 basis points. The inversion between 3-month and 10-year Treasuries narrowed to -146 basis points in June from -176 basis points in May. The shape of the yield curve indicates that the probability of recession is increasing.

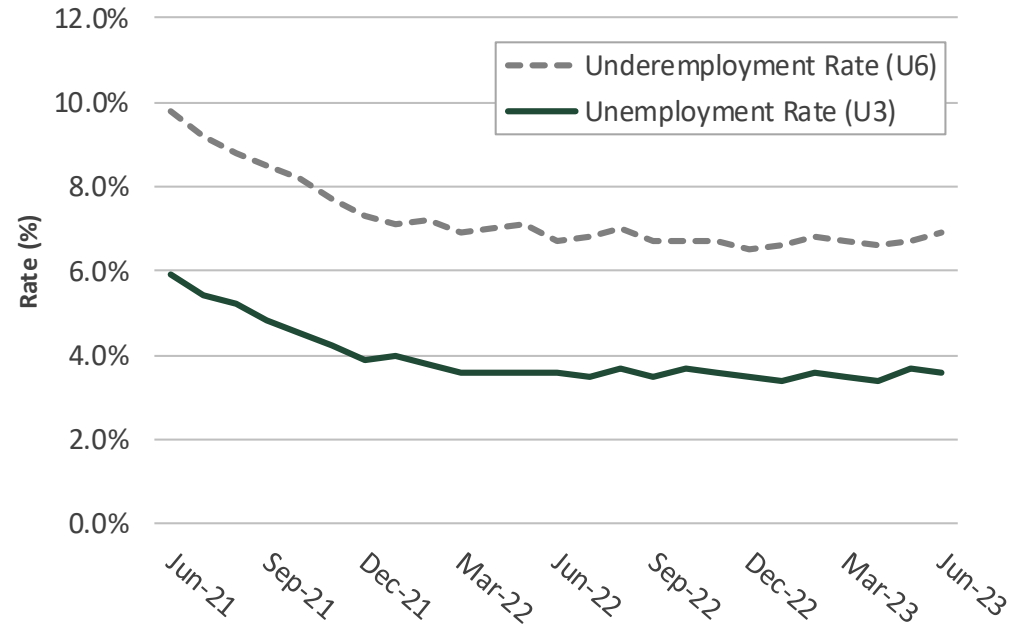
# Employment

Nonfarm Payroll (000's)



Source: US Department of Labor

Unemployment Rate

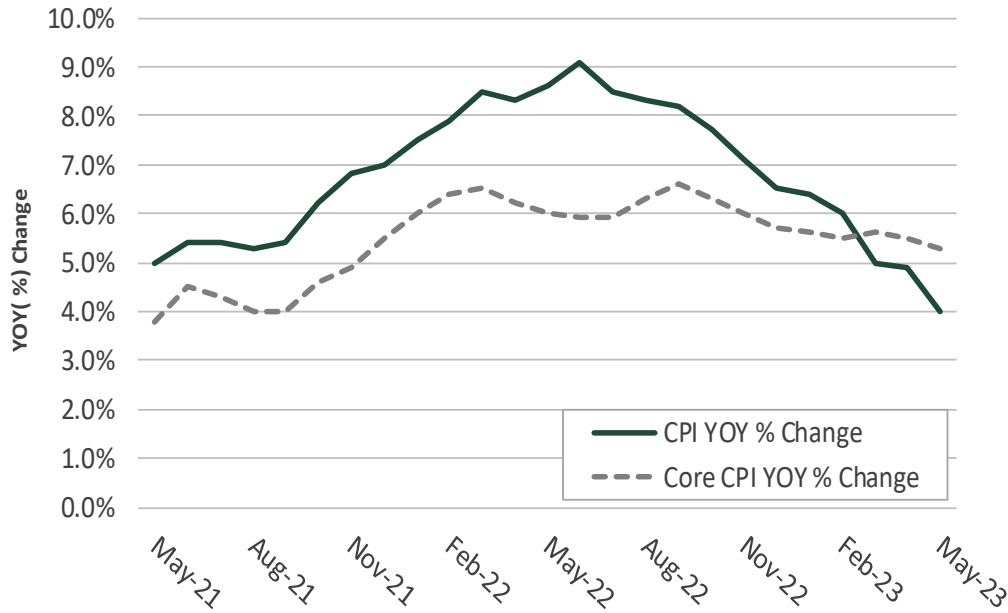


Source: US Department of Labor

The U.S. economy added 209,000 jobs in June, falling short of consensus expectations, and the last two months were revised downward by 110,000 jobs. Although decelerating, the pace of job growth remains healthy with the three-month moving average payrolls at 244,000 and the six-month moving average at 278,000. The unemployment rate declined to 3.6% in June from 3.7% in May, while the labor force participation rate remained at 62.6%. The U-6 underemployment rate, which includes those who are marginally attached to the labor force and employed part time for economic reasons, increased to 6.9% from the prior month at 6.7%. Average hourly earnings remained at 4.4% year-over-year in June, unchanged from an upwardly revised 4.4% increase in May. While the longer-term trend of hiring is slowing, levels remain consistent with a solid labor market.

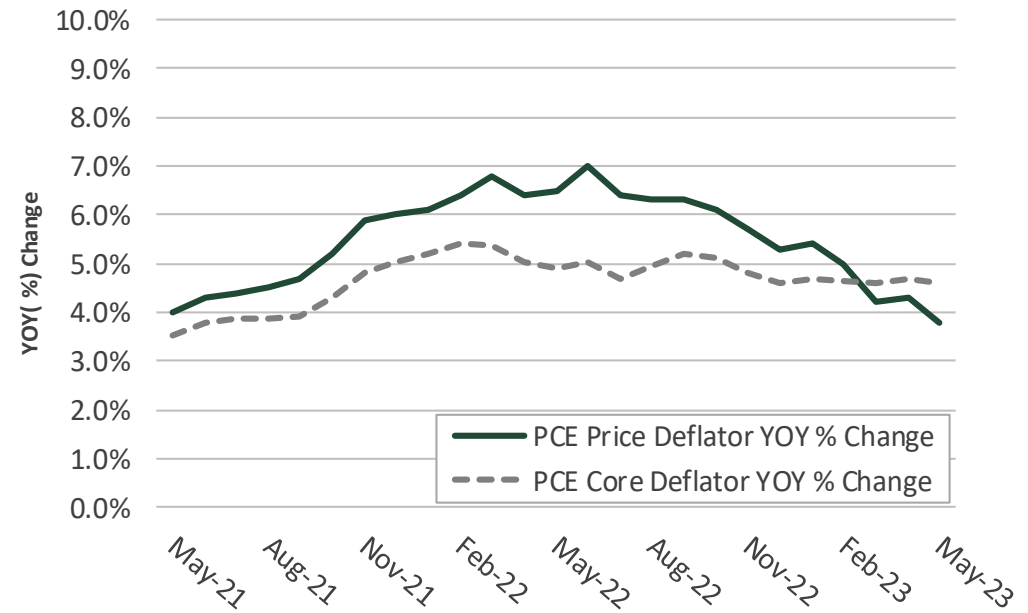
# Inflation

Consumer Price Index (CPI)



Source: US Department of Labor

Personal Consumption Expenditures (PCE)

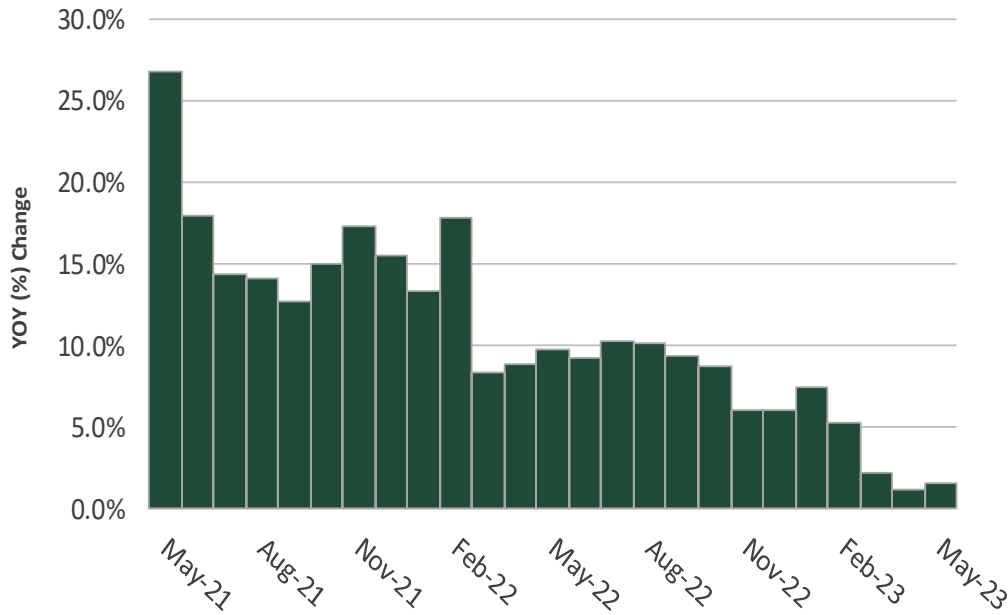


Source: US Department of Commerce

The Consumer Price Index (CPI) increased in May by 0.1% month-over-month and 4.0% year-over-year, down from 4.9% in April. The Core CPI, which excludes volatile food and energy components, remained firm at 0.4% month-over-month and 5.3% year-over-year, decelerating modestly from 5.5% in April. The Personal Consumption Expenditures (PCE) index rose 3.8% year-over-year in May, down from a 4.3% gain in April. Core PCE, the Federal Reserve's preferred inflation gauge, increased 4.6% year-over-year in May, down slightly from a 4.7% increase in April. Core inflation remains stubbornly elevated above the Fed's 2% target, with service-sector inflation and strong wage growth as headwinds.

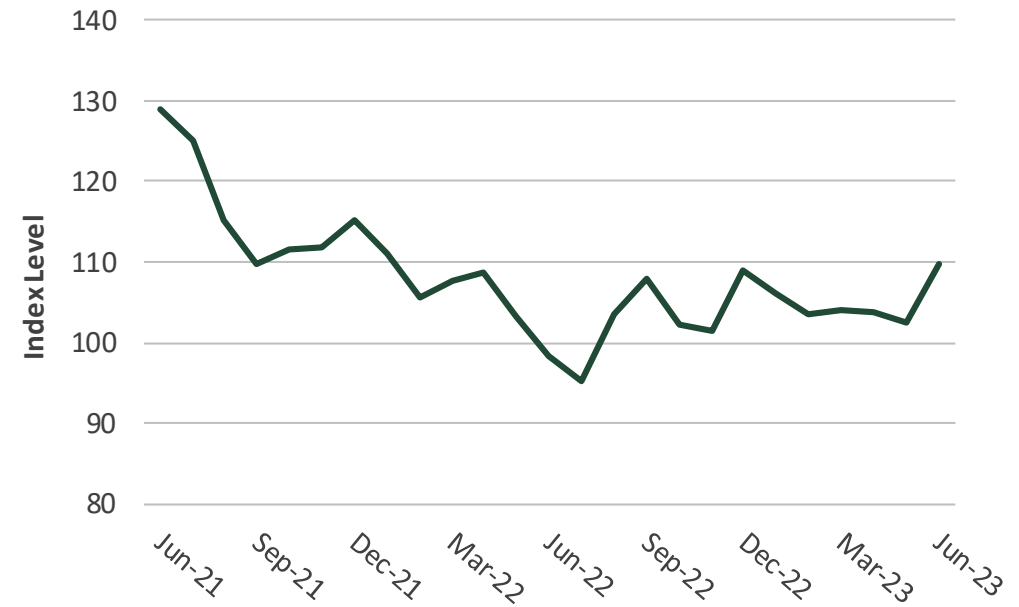
## Consumer

Retail Sales YOY % Change



Source: US Department of Commerce

Consumer Confidence

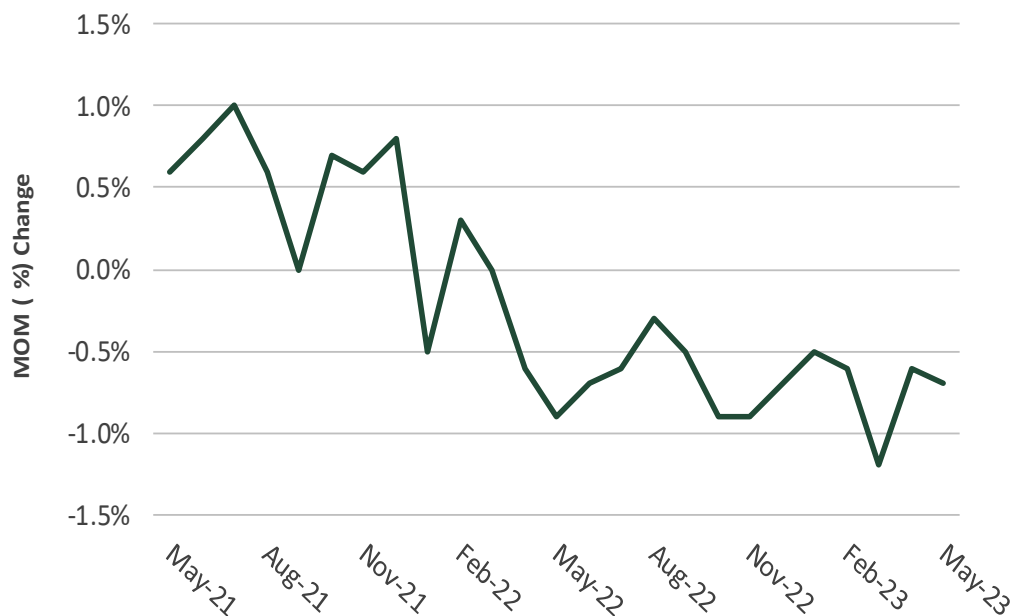


Source: The Conference Board

Advance Retail Sales rose 0.3% month-over-month in May, beating expectations but slowing from a 0.4% increase in April. Gains were broad-based and translated to a year-over-year increase of 1.5% in May versus a downwardly revised 1.2% increase in April. The Conference Board's Consumer Confidence Index surged to a better than expected 109.7 in June from 102.5 in May. Both current conditions and future expectations gained strength.

## Economic Activity

Leading Economic Indicators (LEI)



Source: The Conference Board

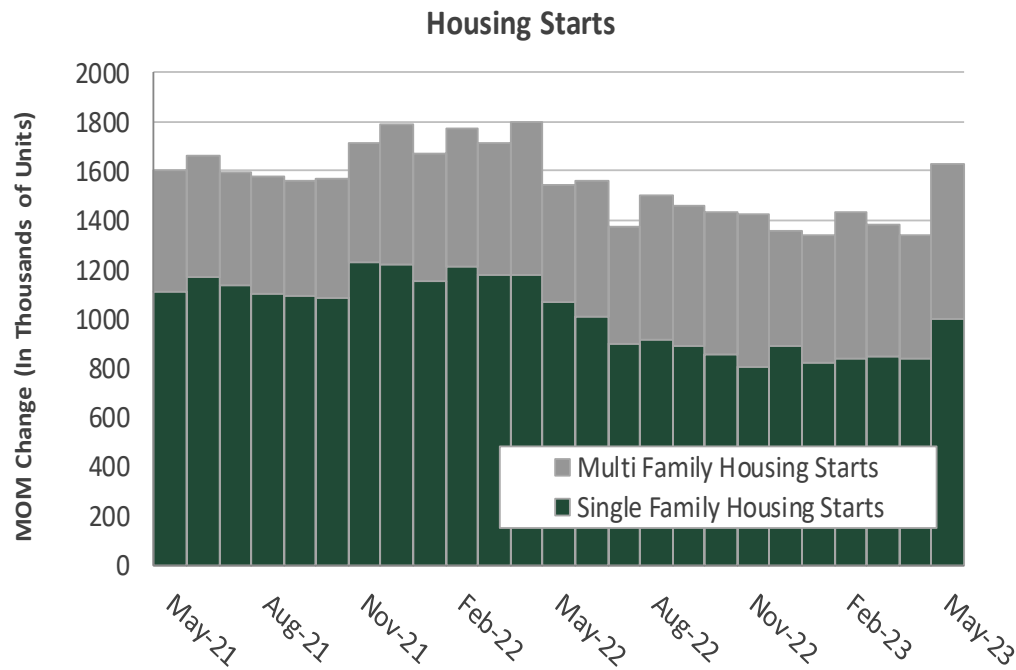
Chicago Fed National Activity Index (CFNAI)



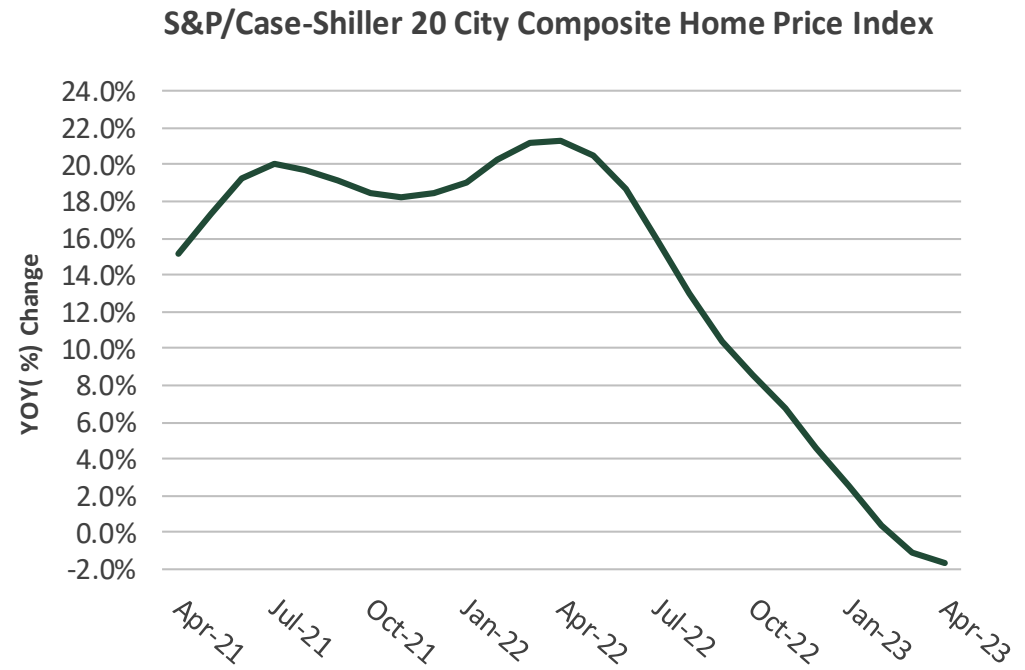
Source: Federal Reserve Bank of Chicago

The Conference Board's Leading Economic Index (LEI) remained in negative territory for the fourteenth consecutive month at -0.7% in May, versus -0.6% in April and was down 7.9% year-over-year in May. The consistent decline month-over-month continues to signal future contraction in the economy. The Chicago Fed National Activity Index (CFNAI) fell to -0.15 in May from 0.14 in April. On a 3-month moving average basis, the CFNAI remained negative at -0.14 in May, indicating a rate of growth below the historical average trend.

# Housing



Source: US Department of Commerce



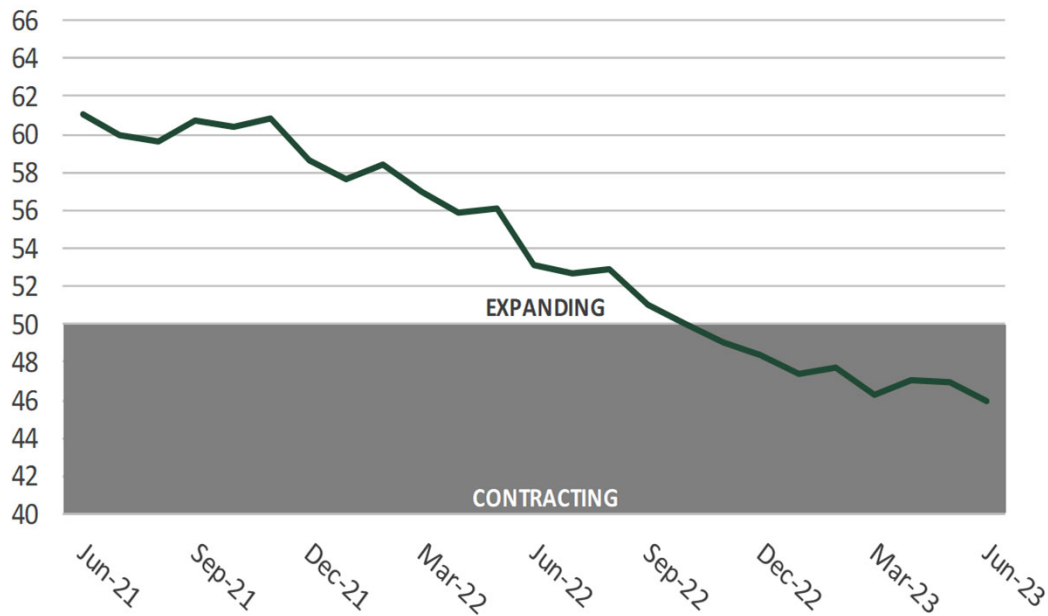
Source: S&P

Total housing starts rose 21.7% month-over-month in May to 1,631,000 units from a downwardly revised 1,340,000 in April and were up 5.7% compared to May 2022. Both single-family and multi-family construction increased as expectations for lower rates and greater availability of construction labor and materials drove the surge in starts. The 30-year fixed rate mortgage stabilized at an average of approximately 6.7% at June month-end according to Freddie Mac. According to the Case-Shiller 20-City Home Price Index, housing prices dropped 1.7% in April after falling 1.1% in March, clearly displaying the impact of higher mortgage rates year-over-year, which have reduced demand for homebuying as affordability has declined. The Southeast remains the strongest region, while the West continues to be the weakest.



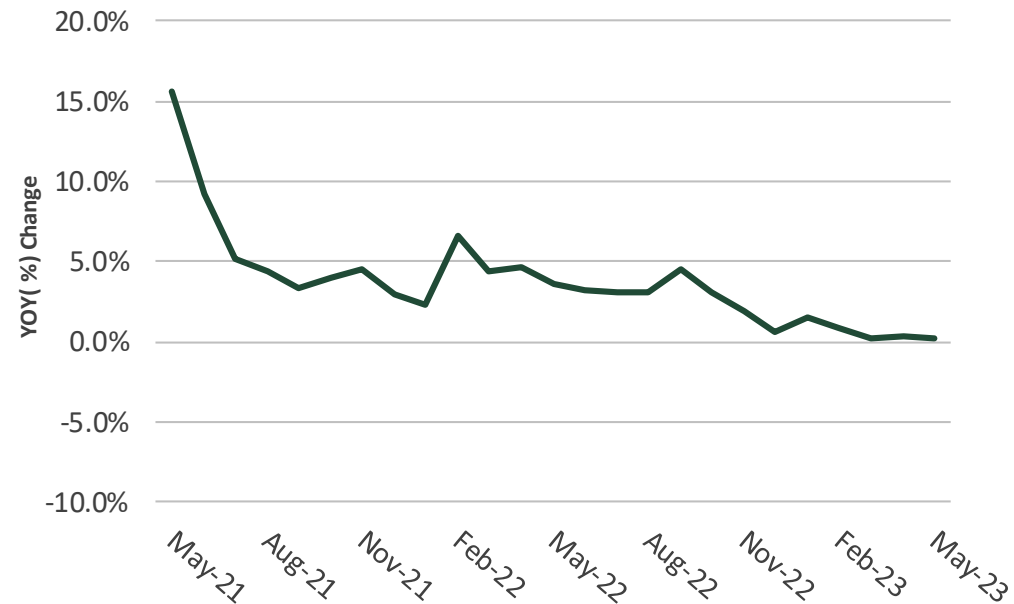
# Manufacturing

Institute of Supply Management Purchasing Manager Index



Source: Institute for Supply Management

Industrial Production



Source: Federal Reserve

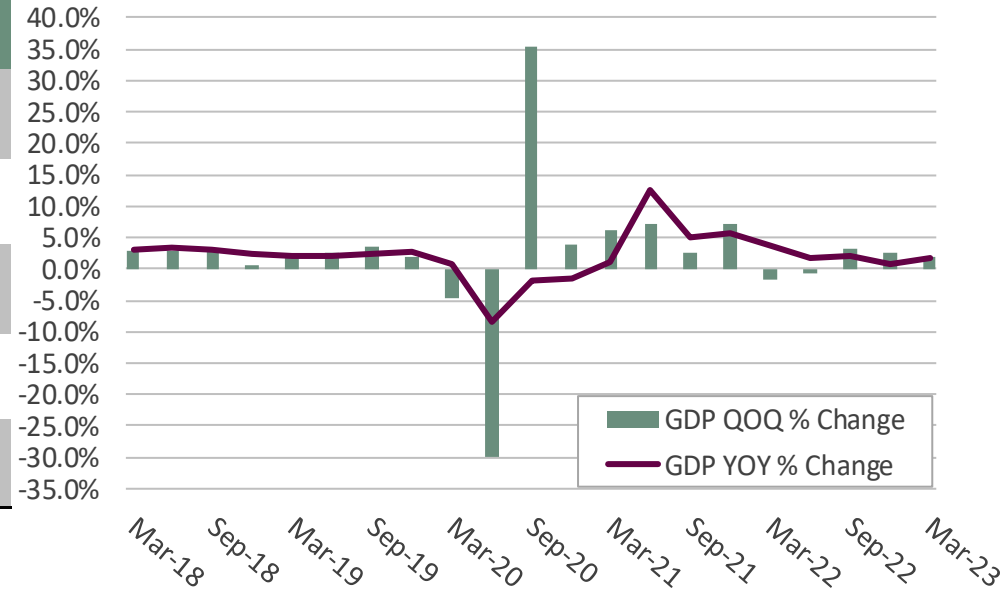
The Institute for Supply Management (ISM) manufacturing index fell to 46.0 in June from 46.9 in May. This is the eighth consecutive month of readings below 50.0, which is indicative of contraction in the manufacturing sector. Industrial production rose 0.5% in April due to increases in manufacturing and mining. This equates to a 0.24% increase in industrial production from the prior year. Capacity utilization increased to 79.7% in April from a downwardly revised 79.4% in March, inching above its 1972-2021 average of 79.6%.

## Gross Domestic Product (GDP)

Components of GDP	6/22	9/22	12/22	3/23
Personal Consumption Expenditures	1.4%	1.5%	0.7%	2.8%
Gross Private Domestic Investment	-2.8%	-1.8%	0.8%	-2.2%
Net Exports and Imports	1.2%	2.9%	0.4%	0.6%
Federal Government Expenditures	-0.2%	0.2%	0.4%	0.4%
State and Local (Consumption and Gross Investment)	-0.1%	0.4%	0.3%	0.5%
<b>Total</b>	<b>-0.6%</b>	<b>3.3%</b>	<b>2.6%</b>	<b>2.0%</b>

Source: US Department of Commerce

Gross Domestic Product (GDP)

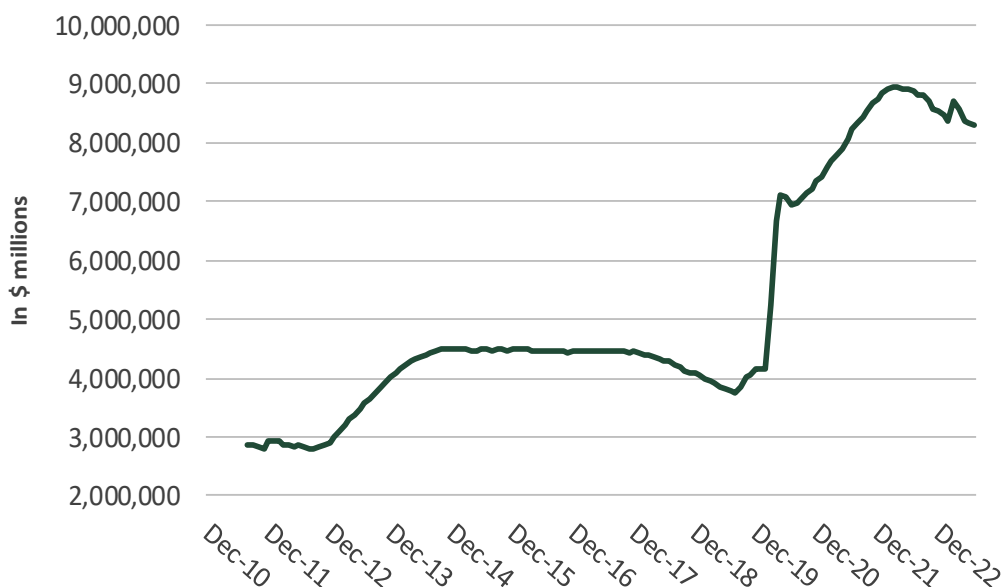


Source: US Department of Commerce

According to the third estimate, first quarter 2023 GDP growth was revised up to 2.0% from 1.3%. Stronger personal consumption expenditures were the primary driver of the upward revision. The consensus estimate calls for 1.2% growth for the second quarter and 1.3% growth for the full year 2023.

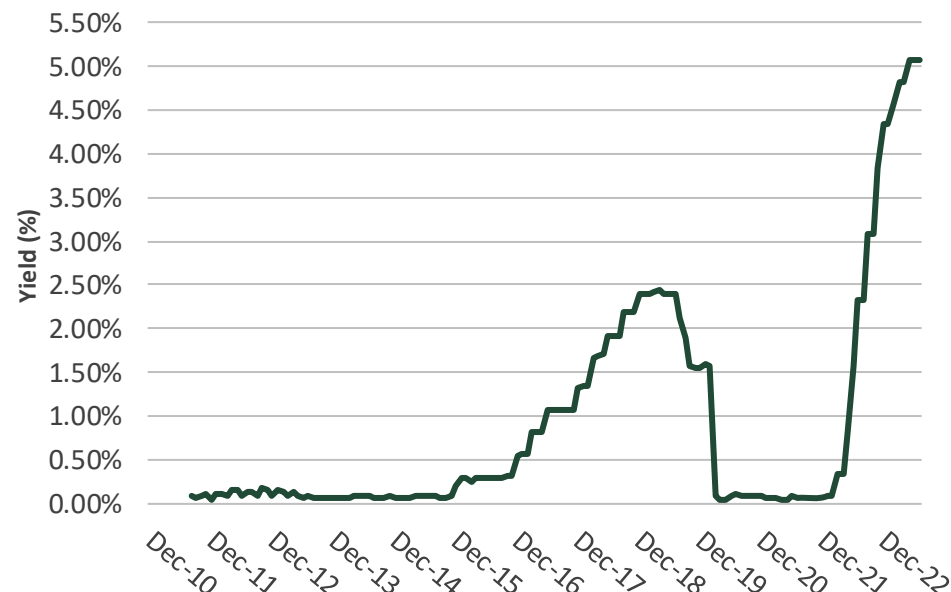
# Federal Reserve

Federal Reserve Balance Sheet Assets



Source: Federal Reserve

Effective Federal Funds Rate

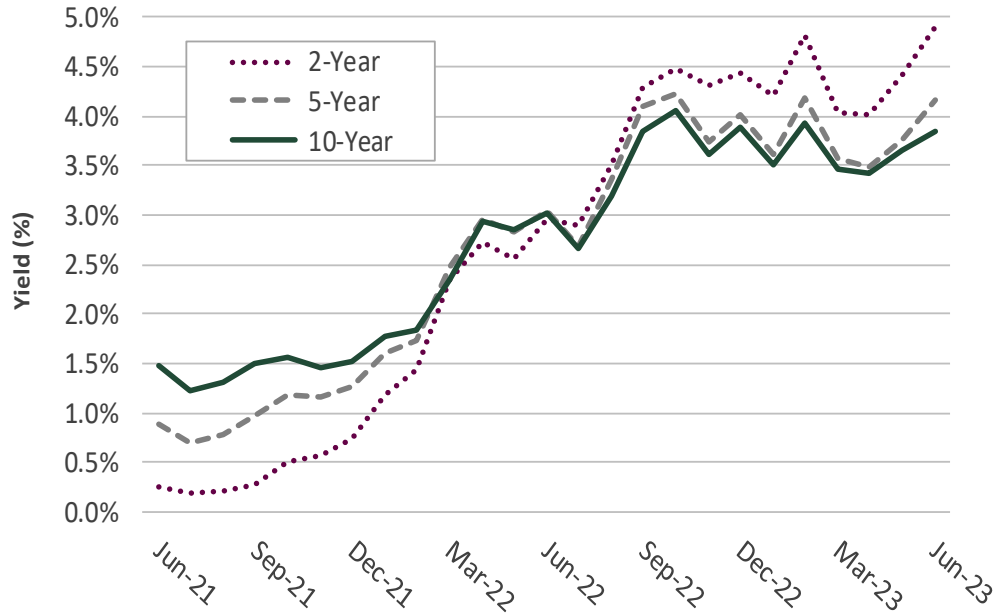


Source: Bloomberg

At the June meeting, the Federal Open Market Committee paused in their rate hiking campaign after ten straight rate increases and left the target Federal Funds rate in the current range of 5.00 - 5.25%. Market participants viewed the FOMC's decision as a 'hawkish' pause, expecting further tightening in the future, primarily based on the updated release of the FOMC's Summary of Economic Projections (SEP) forecast. The SEP is forecasting higher GDP, a lower unemployment rate, and higher PCE inflation compared to the March 2023 forecast. The median forecast for the Fed Funds rate was also increased to 5.6% in June, compared to the prior forecast of 5.1% in March, suggesting another 50 basis points of tightening in 2023. We believe the resiliency of future economic data will determine if the Federal Reserve can stay on hold for a period of time or will be forced to tighten policy further to bring inflation back down towards their 2% policy objective.

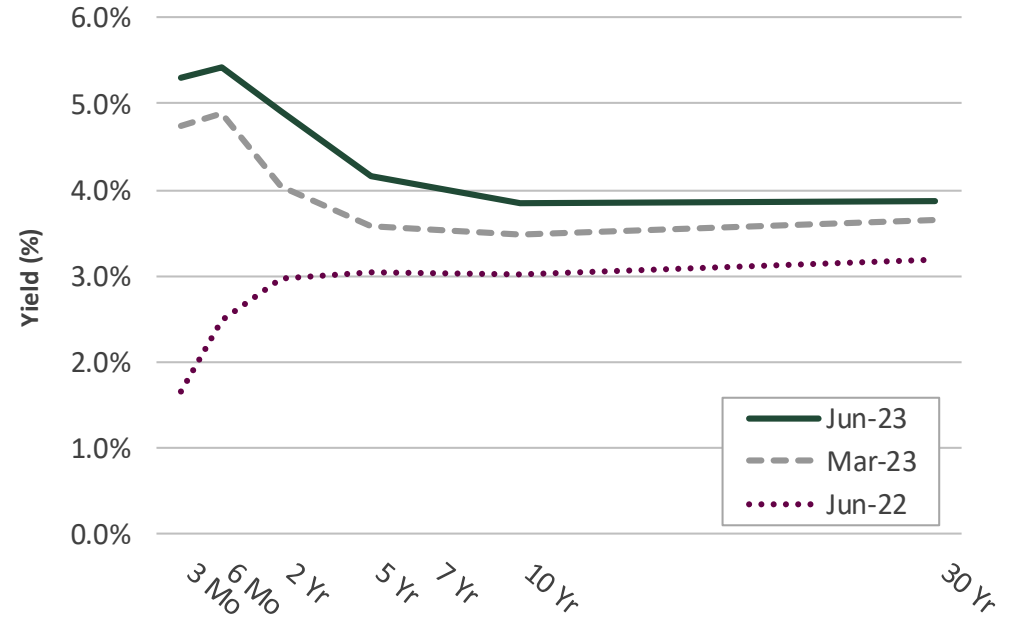
## Bond Yields

US Treasury Note Yields



Source: Bloomberg

US Treasury Yield Curve



Source: Bloomberg

At the end of June, the 2-year Treasury yield was 194 basis points higher, and the 10-Year Treasury yield was about 82 basis points higher, year-over-year. The inversion between the 2-year Treasury yield and 10-year Treasury yield widened to -106 basis points at June month-end versus -76 basis points at May month-end. The average historical spread (since 2003) is about +130 basis points. The inversion between 3-month and 10-year Treasuries narrowed to -146 basis points in June from -176 basis points in May. The shape of the yield curve indicates that the probability of recession is increasing.



# PRISM Account Profile

# Objectives

## Investment Objectives

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

## Chandler Asset Management Performance Objective

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

## Strategy

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



## PRISM Consolidated

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

Category	Standard	Comment
U.S. Treasury Issues	No limitations; Full faith and credit of the U.S. are pledged for the payment of principal and interest	Complies
Federal Agencies	25% max per Agency/GSE issuer; 30% max callable agency securities; Federal agencies or U.S. government-sponsored enterprise obligations, participations, or other instruments, including those issued or fully guaranteed as to principal and interest by federal agencies or U.S. government sponsored enterprises.	Complies
Supranationals	"AA" rated or higher by a NRSRO; 30% max; 10% max per issuer; Unsubordinated obligations issued by the International Bank for Reconstruction & Development (IBRD), International Finance Corporation (IFC), or Inter-American Development Bank (IADB)	Complies
Municipal Securities	"A" rated or higher by at least 1 NRSRO; 30% max; 5% max per issuer; Include obligations of PRISM, the State of California, any of the other 49 states, and any local agency within the State of California	Complies
Corporate Medium Term Notes	"A" rated or higher by at least 1 NRSRO; 30% max; 5% max issuer; Issuer is a corporation organized and operating within the U.S. or by depository institutions licensed by U.S. or any state and operating within the U.S.	Complies
Asset-Backed, Mortgage-Backed, Mortgage Pass-Through Securities, and Collateralized Mortgage Obligations	"AA" rated or higher by a NRSRO; 20% max (combined Asset-Backed, Mortgage-Backed, Mortgage-Pass Through Securities and Collateralized Mortgage Obligations); 5% max per issuer in Asset-Backed or Commercial Mortgage security issuer; No issuer limitation on any Mortgage security where the issuer is the U.S. Treasury or Federal Agency/GSE.	Complies
Negotiable Certificates of Deposit (NCD)	The amount of NCD insured up to the FDIC limit does not require any credit ratings; Any amount above FDIC insured limit must be issued by institutions with "A-1" short-term debt rating or better by a NRSRO; or "A" long-term rating category or better by a NRSRO; 30% max; 5% max per issuer	Complies
Certificate of Deposit Placement Service (CDARS)	30% max (combination of Certificates of Deposit, including CDARS)	Complies
FDIC Insured Time Deposits (Non-negotiable CD/TD)	Non-Negotiable Certificates of Deposit in state or federally chartered banks, savings and loans, or credit unions; The amount per institution is limited to maximum covered under FDIC; 20% max combined FDIC & Collateralized CD/TD	Complies
Collateralized Time Deposits (Non-negotiable CD/TD)	Non-Negotiable Certificates of Deposit in state or federally chartered banks, savings and loans, or credit unions in excess of insured amounts which are fully collateralized with securities in accordance with California law; 20% max combined FDIC & Collateralized CD/TD	Complies
Banker's Acceptances	"A-1" short-term debt rated or higher by at least 1 NRSRO; or "A" long-term debt rated or higher by at least 1 NRSRO; 40% max; 5% max per issuer; 180 days max maturity	Complies
Commercial Paper	"A-1" rated or higher by at least 1 NRSRO; "A" long-term issuer rated or higher by at least 1 NRSRO; 25% max of PRISM's investment assets under management may be invested in Commercial Paper; 40% max of the portfolio may be invested in Commercial Paper if PRISM's investment assets under management are >\$100 million (under a provision sunseting on January 1, 2026); 5% max per issuer; 270 days max maturity; Issuer is a corporation organized and operating in the U.S. with assets >\$500 million.	Complies
Money Market Mutual Funds	Registered with SEC under Investment Company Act of 1940 and issued by diversified management companies and meet either of the following criteria: (i) Highest rating by two NRSROs; or (ii) Retained an investment adviser registered or exempt from SEC registration with > 5 years experience managing money market mutual funds with AUM >\$500 million; 20% max combined Money Market Mutual Funds and Mutual Funds; 20% max per Money Market Mutual Fund	Complies
Mutual Funds	Invest in securities as authorized under CGC, Section 53601 (a) to (k) and (m) to (q) inclusive and meet either of the following criteria: (i) Highest rating by two NRSROs; or (ii) Retained an investment adviser registered or exempt from SEC registration with > 5 years experience investing in securities authorized by CGC, Section 53601 and with AUM >\$500 million; 20% max combined Money Market Mutual Funds and Mutual Funds; 10% max per Mutual Fund	Complies
Local Agency Investment Fund (LAIF)	PRISM may invest up to the maximum permitted by LAIF; Not used by Investment Adviser	Complies
Local Government Investment Pools (LGIP)	Other LGIPS permitted by the Treasurer	Complies
Repurchase Agreements	102% collateralization; 1 year max maturity; Not used by Investment Adviser	Complies
Prohibited	Futures and options; Inverse floaters; Ranges notes, Mortgage-derived or Interest-only strips; Any security that could result in a zero interest accrual securities if held to maturity; (Under a provision sunseting 1/1/26, securities backed by U.S. government that could result in a zero- or negative-interest accrual if held to maturity are permitted); Trading securities for the sole purpose of speculating on the future direction of interest rates; Purchasing or selling securities on margin; Reverse repurchase agreements; Securities lending or any other form of borrowing or leverage; Foreign currency denominated securities	Complies
Max Callable Securities	30% max of callable agency securities (does not include make whole securities)	Complies
Max Per Issuer	5% max per issuer, unless otherwise specified in the policy	Complies
Maximum Maturity	5 years maximum maturity	Complies

## PRISM Liquidity Portfolio

	06/30/23		03/31/23
	Benchmark*	Portfolio	Portfolio
Average Maturity (yrs)	0.90	0.00	0.04
Average Modified Duration	0.86	0.00	0.04
Average Purchase Yield	n/a	4.74%	4.25%
Average Market Yield	5.08%	4.74%	4.58%
Average Quality**	AAA	AAA/Aaa	AAA/Aaa
Total Market Value		1,459,303	17,724,638

\*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 was low in the Liquidity portfolio as the cash balance remained elevated in anticipation of liquidity needs. One security was sold and four matured to fund the net \$16.3 million withdrawn from the portfolio during the quarter.

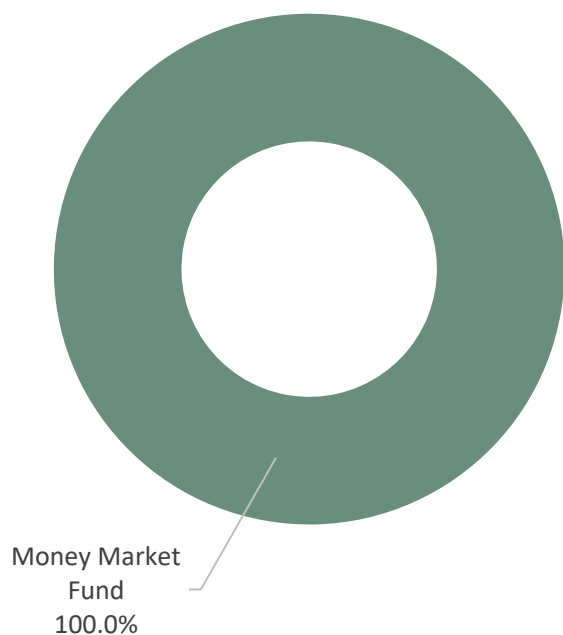


## Sector Distribution

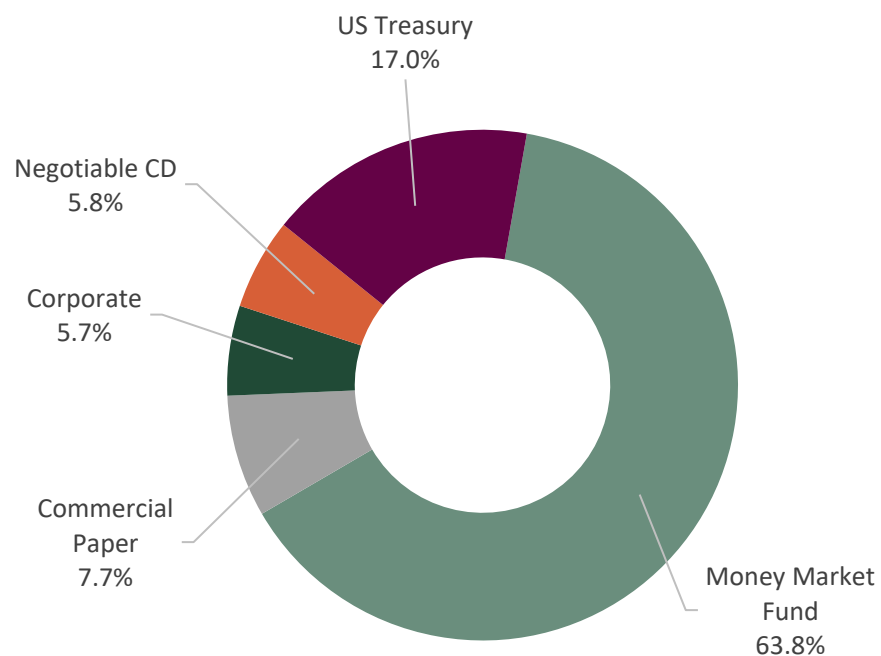
As of June 30, 2023

### PRISM Liquidity Portfolio

June 30, 2023



March 31, 2023



The sector allocation changed materially as virtually all the principal balance in the portfolio was exhausted with the liquidity needs. At the end of the quarter the portfolio had a balance of just under \$1.5 million that was sweeping to the money market fund.

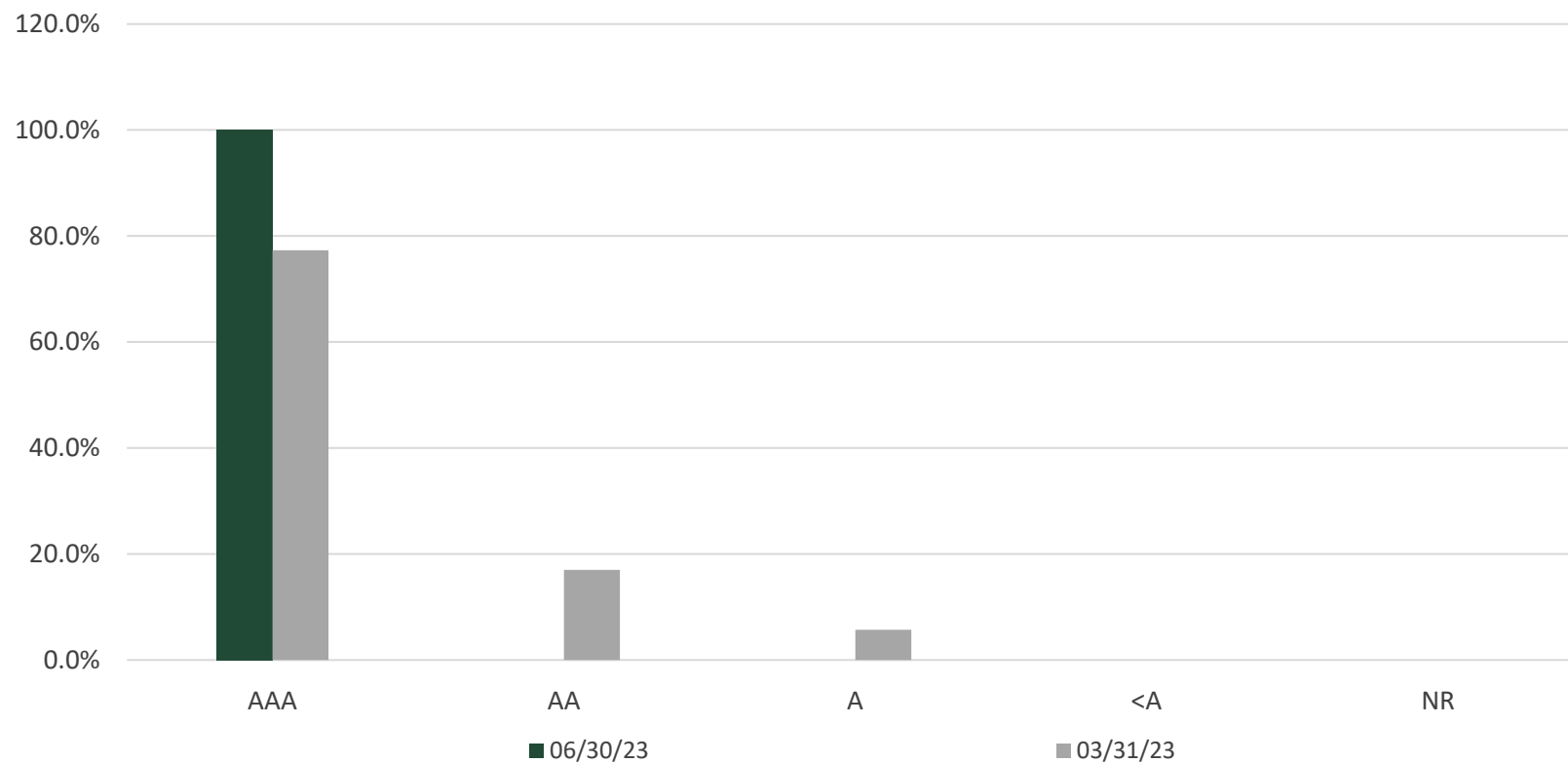
## PRISM Liquidity Portfolio – Account #10292

Issue Name	Investment Type	% Portfolio
Dreyfus Govt Cash Management Fund	Money Market Fund	100.00%
<b>TOTAL</b>		<b>100.00%</b>

# Quality Distribution

As of June 30, 2023

## PRISM Liquidity Portfolio June 30, 2023 vs. March 31, 2023



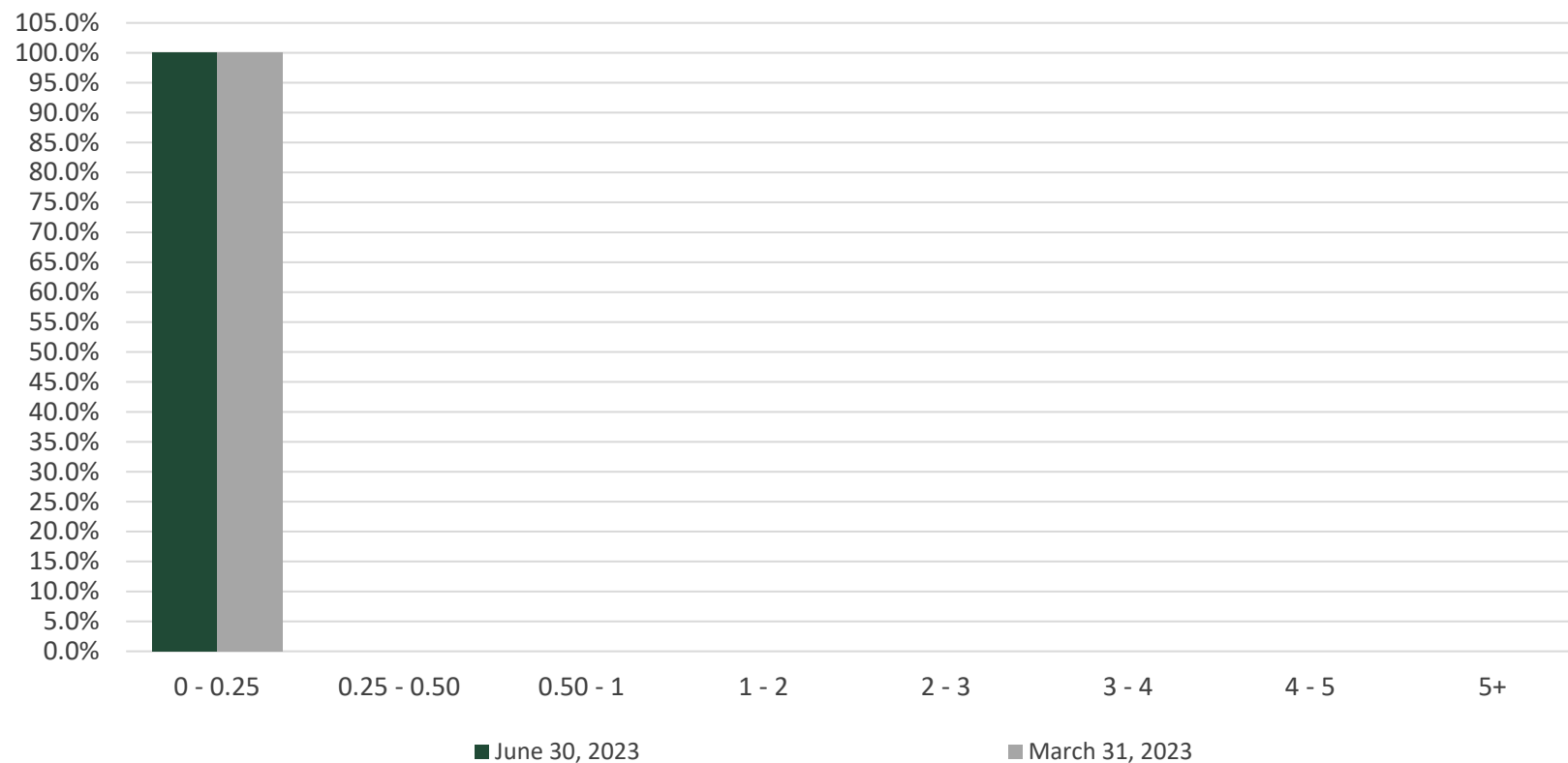
	AAA	AA	A	<A	NR
06/30/23	100.0%	0.0%	0.0%	0.0%	0.0%
03/31/23	77.3%	17.0%	5.7%	0.0%	0.0%

Source: S&P Ratings

## Duration Distribution

As of June 30, 2023

**PRISM Liquidity Portfolio**  
June 30, 2023 vs. March 31, 2023

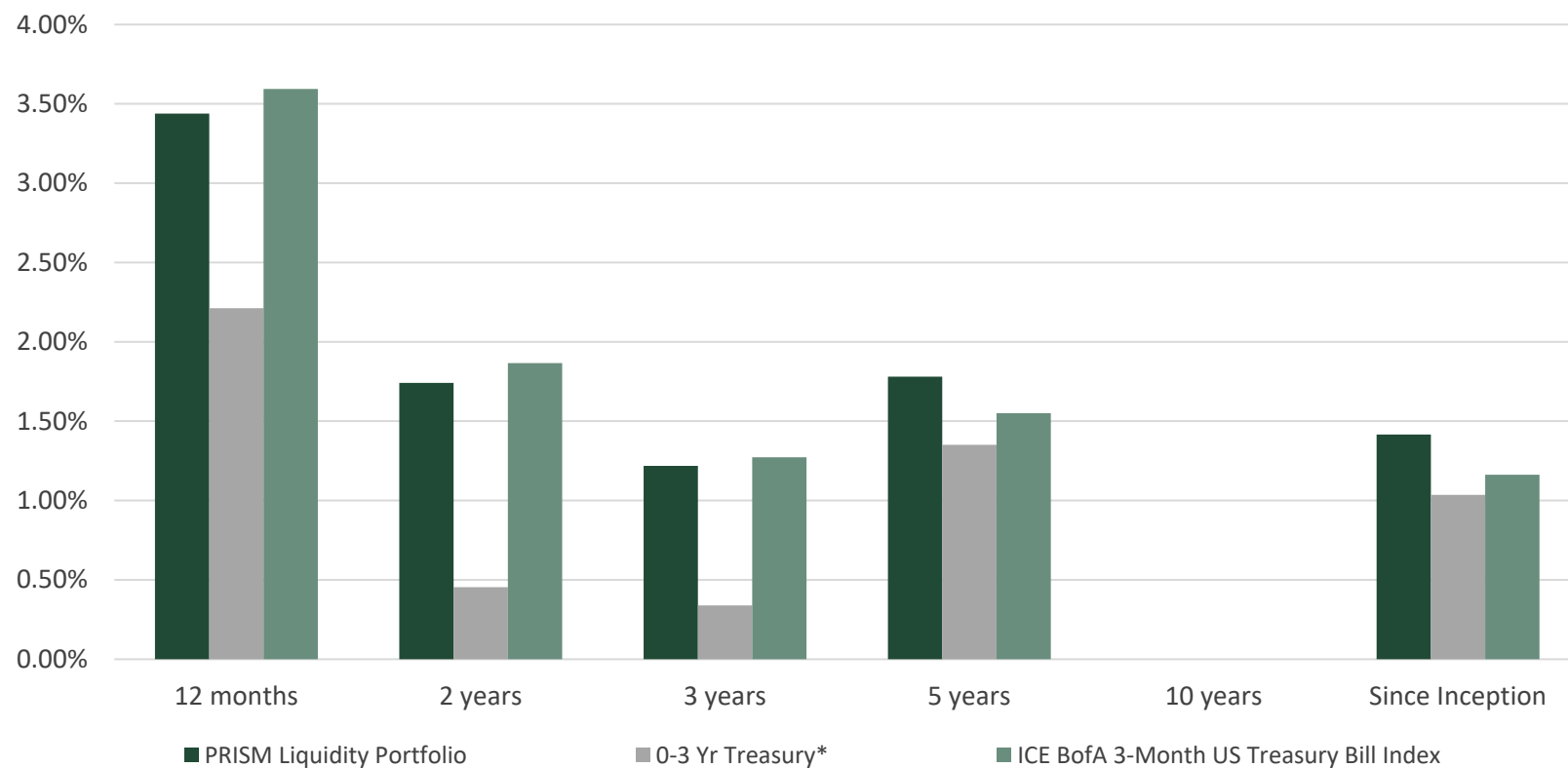


	0 - 0.25	0.25 - 0.50	0.50 - 1	1 - 2	2 - 3	3 - 4	4 - 5	5+
06/30/23	100.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%
03/31/23	100.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%

The duration of the portfolio was zero as the small cash balance available in the fund was in the money market fund. The portfolio will become more active and reestablish an asset allocation when new monies flow into the portfolio at the beginning of the new fiscal year for PRISM.



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



TOTAL RATE OF RETURN	Annualized						
	3 months	12 months	2 years	3 years	5 years	10 years	Since Inception
PRISM Liquidity Portfolio	0.76%	3.44%	1.74%	1.22%	1.78%	N/A	1.42%
0-3 Yr Treasury*	0.44%	2.21%	0.45%	0.34%	1.35%	N/A	1.04%
ICE BofA 3-Month US Treasury Bill Index	1.17%	3.59%	1.87%	1.27%	1.55%	N/A	1.16%

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

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



## PRISM Short Term Core Portfolio

	06/30/23	03/31/23
	Benchmark*	Portfolio
Average Maturity (yrs)	2.67	2.88
Average Modified Duration	2.51	2.36
Average Purchase Yield	n/a	2.68%
Average Market Yield	4.88%	5.02%
Average Quality**	AAA	AA/Aa1
Total Market Value		224,148,227
		338,665,321

\*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.

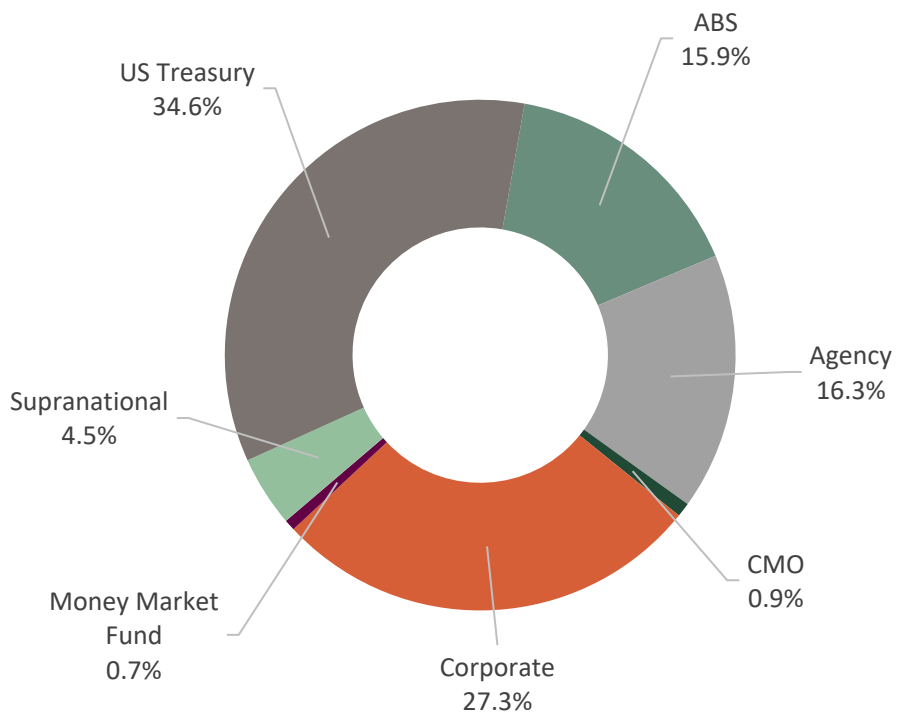
Transaction activity was elevated during the quarter as the LPT transfer earlier in the fiscal year created a need to utilize the Short-Term Core portfolio for the property premiums due in May. The Chandler team sold securities in the Treasury, Agency, Supranational, Asset Backed, and corporate sectors of the allocation to raise a net amount of \$114.6 million withdrawn from the portfolio during the quarter. Three Treasury securities w/maturities near the five-year point were added to the portfolio to keep the overall interest rate sensitivity of the strategy consistent with Chandler targets.

## Sector Distribution

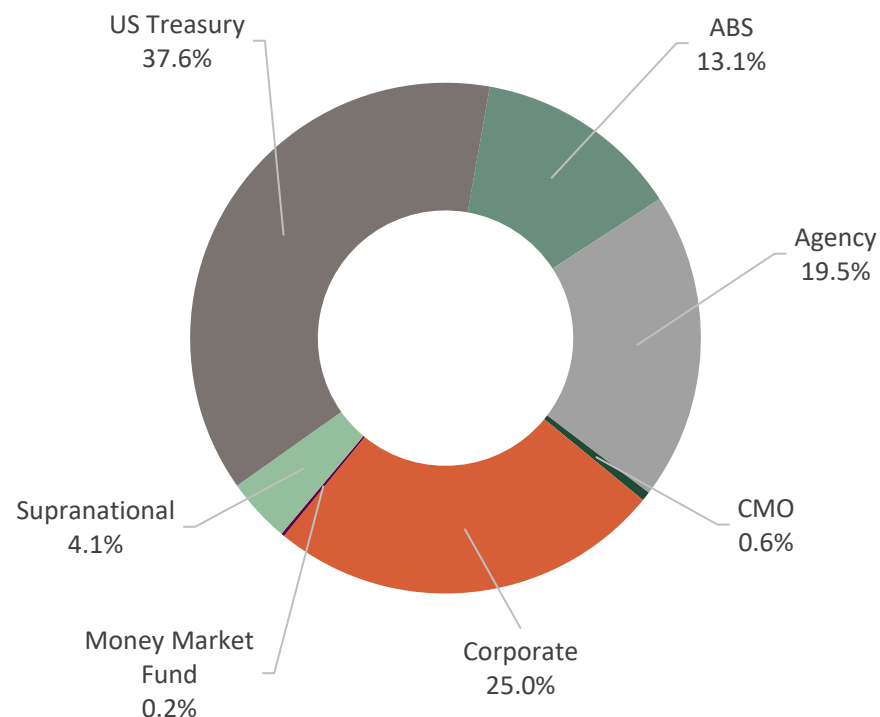
As of June 30, 2023

### PRISM Short Term Core Portfolio

June 30, 2023



March 31, 2023



The sector allocation evolved with the large cash withdrawal during the quarter. The Treasury and Agency allocations declined by 3.0% and 3.2% respectively, to 34.6% and 16.3% of the portfolio, offset by the increase in the corporate and Asset Backed allocations of 2.3% and 2.9%, respectively, to 27.3% and 15.9% of the portfolio. The remaining sector allocation adjustments were all less than 1.0% of the portfolio.

## PRISM Short Term Core Portfolio – Account #10290

Issue Name	Investment Type	% Portfolio
Government of United States	US Treasury	34.55%
Federal Home Loan Bank	Agency	7.54%
Federal National Mortgage Association	Agency	5.27%
Intl Bank Recon and Development	Supranational	2.28%
Inter-American Dev Bank	Supranational	2.19%
Federal Home Loan Mortgage Corp	Agency	2.18%
John Deere ABS	ABS	2.17%
Hyundai Auto Receivables	ABS	2.04%
US Bancorp	Corporate	1.75%
Bank of America Corp	Corporate	1.65%
Verizon Master Trust	ABS	1.61%
JP Morgan Chase & Co	Corporate	1.61%
Mercedes-Benz	ABS	1.61%
Caterpillar Inc	Corporate	1.59%
GM Financial Automobile Leasing Trust	ABS	1.47%
Toyota Motor Corp	Corporate	1.47%
Deere & Company	Corporate	1.35%
Toronto Dominion Holdings	Corporate	1.34%
Federal Farm Credit Bank	Agency	1.33%
United Health Group Inc	Corporate	1.33%
Morgan Stanley	Corporate	1.30%
American Express ABS	ABS	1.30%
Dominion Resources Inc	Corporate	1.29%
Royal Bank of Canada	Corporate	1.29%
Honda ABS	ABS	1.28%
Honda Motor Corporation	Corporate	1.27%
BMW ABS	ABS	1.19%
Qualcomm Inc	Corporate	1.18%
Honeywell Corp	Corporate	1.04%
GM Financial Securitized Term Auto Trust	ABS	1.03%
Metlife Inc	Corporate	0.99%
Bank of Montreal Chicago	Corporate	0.99%
Wal-Mart Stores	Corporate	0.98%
Amazon.com Inc	Corporate	0.96%
Charles Schwab Corp/The	Corporate	0.88%
Federal Home Loan Mortgage Corp	CMO	0.87%
Duke Energy Field Services	Corporate	0.84%
Hyundai Auto Lease Securitization	ABS	0.73%



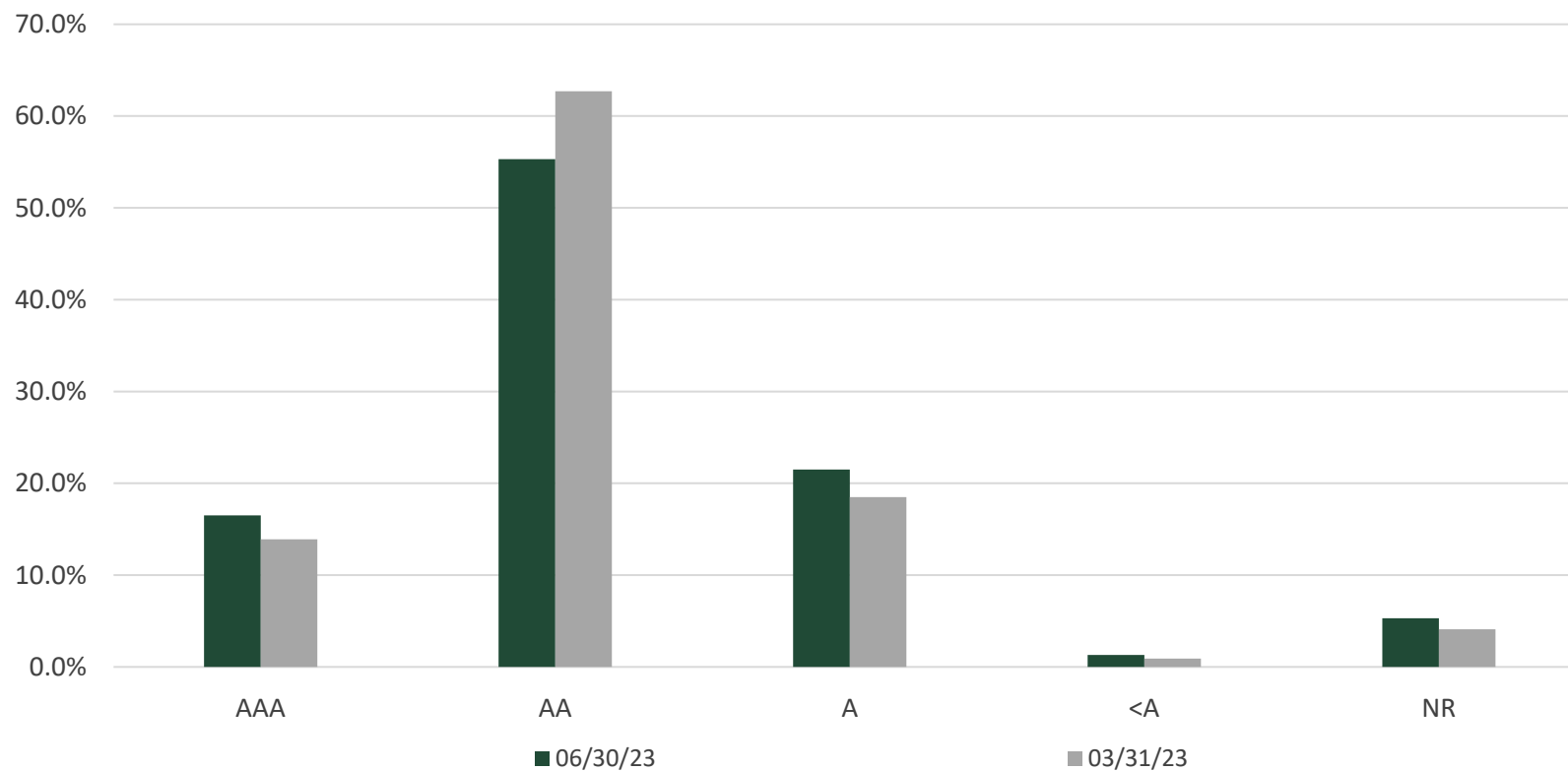
## PRISM Short Term Core Portfolio – Account #10290

Issue Name	Investment Type	% Portfolio
BMW Vehicle Lease Trust	ABS	0.70%
Dreyfus Govt Cash Management Fund	Money Market Fund	0.66%
Berkshire Hathaway	Corporate	0.55%
Guardian Life Global Funding	Corporate	0.54%
Apple Inc	Corporate	0.43%
Bank of New York	Corporate	0.43%
Mercedes-Benz Auto Lease Trust	ABS	0.35%
Toyota Lease Owner Trust	ABS	0.32%
Salesforce.com Inc	Corporate	0.21%
Toyota ABS	ABS	0.07%
<b>TOTAL</b>		<b>100.00%</b>

## Quality Distribution

As of June 30, 2023

### PRISM Short Term Core Portfolio June 30, 2023 vs. March 31, 2023



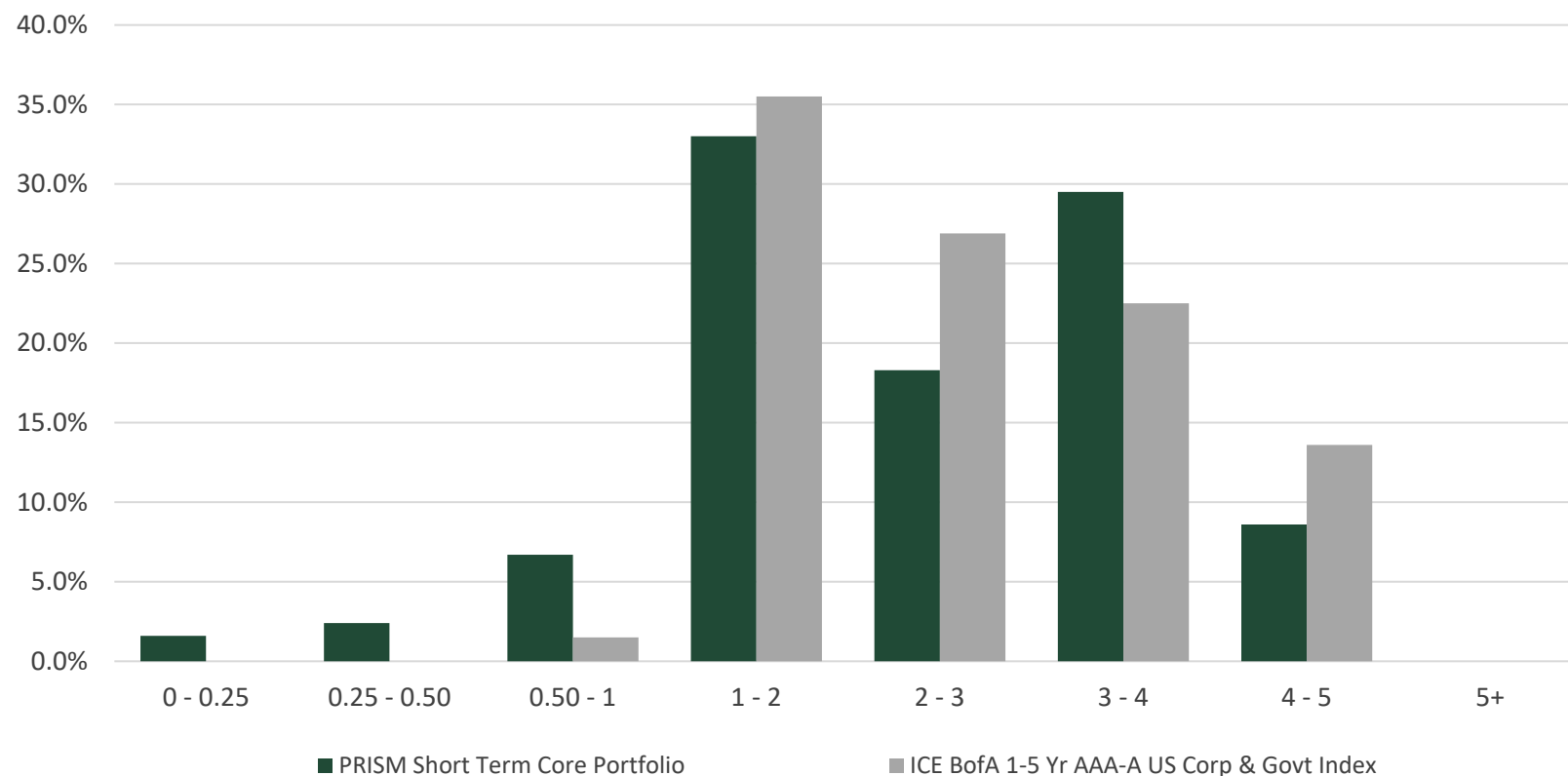
	AAA	AA	A	<A	NR
06/30/23	16.5%	55.3%	21.5%	1.3%	5.3%
03/31/23	13.9%	62.7%	18.5%	0.9%	4.1%

Source: S&P Ratings

# Duration Distribution

As of June 30, 2023

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



	0 - 0.25	0.25 - 0.50	0.50 - 1	1 - 2	2 - 3	3 - 4	4 - 5	5+
Portfolio	1.6%	2.4%	6.7%	33.0%	18.3%	29.5%	8.6%	0.0%
Benchmark*	0.0%	0.0%	1.5%	35.5%	26.9%	22.5%	13.6%	0.0%

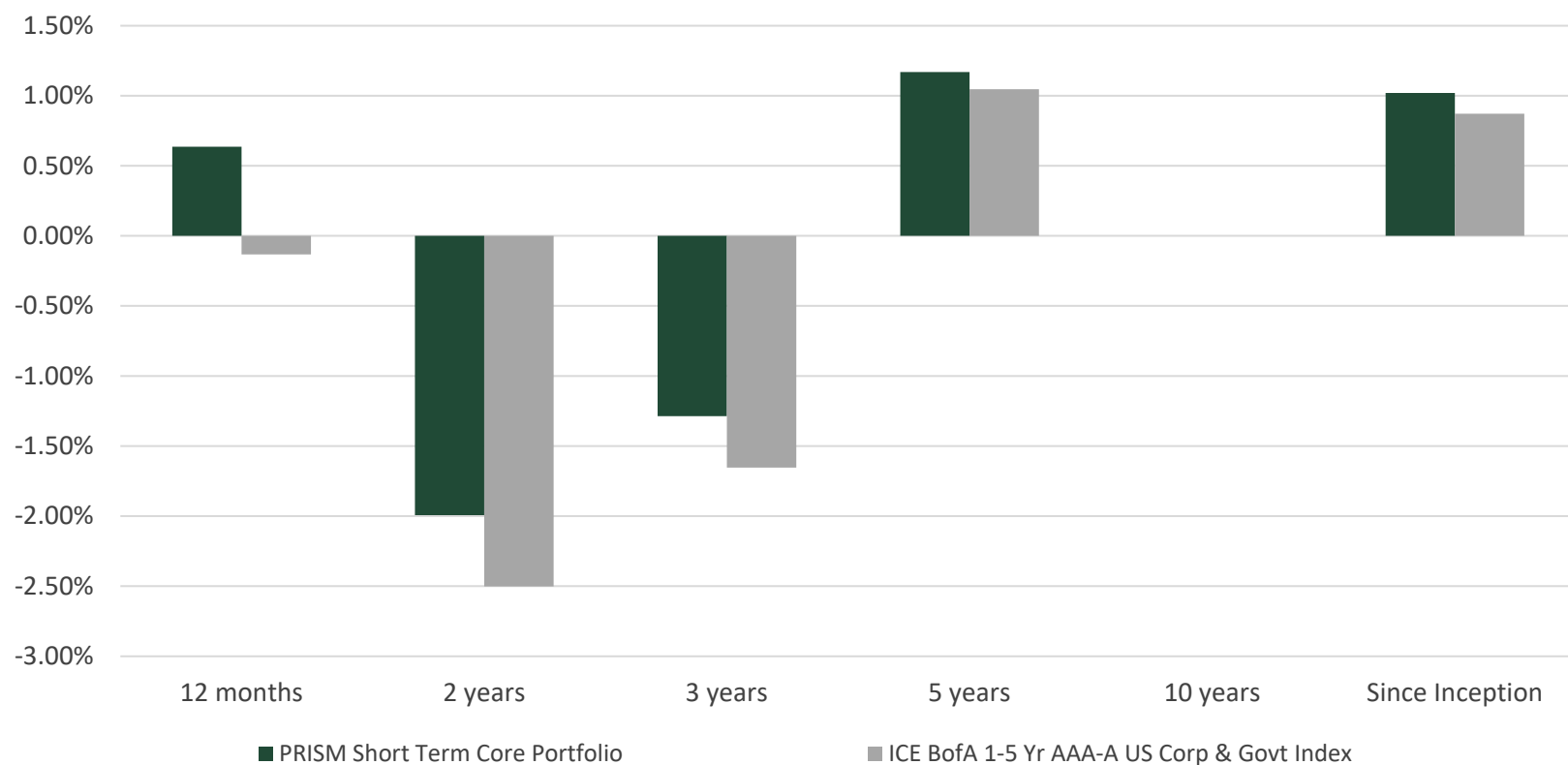
\*ICE BofA 1-5 Yr AAA-A US Corp & Govt Index

The duration of the portfolio moderately increased, ending the quarter at 2.36 compared to the 2.32 reading at the end of March. The term structure of the portfolio increased with a larger percentage weight in the 4-5 year and 3-4-year portions of the maturity distribution.

# Investment Performance

As of June 30, 2023

**PRISM Short Term Core Portfolio**  
Total Rate of Return Annualized Since Inception January 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	-0.26%	0.64%	-1.99%	-1.29%	1.17%	N/A	1.02%
ICE BofA 1-5 Yr AAA-A US Corp & Govt Index	-0.70%	-0.13%	-2.50%	-1.65%	1.05%	N/A	0.87%

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 June 30, 2023

### PRISM LAIF and CAMP Portfolio

	06/30/23 Portfolio	03/31/23 Portfolio
Average Maturity (yrs)	0.00	0.00
Modified Duration	0.00	0.00
Average Purchase Yield	5.20%	4.47%
Average Market Yield	5.20%	4.47%
Average Quality*	AAA/NR	AAA/NR
Total Market Value	23,724,359	54,307,836

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





# PRISM Consolidated Information

## Performance & Change in AUM

### PRISM CONSOLIDATED PORTFOLIOS

#### TOTAL RATE OF RETURN

As of 06/30/2023	3 months	12 months	Annualized Return				Inception	Inception Date
			2YR	3YR	5YR	10 YR		
PRISM Consolidated	-0.06%	1.67%	-0.82%	-0.48%	1.54%	N/A	1.30%	6/30/2015
PRISM ARC Consolidated	0.48%	2.99%	-2.85%	0.42%	2.36%	N/A	2.87%	12/31/2016
PRISM/PRISM ARC Total Consolidated	0.33%	2.64%	-1.92%	0.02%	1.95%	N/A	1.82%	12/31/2016

#### ANNUAL CHANGE IN ASSETS UNDER MANAGEMENT

	AUM 06/30/2023	AUM 06/30/2022	Change
PRISM Consolidated	295,414,674	249,331,889	46,082,785
PRISM ARC Consolidated	511,249,254	608,096,914	(96,847,660)
PRISM/PRISM ARC Total Consolidated	806,552,510	857,428,803	(50,876,293)

## Portfolio Characteristics

As of June 30, 2023

### PRISM Consolidated

	06/30/23 Portfolio	03/31/23 Portfolio
<b>Average Maturity (yrs)</b>	2.59	2.26
<b>Modified Duration</b>	2.13	1.91
<b>Average Purchase Yield</b>	2.92%	2.67%
<b>Average Market Yield</b>	5.03%	4.41%
<b>Average Quality*</b>	AA+/Aa1	AA+/Aa1
<b>Total Market Value</b>	249,331,889	410,697,795

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

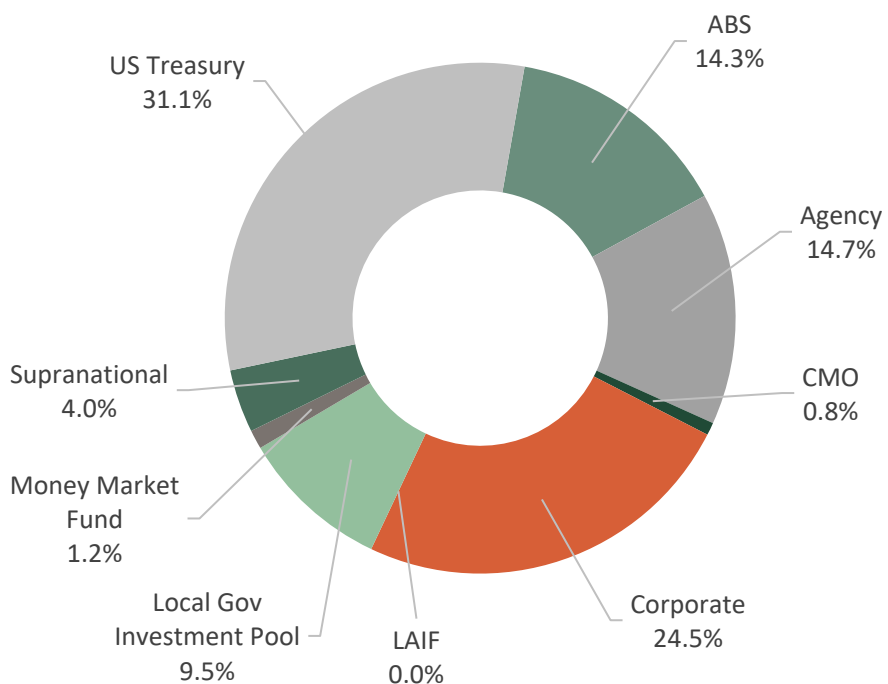


# Sector Distribution

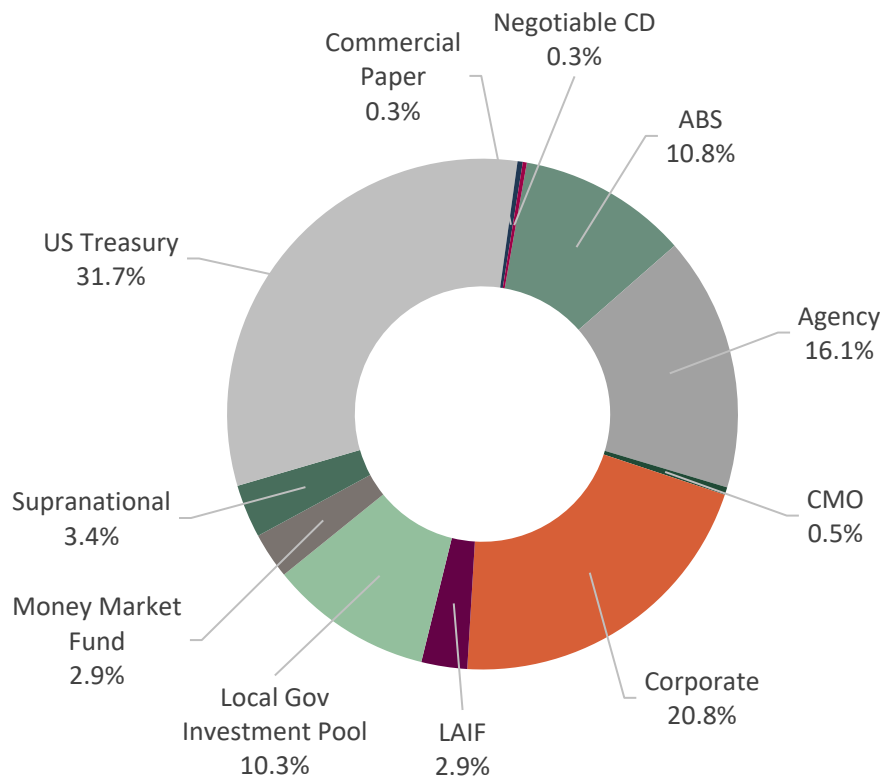
As of June 30, 2023

## PRISM Consolidated

June 30, 2023

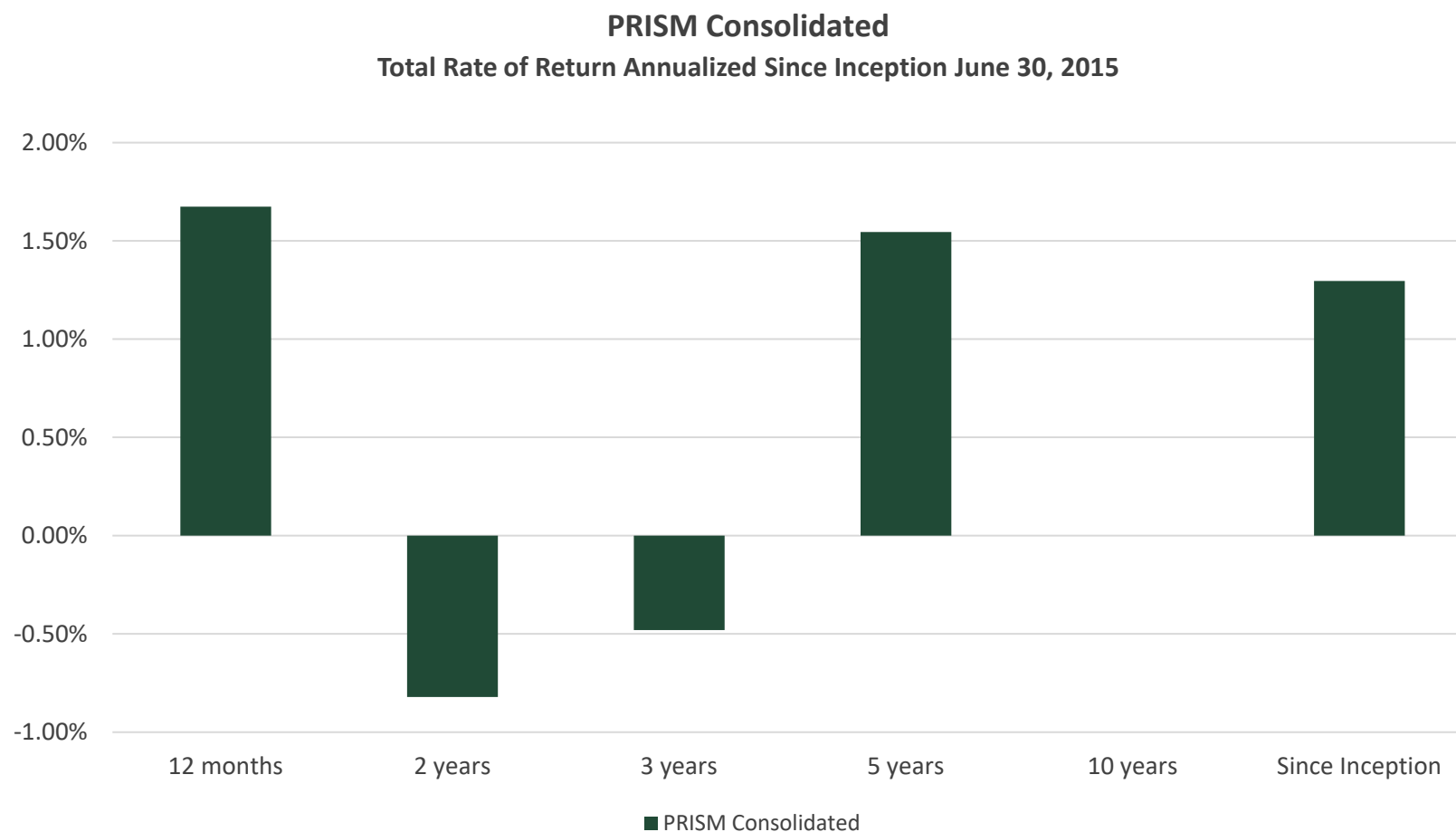


March 31, 2023



# Investment Performance

As of June 30, 2023



TOTAL RATE OF RETURN	Annualized						Since Inception
	3 months	12 months	2 years	3 years	5 years	10 years	
PRISM Consolidated	-0.06%	1.67%	-0.82%	-0.48%	1.54%	N/A	1.30%

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



# PRISM ARC

*Period Ending June 30, 2023*

CHANDLER ASSET MANAGEMENT, INC. | 800.317.4747 | [www.chandlerasset.com](http://www.chandlerasset.com)





# PRISM ARC Liquidity Profile

## Portfolio Characteristics

As of June 30, 2023

### PRISM ARC Liquidity

	06/30/23	03/31/23
	Benchmark*	Portfolio
Average Maturity (yrs)	0.90	0.17
Average Modified Duration	0.86	0.17
Average Purchase Yield	n/a	5.06%
Average Market Yield	5.08%	5.06%
Average Quality**	AAA	AAA/Aaa
Total Market Value		24,303,348

\*0-3 Yr Treasury

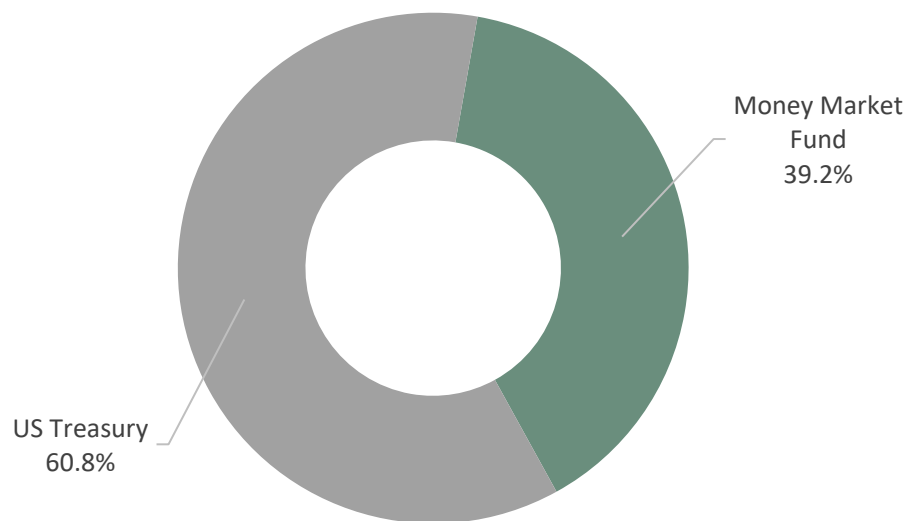
\*\*Benchmark is a blended rating of S&P, Moody's, and Fitch. Portfolio is S&P and Moody's respectively.

## Sector Distribution

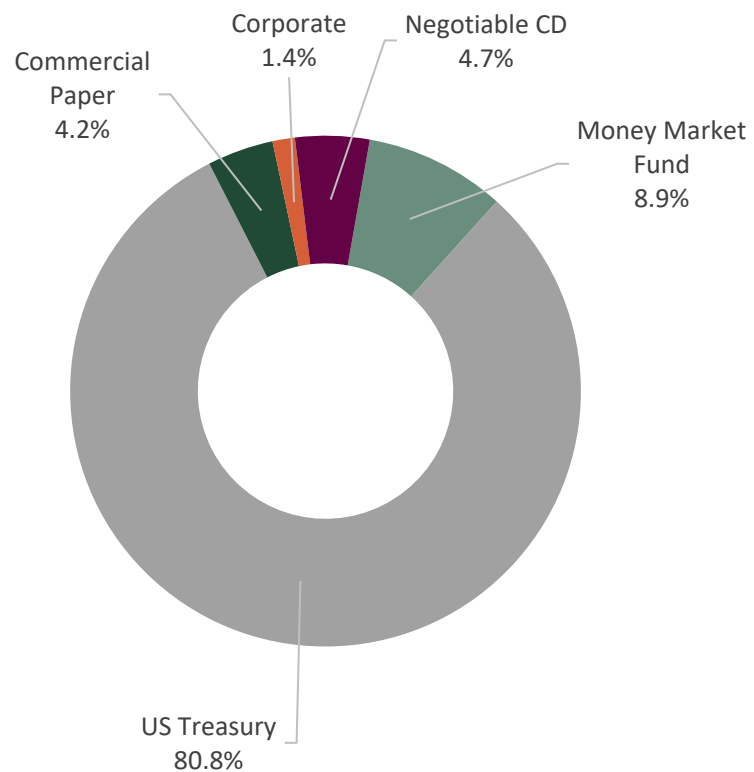
*As of June 30, 2023*

### PRISM ARC Liquidity

**June 30, 2023**



**March 31, 2023**



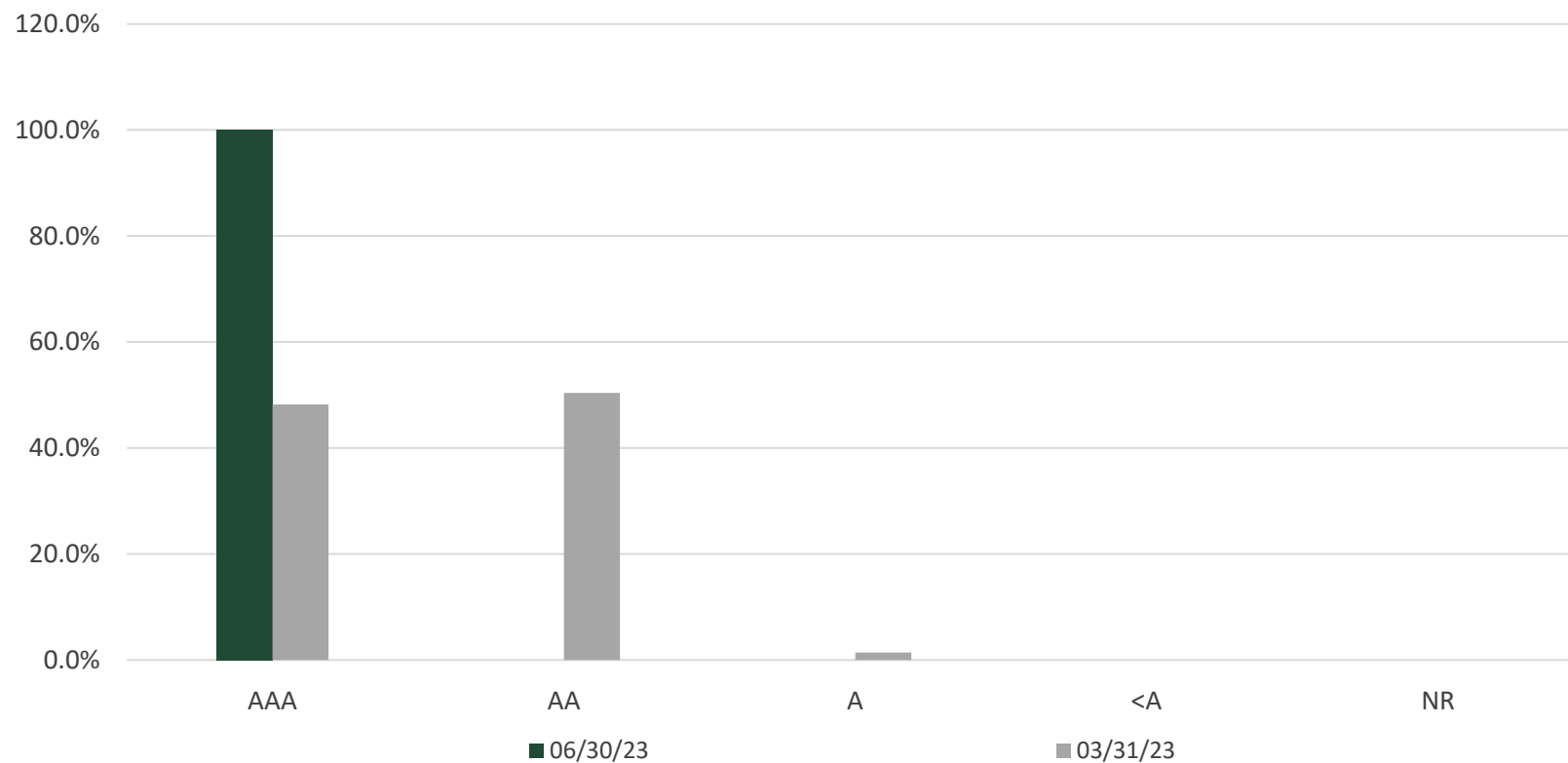
## PRISM ARC Liquidity – Account #10483

Issue Name	Investment Type	% Portfolio
Government of United States	US Treasury	60.82%
First American Govt Oblig Fund	Money Market Fund	39.18%
<b>TOTAL</b>		<b>100.00%</b>

# Quality Distribution

As of June 30, 2023

**PRISM ARC Liquidity**  
June 30, 2023 vs. March 31, 2023



	AAA	AA	A	<A	NR
06/30/23	100.0%	0.0%	0.0%	0.0%	0.0%
03/31/23	48.2%	50.4%	1.4%	0.0%	0.0%

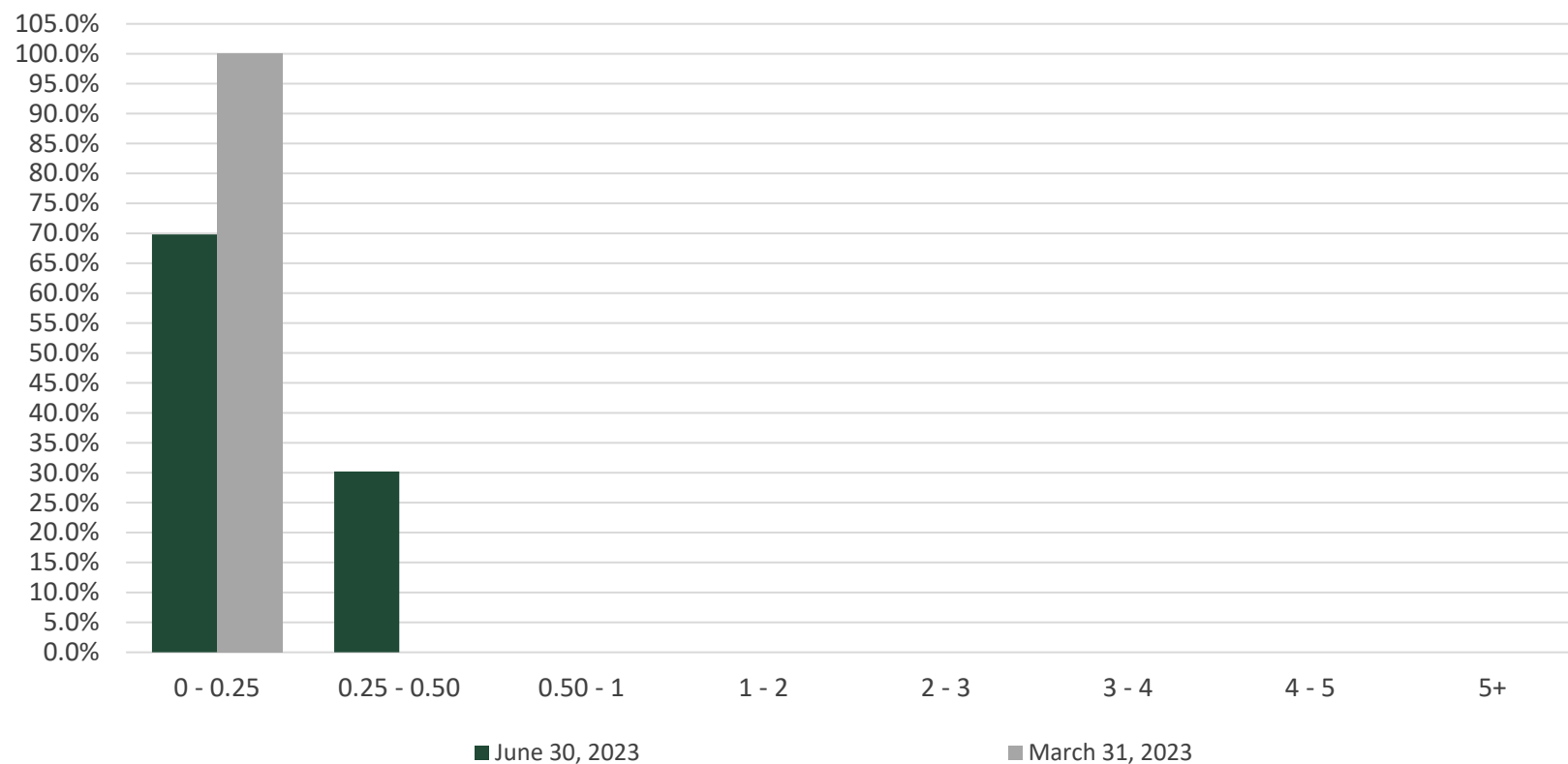
Source: S&P Ratings



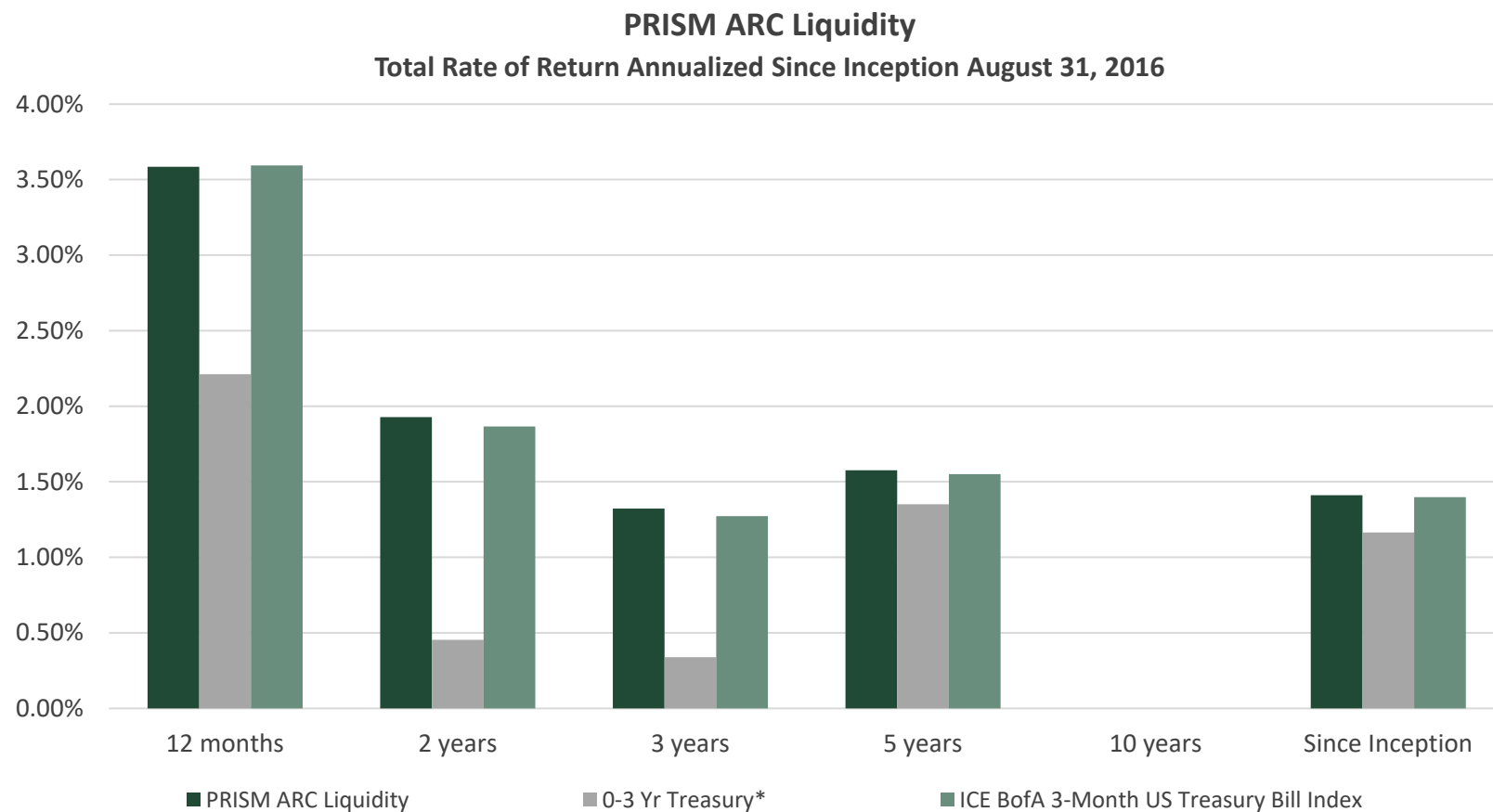
# Duration Distribution

As of June 30, 2023

**PRISM ARC Liquidity**  
June 30, 2023 vs. March 31, 2023



	0 - 0.25	0.25 - 0.50	0.50 - 1	1 - 2	2 - 3	3 - 4	4 - 5	5+
06/30/23	69.8%	30.2%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%
03/31/23	100.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%



TOTAL RATE OF RETURN	Annualized						Since Inception
	3 months	12 months	2 years	3 years	5 years	10 years	
PRISM ARC Liquidity	1.09%	3.58%	1.93%	1.32%	1.58%	N/A	1.41%
0-3 Yr Treasury*	0.44%	2.21%	0.45%	0.34%	1.35%	N/A	1.16%
ICE BofA 3-Month US Treasury Bill Index	1.17%	3.59%	1.87%	1.27%	1.55%	N/A	1.40%

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

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



## PRISM ARC Core Fixed Profile

## Portfolio Characteristics

As of June 30, 2023

### PRISM ARC Core Fixed

	06/30/23	03/31/23
	Benchmark*	Portfolio
Average Maturity (yrs)	4.18	4.03
Average Modified Duration	3.75	3.43
Average Purchase Yield	n/a	2.24%
Average Market Yield	4.86%	4.39%
Average Quality**	AA+	AA-/Aa2
Total Market Value		482,699,199

\*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.

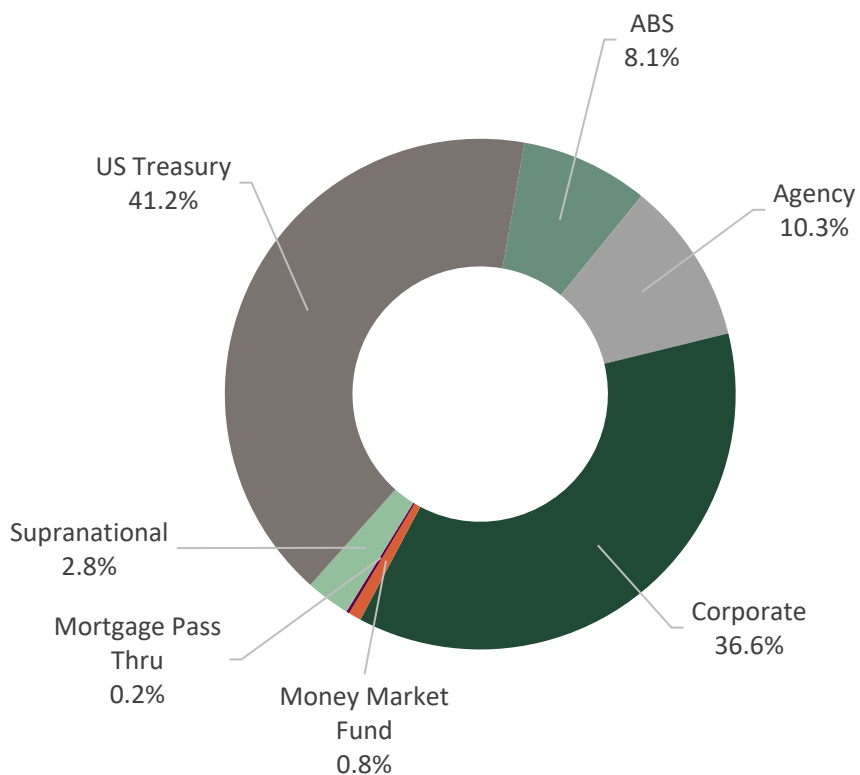


# Sector Distribution

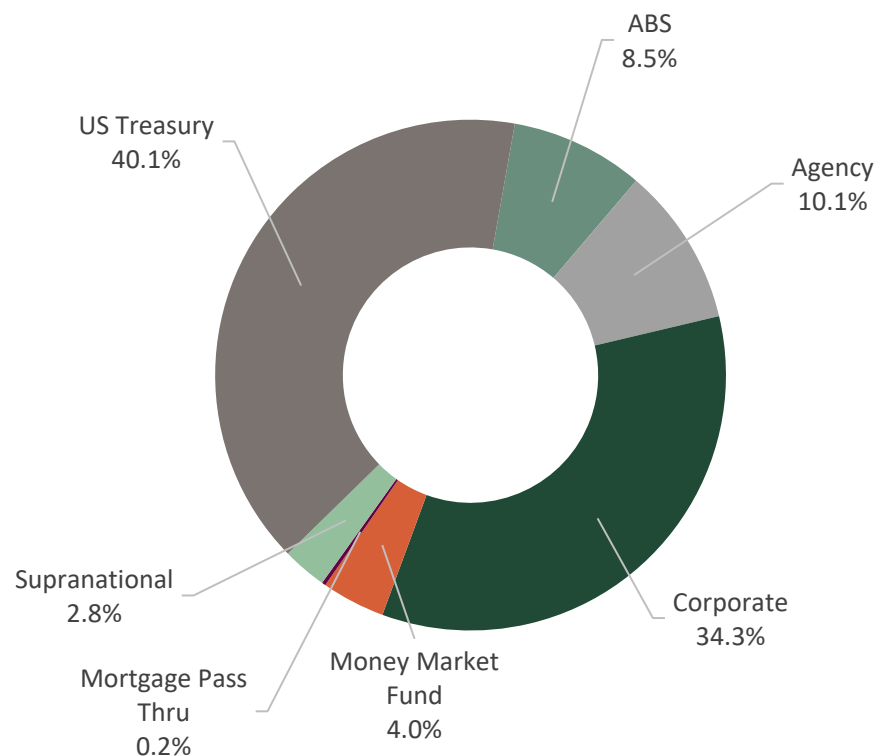
As of June 30, 2023

## PRISM ARC Core Fixed

June 30, 2023



March 31, 2023



## PRISM ARC Core Fixed – Account #10485

Issue Name	Investment Type	% Portfolio
Government of United States	US Treasury	41.23%
Federal National Mortgage Association	Agency	4.62%
Federal Home Loan Bank	Agency	2.89%
Federal Home Loan Mortgage Corp	Agency	2.75%
Inter-American Dev Bank	Supranational	1.53%
Bank of America Corp	Corporate	1.27%
Hyundai Auto Receivables	ABS	1.27%
Intl Bank Recon and Development	Supranational	1.26%
Wells Fargo Corp	Corporate	1.24%
Capital One	Corporate	1.24%
JP Morgan Chase & Co	Corporate	1.22%
Goldman Sachs Inc.	Corporate	1.21%
Citigroup Inc	Corporate	1.15%
Honda ABS	ABS	1.13%
Toronto Dominion Holdings	Corporate	1.13%
Morgan Stanley	Corporate	1.11%
John Deere ABS	ABS	1.08%
Humana Inc	Corporate	1.07%
Simon Property Group Inc	Corporate	1.05%
Toyota Lease Owner Trust	ABS	1.03%
Bank of Montreal Chicago	Corporate	0.93%
GM Financial Securitized Term Auto Trust	ABS	0.91%
CVS Corp	Corporate	0.90%
Nextera Energy Capital	Corporate	0.84%
First American Govt Oblig Fund	Money Market Fund	0.78%
Toyota Motor Corp	Corporate	0.77%
Verizon Communications Inc	Corporate	0.77%
American Tower Corporation	Corporate	0.75%
Guardian Life Global Funding	Corporate	0.75%
Chubb Corporation	Corporate	0.74%
Crown Castle Intl Corp	Corporate	0.73%
Duke Energy Field Services	Corporate	0.71%
BMW Corp	Corporate	0.71%
Metlife Inc	Corporate	0.70%
HSBC Holdings PLC	Corporate	0.70%
General Motors Corp	Corporate	0.67%
Comcast Corp	Corporate	0.66%
GM Financial Automobile Leasing Trust	ABS	0.64%

## PRISM ARC Core Fixed – Account #10485

Issue Name	Investment Type	% Portfolio
Dominion Resources Inc	Corporate	0.63%
Roper Technologies Inc	Corporate	0.62%
Bank of New York	Corporate	0.62%
Sempra Energy	Corporate	0.62%
Pfizer Inc.	Corporate	0.61%
Amazon.com Inc	Corporate	0.60%
Truist Financial Corporation	Corporate	0.59%
Bank of Nova Scotia	Corporate	0.58%
Qualcomm Inc	Corporate	0.56%
BlackRock Inc/New York	Corporate	0.56%
Anthem Inc	Corporate	0.56%
US Bancorp	Corporate	0.55%
Honeywell Corp	Corporate	0.54%
Elevance Health Inc	Corporate	0.53%
Hyundai Auto Lease Securitization	ABS	0.51%
Shell International	Corporate	0.51%
AT&T Corporation	Corporate	0.50%
Berkshire Hathaway	Corporate	0.49%
BMW Vehicle Lease Trust	ABS	0.48%
Kinder Morgan Inc.	Corporate	0.47%
Realty Income Corp	Corporate	0.43%
Broadcom Corp	Corporate	0.39%
United Health Group Inc	Corporate	0.38%
Oracle Corp	Corporate	0.37%
Fred Meyer Inc.	Corporate	0.35%
Verizon Master Trust	ABS	0.33%
American Express ABS	ABS	0.31%
Intel Corp	Corporate	0.26%
Mercedes-Benz Auto Lease Trust	ABS	0.25%
Deere & Company	Corporate	0.24%
Amgen Inc	Corporate	0.22%
Charles Schwab Corp/The	Corporate	0.20%
Jeffries Group Inc	Corporate	0.19%
Mercedes-Benz	ABS	0.18%
Federal National Mortgage Association	Mortgage Pass Thru	0.17%
Honda Motor Corporation	Corporate	0.16%
Lowe's Companies Inc.	Corporate	0.12%
Home Depot	Corporate	0.07%

## PRISM ARC Core Fixed – Account #10485

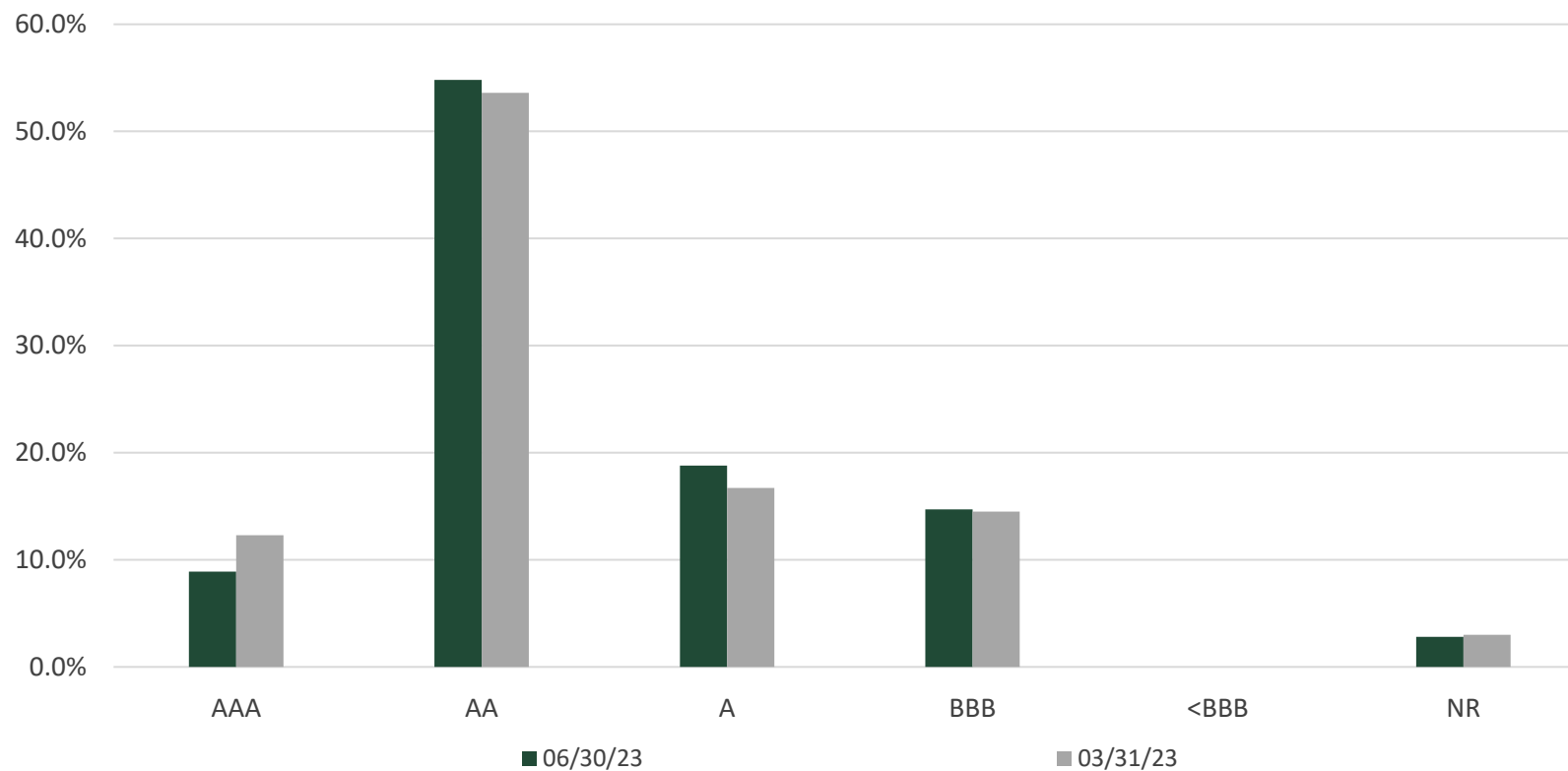
Issue Name	Investment Type	% Portfolio
Federal Home Loan Mortgage Corp	Mortgage Pass Thru	0.06%
Thermo Fisher Scientific Inc	Corporate	0.04%
Toyota ABS	ABS	0.03%
<b>TOTAL</b>		<b>100.00%</b>



# Quality Distribution

As of June 30, 2023

**PRISM ARC Core Fixed**  
June 30, 2023 vs. March 31, 2023



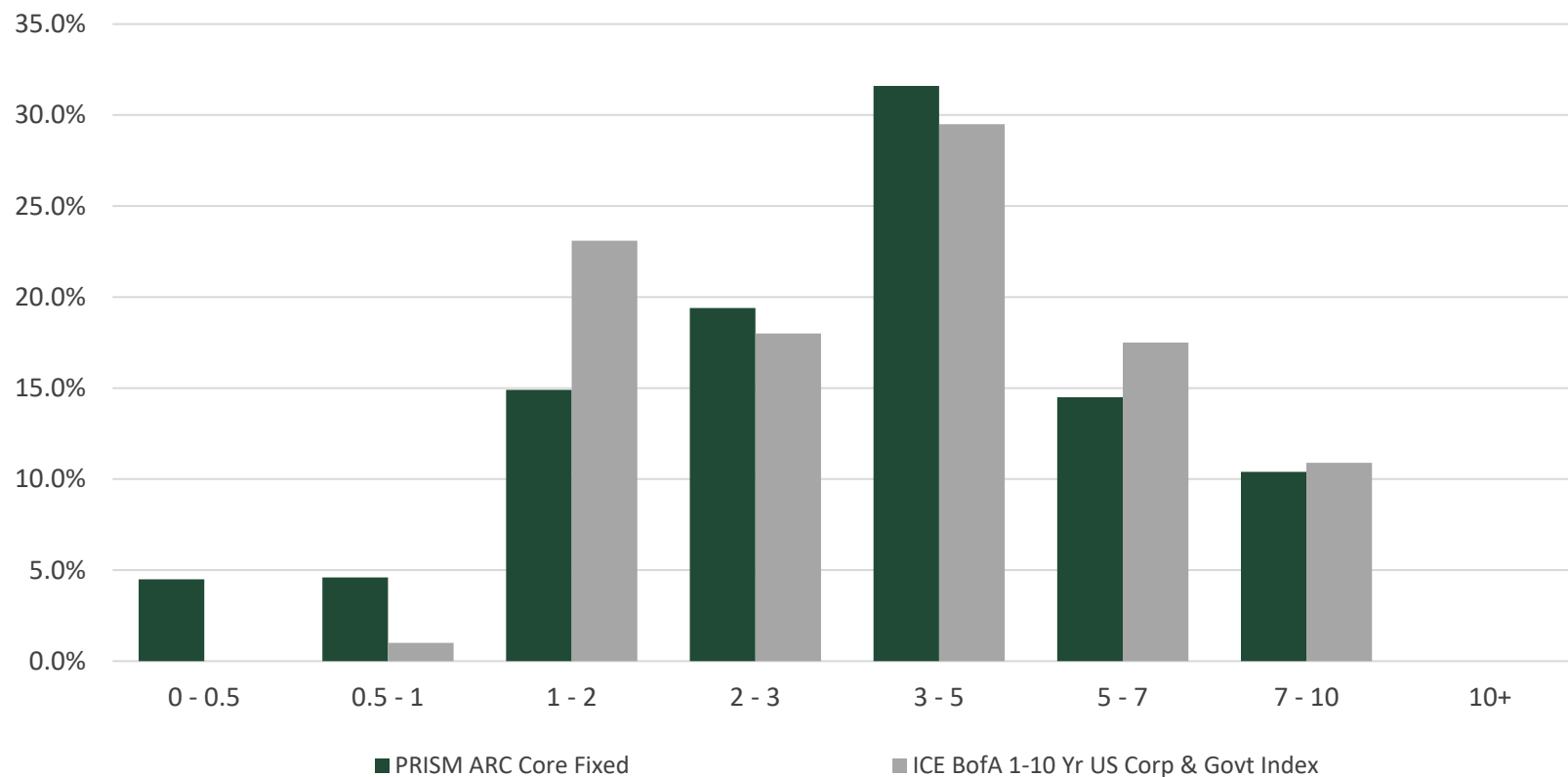
	AAA	AA	A	BBB	<BBB	NR
06/30/23	8.9%	54.8%	18.8%	14.7%	0.0%	2.8%
03/31/23	12.3%	53.6%	16.7%	14.5%	0.0%	3.0%

Source: S&P Ratings

## Duration Distribution

As of June 30, 2023

**PRISM ARC Core Fixed**  
Portfolio Compared to the Benchmark



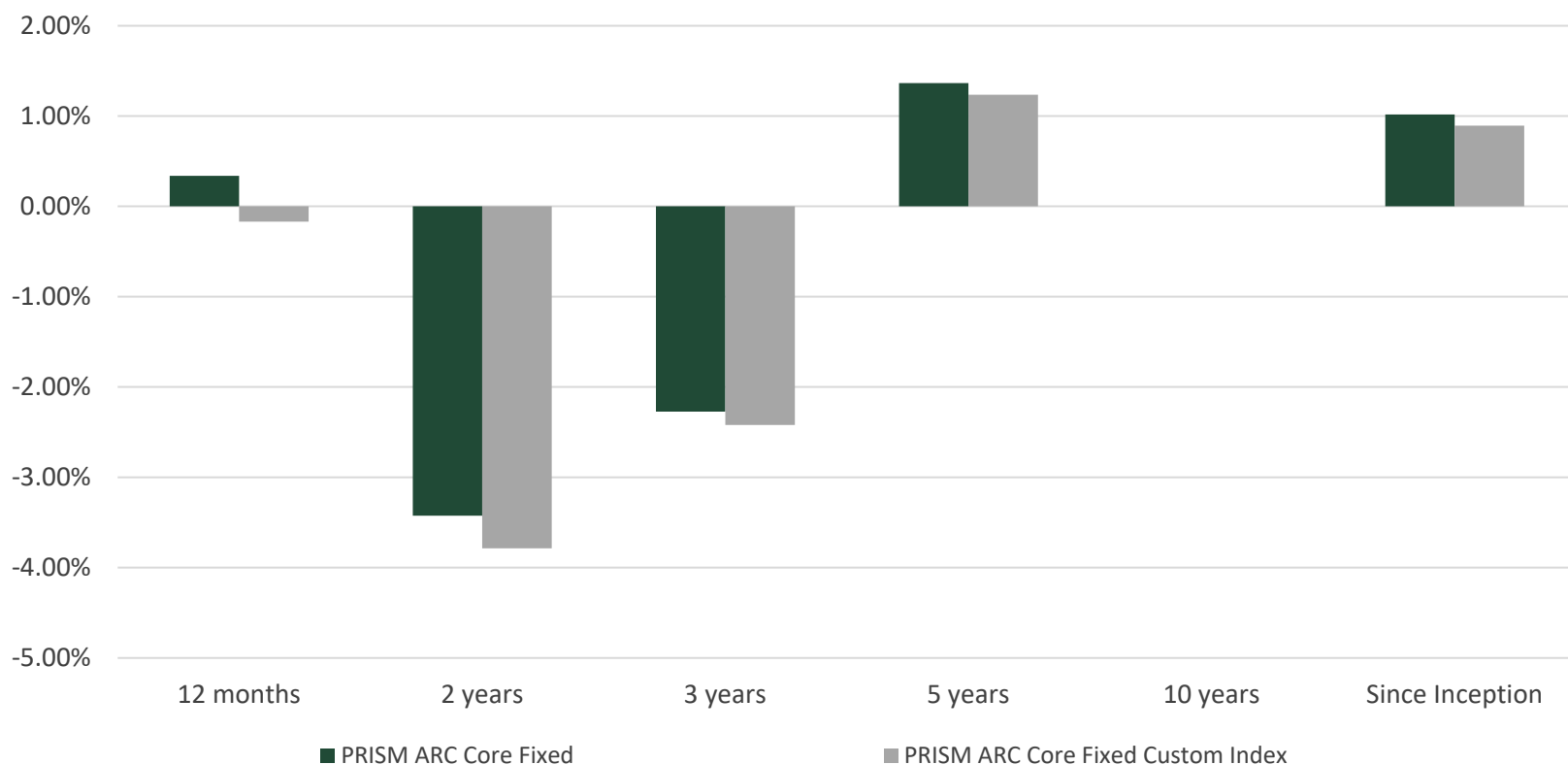
	0 - 0.5	0.5 - 1	1 - 2	2 - 3	3 - 5	5 - 7	7 - 10	10+
Portfolio	4.5%	4.6%	14.9%	19.4%	31.6%	14.5%	10.4%	0.0%
Benchmark*	0.0%	1.0%	23.1%	18.0%	29.5%	17.5%	10.9%	0.0%

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

# Investment Performance

As of June 30, 2023

## PRISM ARC Core Fixed Total Rate of Return Annualized Since Inception August 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	-0.53%	0.34%	-3.43%	-2.27%	1.36%	N/A	1.02%
PRISM ARC Core Fixed Custom Index	-0.77%	-0.17%	-3.79%	-2.42%	1.23%	N/A	0.89%

\*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 June 30, 2023

2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	YTD 2023
US Small Cap Stocks 39.1%	US Real Estate 30.4%	US Real Estate 2.5%	US Small Cap Stocks 20.4%	Emerging Market Stocks 37.3%	International Bonds 3.2%	US Large Cap Stocks 31.5%	US Mid Cap Stocks 19.8%	US Real Estate 43.1%	Diversified Commodities 26.0%	US Large Cap Stocks 16.9%
US Mid Cap Stocks 36.3%	US Large Cap Stocks 13.7%	US Large Cap Stocks 1.4%	US High Yield Bonds 17.5%	International Stocks 25.0%	US Core Bonds 0.0%	US Mid Cap Stocks 30.6%	US Small Cap Stocks 19.2%	Diversified Commodities 40.4%	US High Yield Bonds -11.2%	International Stocks 11.7%
US Large Cap Stocks 32.4%	US Mid Cap Stocks 13.4%	International Bonds 1.3%	US Mid Cap Stocks 12.6%	US Large Cap Stocks 21.8%	US High Yield Bonds -2.3%	US Small Cap Stocks 25.9%	US Large Cap Stocks 18.4%	US Large Cap Stocks 28.7%	International Bonds -12.7%	US Small Cap Stocks 8.9%
International Stocks 22.8%	International Bonds 9.1%	US Core Bonds 0.6%	US Large Cap Stocks 12.0%	US Mid Cap Stocks 20.3%	US Large Cap Stocks -4.4%	US Real Estate 25.8%	Emerging Market Stocks 18.3%	US Mid Cap Stocks 24.0%	US Core Bonds -13.3%	US Mid Cap Stocks 7.4%
US High Yield Bonds 7.4%	US Core Bonds 6.4%	US Mid Cap Stocks -0.6%	Diversified Commodities 11.4%	International Real Estate 20.0%	US Real Estate -4.6%	International Stocks 22.0%	International Stocks 7.8%	US Small Cap Stocks 21.1%	International Stocks -14.5%	US Real Estate 5.5%
International Real Estate 5.8%	US Small Cap Stocks 6.1%	International Stocks -0.8%	Emerging Market Stocks 11.2%	US Small Cap Stocks 15.2%	International Real Estate -6.4%	International Real Estate 21.0%	US Core Bonds 7.6%	International Stocks 11.3%	US Mid Cap Stocks -16.9%	US High Yield Bonds 5.4%
US Real Estate 2.5%	International Real Estate 2.8%	International Real Estate -3.8%	US Real Estate 8.6%	US High Yield Bonds 7.5%	US Mid Cap Stocks -8.1%	Emerging Market Stocks 18.4%	US High Yield Bonds 6.2%	International Real Estate 8.1%	US Small Cap Stocks -17.8%	Emerging Market Stocks 4.9%
International Bonds 1.8%	US High Yield Bonds 2.5%	US Small Cap Stocks -4.1%	International Bonds 4.9%	Diversified Commodities 5.8%	US Small Cap Stocks -11.0%	Diversified Commodities 17.6%	International Bonds 4.7%	US High Yield Bonds 5.4%	US Large Cap Stocks -18.1%	International Bonds 3.6%
Diversified Commodities -1.2%	Emerging Market Stocks -2.2%	High Yield Bonds -4.6%	US Core Bonds 2.6%	US Real Estate 5.1%	International Stocks -13.8%	US High Yield Bonds 14.4%	International Real Estate -7.1%	US Core Bonds -1.6%	Emerging Market Stocks -20.1%	US Core Bonds 2.1%
US Core Bonds -2.3%	International Stocks -4.9%	Emerging Market Stocks -14.9%	International Real Estate 1.3%	US Core Bonds 3.6%	Diversified Commodities -13.8%	US Core Bonds 9.0%	US Real Estate -7.6%	International Bonds -2.1%	International Real Estate -24.3%	International Real Estate -4.7%
Emerging Market Stocks -2.6%	Diversified Commodities -33.1%	Diversified Commodities -32.9%	International Stocks 1.0%	International Bonds 2.6%	Emerging Market Stocks -14.6%	International Bonds 8.1%	Diversified Commodities -23.7%	Emerging Market Stocks -2.5%	US Real Estate -24.5%	Diversified Commodities -7.5%

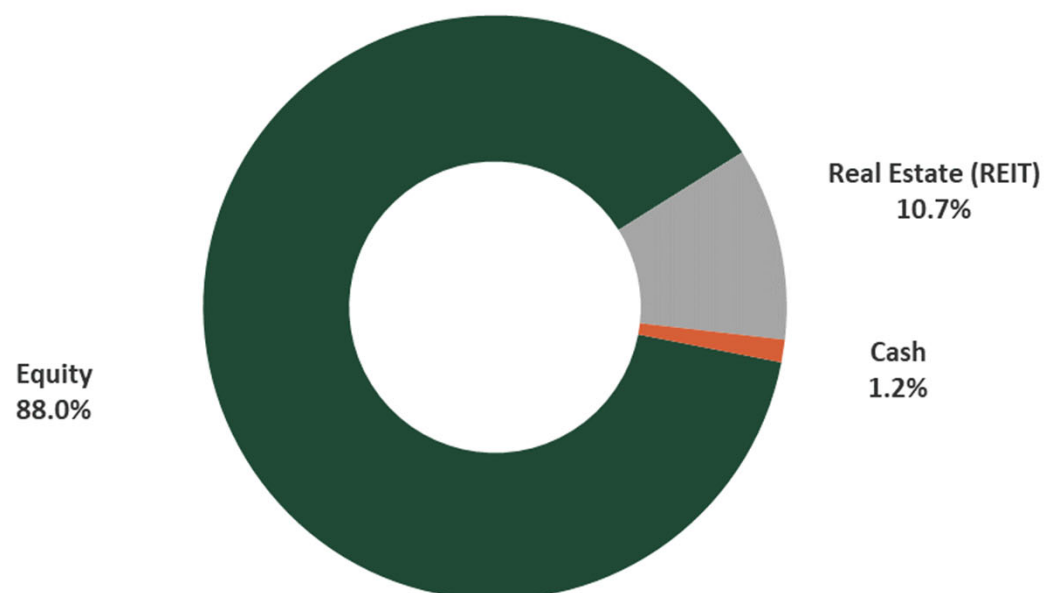
Index returns as of 6/30/2023. Past performance is not indicative of future results. Index returns assume reinvestment of all distributions and do not reflect fees or expenses. It is not possible to invest directly in an index. This information is not intended to constitute an offer, solicitation, recommendation, or advice regarding securities or investment strategy. Please see attached Asset Class Disclosure.



## Current Asset Allocation

As of June 30, 2023

Asset Class	Market Value	% Held
Equity	91,261,355	88.0%
Real Estate (REIT)	11,122,247	10.7%
Bonds	-	0.0%
Commodities	-	0.0%
Cash	1,290,208	1.2%
<b>Total Portfolio</b>	<b>103,673,810</b>	<b>100.0%</b>



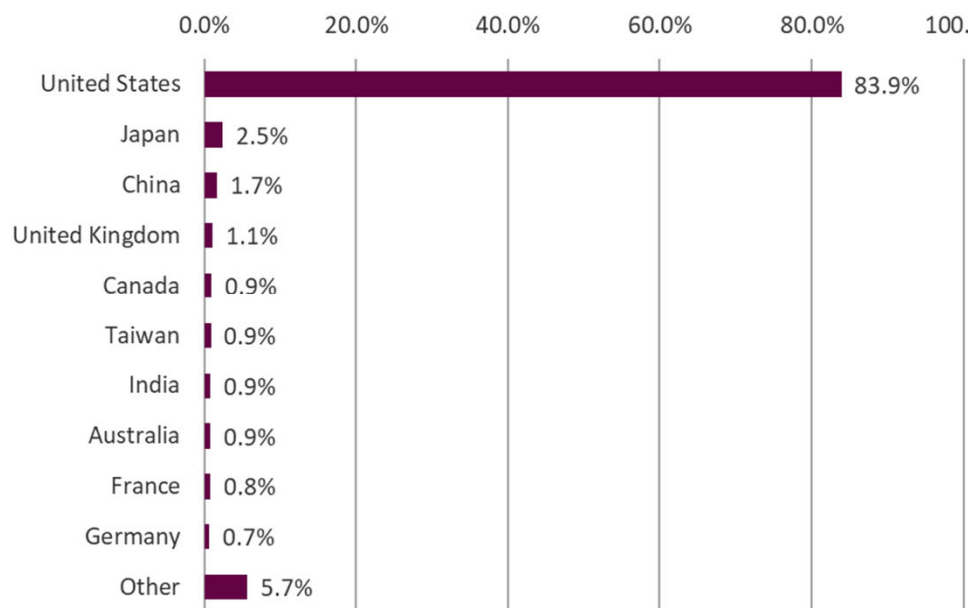
# Current Asset Allocation

As of June 30, 2023

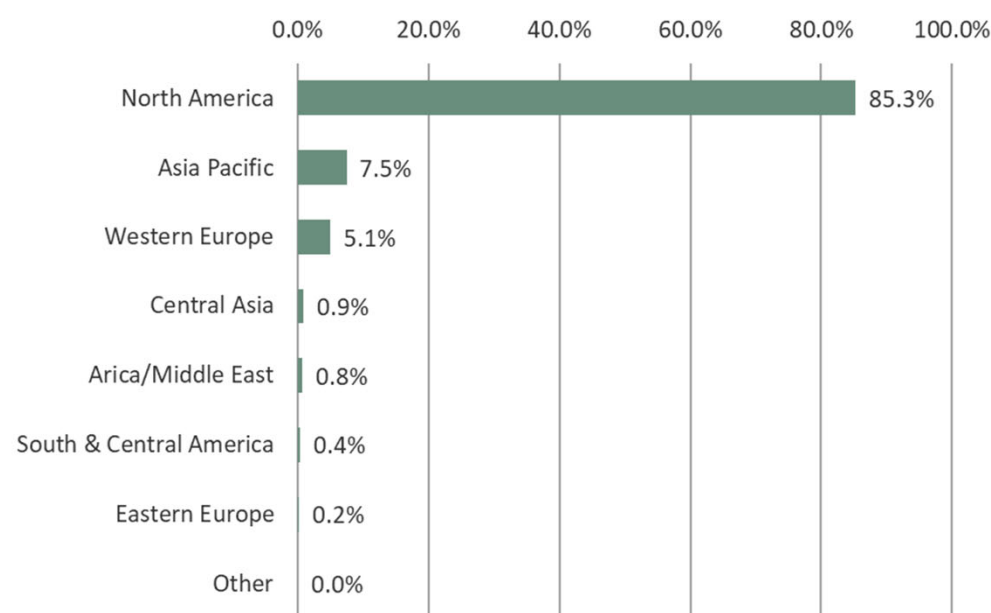
Country Allocation		
Country	Region	% Held
United States	North America	83.9%
Japan	Asia	2.5%
China	Asia	1.7%
United Kingdom	Europe	1.1%
Canada	North America	0.9%
Taiwan	Asia	0.9%
India	Asia	0.9%
Australia	Australia	0.9%
France	Europe	0.8%
Germany	Europe	0.7%
Other	Various	5.7%
<b>Total</b>		<b>100.0%</b>

Regional Allocation	
Region	% Held
North America	85.3%
Asia Pacific	7.5%
Western Europe	5.1%
Central Asia	0.9%
Arica/Middle East	0.8%
South & Central America	0.4%
Eastern Europe	0.2%
Other	0.0%
<b>Total</b>	<b>100.0%</b>

Country Allocation



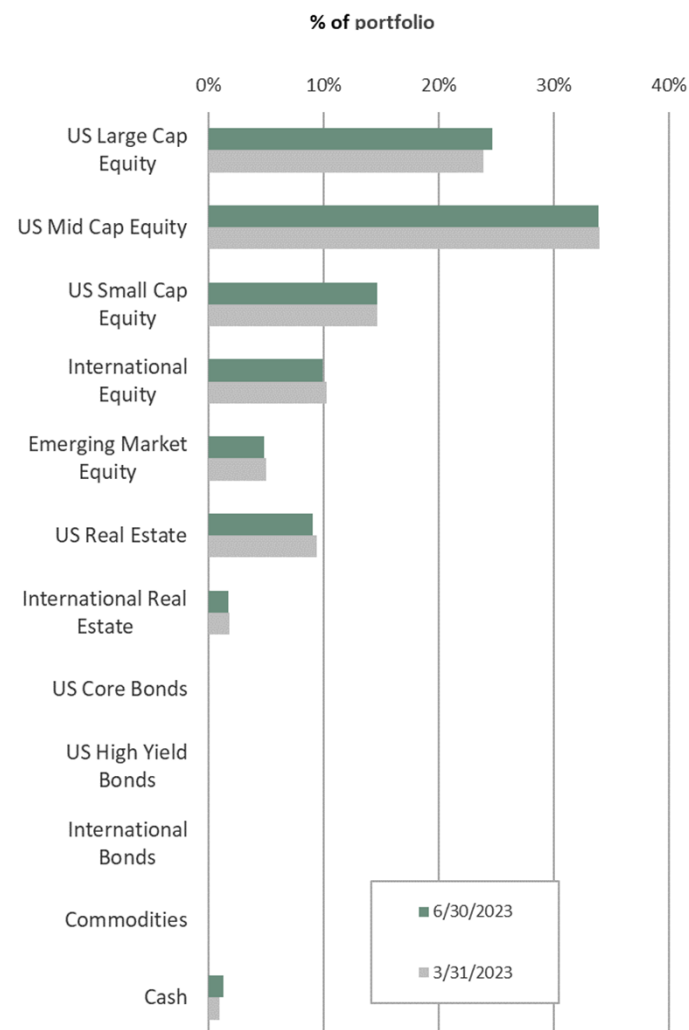
Regional Allocation



# Change in Portfolio Holdings

As of June 30, 2023

Asset Class	6/30/2023		3/31/2023		Change	
	Market Value	% Held	Market Value	% Held	Market Value	% Held
US Broad Market	-	0.0%	-	0.0%	-	0.0%
US Large Cap Equity	25,570,828	24.7%	23,584,071	23.9%	1,986,758	0.8%
US Mid Cap Equity	35,138,467	33.9%	33,617,251	34.0%	1,521,216	-0.1%
US Small Cap Equity	15,230,002	14.7%	14,515,557	14.7%	714,445	0.0%
International Equity	10,324,601	10.0%	10,098,792	10.2%	225,809	-0.3%
Emerging Market Equity	4,997,457	4.8%	4,963,059	5.0%	34,397	-0.2%
<b>Total Equity</b>	<b>91,261,355</b>	<b>88.0%</b>	<b>86,778,731</b>	<b>87.9%</b>	<b>4,482,624</b>	<b>0.2%</b>
US Real Estate	9,363,734	9.0%	9,305,462	9.4%	58,271	-0.4%
International Real Estate	1,758,513	1.7%	1,786,739	1.8%	(28,226)	-0.1%
<b>Total Real Estate</b>	<b>11,122,247</b>	<b>10.7%</b>	<b>11,092,202</b>	<b>11.2%</b>	<b>30,045</b>	<b>-0.5%</b>
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%
<b>Total Bonds</b>	<b>-</b>	<b>0.0%</b>	<b>-</b>	<b>0.0%</b>	<b>-</b>	<b>0.0%</b>
Commodities	-	0.0%	-	0.0%	-	0.0%
<b>Total Commodities</b>	<b>-</b>	<b>0.0%</b>	<b>-</b>	<b>0.0%</b>	<b>-</b>	<b>0.0%</b>
Cash	1,290,208	1.2%	907,486	0.9%	382,721	0.3%
<b>Total Cash</b>	<b>1,290,208</b>	<b>1.2%</b>	<b>907,486</b>	<b>0.9%</b>	<b>382,721</b>	<b>0.3%</b>
<b>Total Portfolio</b>	<b>103,673,810</b>	<b>100.0%</b>	<b>98,778,419</b>	<b>100.0%</b>	<b>4,895,391</b>	<b>0.0%</b>

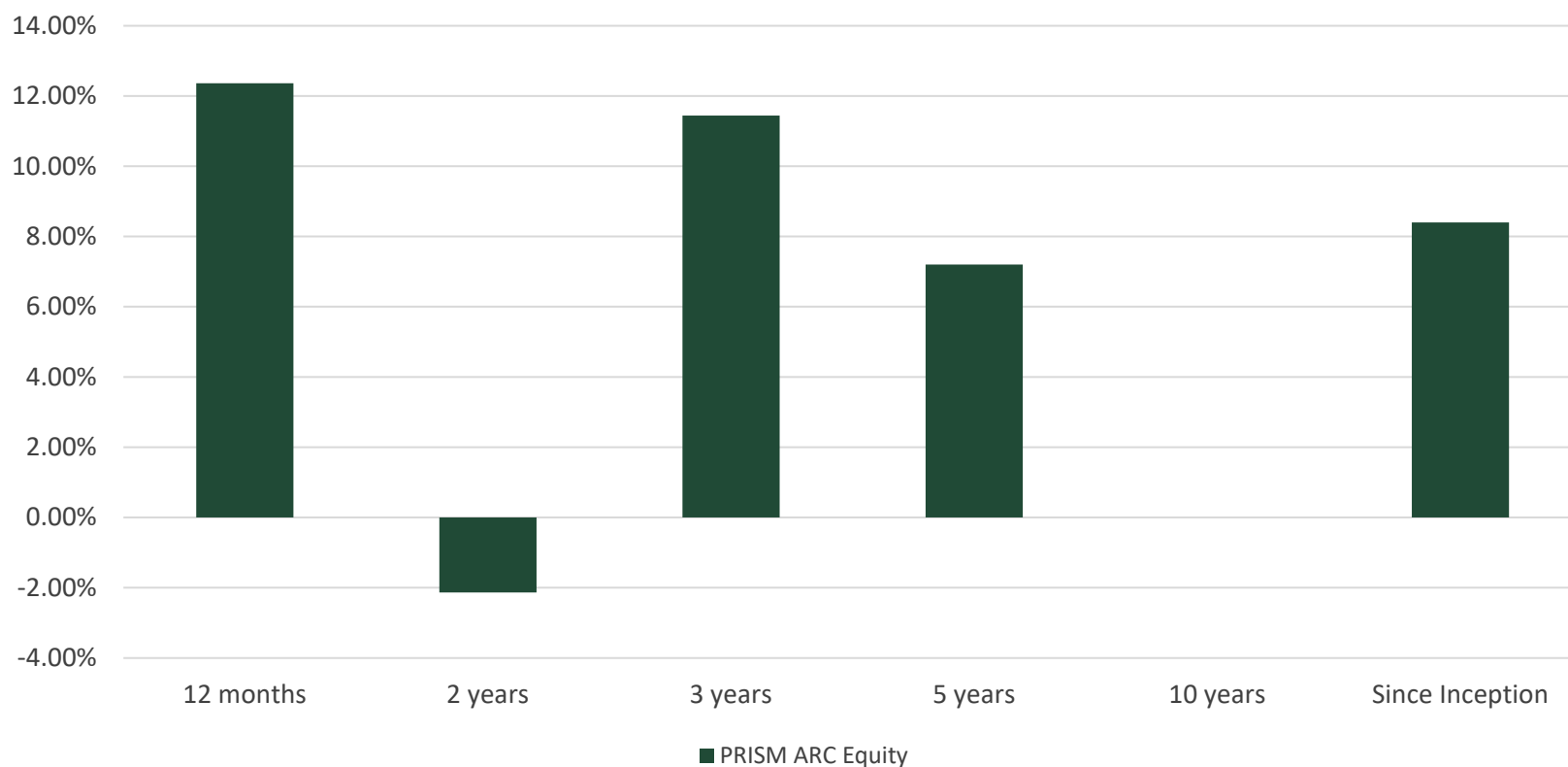




# Investment Performance

As of June 30, 2023

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



TOTAL RATE OF RETURN	Annualized						Since Inception
	3 months	12 months	2 years	3 years	5 years	10 years	
PRISM ARC Equity	4.96%	12.36%	-2.13%	11.44%	7.20%	N/A	8.40%

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.





# PRIMS ARC Consolidated Information

## Portfolio Characteristics

As of June 30, 2023

### PRISM ARC Consolidated

	06/30/23 Portfolio	03/31/23 Portfolio
<b>Average Maturity (yrs)</b>	3.38	3.00
<b>Modified Duration</b>	2.84	2.55
<b>Average Purchase Yield</b>	2.41%	2.51%
<b>Average Market Yield</b>	4.28%	3.90%
<b>Average Quality*</b>	AA/Aa2	AA/Aa2
<b>Total Market Value</b>	608,096,914	652,401,172

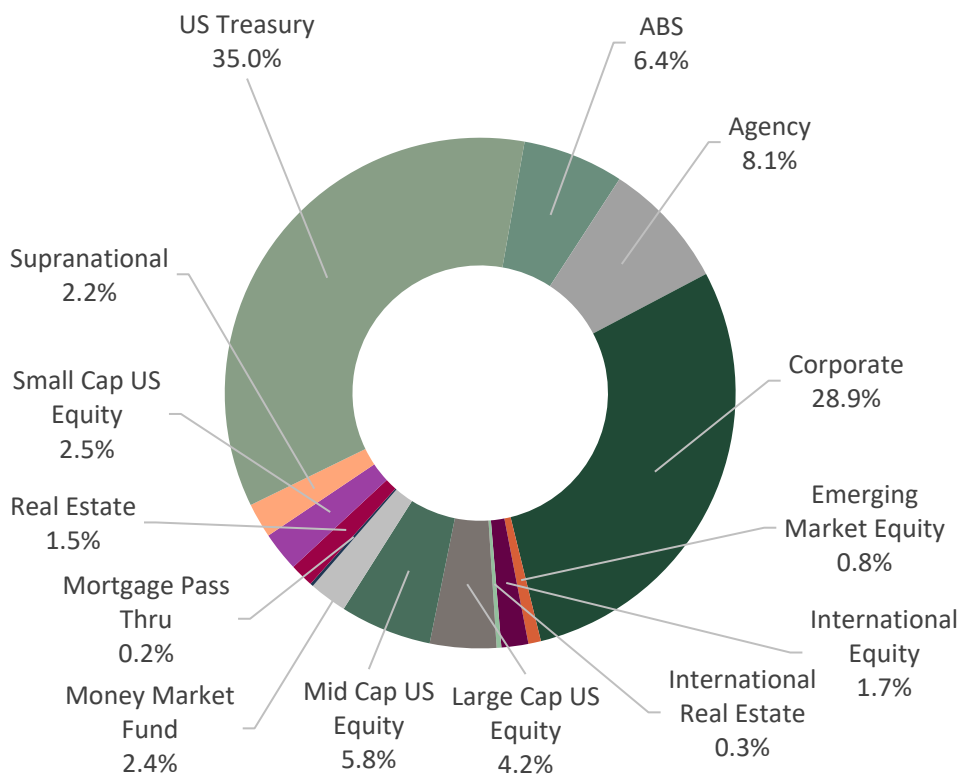
\* Portfolio is S&P and Moody's respectively.

# Sector Distribution

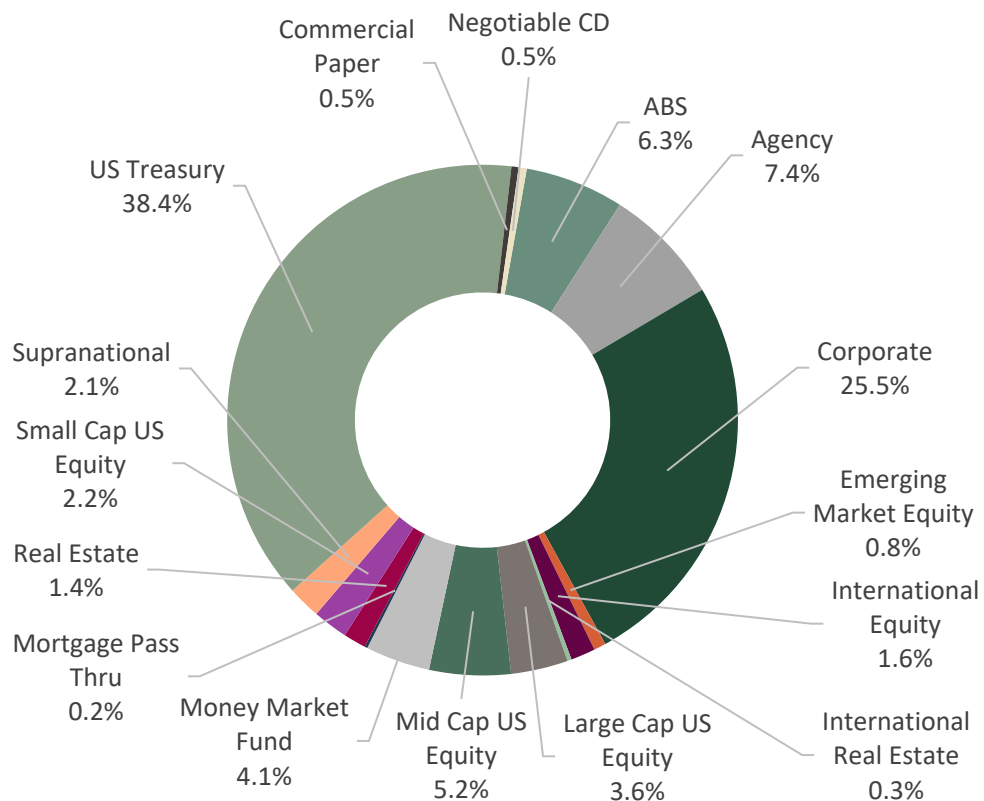
As of June 30, 2023

## PRISM ARC Consolidated

June 30, 2023

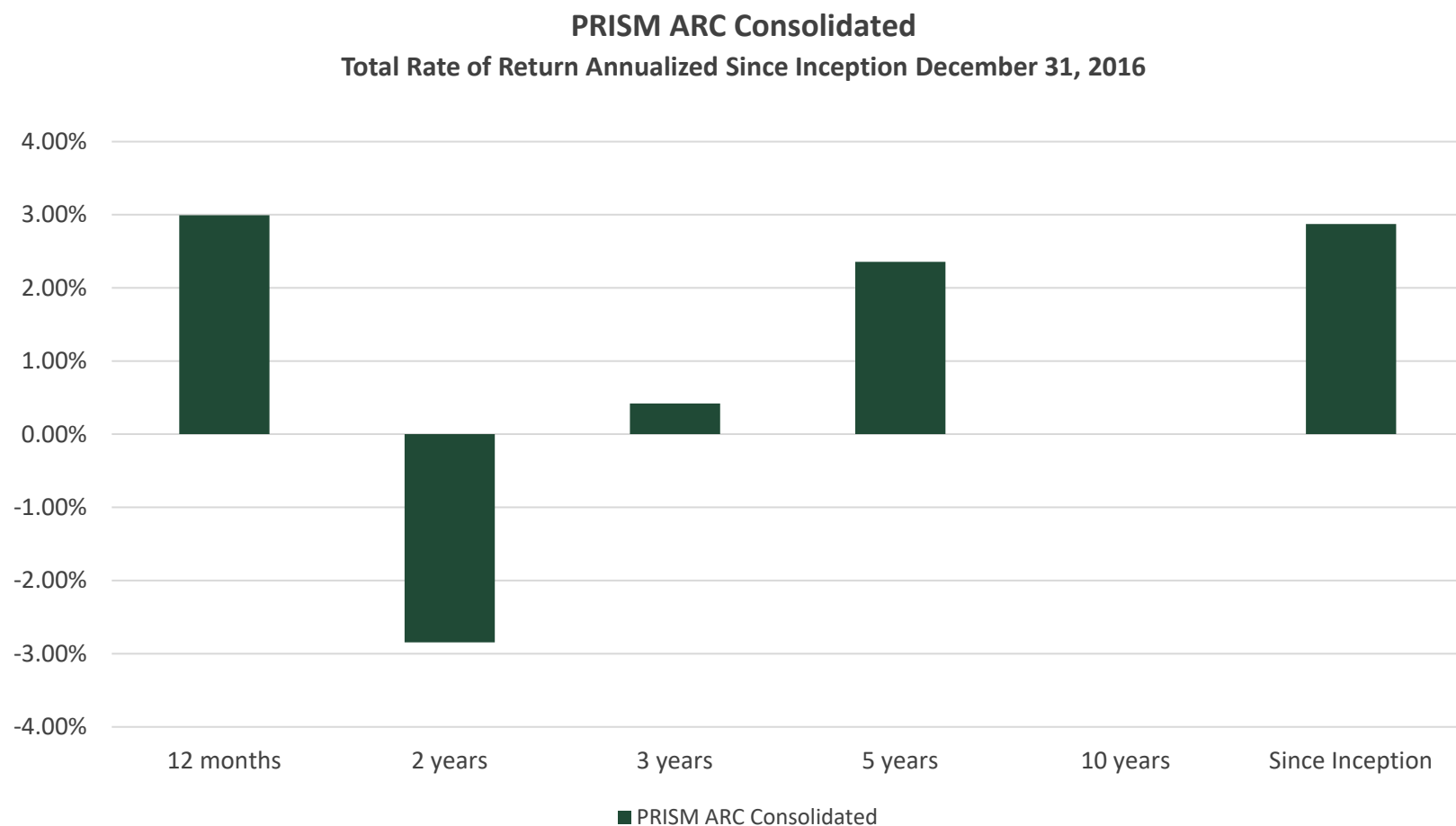


March 31, 2023



# Investment Performance

As of June 30, 2023



TOTAL RATE OF RETURN	Annualized						Since Inception
	3 months	12 months	2 years	3 years	5 years	10 years	
PRISM ARC Consolidated	0.48%	2.99%	-2.85%	0.42%	2.36%	N/A	2.87%

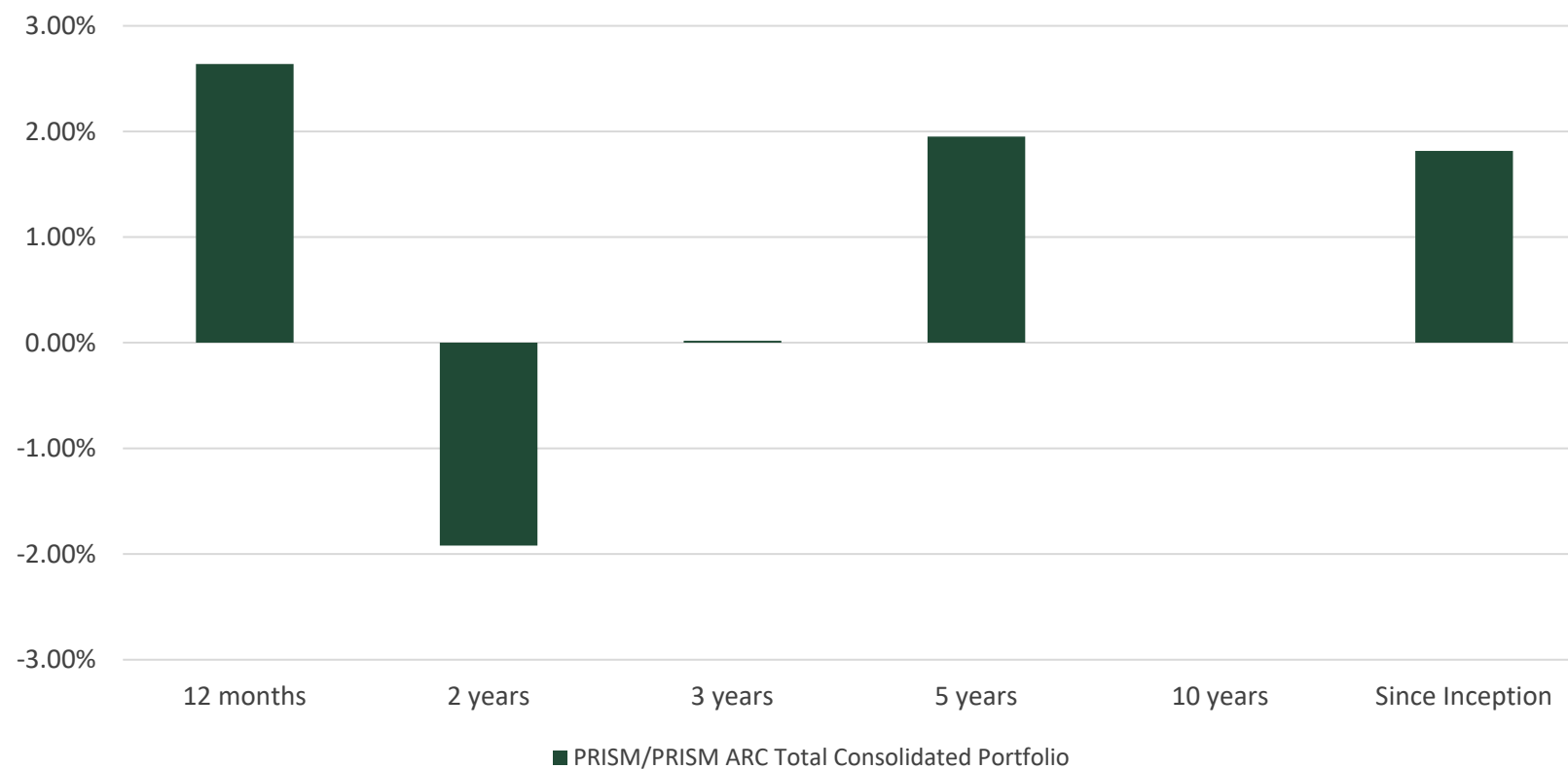
Total rate of return: A measure of a portfolio's performance over time. It is the internal rate of return, which equates the beginning value of the portfolio with the ending value; it includes interest earnings, realized and unrealized gains and losses in the portfolio.



# Investment Performance

As of June 30, 2023

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



TOTAL RATE OF RETURN	Annualized						Since Inception
	3 months	12 months	2 years	3 years	5 years	10 years	
PRISM/PRISM ARC Total Consolidated Portfolio	0.33%	2.64%	-1.92%	0.02%	1.95%	N/A	1.82%

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 June 30, 2023

## 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
<b>Money Market Fund</b>									
262006307	Dreyfus Gov't Cash Management Money Market Fund	1,459,302.62	Various 4.74%	1,459,302.62 1,459,302.62	1.00 4.74%	1,459,302.62 0.00	100.00% 0.00	Aaa / AAA NR	0.00 0.00
<b>TOTAL Money Market Fund</b>		<b>1,459,302.62</b>	<b>4.74%</b>	<b>1,459,302.62</b>	<b>4.74%</b>	<b>1,459,302.62</b> <b>0.00</b>	<b>100.00%</b> <b>0.00</b>	<b>Aaa / AAA</b> <b>NR</b>	<b>0.00</b> <b>0.00</b>
<b>TOTAL PORTFOLIO</b>				<b>1,459,302.62</b> <b>1,459,302.62</b>	<b>4.74%</b>	<b>1,459,302.62</b> <b>0.00</b>	<b>100.00%</b> <b>0.00</b>	<b>Aaa / AAA</b> <b>NR</b>	<b>0.00</b> <b>0.00</b>
<b>TOTAL MARKET VALUE PLUS ACCRUALS</b>						<b>1,459,302.62</b>			





# Holdings Report

As of June 30, 2023

## PRISM Short Term Core Portfolio - Account #10290

CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody/S&P Fitch	Maturity Duration
<b>ABS</b>									
44891VAC5	Hyundai Auto Lease Trust 2021-B A3 0.330% Due 06/17/2024	453,385.47	06/08/2021 0.34%	453,317.47 453,379.18	99.45 6.07%	450,883.24 66.50	0.20% (2,495.94)	Aaa / AAA NR	0.97 0.10
89237VAB5	Toyota Auto Receivables Trust 2020-C A3 0.440% Due 10/15/2024	148,974.66	07/21/2020 0.44%	148,963.19 148,971.15	99.31 6.03%	147,952.25 29.13	0.07% (1,018.90)	Aaa / AAA NR	1.30 0.12
43813KAC6	Honda Auto Receivables Trust 2020-3 A3 0.370% Due 10/18/2024	317,816.66	09/22/2020 0.38%	317,769.97 317,810.95	98.61 5.95%	313,413.31 42.46	0.14% (4,397.64)	NR / AAA AAA	1.30 0.25
89239CAC3	Toyota Lease Owner Trust 2021-B A3 0.420% Due 10/21/2024	728,423.06	07/27/2021 0.42%	728,413.22 728,420.84	98.88 5.93%	720,253.80 93.48	0.32% (8,167.04)	Aaa / NR AAA	1.31 0.20
58769KAD6	Mercedes-Benz Auto Lease Trust 2021-B A3 0.400% Due 11/15/2024	799,746.75	06/22/2021 0.40%	799,686.37 799,733.89	98.41 6.13%	787,059.58 142.18	0.35% (12,674.31)	NR / AAA AAA	1.38 0.27
09690AAC7	BMW Vehicle Lease Trust 2021-2 A3 0.330% Due 12/26/2024	424,163.72	09/08/2021 0.34%	424,119.96 424,154.40	98.70 6.39%	418,669.95 23.33	0.19% (5,484.45)	Aaa / NR AAA	1.49 0.21
44891WAC3	Hyundai Auto Lease Trust 2022-A A3 1.160% Due 01/15/2025	1,200,000.00	01/11/2022 1.16%	1,199,973.48 1,199,990.62	98.22 5.87%	1,178,656.80 618.67	0.53% (21,333.82)	Aaa / AAA NR	1.55 0.38
36265MAC9	GM Financial Auto Lease Trust 2022-1 A3 1.900% Due 03/20/2025	2,095,000.00	02/15/2022 1.91%	2,094,981.98 2,094,993.27	98.05 5.87%	2,054,216.64 1,216.26	0.92% (40,776.63)	Aaa / NR AAA	1.72 0.49
05601XAC3	BMW Vehicle Lease Trust 2022-1 A3 1.100% Due 03/25/2025	813,003.27	01/11/2022 1.11%	812,881.72 812,962.35	98.29 5.84%	799,100.91 149.05	0.36% (13,861.44)	NR / AAA AAA	1.74 0.36
36266FAC3	GM Financial Auto Lease Trust 2022-2 A3 3.420% Due 06/20/2025	1,270,000.00	05/03/2022 3.45%	1,269,867.54 1,269,936.33	98.22 5.90%	1,247,444.80 1,327.15	0.56% (22,491.53)	NR / AAA AAA	1.98 0.72
47788UAC6	John Deere Owner Trust 2021-A A3 0.360% Due 09/15/2025	531,202.37	03/02/2021 0.37%	531,100.27 531,165.72	97.07 6.12%	515,653.01 84.99	0.23% (15,512.71)	Aaa / NR AAA	2.21 0.50
44933LAC7	Hyundai Auto Receivables Trust 2021-A A3 0.380% Due 09/15/2025	503,107.37	04/20/2021 0.38%	503,054.45 503,092.20	97.38 6.00%	489,913.88 84.97	0.22% (13,178.32)	NR / AAA AAA	2.21 0.46
05593AAC3	BMW Vehicle Lease Trust 2023-1 A3 5.160% Due 11/25/2025	360,000.00	02/07/2023 5.22%	359,991.43 359,992.95	99.33 5.75%	357,580.08 309.60	0.16% (2,412.87)	Aaa / AAA NR	2.41 1.26
44934KAC8	Hyundai Auto Receivables Trust 2021-B A3 0.380% Due 01/15/2026	1,708,418.01	07/20/2021 0.39%	1,708,040.96 1,708,272.46	96.75 5.98%	1,652,850.01 288.53	0.74% (55,422.45)	NR / AAA AAA	2.55 0.58
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 1,019,890.95	95.98 5.92%	978,976.62 249.33	0.44% (40,914.33)	Aaa / NR AAA	2.56 0.80
44935FAD6	Hyundai Auto Receivables Trust 2021-C A3 0.740% Due 05/15/2026	730,000.00	11/09/2021 0.75%	729,837.06 729,920.43	96.07 5.87%	701,292.76 240.09	0.31% (28,627.67)	NR / AAA AAA	2.88 0.77
43815BAC4	Honda Auto Receivables Trust 2022-1 A3 1.880% Due 05/15/2026	1,640,000.00	02/15/2022 1.89%	1,639,753.34 1,639,856.66	95.55 5.87%	1,567,029.84 1,370.31	0.70% (72,826.82)	Aaa / AAA NR	2.88 1.13



# Holdings Report

As of June 30, 2023

## PRISM Short Term Core Portfolio - Account #10290

CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody/S&P Fitch	Maturity Duration
05602RAD3	BMW Vehicle Owner Trust 2022-A A3 3.210% Due 08/25/2026	2,735,000.00	Various 4.35%	2,690,378.47 2,702,621.43	97.22 5.76%	2,659,008.03 1,463.23	1.19% (43,613.40)	Aaa / AAA NR	3.16 1.10
362554AC1	GM Financial Securitized Term 2021-4 A3 0.680% Due 09/16/2026	775,000.00	10/13/2021 0.68%	774,980.24 774,990.07	95.50 6.14%	740,162.98 219.58	0.33% (34,827.09)	Aaa / AAA NR	3.22 0.82
47787JAC2	John Deere Owner Trust 2022-A A3 2.320% Due 09/16/2026	1,255,000.00	03/10/2022 2.34%	1,254,722.39 1,254,824.84	96.32 5.88%	1,208,857.42 1,294.04	0.54% (45,967.42)	Aaa / NR AAA	3.22 1.04
448977AD0	Hyundai Auto Receivables Trust 2022-A A3 2.220% Due 10/15/2026	1,795,000.00	03/09/2022 2.23%	1,794,930.89 1,794,958.37	95.98 5.78%	1,722,794.33 1,771.07	0.77% (72,164.04)	NR / AAA AAA	3.30 1.14
380146AC4	GM Financial Auto Receivables 2022-1 A3 1.260% Due 11/16/2026	660,000.00	01/11/2022 1.27%	659,942.65 659,967.61	95.52 5.90%	630,437.95 346.50	0.28% (29,529.66)	NR / AAA AAA	3.38 0.97
362585AC5	GM Financial Securitized ART 2022-2 A3 3.100% Due 02/16/2027	975,000.00	04/05/2022 3.13%	974,796.23 974,868.49	96.77 5.72%	943,459.73 1,259.38	0.42% (31,408.76)	Aaa / AAA NR	3.64 1.25
47800AAC4	John Deere Owner Trust 2022-B A3 3.740% Due 02/16/2027	1,160,000.00	07/12/2022 3.77%	1,159,889.22 1,159,918.57	97.15 5.73%	1,126,991.04 1,928.18	0.50% (32,927.53)	Aaa / NR AAA	3.64 1.46
47800BAC2	John Deere Owner Trust 2022-C A3 5.090% Due 06/15/2027	2,030,000.00	10/12/2022 5.15%	2,029,842.47 2,029,872.56	99.21 5.61%	2,013,902.10 4,592.31	0.90% (15,970.46)	Aaa / NR AAA	3.96 1.69
92348KAV5	Verizon Master Trust 2022-5 A1A 3.720% Due 07/20/2027	3,656,000.00	Various 4.23%	3,623,724.17 3,632,703.24	98.78 5.25%	3,611,447.98 4,155.66	1.61% (21,255.26)	NR / AAA AAA	4.06 1.09
02582JIV3	American Express Credit Trust 2022-3 A 3.750% Due 08/16/2027	3,000,000.00	09/21/2022 4.51%	2,949,140.63 2,957,133.63	96.95 5.34%	2,908,512.00 4,687.50	1.30% (48,621.63)	Aaa / NR AAA	4.13 1.97
58768PAC8	Mercedes-Benz Auto Receivables 2022-1 A3 5.210% Due 08/16/2027	3,615,000.00	11/15/2022 5.28%	3,614,284.95 3,614,409.38	99.54 5.56%	3,598,428.84 8,370.73	1.61% (15,980.54)	Aaa / AAA NR	4.13 1.57
<b>TOTAL ABS</b>		<b>36,399,241.34</b>	<b>2.89%</b>	<b>36,268,169.70</b> <b>36,298,812.54</b>	<b>5.73%</b>	<b>35,544,949.88</b> <b>36,424.21</b>	<b>15.87%</b> <b>(753,862.66)</b>	<b>Aaa / AAA</b> <b>AAA</b>	<b>3.06</b> <b>1.05</b>

Agency									
3130ASHK8	FHLB Note 3.125% Due 06/14/2024	4,000,000.00	08/16/2022 3.36%	3,983,600.00 3,991,418.89	97.82 5.50%	3,912,736.00 5,902.78	1.75% (78,682.89)	Aaa / AA+ NR	0.96 0.92
3133XVDG3	FHLB Note 4.375% Due 09/13/2024	5,000,000.00	09/26/2022 4.38%	4,999,900.00 4,999,938.63	98.77 5.44%	4,938,395.00 65,625.00	2.23% (61,543.63)	Aaa / AA+ NR	1.21 1.14
3135G0W66	FNMA Note 1.625% Due 10/15/2024	3,000,000.00	11/08/2019 1.80%	2,975,100.00 2,993,467.04	95.41 5.35%	2,862,342.00 10,291.67	1.28% (131,125.04)	Aaa / AA+ AAA	1.30 1.25
3133ENS43	FFCB Note 4.375% Due 10/17/2024	3,000,000.00	10/12/2022 4.45%	2,995,890.00 2,997,334.97	98.42 5.65%	2,952,630.00 26,979.17	1.33% (44,704.97)	Aaa / AA+ AAA	1.30 1.23
3130A3GE8	FHLB Note 2.750% Due 12/13/2024	2,500,000.00	02/06/2020 1.54%	2,640,650.00 2,542,242.73	96.46 5.31%	2,411,460.00 3,437.50	1.08% (130,782.73)	Aaa / AA+ NR	1.46 1.40



# Holdings Report

As of June 30, 2023

## PRISM Short Term Core Portfolio - Account #10290

CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody/S&P Fitch	Maturity Duration
3135G03U5	FNMA Note 0.625% Due 04/22/2025	2,880,000.00	04/22/2020 0.67%	2,874,067.20 2,877,850.01	92.48 5.02%	2,663,470.08 3,450.00	1.19% (214,379.93)	Aaa / AA+ AAA	1.81 1.76
3137EAEU9	FHLMC Note 0.375% Due 07/21/2025	2,100,000.00	07/21/2020 0.48%	2,089,542.00 2,095,694.10	91.24 4.90%	1,916,016.90 3,500.00	0.86% (179,677.20)	Aaa / AA+ AAA	2.06 2.00
3135G05X7	FNMA Note 0.375% Due 08/25/2025	3,385,000.00	08/25/2020 0.47%	3,369,158.20 3,378,173.43	90.99 4.83%	3,080,177.37 4,442.81	1.38% (297,996.06)	Aaa / AA+ AAA	2.16 2.09
3137EAEX3	FHLMC Note 0.375% Due 09/23/2025	3,260,000.00	09/23/2020 0.44%	3,250,187.40 3,255,615.53	90.74 4.80%	2,958,016.42 3,327.92	1.32% (297,599.11)	Aaa / AA+ AAA	2.24 2.17
3135G06G3	FNMA Note 0.500% Due 11/07/2025	3,515,000.00	11/09/2020 0.57%	3,502,416.30 3,509,057.12	90.63 4.76%	3,185,704.26 2,636.25	1.42% (323,352.86)	Aaa / AA+ AAA	2.36 2.29
3130ATUC9	FHLB Note 4.500% Due 12/12/2025	2,500,000.00	02/09/2023 4.22%	2,518,274.00 2,515,786.90	99.14 4.87%	2,478,572.50 5,937.50	1.11% (37,214.40)	Aaa / AA+ NR	2.45 2.29
3130ATS57	FHLB Note 4.500% Due 03/10/2028	3,000,000.00	03/21/2023 4.01%	3,065,010.00 3,061,392.36	100.96 4.27%	3,028,905.00 41,625.00	1.37% (32,487.36)	Aaa / AA+ AAA	4.70 4.14
<b>TOTAL Agency</b>		<b>38,140,000.00</b>	<b>2.32%</b>	<b>38,263,795.10</b> <b>38,217,971.71</b>	<b>5.09%</b>	<b>36,388,425.53</b> <b>177,155.60</b>	<b>16.31%</b> <b>(1,829,546.18)</b>	<b>Aaa / AA+</b> <b>AAA</b>	<b>1.94</b> <b>1.83</b>
<b>CMO</b>									
3137BFE98	FHLMC K041 A2 3.171% Due 10/25/2024	2,000,000.00	07/01/2021 0.72%	2,151,406.25 2,058,666.72	97.07 5.56%	1,941,426.00 5,285.00	0.87% (117,240.72)	Aaa / AAA AAA	1.32 1.16
<b>TOTAL CMO</b>		<b>2,000,000.00</b>	<b>0.72%</b>	<b>2,151,406.25</b> <b>2,058,666.72</b>	<b>5.56%</b>	<b>1,941,426.00</b> <b>5,285.00</b>	<b>0.87%</b> <b>(117,240.72)</b>	<b>Aaa / AAA</b> <b>AAA</b>	<b>1.32</b> <b>1.16</b>
<b>Corporate</b>									
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 1,129,865.45	96.47 5.84%	1,090,166.37 2,424.79	0.49% (39,699.08)	A2 / A- A	0.72 0.69
79466LAG9	Salesforce.com Inc Callable Note Cont 7/15/2022 0.625% Due 07/15/2024	490,000.00	06/29/2021 0.64%	489,750.10 489,913.59	95.19 5.44%	466,430.02 1,412.15	0.21% (23,483.57)	A2 / A+ NR	1.04 1.01
78013XZU5	Royal Bank of Canada Note 2.550% Due 07/16/2024	2,000,000.00	09/10/2019 2.28%	2,025,060.00 2,005,397.32	96.92 5.62%	1,938,452.00 23,375.00	0.88% (66,945.32)	A1 / A AA-	1.05 1.00
02665WEA5	American Honda Finance Note 1.500% Due 01/13/2025	3,000,000.00	Various 1.68%	2,984,235.30 2,991,730.21	94.23 5.46%	2,827,038.00 21,000.00	1.27% (164,692.21)	A3 / A- A	1.54 1.47



# Holdings Report

As of June 30, 2023

## PRISM Short Term Core Portfolio - Account #10290

CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody/S&P Fitch	Maturity Duration
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 4,112,265.45	94.32 5.92%	3,881,272.12 37,492.22	1.75% (230,993.33)	A2 / A+ A+	1.56 1.48
037833AZ3	Apple Inc Note 2.500% Due 02/09/2025	1,000,000.00	07/14/2021 0.81%	1,059,280.00 1,026,776.01	96.02 5.11%	960,232.00 9,861.11	0.43% (66,544.01)	Aaa / AA+ NR	1.62 1.53
46647PAH9	JP Morgan Chase & Co Callable Note 2X 3/1/2024 3.220% Due 03/01/2025	1,500,000.00	Various 2.11%	1,618,905.00 1,545,350.38	98.02 6.27%	1,470,330.00 16,100.00	0.66% (75,020.38)	A1 / A- AA-	1.67 0.64
14913R2V8	Caterpillar Financial Service Note 3.400% Due 05/13/2025	1,345,000.00	05/10/2022 3.44%	1,343,291.85 1,343,937.08	96.82 5.21%	1,302,180.58 6,097.33	0.58% (41,756.50)	A2 / A A+	1.87 1.77
747525AF0	Qualcomm Inc Callable Note Cont 2/20/2025 3.450% Due 05/20/2025	2,725,000.00	Various 1.69%	2,883,508.50 2,812,522.79	96.98 5.15%	2,642,596.00 10,706.98	1.18% (169,926.79)	A2 / A NR	1.89 1.79
61747YEA9	Morgan Stanley Callable Note Cont 5/30/2024 0.790% Due 05/30/2025	2,000,000.00	Various 2.01%	1,999,452.05 1,999,692.89	94.99 6.09%	1,899,870.01 1,360.55	0.85% (99,822.88)	A1 / A- A+	1.92 1.83
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 2,523,146.23	93.29 5.06%	2,332,327.50 2,812.50	1.04% (190,818.73)	A2 / A A	1.92 1.85
78015K7H1	Royal Bank of Canada Note 1.150% Due 06/10/2025	1,000,000.00	12/22/2021 1.43%	990,600.00 994,707.38	92.31 5.37%	923,103.00 670.83	0.41% (71,604.38)	A1 / A AA-	1.95 1.88
06406HCQ0	Bank of New York Callable Note Cont 10/18/2025 3.950% Due 11/18/2025	1,000,000.00	04/05/2022 3.21%	1,024,910.00 1,016,424.38	96.39 5.59%	963,887.00 4,718.06	0.43% (52,537.38)	A1 / A AA-	2.39 2.22
46647PBH8	JP Morgan Chase & Co Callable Note Mthly 3/13/2025 2.005% Due 03/13/2026	1,250,000.00	03/12/2021 2.31%	1,286,037.50 1,269,491.48	93.92 5.80%	1,174,012.50 7,518.75	0.53% (95,478.98)	A1 / A- AA-	2.70 1.62
46647PBK1	JP Morgan Chase & Co Callable Note Cont 4/22/2025 2.083% Due 04/22/2026	1,000,000.00	08/27/2021 2.40%	1,030,930.00 1,018,722.23	93.65 5.83%	936,502.00 3,992.42	0.42% (82,220.23)	A1 / A- AA-	2.81 1.73
40139LBD4	Guardian Life Glob Fun Note 1.250% Due 05/13/2026	1,350,000.00	02/09/2022 2.21%	1,297,782.00 1,314,773.04	89.46 5.26%	1,207,657.35 2,250.00	0.54% (107,115.69)	Aa1 / AA+ NR	2.87 2.75
89236TJK2	Toyota Motor Credit Corp Note 1.125% Due 06/18/2026	2,000,000.00	Various 1.14%	1,998,721.66 1,999,222.77	89.41 5.01%	1,788,242.00 812.50	0.80% (210,980.77)	A1 / A+ A+	2.97 2.85
06368FAC3	Bank of Montreal Note 1.250% Due 09/15/2026	2,500,000.00	Various 1.29%	2,495,539.50 2,497,137.07	88.16 5.31%	2,203,957.50 9,201.39	0.99% (293,179.57)	A2 / A- AA-	3.21 3.06
931142ERO	Wal-Mart Stores Callable Note Cont 08/17/2026 1.050% Due 09/17/2026	780,000.00	09/08/2021 1.09%	778,525.80 779,052.18	89.28 4.68%	696,405.84 2,366.00	0.31% (82,646.34)	Aa2 / AA AA	3.22 3.08
61747YEX9	Morgan Stanley Callable Note Cont 10/16/2025 6.138% Due 10/16/2026	1,000,000.00	10/19/2022 6.37%	998,790.00 999,000.25	101.01 5.66%	1,010,083.00 12,787.50	0.46% 11,082.75	A1 / A- A+	3.30 2.09

# Holdings Report

As of June 30, 2023

## PRISM Short Term Core Portfolio - Account #10290

CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody/S&P Fitch	Maturity Duration
26442CAS3	Duke Energy Carolinas Callable Note Cont 9/1/2026 2.950% Due 12/01/2026	2,000,000.00	10/05/2022 4.69%	1,870,220.00 1,893,077.03	93.96 4.89%	1,879,210.00 4,916.67	0.84% (13,867.03)	Aa3 / A NR	3.42 3.19
59217GER6	Metlife Note 1.875% Due 01/11/2027	2,475,000.00	01/03/2022 1.90%	2,472,178.50 2,473,006.72	89.09 5.30%	2,204,913.15 21,914.06	0.99% (268,093.57)	Aa3 / AA- AA-	3.54 3.30
808513BY0	Charles Schwab Corp Callable Note Cont 2/3/2027 2.450% Due 03/03/2027	975,000.00	03/01/2022 2.47%	973,947.00 974,226.69	89.58 5.63%	873,376.73 7,829.79	0.39% (100,849.96)	A2 / A- A	3.68 3.40
89114TZT2	Toronto-Dominion Bank Note 2.800% Due 03/10/2027	3,250,000.00	03/09/2022 2.97%	3,224,227.50 3,230,963.65	91.66 5.31%	2,979,018.25 28,058.33	1.34% (251,945.40)	A1 / A NR	3.70 3.40
084664CZ2	Berkshire Hathaway Callable Note Cont 2/15/2027 2.300% Due 03/15/2027	1,300,000.00	03/07/2022 2.30%	1,299,753.00 1,299,816.98	93.51 4.21%	1,215,630.00 8,803.89	0.55% (84,186.98)	Aa2 / AA A+	3.71 3.47
023135CF1	Amazon.com Inc Callable Note Cont 3/13/2027 3.300% Due 04/13/2027	2,250,000.00	Various 3.52%	2,229,017.50 2,232,924.08	95.23 4.69%	2,142,747.00 16,087.50	0.96% (90,177.08)	A1 / AA AA-	3.79 3.48
91324PEG3	United Health Group Inc Callable Note Cont 4/15/2027 3.700% Due 05/15/2027	2,000,000.00	08/16/2022 3.47%	2,019,860.00 2,016,223.02	96.40 4.73%	1,927,970.00 9,455.56	0.86% (88,253.02)	A3 / A+ A	3.88 3.54
927804GH1	Virginia Electric Power Corp Callable Note Cont. 4/15/2027 3.750% Due 05/15/2027	3,000,000.00	Various 3.75%	2,999,496.15 2,999,670.44	95.75 4.97%	2,872,584.00 14,375.01	1.29% (127,086.44)	A2 / BBB+ A	3.88 3.53
14913R3A3	Caterpillar Financial Service Note 3.600% Due 08/12/2027	2,315,000.00	Various 3.73%	2,301,428.15 2,303,695.23	96.26 4.61%	2,228,460.67 32,178.50	1.01% (75,234.56)	A2 / A A+	4.12 3.72
931142EX7	Wal-Mart Stores Callable Note Cont 09/09/2027 3.950% Due 09/09/2027	1,500,000.00	Various 3.98%	1,497,846.40 1,498,194.32	98.09 4.45%	1,471,323.00 18,433.34	0.66% (26,871.32)	Aa2 / AA AA	4.20 3.77
24422EWK1	John Deere Capital Corp Note 4.150% Due 09/15/2027	1,500,000.00	09/20/2022 4.46%	1,479,465.00 1,482,648.55	97.58 4.79%	1,463,689.50 18,329.17	0.66% (18,959.05)	A2 / A A+	4.21 3.76
89236TKJ3	Toyota Motor Credit Corp Note 4.550% Due 09/20/2027	1,500,000.00	09/26/2022 5.13%	1,462,125.00 1,467,875.00	98.60 4.92%	1,479,046.50 19,147.92	0.67% 11,171.50	A1 / A+ A+	4.23 3.75
24422EWR6	John Deere Capital Corp Note 4.750% Due 01/20/2028	1,500,000.00	01/23/2023 4.40%	1,523,085.00 1,521,094.70	99.92 4.77%	1,498,750.50 34,041.67	0.68% (22,344.20)	A2 / A A+	4.56 3.96
06051GGF0	Bank of America Corp Callable Note 1/20/2027 3.824% Due 01/20/2028	3,850,000.00	Various 5.87%	3,624,607.05 3,637,737.98	94.55 5.53%	3,640,355.96 65,841.85	1.65% 2,617.98	A1 / A- AA-	4.56 3.20

# Holdings Report

As of June 30, 2023

## PRISM Short Term Core Portfolio - Account #10290

CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody/S&P Fitch	Maturity Duration
91324PEP3	United Health Group Inc Callable Note Cont 1/15/2028 5.250% Due 02/15/2028	1,000,000.00	02/21/2023 4.90%	1,015,260.00 1,014,185.59	101.95 4.77%	1,019,526.00 19,833.33	0.46% 5,340.41	A3 / A+ A	4.63 3.93
<b>TOTAL Corporate</b>		<b>64,100,000.00</b>	<b>2.83%</b>	<b>64,093,005.56</b> <b>63,914,468.16</b>	<b>5.25%</b>	<b>60,611,346.05</b> <b>496,206.67</b>	<b>27.26%</b> <b>(3,303,122.11)</b>	<b>A1 / A</b> <b>A+</b>	<b>2.98</b> <b>2.62</b>
<b>Money Market Fund</b>									
262006307	Dreyfus Gov't Cash Management Money Market Fund	1,490,436.28	Various 4.74%	1,490,436.28 1,490,436.28	1.00 4.74%	1,490,436.28 0.00	0.66% 0.00	Aaa / AAA NR	0.00 0.00
<b>TOTAL Money Market Fund</b>		<b>1,490,436.28</b>	<b>4.74%</b>	<b>1,490,436.28</b> <b>1,490,436.28</b>	<b>4.74%</b>	<b>1,490,436.28</b> <b>0.00</b>	<b>0.66%</b> <b>0.00</b>	<b>Aaa / AAA</b> <b>NR</b>	<b>0.00</b> <b>0.00</b>
<b>Supranational</b>									
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 3,555,012.74	92.43 5.05%	3,290,589.88 4,264.58	1.47% (264,422.86)	Aaa / AAA NR	1.81 1.76
459058JL8	Intl. Bank Recon & Development Note 0.500% Due 10/28/2025	2,000,000.00	Various 0.51%	1,998,673.67 1,999,390.93	90.76 4.74%	1,815,278.00 1,750.00	0.81% (184,112.93)	Aaa / AAA AAA	2.33 2.26
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 5,406,079.21	90.21 4.64%	4,889,447.04 9,353.26	2.19% (516,632.17)	Aaa / AAA AAA	2.81 2.71
<b>TOTAL Supranational</b>		<b>10,980,000.00</b>	<b>0.80%</b>	<b>10,940,072.87</b> <b>10,960,482.88</b>	<b>4.79%</b>	<b>9,995,314.92</b> <b>15,367.84</b>	<b>4.47%</b> <b>(965,167.96)</b>	<b>Aaa / AAA</b> <b>AAA</b>	<b>2.39</b> <b>2.31</b>
<b>US Treasury</b>									
9128283J7	US Treasury Note 2.125% Due 11/30/2024	2,500,000.00	Various 1.76%	2,543,050.14 2,512,305.74	95.77 5.26%	2,394,140.00 4,499.66	1.07% (118,165.74)	Aaa / AA+ AAA	1.42 1.37
91282CEQ0	US Treasury Note 2.750% Due 05/15/2025	7,500,000.00	Various 3.88%	7,289,261.72 7,350,878.88	96.05 4.98%	7,203,810.00 26,341.71	3.23% (147,068.88)	Aaa / AA+ AAA	1.88 1.79
91282CFE6	US Treasury Note 3.125% Due 08/15/2025	7,500,000.00	Various 3.73%	7,376,554.69 7,409,639.28	96.58 4.83%	7,243,650.00 88,052.49	3.27% (165,989.28)	Aaa / AA+ AAA	2.13 2.00
91282CFP1	US Treasury Note 4.250% Due 10/15/2025	4,000,000.00	Various 4.20%	4,004,746.09 4,004,094.59	98.88 4.77%	3,955,312.00 35,765.03	1.78% (48,782.59)	Aaa / AA+ AAA	2.30 2.14
91282CBH3	US Treasury Note 0.375% Due 01/31/2026	2,000,000.00	Various 0.68%	1,970,680.15 1,984,456.39	89.78 4.61%	1,795,626.00 3,128.45	0.80% (188,830.39)	Aaa / AA+ AAA	2.59 2.51

# Holdings Report

As of June 30, 2023

## PRISM Short Term Core Portfolio - Account #10290

CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody/S&P Fitch	Maturity Duration
91282CBT7	US Treasury Note 0.750% Due 03/31/2026	3,000,000.00	Various 1.01%	2,964,785.15 2,978,717.20	90.38 4.51%	2,711,484.00 5,655.74	1.21% (267,233.20)	Aaa / AA+ AAA	2.75 2.66
91282CCF6	US Treasury Note 0.750% Due 05/31/2026	2,000,000.00	Various 0.93%	1,983,159.73 1,989,766.26	89.82 4.51%	1,796,484.00 1,270.49	0.80% (193,282.26)	Aaa / AA+ AAA	2.92 2.82
91282CCW9	US Treasury Note 0.750% Due 08/31/2026	10,000,000.00	Various 0.81%	9,969,890.62 9,980,733.38	89.19 4.45%	8,918,750.00 25,067.93	3.99% (1,061,983.38)	Aaa / AA+ AAA	3.17 3.06
91282CDG3	US Treasury Note 1.125% Due 10/31/2026	7,000,000.00	Various 1.26%	6,953,688.33 6,968,468.73	89.92 4.41%	6,294,532.99 13,267.65	2.81% (673,935.74)	Aaa / AA+ AAA	3.34 3.20
91282Z78	US Treasury Note 1.500% Due 01/31/2027	3,000,000.00	04/27/2022 2.81%	2,825,976.56 2,868,907.01	90.58 4.37%	2,717,460.00 18,770.72	1.22% (151,447.01)	Aaa / AA+ AAA	3.59 3.40
91282CEN7	US Treasury Note 2.750% Due 04/30/2027	7,500,000.00	Various 4.23%	7,043,164.06 7,117,449.54	94.46 4.33%	7,084,860.00 34,748.64	3.18% (32,589.54)	Aaa / AA+ AAA	3.84 3.57
91282CEW7	US Treasury Note 3.250% Due 06/30/2027	5,000,000.00	Various 3.11%	5,031,035.15 5,025,371.03	96.17 4.30%	4,808,595.00 441.58	2.15% (216,776.03)	Aaa / AA+ AAA	4.00 3.70
91282CFM8	US Treasury Note 4.125% Due 09/30/2027	4,000,000.00	Various 3.97%	4,025,625.00 4,022,931.31	99.44 4.27%	3,977,656.00 41,475.41	1.79% (45,275.31)	Aaa / AA+ AAA	4.25 3.82
91282CGC9	US Treasury Note 3.875% Due 12/31/2027	8,000,000.00	Various 3.70%	8,063,515.63 8,057,974.87	98.60 4.22%	7,887,816.00 842.39	3.52% (170,158.87)	Aaa / AA+ AAA	4.51 4.08
91282CGT2	US Treasury Note 3.625% Due 03/31/2028	3,500,000.00	Various 3.95%	3,449,804.69 3,450,480.22	97.67 4.17%	3,418,516.50 31,892.08	1.54% (31,963.72)	Aaa / AA+ AAA	4.76 4.27
91282CHE4	US Treasury Note 3.625% Due 05/31/2028	5,000,000.00	06/16/2023 4.01%	4,914,257.81 4,914,779.76	97.81 4.12%	4,890,625.00 15,351.78	2.19% (24,154.76)	Aaa / AA+ AAA	4.92 4.44
<b>TOTAL US Treasury</b>		<b>81,500,000.00</b>	<b>2.89%</b>	<b>80,409,195.52</b> <b>80,636,954.19</b>	<b>4.49%</b>	<b>77,099,317.49</b> <b>346,571.75</b>	<b>34.55%</b> <b>(3,537,636.70)</b>	<b>Aaa / AA+</b> <b>AAA</b>	<b>3.33</b> <b>3.10</b>
<b>TOTAL PORTFOLIO</b>		<b>234,609,677.62</b>	<b>2.68%</b>	<b>233,616,081.28</b> <b>233,577,792.48</b>	<b>5.02%</b>	<b>223,071,216.15</b> <b>1,077,011.07</b>	<b>100.00%</b> <b>(10,506,576.33)</b>	<b>Aa1 / AA</b> <b>AAA</b>	<b>2.88</b> <b>2.36</b>
<b>TOTAL MARKET VALUE PLUS ACCRUALS</b>						<b>224,148,227.22</b>			



# Holdings Report

As of June 30, 2023

## PRISM LAIF and CAMP Portfolio - Account #10464

CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody/S&P Fitch	Maturity Duration
<b>LAIF</b>									
90LAIF\$00	Local Agency Investment Fund State Pool	10,154.41	Various 3.26%	10,154.41 10,154.41	1.00 3.26%	10,154.41 27,039.35	0.16% 0.00	NR / NR NR	0.00 0.00
<b>TOTAL LAIF</b>		<b>10,154.41</b>	<b>3.26%</b>	<b>10,154.41</b> <b>10,154.41</b>	<b>3.26%</b>	<b>10,154.41</b> <b>27,039.35</b>	<b>0.16%</b> <b>0.00</b>	<b>NR / NR</b> <b>NR</b>	<b>0.00</b> <b>0.00</b>
<b>Local Gov Investment Pool</b>									
90CAMP\$00	California Asset Mgmt Program CAMP	23,687,165.49	Various 5.20%	23,687,165.49 23,687,165.49	1.00 5.20%	23,687,165.49 0.00	99.84% 0.00	NR / AAA NR	0.00 0.00
<b>TOTAL Local Gov Investment Pool</b>		<b>23,687,165.49</b>	<b>5.20%</b>	<b>23,687,165.49</b> <b>23,687,165.49</b>	<b>5.20%</b>	<b>23,687,165.49</b> <b>0.00</b>	<b>99.84%</b> <b>0.00</b>	<b>NR / AAA</b> <b>NR</b>	<b>0.00</b> <b>0.00</b>
<b>TOTAL PORTFOLIO</b>		<b>23,697,319.90</b>	<b>5.20%</b>	<b>23,697,319.90</b> <b>23,697,319.90</b>	<b>5.20%</b>	<b>23,697,319.90</b> <b>27,039.35</b>	<b>100.00%</b> <b>0.00</b>	<b>NR / AAA</b> <b>NR</b>	<b>0.00</b> <b>0.00</b>
<b>TOTAL MARKET VALUE PLUS ACCRUALS</b>						<b>23,724,359.25</b>			





## PRISM Quarterly Transactions and Interest Earned

# Transaction Ledger

As of March 31, 2023

## PRISM Liquidity Portfolio - Account #10292

December 31, 2022 through March 31, 2023

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
<b>ACQUISITIONS</b>										
Purchase	02/28/2023	89233HSW5	375,000.00	Toyota Motor Credit Discount CP 4.83% Due: 05/30/2023	98.779	4.96%	370,421.56	0.00	370,421.56	0.00
Purchase	02/28/2023	912796Z85	3,000,000.00	US Treasury Bill 4.512% Due: 03/28/2023	99.649	4.59%	2,989,472.70	0.00	2,989,472.70	0.00
<b>Subtotal</b>			<b>3,375,000.00</b>				<b>3,359,894.26</b>	<b>0.00</b>	<b>3,359,894.26</b>	<b>0.00</b>
<b>TOTAL ACQUISITIONS</b>			<b>3,375,000.00</b>				<b>3,359,894.26</b>	<b>0.00</b>	<b>3,359,894.26</b>	<b>0.00</b>
<b>DISPOSITIONS</b>										
Sale	01/05/2023	912796Y60	15,000,000.00	US Treasury Bill 4.12% Due: 02/21/2023	99.453	4.27%	14,917,945.83	0.00	14,917,945.83	121,740.28
Sale	01/05/2023	912796Y78	6,000,000.00	US Treasury Bill 4.155% Due: 02/28/2023	99.361	4.35%	5,961,637.50	0.00	5,961,637.50	44,045.00
Sale	01/05/2023	912796ZU6	18,500,000.00	US Treasury Bill 4.041% Due: 02/14/2023	99.551	4.12%	18,416,883.61	0.00	18,416,883.61	160,416.27
Sale	01/05/2023	91282CBG5	6,000,000.00	US Treasury Note 0.125% Due: 01/31/2023	99.703	4.34%	5,982,187.50	3,220.11	5,985,407.61	-1,456.15
Sale	01/19/2023	912796Y78	9,000,000.00	US Treasury Bill 4.155% Due: 02/28/2023	99.510	4.49%	8,955,915.00	0.00	8,955,915.00	79,526.24
Sale	01/19/2023	912796YM5	3,000,000.00	US Treasury Bill 4.085% Due: 03/30/2023	99.144	4.50%	2,974,318.75	0.00	2,974,318.75	28,785.41
Sale	02/06/2023	91282CBU4	15,000,000.00	US Treasury Note 0.125% Due: 03/31/2023	99.340	4.69%	14,900,976.56	6,644.92	14,907,621.48	-11,542.34
<b>Subtotal</b>			<b>72,500,000.00</b>				<b>72,109,864.75</b>	<b>9,865.03</b>	<b>72,119,729.78</b>	<b>421,514.71</b>
Maturity	01/11/2023	06051GEU9	1,000,000.00	Bank of America Corp Note 3.3% Due: 01/11/2023	100.000		1,000,000.00	0.00	1,000,000.00	0.00
Maturity	01/13/2023	59217GEE5	1,000,000.00	Metlife Note 1.95% Due: 01/13/2023	100.000		1,000,000.00	0.00	1,000,000.00	0.00

# Transaction Ledger

As of March 31, 2023

## PRISM Liquidity Portfolio - Account #10292

December 31, 2022 through March 31, 2023

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Maturity	01/20/2023	78015DNLO	5,000,000.00	Royal Bank of Canada NY Discount CP 4.4% Due: 01/20/2023	98.949		4,947,444.44	52,555.56	5,000,000.00	0.00
Maturity	01/23/2023	61744YAN8	999,000.00	Morgan Stanley Note 3.125% Due: 01/23/2023	100.000		999,000.00	0.00	999,000.00	0.00
Maturity	01/25/2023	46625HJH4	1,000,000.00	JP Morgan Chase Note 3.2% Due: 01/25/2023	100.000		1,000,000.00	0.00	1,000,000.00	0.00
Maturity	01/27/2023	06406RAM9	790,000.00	Bank of NY Mellon Corp Callable Note Cont 1/2/2023 1.85% Due: 01/27/2023	100.000		790,000.00	0.00	790,000.00	0.00
Maturity	01/27/2023	89115BC24	2,000,000.00	Toronto Dominion Bank Yankee CD 3.48% Due: 01/27/2023	100.000		2,000,000.00	35,573.33	2,035,573.33	0.00
Maturity	01/30/2023	89233HNW0	2,000,000.00	Toyota Motor Credit Discount CP 4.26% Due: 01/30/2023	98.852		1,977,043.33	22,956.67	2,000,000.00	0.00
Maturity	02/21/2023	62479MPM9	2,000,000.00	MUFG Bank Ltd/NY Discount CP 4.46% Due: 02/21/2023	98.451		1,969,027.78	30,972.22	2,000,000.00	0.00
Maturity	02/24/2023	313384CG2	5,000,000.00	FHLB Discount Note 4.325% Due: 02/24/2023	100.000		4,948,340.28	51,659.72	5,000,000.00	0.00
Maturity	03/07/2023	06367D2S3	1,000,000.00	Bank of Montreal Chicago Yankee CD 4.58% Due: 03/07/2023	100.000		1,000,000.00	11,450.00	1,011,450.00	0.00
Maturity	03/10/2023	313384CW7	2,500,000.00	FHLB Discount Note 4.402% Due: 03/10/2023	100.000		2,472,181.81	27,818.19	2,500,000.00	0.00
Maturity	03/28/2023	912796Z85	3,000,000.00	US Treasury Bill 4.512% Due: 03/28/2023	100.000		2,989,472.70	10,527.30	3,000,000.00	0.00
Maturity	03/30/2023	912796YM5	1,000,000.00	US Treasury Bill 4.085% Due: 03/30/2023	100.000		981,844.44	18,155.56	1,000,000.00	0.00
<b>Subtotal</b>			<b>28,289,000.00</b>				<b>28,074,354.78</b>	<b>261,668.55</b>	<b>28,336,023.33</b>	<b>0.00</b>
<b>TOTAL DISPOSITIONS</b>			<b>100,789,000.00</b>				<b>100,184,219.53</b>	<b>271,533.58</b>	<b>100,455,753.11</b>	<b>421,514.71</b>



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
<b>FIXED INCOME</b>						
86787EAN7	Truist Bank Callable Note Cont 4/1/2023 2.75% Due 05/01/2023	10/27/2022 10/31/2022 1,000,000.00	998,275.82 0.00 0.00 1,000,000.00	11,458.33 0.00 13,750.00 2,291.67	1,724.18 0.00 1,724.18 4,015.85	4,015.85
912828VB3	US Treasury Note 1.75% Due 05/15/2023	08/17/2022 08/18/2022 3,000,000.00	2,994,977.43 0.00 0.00 2,998,401.91	19,868.78 0.00 24,219.61 4,350.83	3,424.48 0.00 3,424.48 7,775.31	7,775.31
			<b>3,993,253.25</b>	<b>31,327.11</b>	<b>5,148.66</b>	
			<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	
			<b>0.00</b>	<b>37,969.61</b>	<b>5,148.66</b>	
<b>Total Fixed Income</b>		<b>4,000,000.00</b>	<b>3,998,401.91</b>	<b>6,642.50</b>	<b>11,791.16</b>	<b>11,791.16</b>
<b>CASH &amp; EQUIVALENT</b>						
02314QR50	Amazon.com Inc Discount CP Due 04/05/2023	11/14/2022 11/15/2022 0.00	981,591.67 0.00 981,591.67 0.00	17,886.11 18,408.33 0.00 522.22	0.00 0.00 0.00 522.22	522.22
262006307	Dreyfus Gov't Cash Management Money Market Fund	Various 04/26/2022 16,090.66	11,311,588.82 1,034,501.84 12,330,000.00 16,090.66	0.00 34,501.84 0.00 34,501.84	0.00 0.00 0.00 34,501.84	34,501.84
89115BHN3	Toronto Dominion Bank Yankee CD 3.86% Due 05/15/2023	08/15/2022 08/16/2022 1,000,000.00	1,000,000.00 0.00 0.00 1,000,000.00	24,446.67 0.00 27,663.33 3,216.66	0.00 0.00 0.00 3,216.66	3,216.66



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
89233HSW5	Toyota Motor Credit Discount CP 4.83% Due 05/30/2023	02/28/2023 02/28/2023 375,000.00	370,421.56 0.00 0.00 370,421.56	1,610.00 0.00 3,119.38 1,509.38	0.00 0.00 0.00 1,509.38	1,509.38
			13,663,602.05	43,942.78	0.00	
			1,034,501.84	52,910.17	0.00	
			13,311,591.67	30,782.71	0.00	
Total Cash & Equivalent		1,391,090.66	1,386,512.22	39,750.10	39,750.10	39,750.10
			17,656,855.30	75,269.89	5,148.66	
			1,034,501.84	52,910.17	0.00	
			13,311,591.67	68,752.32	5,148.66	
TOTAL PORTFOLIO		5,391,090.66	5,384,914.13	46,392.60	51,541.26	51,541.26



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						
86787EAN7	Truist Bank Callable Note Cont 4/1/2023 Due 05/01/2023	10/27/2022	1,000,000.00	13,750.00	0.00	0.00
		10/31/2022	0.00	13,750.00	0.00	
		0.00	1,000,000.00	0.00	0.00	
		0.00	0.00	0.00		
912828VB3	US Treasury Note Due 05/15/2023	08/17/2022	2,998,401.91	24,219.61	456.60	1,036.71
		08/18/2022	0.00	24,799.72	0.00	
		0.00	2,998,858.51	0.00	456.60	
		0.00	580.11	1,036.71		
			3,998,401.91	37,969.61	456.60	
			0.00	38,549.72	0.00	
			3,998,858.51	0.00	456.60	
Total Fixed Income		0.00	0.00	580.11	1,036.71	1,036.71
CASH & EQUIVALENT						
262006307	Dreyfus Gov't Cash Management Money Market Fund	02/28/2022	16,090.66	0.00	0.00	0.00
		02/28/2022	5,440,018.85	0.00	0.00	
		1,456,109.51	4,000,000.00	0.00	0.00	
		1,456,109.51	0.00	0.00		
89115BHN3	Toronto Dominion Bank Yankee CD Due 05/15/2023	08/15/2022	1,000,000.00	27,663.33	0.00	1,501.11
		08/16/2022	0.00	29,164.44	0.00	
		0.00	1,000,000.00	0.00	0.00	
		0.00	1,501.11	1,501.11		



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
89233HSW5	Toyota Motor Credit Discount CP Due 05/30/2023	02/28/2023	370,421.56	3,119.38	0.00	1,459.06
		02/28/2023	0.00	4,578.44	0.00	
		0.00	370,421.56	0.00	0.00	
			0.00	1,459.06	1,459.06	
			1,386,512.22	30,782.71	0.00	
Total Cash & Equivalent		1,456,109.51	5,440,018.85	33,742.88	0.00	2,960.17
			5,370,421.56	0.00	0.00	
			1,456,109.51	2,960.17	2,960.17	
			5,384,914.13	68,752.32	456.60	
			5,440,018.85	72,292.60	0.00	
TOTAL PORTFOLIO		1,456,109.51	9,369,280.07	0.00	456.60	3,996.88
			1,456,109.51	3,540.28	3,996.88	



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
CASH & EQUIVALENT						
262006307	Dreyfus Gov't Cash Management Money Market Fund	Various Various 1,459,302.62	1,456,109.51 3,193.11 0.00 1,459,302.62	0.00 3,193.11 0.00 3,193.11	0.00 0.00 0.00 3,193.11	3,193.11
			1,456,109.51 3,193.11 0.00	0.00 3,193.11 0.00	0.00 0.00 0.00	
Total Cash & Equivalent		1,459,302.62	1,459,302.62	3,193.11	3,193.11	3,193.11
			1,456,109.51 3,193.11 0.00	0.00 3,193.11 0.00	0.00 0.00 0.00	
TOTAL PORTFOLIO		1,459,302.62	1,459,302.62	3,193.11	3,193.11	3,193.11



# Transaction Ledger

As of March 31, 2023

## PRISM Short Term Core Portfolio - Account #10290

December 31, 2022 through March 31, 2023

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
<b>ACQUISITIONS</b>										
Purchase	01/25/2023	24422EWR6	1,500,000.00	John Deere Capital Corp Note 4.75% Due: 01/20/2028	101.539	4.40%	1,523,085.00	3,166.67	1,526,251.67	0.00
Purchase	01/27/2023	91282CGC9	5,000,000.00	US Treasury Note 3.875% Due: 12/31/2027	101.148	3.62%	5,057,421.88	14,450.97	5,071,872.85	0.00
Purchase	01/31/2023	91282CGC9	2,000,000.00	US Treasury Note 3.875% Due: 12/31/2027	100.766	3.70%	2,015,312.50	6,636.74	2,021,949.24	0.00
Purchase	02/10/2023	3130ATUC9	1,400,000.00	FHLB Note 4.5% Due: 12/12/2025	100.738	4.22%	1,410,332.00	16,975.00	1,427,307.00	0.00
Purchase	02/10/2023	3130ATUC9	1,100,000.00	FHLB Note 4.5% Due: 12/12/2025	100.722	4.22%	1,107,942.00	13,337.50	1,121,279.50	0.00
Purchase	02/15/2023	05593AAC3	360,000.00	BMW Vehicle Lease Trust 2023-1 A3 5.16% Due: 11/25/2025	99.998	5.22%	359,991.43	0.00	359,991.43	0.00
Purchase	02/17/2023	91282CGC9	1,000,000.00	US Treasury Note 3.875% Due: 12/31/2027	99.078	4.08%	990,781.25	5,138.12	995,919.37	0.00
Purchase	02/23/2023	91324PEP3	1,000,000.00	United Health Group Inc Callable Note Cont 1/15/2028 5.25% Due: 02/15/2028	101.526	4.90%	1,015,260.00	1,166.67	1,016,426.67	0.00
Purchase	03/13/2023	06051GGF0	2,045,000.00	Bank of America Corp Callable Note 1/20/2027 3.824% Due: 01/20/2028	93.531	5.94%	1,912,708.95	11,512.90	1,924,221.85	0.00
Purchase	03/22/2023	3130ATS57	3,000,000.00	FHLB Note 4.5% Due: 03/10/2028	102.167	4.01%	3,065,010.00	4,500.00	3,069,510.00	0.00
Purchase	03/30/2023	06051GGF0	1,805,000.00	Bank of America Corp Callable Note 1/20/2027 3.824% Due: 01/20/2028	94.842	5.64%	1,711,898.10	13,421.18	1,725,319.28	0.00
<b>Subtotal</b>			<b>20,210,000.00</b>				<b>20,169,743.11</b>	<b>90,305.75</b>	<b>20,260,048.86</b>	<b>0.00</b>
<b>TOTAL ACQUISITIONS</b>			<b>20,210,000.00</b>				<b>20,169,743.11</b>	<b>90,305.75</b>	<b>20,260,048.86</b>	<b>0.00</b>

# Transaction Ledger

As of March 31, 2023

## PRISM Short Term Core Portfolio - Account #10290

December 31, 2022 through March 31, 2023

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
<b>DISPOSITIONS</b>										
Sale	01/19/2023	3135G05G4	2,830,000.00	FNMA Note 0.25% Due: 07/10/2023	97.897	4.78%	2,770,485.10	176.88	2,770,661.98	-58,559.16
Sale	01/19/2023	4581X0DZ8	4,895,000.00	Inter-American Dev Bank Note 0.5% Due: 09/23/2024	93.794	4.38%	4,591,216.30	7,886.39	4,599,102.69	-301,757.72
Sale	01/19/2023	91282CCT6	5,000,000.00	US Treasury Note 0.375% Due: 08/15/2024	94.066	4.32%	4,703,320.31	7,999.32	4,711,319.63	-295,122.61
Sale	01/19/2023	91282CCX7	4,000,000.00	US Treasury Note 0.375% Due: 09/15/2024	93.848	4.27%	3,753,906.25	5,220.99	3,759,127.24	-238,168.02
Sale	01/27/2023	9128282N9	1,000,000.00	US Treasury Note 2.125% Due: 07/31/2024	96.574	4.50%	965,742.19	10,394.02	976,136.21	-43,222.84
Sale	01/27/2023	91282CCX7	1,000,000.00	US Treasury Note 0.375% Due: 09/15/2024	93.730	4.40%	937,304.69	1,388.12	938,692.81	-60,740.09
Sale	01/31/2023	9128282N9	2,000,000.00	US Treasury Note 2.125% Due: 07/31/2024	96.492	4.57%	1,929,843.75	0.00	1,929,843.75	-87,956.15
Sale	02/06/2023	912828VB3	2,000,000.00	US Treasury Note 1.75% Due: 05/15/2023	99.223	4.64%	1,984,453.13	8,024.86	1,992,477.99	-8,063.97
Sale	02/06/2023	912828YH7	2,000,000.00	US Treasury Note 1.5% Due: 09/30/2024	95.297	4.50%	1,905,937.50	10,631.87	1,916,569.37	-89,435.91
Sale	02/06/2023	91282CCK5	2,000,000.00	US Treasury Note 0.125% Due: 06/30/2023	98.195	4.75%	1,963,906.25	255.52	1,964,161.77	-5,115.49
Sale	02/06/2023	931142EK5	4,570,000.00	Wal-Mart Stores Callable Note Cont 5/26/2023 3.4% Due: 06/26/2023	99.492	4.71%	4,546,784.40	17,264.44	4,564,048.84	-23,124.47
Sale	02/10/2023	313383YJ4	2,500,000.00	FHLB Note 3.375% Due: 09/08/2023	99.096	4.98%	2,477,400.00	35,625.00	2,513,025.00	-26,937.17
Sale	02/22/2023	313383YJ4	1,250,000.00	FHLB Note 3.375% Due: 09/08/2023	99.060	5.14%	1,238,250.00	19,218.75	1,257,468.75	-13,794.66
Sale	03/22/2023	313383YJ4	1,250,000.00	FHLB Note 3.375% Due: 09/08/2023	99.257	5.02%	1,240,712.50	1,640.63	1,242,353.13	-11,043.02
<b>Subtotal</b>			<b>36,295,000.00</b>				<b>35,009,262.37</b>	<b>125,726.79</b>	<b>35,134,989.16</b>	<b>-1,263,041.28</b>



# Transaction Ledger

As of March 31, 2023

## PRISM Short Term Core Portfolio - Account #10290

December 31, 2022 through March 31, 2023

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Call	03/05/2023	06051GHF9	4,000,000.00	Bank of America Corp Callable Note 1X 3/5/2023 Due: 03/05/2024	100.000	5.71%	4,000,000.00	0.00	4,000,000.00	-36,180.89
<b>Subtotal</b>			<b>4,000,000.00</b>				<b>4,000,000.00</b>	<b>0.00</b>	<b>4,000,000.00</b>	<b>-36,180.89</b>
<b>TOTAL DISPOSITIONS</b>			<b>40,295,000.00</b>				<b>39,009,262.37</b>	<b>125,726.79</b>	<b>39,134,989.16</b>	<b>-1,299,222.17</b>





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
<b>FIXED INCOME</b>						
00440EAS6	Chubb INA Holdings Inc Note 3.15% Due 03/15/2025	10/28/2020 10/30/2020 1,000,000.00	1,045,544.88 0.00 0.00 1,043,631.23	1,400.00 0.00 4,025.00 2,625.00	0.00 1,913.65 (1,913.65) 711.35	711.35
023135BW5	Amazon.com Inc Note Due 05/12/2024	05/10/2021 05/12/2021 0.00	1,958,937.34 0.00 1,959,002.62 0.00	3,405.50 4,018.00 0.00 612.50	65.28 0.00 65.28 677.78	677.78
023135CF1	Amazon.com Inc Callable Note Cont 3/13/2027 3.3% Due 04/13/2027	Various Various 2,250,000.00	2,231,799.69 0.00 0.00 2,232,170.37	34,650.00 37,125.00 3,712.50 6,187.50	370.68 0.00 370.68 6,558.18	6,558.18
02582JIT8	American Express Credit Trust 2022-2 A 3.39% Due 05/17/2027	05/17/2022 05/24/2022 2,445,000.00	2,444,614.40 0.00 0.00 2,444,629.33	3,683.80 6,907.13 3,683.80 6,907.13	14.93 0.00 14.93 6,922.06	6,922.06
02582JIV3	American Express Credit Trust 2022-3 A 3.75% Due 08/16/2027	09/21/2022 09/23/2022 3,000,000.00	2,954,545.15 0.00 0.00 2,955,398.49	4,687.50 9,375.00 4,687.50 9,375.00	853.34 0.00 853.34 10,228.34	10,228.34
02665WEA5	American Honda Finance Note 1.5% Due 01/13/2025	Various Various 4,000,000.00	3,987,188.21 0.00 0.00 3,987,776.81	13,000.00 0.00 18,000.00 5,000.00	588.60 0.00 588.60 5,588.60	5,588.60
037833AZ3	Apple Inc Note 2.5% Due 02/09/2025	07/14/2021 07/16/2021 1,000,000.00	1,030,912.88 0.00 0.00 1,029,549.08	3,611.11 0.00 5,694.44 2,083.33	0.00 1,363.80 (1,363.80) 719.53	719.53
05593AAC3	BMW Vehicle Lease Trust 2023-1 A3 5.16% Due 11/25/2025	02/07/2023 02/15/2023 360,000.00	359,991.93 0.00 0.00 359,992.27	309.60 1,548.00 309.60 1,548.00	0.34 0.00 0.34 1,548.34	1,548.34

## PRISM Short Term Core Portfolio

Account #10290

## Income Earned

As of April 30, 2023



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
05601XAC3	BMW Vehicle Lease Trust 2022-1 A3 1.1% Due 03/25/2025	01/11/2022 01/19/2022 994,911.96	994,932.91 0.00 88.04 994,850.48	182.42 912.08 182.40 912.06	5.61 0.00 5.61 917.67	917.67
05602RAD3	BMW Vehicle Owner Trust 2022-A A3 3.21% Due 08/25/2026	Various Various 2,735,000.00	2,698,557.36 0.00 0.00 2,699,897.17	1,463.23 7,316.13 1,463.23 7,316.13	1,339.81 0.00 1,339.81 8,655.94	8,655.94
06051GGF0	Bank of America Corp Callable Note 1/20/2027 3.824% Due 01/20/2028	Various Various 3,850,000.00	3,626,129.90 0.00 0.00 3,629,956.74	29,035.85 0.00 41,304.51 12,268.66	3,826.84 0.00 3,826.84 16,095.50	16,095.50
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	1,251,357.32 0.00 0.00 1,251,322.66	4,671.46 0.00 6,045.42 1,373.96	0.00 34.66 (34.66) 1,339.30	1,339.30
06367WB85	Bank of Montreal Note 1.85% Due 05/01/2025	08/12/2021 08/16/2021 2,500,000.00	2,545,553.21 0.00 0.00 2,543,757.42	19,270.83 0.00 23,125.00 3,854.17	0.00 1,795.79 (1,795.79) 2,058.38	2,058.38
06368FAC3	Bank of Montreal Note 1.25% Due 09/15/2026	Various 09/15/2021 2,500,000.00	2,496,914.78 0.00 0.00 2,496,988.06	1,388.89 0.00 3,993.06 2,604.17	73.28 0.00 73.28 2,677.45	2,677.45
06406HCQ0	Bank of New York Callable Note Cont 10/18/2025 3.95% Due 11/18/2025	04/05/2022 04/07/2022 1,000,000.00	1,018,140.36 0.00 0.00 1,017,574.66	14,593.06 0.00 17,884.72 3,291.66	0.00 565.70 (565.70) 2,725.96	2,725.96
084664CZ2	Berkshire Hathaway Callable Note Cont 2/15/2027 2.3% Due 03/15/2027	03/07/2022 03/15/2022 2,870,000.00	2,869,568.78 0.00 0.00 2,869,577.74	2,933.78 0.00 8,434.61 5,500.83	8.96 0.00 8.96 5,509.79	5,509.79
09690AAC7	BMW Vehicle Lease Trust 2021-2 A3 0.33% Due 12/26/2024	09/08/2021 09/15/2021 588,458.43	675,458.25 0.00 87,022.30 588,441.04	37.15 185.76 32.37 180.98	5.09 0.00 5.09 186.07	186.07

## PRISM Short Term Core Portfolio

Account #10290

## Income Earned

As of April 30, 2023



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
14913R2V8	Caterpillar Financial Service Note 3.4% Due 05/13/2025	05/10/2022 05/13/2022 1,345,000.00	1,343,795.26 0.00 0.00 1,343,842.01	17,529.83 0.00 21,340.67 3,810.84	46.75 0.00 46.75 3,857.59	3,857.59
14913R3A3	Caterpillar Financial Service Note 3.6% Due 08/12/2027	Various Various 2,315,000.00	2,303,010.79 0.00 0.00 2,303,236.43	11,343.50 0.00 18,288.50 6,945.00	225.64 0.00 225.64 7,170.64	7,170.64
24422EWK1	John Deere Capital Corp Note 4.15% Due 09/15/2027	09/20/2022 09/22/2022 3,000,000.00	2,963,242.46 0.00 0.00 2,963,919.81	5,533.33 0.00 15,908.33 10,375.00	677.35 0.00 677.35 11,052.35	11,052.35
24422EWR6	John Deere Capital Corp Note 4.75% Due 01/20/2028	01/23/2023 01/25/2023 1,500,000.00	1,522,248.31 0.00 0.00 1,521,868.00	16,229.17 0.00 22,166.67 5,937.50	0.00 380.31 (380.31) 5,557.19	5,557.19
26442CAS3	Duke Energy Carolinas Callable Note Cont 9/1/2026 2.95% Due 12/01/2026	10/05/2022 10/07/2022 2,000,000.00	1,885,286.81 0.00 0.00 1,887,855.01	19,666.67 0.00 24,583.33 4,916.66	2,568.20 0.00 2,568.20 7,484.86	7,484.86
3130A0F70	FHLB Note 3.375% Due 12/08/2023	Various Various 7,500,000.00	7,527,425.68 0.00 0.00 7,524,147.72	79,453.13 0.00 100,546.89 21,093.76	0.00 3,277.96 (3,277.96) 17,815.80	17,815.80
3130A2UW4	FHLB Note 2.875% Due 09/13/2024	Various Various 3,000,000.00	3,049,956.92 0.00 0.00 3,047,134.49	4,312.50 0.00 11,500.00 7,187.50	0.00 2,822.43 (2,822.43) 4,365.07	4,365.07
3130A3GE8	FHLB Note 2.75% Due 12/13/2024	02/06/2020 02/10/2020 4,000,000.00	4,079,171.31 0.00 0.00 4,075,352.76	33,000.00 0.00 42,166.67 9,166.67	0.00 3,818.55 (3,818.55) 5,348.12	5,348.12
3130A4CH3	FHLB Note 2.375% Due 03/14/2025	03/19/2020 03/20/2020 1,500,000.00	1,533,947.81 0.00 0.00 1,532,519.43	1,682.29 0.00 4,651.04 2,968.75	0.00 1,428.38 (1,428.38) 1,540.37	1,540.37

## PRISM Short Term Core Portfolio

Account #10290

## Income Earned

As of April 30, 2023



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
3130ASHK8	FHLB Note 3.125% Due 06/14/2024	08/16/2022 08/17/2022 4,000,000.00	3,989,181.41 0.00 0.00 3,989,919.04	37,152.78 0.00 47,569.44 10,416.66	737.63 0.00 737.63 11,154.29	11,154.29
3130ATS57	FHLB Note 4.5% Due 03/10/2028	03/21/2023 03/22/2023 3,000,000.00	3,064,651.82 0.00 0.00 3,063,577.27	7,875.00 0.00 19,125.00 11,250.00	0.00 1,074.55 (1,074.55) 10,175.45	10,175.45
3130ATUC9	FHLB Note 4.5% Due 12/12/2025	02/09/2023 02/10/2023 2,500,000.00	2,517,392.05 0.00 0.00 2,516,862.88	46,250.00 0.00 55,625.00 9,375.00	0.00 529.17 (529.17) 8,845.83	8,845.83
3133ENS43	FFCB Note 4.375% Due 10/17/2024	10/12/2022 10/17/2022 3,000,000.00	2,996,823.32 0.00 0.00 2,996,992.00	59,791.67 65,625.00 5,104.17 10,937.50	168.68 0.00 168.68 11,106.18	11,106.18
3133XVDG3	FHLB Note 4.375% Due 09/13/2024	09/26/2022 09/27/2022 5,000,000.00	4,999,925.94 0.00 0.00 4,999,930.13	10,937.50 0.00 29,166.67 18,229.17	4.19 0.00 4.19 18,233.36	18,233.36
3135G03U5	FNMA Note 0.625% Due 04/22/2025	04/22/2020 04/24/2020 2,880,000.00	2,877,554.02 0.00 0.00 2,877,651.60	7,950.00 9,000.00 450.00 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	4,136,203.73 0.00 0.00 4,136,344.68	5,980.00 0.00 7,705.00 1,725.00	140.95 0.00 140.95 1,865.95	1,865.95
3135G05X7	FNMA Note 0.375% Due 08/25/2025	08/25/2020 08/27/2020 3,385,000.00	3,377,383.08 0.00 0.00 3,377,643.64	1,269.38 0.00 2,327.19 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	3,508,428.28 0.00 0.00 3,508,635.59	7,030.00 0.00 8,494.58 1,464.58	207.31 0.00 207.31 1,671.89	1,671.89

## PRISM Short Term Core Portfolio

Account #10290

## Income Earned

As of April 30, 2023



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
3135G0W66	FNMA Note 1.625% Due 10/15/2024	11/08/2019 11/12/2019 3,000,000.00	2,992,207.50 0.00 0.00 2,992,622.73	22,479.17 24,375.00 2,166.67 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	6,042,765.06 0.00 0.00 6,040,782.14	22,750.00 0.00 30,875.00 8,125.00	129.07 2,111.99 (1,982.92) 6,142.08	6,142.08
3137BFE98	FHLMC K041 A2 3.171% Due 10/25/2024	07/01/2021 07/07/2021 2,000,000.00	2,070,323.21 0.00 0.00 2,066,480.41	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
3137EAEPO	FHLMC Note 1.5% Due 02/12/2025	Various Various 6,500,000.00	6,510,119.96 0.00 0.00 6,509,675.46	13,270.84 0.00 21,395.84 8,125.00	69.24 513.74 (444.50) 7,680.50	7,680.50
3137EAEU9	FHLMC Note 0.375% Due 07/21/2025	07/21/2020 07/23/2020 2,100,000.00	2,095,172.35 0.00 0.00 2,095,344.36	1,531.25 0.00 2,187.50 656.25	172.01 0.00 172.01 828.26	828.26
3137EAEX3	FHLMC Note 0.375% Due 09/23/2025	09/23/2020 09/25/2020 3,260,000.00	3,255,125.98 0.00 0.00 3,255,287.37	271.67 0.00 1,290.42 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	774,988.62 0.00 0.00 774,989.10	219.58 439.17 219.58 439.17	0.48 0.00 0.48 439.65	439.65
362585AC5	GM Financial Securitized ART 2022-2 A3 3.1% Due 02/16/2027	04/05/2022 04/13/2022 975,000.00	974,853.68 0.00 0.00 974,858.57	1,259.38 2,518.75 1,259.38 2,518.75	4.89 0.00 4.89 2,523.64	2,523.64
36265MAC9	GM Financial Auto Lease Trust 2022-1 A3 1.9% Due 03/20/2025	02/15/2022 02/23/2022 2,095,000.00	2,094,991.18 0.00 0.00 2,094,991.87	1,216.26 3,317.09 1,216.26 3,317.09	0.69 0.00 0.69 3,317.78	3,317.78



## PRISM Short Term Core Portfolio

Account #10290

## Income Earned

As of April 30, 2023



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
36266FAC3	GM Financial Auto Lease Trust 2022-2 A3 3.42% Due 06/20/2025	05/03/2022 05/11/2022 1,270,000.00	1,269,921.28 0.00 0.00 1,269,926.25	1,327.15 3,619.50 1,327.15 3,619.50	4.97 0.00 4.97 3,624.47	3,624.47
380146AC4	GM Financial Auto Receivables 2022-1 A3 1.26% Due 11/16/2026	01/11/2022 01/19/2022 660,000.00	659,963.31 0.00 0.00 659,964.73	346.50 693.00 346.50 693.00	1.42 0.00 1.42 694.42	694.42
40139LBD4	Guardian Life Glob Fun Note 1.25% Due 05/13/2026	02/09/2022 02/11/2022 1,350,000.00	1,311,711.29 0.00 0.00 1,312,720.65	6,468.75 0.00 7,875.00 1,406.25	1,009.36 0.00 1,009.36 2,415.61	2,415.61
43813KAC6	Honda Auto Receivables Trust 2020-3 A3 0.37% Due 10/18/2024	09/22/2020 09/29/2020 428,598.03	492,882.90 0.00 64,299.48 428,586.98	65.86 151.98 57.27 143.39	3.56 0.00 3.56 146.95	146.95
43815BAC4	Honda Auto Receivables Trust 2022-1 A3 1.88% Due 05/15/2026	02/15/2022 02/23/2022 1,640,000.00	1,639,837.59 0.00 0.00 1,639,843.87	1,370.31 2,569.33 1,370.31 2,569.33	6.28 0.00 6.28 2,575.61	2,575.61
43815GAC3	Honda Auto Receivables Trust 2021-4 A3 0.88% Due 01/21/2026	11/16/2021 11/24/2021 1,020,000.00	1,019,874.44 0.00 0.00 1,019,879.88	249.33 748.00 249.33 748.00	5.44 0.00 5.44 753.44	753.44
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	2,526,150.94 0.00 0.00 2,525,160.38	11,250.00 0.00 14,062.50 2,812.50	0.00 990.56 (990.56) 1,821.94	1,821.94
44891VAC5	Hyundai Auto Lease Trust 2021-B A3 0.33% Due 06/17/2024	06/08/2021 06/16/2021 811,957.15	1,023,989.87 0.00 212,063.96 811,936.83	150.19 281.61 119.09 250.51	10.92 0.00 10.92 261.43	261.43
44891WAC3	Hyundai Auto Lease Trust 2022-A A3 1.16% Due 01/15/2025	01/11/2022 01/19/2022 1,200,000.00	1,199,987.67 0.00 0.00 1,199,988.64	618.67 1,160.00 618.67 1,160.00	0.97 0.00 0.97 1,160.97	1,160.97

## PRISM Short Term Core Portfolio

Account #10290

## Income Earned

As of April 30, 2023



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
448977AD0	Hyundai Auto Receivables Trust 2022-A A3 2.22% Due 10/15/2026	03/09/2022 03/16/2022 1,795,000.00	1,794,953.07 0.00 0.00 1,794,954.82	1,771.07 3,320.75 1,771.07 3,320.75	1.75 0.00 1.75 3,322.50	3,322.50
44933LAC7	Hyundai Auto Receivables Trust 2021-A A3 0.38% Due 09/15/2025	04/20/2021 04/28/2021 596,265.84	647,432.77 0.00 51,192.02 596,244.43	109.35 205.03 100.70 196.38	3.68 0.00 3.68 200.06	200.06
44934KAC8	Hyundai Auto Receivables Trust 2021-B A3 0.38% Due 01/15/2026	07/20/2021 07/28/2021 1,964,253.25	2,101,709.24 0.00 137,671.93 1,964,062.81	354.99 665.61 331.74 642.36	25.50 0.00 25.50 667.86	667.86
44935FAD6	Hyundai Auto Receivables Trust 2021-C A3 0.74% Due 05/15/2026	11/09/2021 11/17/2021 730,000.00	729,907.60 0.00 0.00 729,911.83	240.09 450.17 240.09 450.17	4.23 0.00 4.23 454.40	454.40
4581X0DN5	Inter-American Dev Bank Note 0.625% Due 07/15/2025	01/13/2021 01/15/2021 2,020,000.00	2,024,473.77 0.00 0.00 2,024,313.23	2,665.28 0.00 3,717.36 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	5,404,842.11 0.00 0.00 5,405,249.94	21,209.51 23,712.50 1,449.10 3,952.09	407.83 0.00 407.83 4,359.92	4,359.92
459058JB0	Intl. Bank Recon & Development Note 0.625% Due 04/22/2025	04/15/2020 04/22/2020 3,560,000.00	3,554,326.15 0.00 0.00 3,554,552.50	9,827.08 11,142.80 556.25 1,871.97	226.35 0.00 226.35 2,098.32	2,098.32
459058JL8	Intl. Bank Recon & Development Note 0.5% Due 10/28/2025	Various Various 4,000,000.00	3,998,651.46 0.00 0.00 3,998,694.45	8,500.01 10,000.00 166.67 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	3,104,253.75 0.00 0.00 3,099,785.73	8,050.00 0.00 16,100.00 8,050.00	0.00 4,468.02 (4,468.02) 3,581.98	3,581.98

## PRISM Short Term Core Portfolio

Account #10290

## Income Earned

As of April 30, 2023



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
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	1,271,290.39 0.00 0.00 1,270,697.35	1,253.13 0.00 3,341.67 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	1,020,382.78 0.00 0.00 1,019,835.35	9,199.92 10,415.00 520.75 1,735.83	0.00 547.43 (547.43) 1,188.40	1,188.40
47787JAC2	John Deere Owner Trust 2022-A A3 2.32% Due 09/16/2026	03/10/2022 03/16/2022 1,255,000.00	1,254,805.09 0.00 0.00 1,254,811.60	1,294.04 2,426.33 1,294.04 2,426.33	6.51 0.00 6.51 2,432.84	2,432.84
47788UAC6	John Deere Owner Trust 2021-A A3 0.36% Due 09/15/2025	03/02/2021 03/10/2021 622,498.31	664,461.30 0.00 42,017.67 622,449.82	106.32 199.36 99.60 192.64	6.19 0.00 6.19 198.83	198.83
47789QAC4	John Deere Owner Trust 2021-B A3 0.52% Due 03/16/2026	07/13/2021 07/21/2021 1,020,000.00	1,019,951.27 0.00 0.00 1,019,953.32	235.73 442.00 235.73 442.00	2.05 0.00 2.05 444.05	444.05
47800AAC4	John Deere Owner Trust 2022-B A3 3.74% Due 02/16/2027	07/12/2022 07/20/2022 1,160,000.00	1,159,910.85 0.00 0.00 1,159,913.39	1,928.18 3,615.33 1,928.18 3,615.33	2.54 0.00 2.54 3,617.87	3,617.87
47800BAC2	John Deere Owner Trust 2022-C A3 5.09% Due 06/15/2027	10/12/2022 10/19/2022 2,030,000.00	2,029,861.82 0.00 0.00 2,029,865.36	4,592.31 8,610.58 4,592.31 8,610.58	3.54 0.00 3.54 8,614.12	8,614.12
58768PAC8	Mercedes-Benz Auto Receivables 2022-1 A3 5.21% Due 08/16/2027	11/15/2022 11/22/2022 3,615,000.00	3,614,358.14 0.00 0.00 3,614,375.04	8,370.73 15,695.13 8,370.73 15,695.13	16.90 0.00 16.90 15,712.03	15,712.03
58769KAD6	Mercedes-Benz Auto Lease Trust 2021-B A3 0.4% Due 11/15/2024	06/22/2021 06/29/2021 996,215.43	1,085,973.31 0.00 89,783.36 996,194.48	193.07 362.00 177.10 346.03	4.53 0.00 4.53 350.56	350.56

## PRISM Short Term Core Portfolio

Account #10290

## Income Earned

As of April 30, 2023



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
58989V2D5	Met Tower Global Funding Note 1.25% Due 09/14/2026	09/07/2021 09/14/2021 1,705,000.00	1,703,915.90 0.00 0.00 1,703,941.67	1,006.42 0.00 2,782.47 1,776.05	25.77 0.00 25.77 1,801.82	1,801.82
59217GER6	Metlife Note 1.875% Due 01/11/2027	01/03/2022 01/11/2022 2,475,000.00	2,472,866.11 0.00 0.00 2,472,912.46	10,312.50 0.00 14,179.69 3,867.19	46.35 0.00 46.35 3,913.54	3,913.54
61747YEA9	Morgan Stanley Callable Note Cont 5/30/2024 0.79% Due 05/30/2025	Various Various 2,000,000.00	3,999,305.81 0.00 1,999,663.89 1,999,666.09	10,621.12 6,407.78 6,627.21 2,413.87	56.26 32.09 24.17 2,438.04	2,438.04
61747YEX9	Morgan Stanley Callable Note Cont 10/16/2025 6.138% Due 10/16/2026	10/19/2022 10/21/2022 1,000,000.00	998,924.63 0.00 0.00 998,949.56	27,791.50 30,519.50 2,557.50 5,285.50	24.93 0.00 24.93 5,310.43	5,310.43
65479JAD5	Nissan Auto Receivables Owner 2019-C A3 Due 07/15/2024	10/16/2019 10/23/2019 0.00	61,245.90 0.00 61,246.78 0.00	52.54 98.51 0.00 45.97	0.88 0.00 0.88 46.85	46.85
69353RFL7	PNC Bank Callable Note Cont 5/9/2023 3.5% Due 06/08/2023	Various Various 3,000,000.00	2,999,850.08 0.00 0.00 2,999,916.22	32,958.34 0.00 41,708.33 8,749.99	66.14 0.00 66.14 8,816.13	8,816.13
747525AF0	Qualcomm Inc Callable Note Cont 2/20/2025 3.45% Due 05/20/2025	Various Various 2,725,000.00	2,824,082.40 0.00 0.00 2,820,271.54	34,210.11 0.00 42,044.48 7,834.37	0.00 3,810.86 (3,810.86) 4,023.51	4,023.51
78013XZU5	Royal Bank of Canada Note 2.55% Due 07/16/2024	09/10/2019 09/12/2019 4,000,000.00	4,013,372.89 0.00 0.00 4,012,522.92	21,250.00 0.00 29,750.00 8,500.00	0.00 849.97 (849.97) 7,650.03	7,650.03
78015K7H1	Royal Bank of Canada Note 1.15% Due 06/10/2025	12/22/2021 12/27/2021 1,000,000.00	994,029.02 0.00 0.00 994,252.66	3,545.83 0.00 4,504.17 958.34	223.64 0.00 223.64 1,181.98	1,181.98

## PRISM Short Term Core Portfolio

Account #10290

## Income Earned

As of April 30, 2023



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
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	489,892.90 0.00 0.00 489,899.72	646.53 0.00 901.74 255.21	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	1,129,818.54 0.00 0.00 1,129,834.01	306.04 0.00 1,012.29 706.25	15.47 0.00 15.47 721.72	721.72
808513BY0	Charles Schwab Corp Callable Note Cont 2/3/2027 2.45% Due 03/03/2027	03/01/2022 03/03/2022 975,000.00	974,174.21 0.00 0.00 974,191.51	1,857.92 0.00 3,848.54 1,990.62	17.30 0.00 17.30 2,007.92	2,007.92
89114TZN5	Toronto-Dominion Bank Note 1.95% Due 01/12/2027	01/25/2022 01/27/2022 1,000,000.00	994,120.47 0.00 0.00 994,248.11	4,279.16 0.00 5,904.17 1,625.01	127.64 0.00 127.64 1,752.65	1,752.65
89114TZX2	Toronto-Dominion Bank Note 2.8% Due 03/10/2027	03/09/2022 03/11/2022 3,250,000.00	3,229,678.56 0.00 0.00 3,230,102.22	5,308.33 0.00 12,891.67 7,583.34	423.66 0.00 423.66 8,007.00	8,007.00
89236TJK2	Toyota Motor Credit Corp Note 1.125% Due 06/18/2026	Various Various 3,615,000.00	3,613,477.12 0.00 0.00 3,613,516.03	11,635.78 0.00 15,024.84 3,389.06	38.91 0.00 38.91 3,427.97	3,427.97
89236TKJ3	Toyota Motor Credit Corp Note 4.55% Due 09/20/2027	09/26/2022 09/28/2022 1,500,000.00	1,465,979.17 0.00 0.00 1,466,604.17	2,085.42 0.00 7,772.92 5,687.50	625.00 0.00 625.00 6,312.50	6,312.50
89237VAB5	Toyota Auto Receivables Trust 2020-C A3 0.44% Due 10/15/2024	07/21/2020 07/27/2020 243,875.40	297,200.37 0.00 53,333.33 243,868.90	58.12 108.98 47.69 98.55	1.86 0.00 1.86 100.41	100.41
89238LAC4	Toyota Lease Owner Trust 2022-A A3 1.96% Due 02/20/2025	02/23/2022 02/28/2022 2,555,000.00	2,554,787.23 0.00 0.00 2,554,801.54	1,530.16 4,173.17 1,530.16 4,173.17	14.31 0.00 14.31 4,187.48	4,187.48

## PRISM Short Term Core Portfolio

Account #10290

## Income Earned

As of April 30, 2023



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
89239CAC3	Toyota Lease Owner Trust 2021-B A3 0.42% Due 10/21/2024	07/27/2021 08/02/2021 980,060.73	1,109,294.62 0.00 129,238.78 980,056.85	142.36 388.25 125.77 371.66	1.01 0.00 1.01 372.67	372.67
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	4,111,828.88 0.00 0.00 4,111,972.81	16,402.85 0.00 23,432.64 7,029.79	143.93 0.00 143.93 7,173.72	7,173.72
9128283J7	US Treasury Note 2.125% Due 11/30/2024	Various Various 7,500,000.00	7,543,402.66 0.00 0.00 7,541,264.59	53,416.90 0.00 66,552.19 13,135.29	0.00 2,138.07 (2,138.07) 10,997.22	10,997.22
912828VB3	US Treasury Note 1.75% Due 05/15/2023	08/22/2022 08/23/2022 3,000,000.00	2,994,960.50 0.00 0.00 2,998,396.52	19,868.78 0.00 24,219.61 4,350.83	3,436.02 0.00 3,436.02 7,786.85	7,786.85
912828YH7	US Treasury Note 1.5% Due 09/30/2024	Various Various 3,500,000.00	3,492,629.73 0.00 0.00 3,493,033.22	143.44 0.00 4,446.72 4,303.28	403.49 0.00 403.49 4,706.77	4,706.77
912828Z78	US Treasury Note 1.5% Due 01/31/2027	04/27/2022 04/28/2022 3,000,000.00	2,859,800.55 0.00 0.00 2,862,802.68	7,458.56 0.00 11,187.85 3,729.29	3,002.13 0.00 3,002.13 6,731.42	6,731.42
912828ZC7	US Treasury Note 1.125% Due 02/28/2025	03/24/2020 03/25/2020 2,500,000.00	2,528,729.81 0.00 0.00 2,527,496.77	2,445.65 0.00 4,738.45 2,292.80	0.00 1,233.04 (1,233.04) 1,059.76	1,059.76
912828ZL7	US Treasury Note 0.375% Due 04/30/2025	06/04/2020 06/05/2020 2,500,000.00	2,498,175.63 0.00 0.00 2,498,247.65	3,936.46 4,687.50 25.48 776.52	72.02 0.00 72.02 848.54	848.54
91282CAM3	US Treasury Note 0.25% Due 09/30/2025	10/16/2020 10/19/2020 1,750,000.00	1,746,960.56 0.00 0.00 1,747,060.44	11.95 0.00 370.56 358.61	99.88 0.00 99.88 458.49	458.49

## PRISM Short Term Core Portfolio

Account #10290

## Income Earned

As of April 30, 2023



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
91282CBC4	US Treasury Note 0.375% Due 12/31/2025	12/29/2020 12/31/2020 3,000,000.00	2,999,871.01 0.00 0.00 2,999,874.86	2,828.04 0.00 3,760.36 932.32	3.85 0.00 3.85 936.17	936.17
91282CBH3	US Treasury Note 0.375% Due 01/31/2026	Various Various 6,000,000.00	5,948,878.78 0.00 0.00 5,950,359.13	3,729.29 0.00 5,593.92 1,864.63	1,480.35 0.00 1,480.35 3,344.98	3,344.98
91282CBT7	US Treasury Note 0.75% Due 03/31/2026	Various Various 8,000,000.00	7,938,101.81 0.00 0.00 7,939,797.65	163.94 0.00 5,081.97 4,918.03	1,695.84 0.00 1,695.84 6,613.87	6,613.87
91282CCF6	US Treasury Note 0.75% Due 05/31/2026	Various Various 4,500,000.00	4,475,006.62 0.00 0.00 4,475,655.23	11,311.81 0.00 14,093.41 2,781.60	648.61 0.00 648.61 3,430.21	3,430.21
91282CCK5	US Treasury Note Due 06/30/2023	09/26/2022 09/27/2022 0.00	2,970,957.88 0.00 2,978,702.45 0.00	942.68 1,191.30 0.00 248.62	7,744.57 0.00 7,744.57 7,993.19	7,993.19
91282CCW9	US Treasury Note 0.75% Due 08/31/2026	Various Various 12,500,000.00	12,474,022.55 0.00 0.00 12,474,647.01	8,152.17 0.00 15,794.83 7,642.66	624.46 0.00 624.46 8,267.12	8,267.12
91282CCX7	US Treasury Note 0.375% Due 09/15/2024	Various Various 4,000,000.00	3,993,017.49 0.00 0.00 3,993,410.50	692.93 0.00 1,915.76 1,222.83	393.01 0.00 393.01 1,615.84	1,615.84
91282CDG3	US Treasury Note 1.125% Due 10/31/2026	Various Various 9,500,000.00	9,454,010.43 0.00 0.00 9,455,064.44	44,875.69 53,437.50 290.42 8,852.23	1,054.01 0.00 1,054.01 9,906.24	9,906.24
91282CEN7	US Treasury Note 2.75% Due 04/30/2027	Various Various 7,500,000.00	7,092,565.99 0.00 0.00 7,100,769.36	86,602.21 103,125.00 560.46 17,083.25	8,203.37 0.00 8,203.37 25,286.62	25,286.62

## PRISM Short Term Core Portfolio

Account #10290

## Income Earned

As of April 30, 2023



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
91282CEQ0	US Treasury Note 2.75% Due 05/15/2025	Various Various 12,500,000.00	12,218,399.43 0.00 0.00 12,229,300.11	130,093.23 0.00 158,580.80 28,487.57	10,900.68 0.00 10,900.68 39,388.25	39,388.25
91282CEW7	US Treasury Note 3.25% Due 06/30/2027	Various Various 10,000,000.00	10,053,904.79 0.00 0.00 10,052,862.15	81,698.90 0.00 108,632.60 26,933.70	122.23 1,164.87 (1,042.64) 25,891.06	25,891.06
91282CFE6	US Treasury Note 3.125% Due 08/15/2025	Various Various 12,500,000.00	12,331,738.09 0.00 0.00 12,337,560.30	48,558.36 0.00 80,930.59 32,372.23	5,822.21 0.00 5,822.21 38,194.44	38,194.44
91282CFM8	US Treasury Note 4.125% Due 09/30/2027	Various Various 4,000,000.00	4,024,275.87 0.00 0.00 4,023,832.60	450.82 0.00 13,975.41 13,524.59	84.21 527.48 (443.27) 13,081.32	13,081.32
91282CFP1	US Treasury Note 4.25% Due 10/15/2025	Various Various 4,000,000.00	4,004,539.76 0.00 0.00 4,004,393.00	78,461.54 85,000.00 7,431.70 13,970.16	169.27 316.03 (146.76) 13,823.40	13,823.40
91282CGC9	US Treasury Note 3.875% Due 12/31/2027	Various Various 8,000,000.00	8,061,183.94 0.00 0.00 8,060,126.00	77,928.17 0.00 103,618.79 25,690.62	155.55 1,213.49 (1,057.94) 24,632.68	24,632.68
91324PEC2	United Health Group Inc Callable Note Cont 4/15/2026 1.15% Due 05/15/2026	Various Various 635,000.00	636,305.67 0.00 0.00 636,271.31	2,758.73 0.00 3,367.27 608.54	0.00 34.36 (34.36) 574.18	574.18
91324PEG3	United Health Group Inc Callable Note Cont 4/15/2027 3.7% Due 05/15/2027	08/16/2022 08/18/2022 2,000,000.00	2,017,267.07 0.00 0.00 2,016,922.88	27,955.56 0.00 34,122.22 6,166.66	0.00 344.19 (344.19) 5,822.47	5,822.47
91324PEP3	United Health Group Inc Callable Note Cont 1/15/2028 5.25% Due 02/15/2028	02/21/2023 02/23/2023 1,000,000.00	1,014,949.43 0.00 0.00 1,014,697.61	6,708.33 0.00 11,083.33 4,375.00	0.00 251.82 (251.82) 4,123.18	4,123.18



## PRISM Short Term Core Portfolio

Account #10290

## Income Earned

As of April 30, 2023



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
92348KAV5	Verizon Master Trust 2022-5 A1A 3.72% Due 07/20/2027	Various Various 3,656,000.00	3,629,626.31 0.00 0.00 3,630,640.68	4,155.66 11,333.60 4,155.66 11,333.60	1,014.37 0.00 1,014.37 12,347.97	12,347.97
927804GH1	Virginia Electric Power Corp Callable Note Cont. 4/15/2027 3.75% Due 05/15/2027	Various Various 3,000,000.00	2,999,649.22 0.00 0.00 2,999,656.22	42,500.00 0.00 51,875.01 9,375.01	38.01 31.01 7.00 9,382.01	9,382.01
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	778,978.72 0.00 0.00 779,002.94	318.50 0.00 1,001.00 682.50	24.22 0.00 24.22 706.72	706.72
931142EX7	Wal-Mart Stores Callable Note Cont 09/09/2027 3.95% Due 09/09/2027	Various 09/09/2022 1,500,000.00	1,498,087.00 0.00 0.00 1,498,122.38	3,620.84 0.00 8,558.33 4,937.49	35.38 0.00 35.38 4,972.87	4,972.87
			350,620,030.16 0.00 7,865,326.61	1,619,131.82 578,904.21 1,678,822.85	64,137.41 44,192.03 19,945.38	
<b>Total Fixed Income</b>			<b>343,623,094.53</b>	<b>638,595.24</b>	<b>658,540.62</b>	<b>658,540.62</b>
<b>CASH &amp; EQUIVALENT</b>						
262006307	Dreyfus Gov't Cash Management Money Market Fund	Various Various 278,576.91	696,769.86 8,251,807.05 8,670,000.00 278,576.91	0.00 2,125.24 0.00 2,125.24	0.00 0.00 0.00 2,125.24	2,125.24
			696,769.86 8,251,807.05 8,670,000.00	0.00 2,125.24 0.00	0.00 0.00 0.00	
<b>Total Cash &amp; Equivalent</b>			<b>278,576.91</b>	<b>2,125.24</b>	<b>2,125.24</b>	<b>2,125.24</b>
			351,316,800.02 8,251,807.05 16,535,326.61	1,619,131.82 581,029.45 1,678,822.85	64,137.41 44,192.03 19,945.38	
<b>TOTAL PORTFOLIO</b>			<b>343,901,671.44</b>	<b>640,720.48</b>	<b>660,665.86</b>	<b>660,665.86</b>



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
<b>FIXED INCOME</b>						
00440EAS6	Chubb INA Holdings Inc Note Due 03/15/2025	10/28/2020 10/30/2020 0.00	1,043,631.23 0.00 1,043,184.72 0.00	4,025.00 4,637.50 0.00 612.50	0.00 446.51 (446.51) 165.99	165.99
023135CF1	Amazon.com Inc Callable Note Cont 3/13/2027 3.3% Due 04/13/2027	Various Various 2,250,000.00	2,232,170.37 0.00 0.00 2,232,553.40	3,712.50 0.00 9,900.00 6,187.50	383.03 0.00 383.03 6,570.53	6,570.53
02582JIT8	American Express Credit Trust 2022-2 A Due 05/17/2027	05/17/2022 05/24/2022 0.00	2,444,629.33 0.00 2,444,632.81 0.00	3,683.80 5,295.46 0.00 1,611.66	3.48 0.00 3.48 1,615.14	1,615.14
02582JIV3	American Express Credit Trust 2022-3 A 3.75% Due 08/16/2027	09/21/2022 09/23/2022 3,000,000.00	2,955,398.49 0.00 0.00 2,956,280.28	4,687.50 9,375.00 4,687.50 9,375.00	881.79 0.00 881.79 10,256.79	10,256.79
02665WEA5	American Honda Finance Note 1.5% Due 01/13/2025	Various Various 3,000,000.00	3,987,776.81 0.00 996,978.53 2,991,288.76	18,000.00 4,791.67 17,250.00 4,041.67	490.48 0.00 490.48 4,532.15	4,532.15
037833AZ3	Apple Inc Note 2.5% Due 02/09/2025	07/14/2021 07/16/2021 1,000,000.00	1,029,549.08 0.00 0.00 1,028,139.82	5,694.44 0.00 7,777.78 2,083.34	0.00 1,409.26 (1,409.26) 674.08	674.08
05593AAC3	BMW Vehicle Lease Trust 2023-1 A3 5.16% Due 11/25/2025	02/07/2023 02/15/2023 360,000.00	359,992.27 0.00 0.00 359,992.61	309.60 1,548.00 309.60 1,548.00	0.34 0.00 0.34 1,548.34	1,548.34
05601XAC3	BMW Vehicle Lease Trust 2022-1 A3 1.1% Due 03/25/2025	01/11/2022 01/19/2022 911,961.92	994,850.48 0.00 82,950.04 911,910.88	182.40 912.00 167.19 896.79	10.44 0.00 10.44 907.23	907.23



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
05602RAD3	BMW Vehicle Owner Trust 2022-A A3 3.21% Due 08/25/2026	05/10/2022 05/18/2022 2,735,000.00	2,699,897.17 0.00 0.00 2,701,281.63	1,463.23 7,316.13 1,463.23 7,316.13	1,384.46 0.00 1,384.46 8,700.59	8,700.59
06051GGF0	Bank of America Corp Callable Note 1/20/2027 3.824% Due 01/20/2028	Various Various 3,850,000.00	3,629,956.74 0.00 0.00 3,633,911.14	41,304.51 0.00 53,573.18 12,268.67	3,954.40 0.00 3,954.40 16,223.07	16,223.07
06051GJD2	Bank of America Corp Callable Note Cont 6/19/2025 Due 06/19/2026	08/27/2021 08/31/2021 0.00	1,251,322.66 0.00 1,251,314.58 0.00	6,045.42 6,366.01 0.00 320.59	0.00 8.08 (8.08) 312.51	312.51
06367WB85	Bank of Montreal Note Due 05/01/2025	08/12/2021 08/16/2021 0.00	2,543,757.42 0.00 2,543,338.40 0.00	23,125.00 24,024.30 0.00 899.30	0.00 419.02 (419.02) 480.28	480.28
06368FAC3	Bank of Montreal Note 1.25% Due 09/15/2026	Various 09/15/2021 2,500,000.00	2,496,988.06 0.00 0.00 2,497,063.79	3,993.06 0.00 6,597.23 2,604.17	75.73 0.00 75.73 2,679.90	2,679.90
06406HCQ0	Bank of New York Callable Note Cont 10/18/2025 3.95% Due 11/18/2025	04/05/2022 04/07/2022 1,000,000.00	1,017,574.66 0.00 0.00 1,016,990.09	17,884.72 19,750.00 1,426.39 3,291.67	0.00 584.57 (584.57) 2,707.10	2,707.10
084664CZ2	Berkshire Hathaway Callable Note Cont 2/15/2027 2.3% Due 03/15/2027	03/07/2022 03/15/2022 1,300,000.00	2,869,577.74 0.00 1,569,770.15 1,299,812.92	8,434.61 5,316.19 6,312.22 3,193.80	5.33 0.00 5.33 3,199.13	3,199.13
09690AAC7	BMW Vehicle Lease Trust 2021-2 A3 0.33% Due 12/26/2024	09/08/2021 09/15/2021 510,197.47	588,441.04 0.00 78,260.96 510,184.36	32.37 161.83 28.06 157.52	4.28 0.00 4.28 161.80	161.80
14913R2V8	Caterpillar Financial Service Note 3.4% Due 05/13/2025	05/10/2022 05/13/2022 1,345,000.00	1,343,842.01 0.00 0.00 1,343,890.33	21,340.67 22,865.00 2,286.50 3,810.83	48.32 0.00 48.32 3,859.15	3,859.15

## PRISM Short Term Core Portfolio

Account #10290

## Income Earned

As of May 31, 2023



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
14913R3A3	Caterpillar Financial Service Note 3.6% Due 08/12/2027	Various Various 2,315,000.00	2,303,236.43 0.00 0.00 2,303,469.60	18,288.50 0.00 25,233.50 6,945.00	233.17 0.00 233.17 7,178.17	7,178.17
24422EWK1	John Deere Capital Corp Note 4.15% Due 09/15/2027	09/20/2022 09/22/2022 1,500,000.00	2,963,919.81 0.00 1,482,038.93 1,482,309.87	15,908.33 9,164.58 13,141.67 6,397.92	428.99 0.00 428.99 6,826.91	6,826.91
24422EWR6	John Deere Capital Corp Note 4.75% Due 01/20/2028	01/23/2023 01/25/2023 1,500,000.00	1,521,868.00 0.00 0.00 1,521,475.01	22,166.67 0.00 28,104.17 5,937.50	0.00 392.99 (392.99) 5,544.51	5,544.51
26442CAS3	Duke Energy Carolinas Callable Note Cont 9/1/2026 2.95% Due 12/01/2026	10/05/2022 10/07/2022 2,000,000.00	1,887,855.01 0.00 0.00 1,890,508.83	24,583.33 0.00 29,500.00 4,916.67	2,653.82 0.00 2,653.82 7,570.49	7,570.49
3130A0F70	FHLB Note 3.375% Due 12/08/2023	Various Various 2,500,000.00	7,524,147.72 0.00 5,015,807.11 2,506,920.16	100,546.89 68,906.25 40,546.87 8,906.23	0.00 1,420.45 (1,420.45) 7,485.78	7,485.78
3130A2UW4	FHLB Note Due 09/13/2024	Various Various 0.00	3,047,134.49 0.00 3,046,758.16 0.00	11,500.00 12,458.33 0.00 958.33	0.00 376.33 (376.33) 582.00	582.00
3130A3GE8	FHLB Note 2.75% Due 12/13/2024	02/06/2020 02/10/2020 2,500,000.00	4,075,352.76 0.00 1,528,066.36 2,544,629.33	42,166.67 16,270.83 32,083.33 6,187.49	0.00 2,657.07 (2,657.07) 3,530.42	3,530.42
3130A4CH3	FHLB Note Due 03/14/2025	03/19/2020 03/20/2020 0.00	1,532,519.43 0.00 1,532,186.14 0.00	4,651.04 5,343.75 0.00 692.71	0.00 333.29 (333.29) 359.42	359.42
3130ASHK8	FHLB Note 3.125% Due 06/14/2024	08/16/2022 08/17/2022 4,000,000.00	3,989,919.04 0.00 0.00 3,990,681.26	47,569.44 0.00 57,986.11 10,416.67	762.22 0.00 762.22 11,178.89	11,178.89

## PRISM Short Term Core Portfolio

Account #10290

## Income Earned

As of May 31, 2023



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
3130ATS57	FHLB Note 4.5% Due 03/10/2028	03/21/2023 03/22/2023 3,000,000.00	3,063,577.27 0.00 0.00 3,062,466.91	19,125.00 0.00 30,375.00 11,250.00	0.00 1,110.36 (1,110.36) 10,139.64	10,139.64
3130ATUC9	FHLB Note 4.5% Due 12/12/2025	02/09/2023 02/10/2023 2,500,000.00	2,516,862.88 0.00 0.00 2,516,316.07	55,625.00 0.00 65,000.00 9,375.00	0.00 546.81 (546.81) 8,828.19	8,828.19
3133ENS43	FFCB Note 4.375% Due 10/17/2024	10/12/2022 10/17/2022 3,000,000.00	2,996,992.00 0.00 0.00 2,997,166.29	5,104.17 0.00 16,041.67 10,937.50	174.29 0.00 174.29 11,111.79	11,111.79
3133XVDG3	FHLB Note 4.375% Due 09/13/2024	09/26/2022 09/27/2022 5,000,000.00	4,999,930.13 0.00 0.00 4,999,934.45	29,166.67 0.00 47,395.83 18,229.16	4.32 0.00 4.32 18,233.48	18,233.48
3135G03U5	FNMA Note 0.625% Due 04/22/2025	04/22/2020 04/24/2020 2,880,000.00	2,877,651.60 0.00 0.00 2,877,752.43	450.00 0.00 1,950.00 1,500.00	100.83 0.00 100.83 1,600.83	1,600.83
3135G04Z3	FNMA Note Due 06/17/2025	06/17/2020 06/19/2020 0.00	4,136,344.68 0.00 4,136,363.47 0.00	7,705.00 7,935.00 0.00 230.00	18.79 0.00 18.79 248.79	248.79
3135G05X7	FNMA Note 0.375% Due 08/25/2025	08/25/2020 08/27/2020 3,385,000.00	3,377,643.64 0.00 0.00 3,377,912.88	2,327.19 0.00 3,385.00 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	3,508,635.59 0.00 0.00 3,508,849.81	8,494.58 8,787.50 1,171.67 1,464.59	214.22 0.00 214.22 1,678.81	1,678.81
3135G0W66	FNMA Note 1.625% Due 10/15/2024	11/08/2019 11/12/2019 3,000,000.00	2,992,622.73 0.00 0.00 2,993,051.81	2,166.67 0.00 6,229.17 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 May 31, 2023



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
3135G0X24	FNMA Note Due 01/07/2025	Various Various 0.00	6,040,782.14 0.00 6,040,517.75 0.00	30,875.00 31,958.33 0.00 1,083.33	17.21 281.60 (264.39) 818.94	818.94
3137BFE98	FHLMC K041 A2 3.171% Due 10/25/2024	07/01/2021 07/07/2021 2,000,000.00	2,066,480.41 0.00 0.00 2,062,509.52	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
3137EAEPO	FHLMC Note Due 02/12/2025	Various Various 0.00	6,509,675.46 0.00 6,509,616.19 0.00	21,395.84 22,479.17 0.00 1,083.33	9.23 68.50 (59.27) 1,024.06	1,024.06
3137EAEU9	FHLMC Note 0.375% Due 07/21/2025	07/21/2020 07/23/2020 2,100,000.00	2,095,344.36 0.00 0.00 2,095,522.10	2,187.50 0.00 2,843.75 656.25	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	3,255,287.37 0.00 0.00 3,255,454.14	1,290.42 0.00 2,309.17 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	774,989.10 0.00 0.00 774,989.59	219.58 439.17 219.58 439.17	0.49 0.00 0.49 439.66	439.66
362585AC5	GM Financial Securitized ART 2022-2 A3 3.1% Due 02/16/2027	04/05/2022 04/13/2022 975,000.00	974,858.57 0.00 0.00 974,863.61	1,259.38 2,518.75 1,259.38 2,518.75	5.04 0.00 5.04 2,523.79	2,523.79
36265MAC9	GM Financial Auto Lease Trust 2022-1 A3 1.9% Due 03/20/2025	02/15/2022 02/23/2022 2,095,000.00	2,094,991.87 0.00 0.00 2,094,992.58	1,216.26 3,317.09 1,216.26 3,317.09	0.71 0.00 0.71 3,317.80	3,317.80
36266FAC3	GM Financial Auto Lease Trust 2022-2 A3 3.42% Due 06/20/2025	05/03/2022 05/11/2022 1,270,000.00	1,269,926.25 0.00 0.00 1,269,931.37	1,327.15 3,619.50 1,327.15 3,619.50	5.12 0.00 5.12 3,624.62	3,624.62

## PRISM Short Term Core Portfolio

Account #10290

## Income Earned

As of May 31, 2023



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
380146AC4	GM Financial Auto Receivables 2022-1 A3 1.26% Due 11/16/2026	01/11/2022 01/19/2022 660,000.00	659,964.73 0.00 0.00 659,966.20	346.50 693.00 346.50 693.00	1.47 0.00 1.47 694.47	694.47
40139LBD4	Guardian Life Glob Fun Note 1.25% Due 05/13/2026	02/09/2022 02/11/2022 1,350,000.00	1,312,720.65 0.00 0.00 1,313,763.67	7,875.00 8,437.50 843.75 1,406.25	1,043.02 0.00 1,043.02 2,449.27	2,449.27
43813KAC6	Honda Auto Receivables Trust 2020-3 A3 0.37% Due 10/18/2024	09/22/2020 09/29/2020 373,233.85	428,586.98 0.00 55,364.18 373,225.71	57.27 132.15 49.87 124.75	2.91 0.00 2.91 127.66	127.66
43815BAC4	Honda Auto Receivables Trust 2022-1 A3 1.88% Due 05/15/2026	02/15/2022 02/23/2022 1,640,000.00	1,639,843.87 0.00 0.00 1,639,850.37	1,370.31 2,569.33 1,370.31 2,569.33	6.50 0.00 6.50 2,575.83	2,575.83
43815GAC3	Honda Auto Receivables Trust 2021-4 A3 0.88% Due 01/21/2026	11/16/2021 11/24/2021 1,020,000.00	1,019,879.88 0.00 0.00 1,019,885.50	249.33 748.00 249.33 748.00	5.62 0.00 5.62 753.62	753.62
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	2,525,160.38 0.00 0.00 2,524,136.79	14,062.50 0.00 16,875.00 2,812.50	0.00 1,023.59 (1,023.59) 1,788.91	1,788.91
44891VAC5	Hyundai Auto Lease Trust 2021-B A3 0.33% Due 06/17/2024	06/08/2021 06/16/2021 641,095.01	811,936.83 0.00 170,862.14 641,082.59	119.09 223.29 94.03 198.23	7.90 0.00 7.90 206.13	206.13
44891WAC3	Hyundai Auto Lease Trust 2022-A A3 1.16% Due 01/15/2025	01/11/2022 01/19/2022 1,200,000.00	1,199,988.64 0.00 0.00 1,199,989.65	618.67 1,160.00 618.67 1,160.00	1.01 0.00 1.01 1,161.01	1,161.01
448977AD0	Hyundai Auto Receivables Trust 2022-A A3 2.22% Due 10/15/2026	03/09/2022 03/16/2022 1,795,000.00	1,794,954.82 0.00 0.00 1,794,956.62	1,771.07 3,320.75 1,771.07 3,320.75	1.80 0.00 1.80 3,322.55	3,322.55

## PRISM Short Term Core Portfolio

Account #10290

## Income Earned

As of May 31, 2023



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
44933LAC7	Hyundai Auto Receivables Trust 2021-A A3 0.38% Due 09/15/2025	04/20/2021 04/28/2021 550,187.55	596,244.43 0.00 46,078.29 550,169.40	100.70 188.82 92.92 181.04	3.26 0.00 3.26 184.30	184.30
44934KAC8	Hyundai Auto Receivables Trust 2021-B A3 0.38% Due 01/15/2026	07/20/2021 07/28/2021 1,834,107.58	1,964,062.81 0.00 130,145.67 1,833,940.71	331.74 622.01 309.76 600.03	23.57 0.00 23.57 623.60	623.60
44935FAD6	Hyundai Auto Receivables Trust 2021-C A3 0.74% Due 05/15/2026	11/09/2021 11/17/2021 730,000.00	729,911.83 0.00 0.00 729,916.20	240.09 450.17 240.09 450.17	4.37 0.00 4.37 454.54	454.54
4581X0DN5	Inter-American Dev Bank Note Due 07/15/2025	01/13/2021 01/15/2021 0.00	2,024,313.23 0.00 2,024,275.77 0.00	3,717.36 3,962.85 0.00 245.49	0.00 37.46 (37.46) 208.03	208.03
4581X0DV7	Inter-American Dev Bank Note 0.875% Due 04/20/2026	04/13/2021 04/20/2021 5,420,000.00	5,405,249.94 0.00 0.00 5,405,671.37	1,449.10 0.00 5,401.18 3,952.08	421.43 0.00 421.43 4,373.51	4,373.51
459058JB0	Intl. Bank Recon & Development Note 0.625% Due 04/22/2025	04/15/2020 04/22/2020 3,560,000.00	3,554,552.50 0.00 0.00 3,554,786.39	556.25 0.00 2,410.42 1,854.17	233.89 0.00 233.89 2,088.06	2,088.06
459058JL8	Intl. Bank Recon & Development Note 0.5% Due 10/28/2025	Various Various 2,000,000.00	3,998,694.45 0.00 1,999,352.24 1,999,369.44	166.67 277.78 916.67 1,027.78	34.63 7.40 27.23 1,055.01	1,055.01
46647PAH9	JP Morgan Chase & Co Callable Note 2X 3/1/2024 3.22% Due 03/01/2025	Various Various 1,500,000.00	3,099,785.73 0.00 1,549,371.60 1,547,584.39	16,100.00 8,989.17 12,075.00 4,964.17	0.00 2,829.74 (2,829.74) 2,134.43	2,134.43
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	1,270,697.35 0.00 0.00 1,270,084.53	3,341.67 0.00 5,430.21 2,088.54	0.00 612.82 (612.82) 1,475.72	1,475.72



## PRISM Short Term Core Portfolio

Account #10290

## Income Earned

As of May 31, 2023



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
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	1,019,835.35 0.00 0.00 1,019,269.66	520.75 0.00 2,256.58 1,735.83	0.00 565.69 (565.69) 1,170.14	1,170.14
47787JAC2	John Deere Owner Trust 2022-A A3 2.32% Due 09/16/2026	03/10/2022 03/16/2022 1,255,000.00	1,254,811.60 0.00 0.00 1,254,818.33	1,294.04 2,426.33 1,294.04 2,426.33	6.73 0.00 6.73 2,433.06	2,433.06
47788UAC6	John Deere Owner Trust 2021-A A3 0.36% Due 09/15/2025	03/02/2021 03/10/2021 568,779.48	622,449.82 0.00 53,718.83 568,737.75	99.60 186.75 91.00 178.15	6.76 0.00 6.76 184.91	184.91
47789QAC4	John Deere Owner Trust 2021-B A3 Due 03/16/2026	07/13/2021 07/21/2021 0.00	1,019,953.32 0.00 1,019,953.79 0.00	235.73 338.87 0.00 103.14	0.47 0.00 0.47 103.61	103.61
47800AAC4	John Deere Owner Trust 2022-B A3 3.74% Due 02/16/2027	07/12/2022 07/20/2022 1,160,000.00	1,159,913.39 0.00 0.00 1,159,916.02	1,928.18 3,615.33 1,928.18 3,615.33	2.63 0.00 2.63 3,617.96	3,617.96
47800BAC2	John Deere Owner Trust 2022-C A3 5.09% Due 06/15/2027	10/12/2022 10/19/2022 2,030,000.00	2,029,865.36 0.00 0.00 2,029,869.02	4,592.31 8,610.58 4,592.31 8,610.58	3.66 0.00 3.66 8,614.24	8,614.24
58768PAC8	Mercedes-Benz Auto Receivables 2022-1 A3 5.21% Due 08/16/2027	11/15/2022 11/22/2022 3,615,000.00	3,614,375.04 0.00 0.00 3,614,392.49	8,370.73 15,695.13 8,370.73 15,695.13	17.45 0.00 17.45 15,712.58	15,712.58
58769KAD6	Mercedes-Benz Auto Lease Trust 2021-B A3 0.4% Due 11/15/2024	06/22/2021 06/29/2021 908,395.11	996,194.48 0.00 87,820.32 908,378.30	177.10 332.07 161.49 316.46	4.14 0.00 4.14 320.60	320.60
58989V2D5	Met Tower Global Funding Note Due 09/14/2026	09/07/2021 09/14/2021 0.00	1,703,941.67 0.00 1,703,947.68 0.00	2,782.47 3,196.88 0.00 414.41	6.01 0.00 6.01 420.42	420.42

## PRISM Short Term Core Portfolio

Account #10290

## Income Earned

As of May 31, 2023



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
59217GER6	Metlife Note 1.875% Due 01/11/2027	01/03/2022 01/11/2022 2,475,000.00	2,472,912.46 0.00 0.00 2,472,960.36	14,179.69 0.00 18,046.88 3,867.19	47.90 0.00 47.90 3,915.09	3,915.09
61747YEA9	Morgan Stanley Callable Note Cont 5/30/2024 0.79% Due 05/30/2025	Various Various 2,000,000.00	1,999,666.09 0.00 0.00 1,999,679.70	6,627.21 7,900.00 43.89 1,316.68	31.70 18.09 13.61 1,330.29	1,330.29
61747YEX9	Morgan Stanley Callable Note Cont 10/16/2025 6.138% Due 10/16/2026	10/19/2022 10/21/2022 1,000,000.00	998,949.56 0.00 0.00 998,975.32	2,557.50 0.00 7,672.50 5,115.00	25.76 0.00 25.76 5,140.76	5,140.76
69353RFL7	PNC Bank Callable Note Cont 5/9/2023 Due 06/08/2023	Various Various 0.00	2,999,916.22 0.00 2,999,931.65 0.00	41,708.33 43,750.00 0.00 2,041.67	15.43 0.00 15.43 2,057.10	2,057.10
747525AF0	Qualcomm Inc Callable Note Cont 2/20/2025 3.45% Due 05/20/2025	Various Various 2,725,000.00	2,820,271.54 0.00 0.00 2,816,333.65	42,044.48 47,006.25 2,872.61 7,834.38	0.00 3,937.89 (3,937.89) 3,896.49	3,896.49
78013XZU5	Royal Bank of Canada Note 2.55% Due 07/16/2024	09/10/2019 09/12/2019 2,000,000.00	4,012,522.92 0.00 2,006,162.30 2,005,822.31	29,750.00 15,866.67 19,125.00 5,241.67	0.00 538.31 (538.31) 4,703.36	4,703.36
78015K7H1	Royal Bank of Canada Note 1.15% Due 06/10/2025	12/22/2021 12/27/2021 1,000,000.00	994,252.66 0.00 0.00 994,483.74	4,504.17 0.00 5,462.50 958.33	231.08 0.00 231.08 1,189.41	1,189.41
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	489,899.72 0.00 0.00 489,906.77	901.74 0.00 1,156.94 255.20	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	1,129,834.01 0.00 0.00 1,129,849.99	1,012.29 0.00 1,718.54 706.25	15.98 0.00 15.98 722.23	722.23

## PRISM Short Term Core Portfolio

Account #10290

## Income Earned

As of May 31, 2023



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
808513BY0	Charles Schwab Corp Callable Note Cont 2/3/2027 2.45% Due 03/03/2027	03/01/2022 03/03/2022 975,000.00	974,191.51 0.00 0.00 974,209.38	3,848.54 0.00 5,839.17 1,990.63	17.87 0.00 17.87 2,008.50	2,008.50
89114TZN5	Toronto-Dominion Bank Note Due 01/12/2027	01/25/2022 01/27/2022 0.00	994,248.11 0.00 994,277.88 0.00	5,904.17 6,283.33 0.00 379.16	29.77 0.00 29.77 408.93	408.93
89114TZX2	Toronto-Dominion Bank Note 2.8% Due 03/10/2027	03/09/2022 03/11/2022 3,250,000.00	3,230,102.22 0.00 0.00 3,230,540.00	12,891.67 0.00 20,475.00 7,583.33	437.78 0.00 437.78 8,021.11	8,021.11
89236TJK2	Toyota Motor Credit Corp Note 1.125% Due 06/18/2026	Various Various 2,000,000.00	3,613,516.03 0.00 1,614,341.10 1,999,201.24	15,024.84 7,065.63 10,187.50 2,228.29	26.31 0.00 26.31 2,254.60	2,254.60
89236TKJ3	Toyota Motor Credit Corp Note 4.55% Due 09/20/2027	09/26/2022 09/28/2022 1,500,000.00	1,466,604.17 0.00 0.00 1,467,250.00	7,772.92 0.00 13,460.42 5,687.50	645.83 0.00 645.83 6,333.33	6,333.33
89237VAB5	Toyota Auto Receivables Trust 2020-C A3 0.44% Due 10/15/2024	07/21/2020 07/27/2020 197,351.65	243,868.90 0.00 46,523.75 197,346.70	47.69 89.42 38.59 80.32	1.55 0.00 1.55 81.87	81.87
89238LAC4	Toyota Lease Owner Trust 2022-A A3 Due 02/20/2025	02/23/2022 02/28/2022 0.00	2,554,801.54 0.00 2,554,804.88 0.00	1,530.16 2,503.90 0.00 973.74	3.34 0.00 3.34 977.08	977.08
89239CAC3	Toyota Lease Owner Trust 2021-B A3 0.42% Due 10/21/2024	07/27/2021 08/02/2021 865,068.84	980,056.85 0.00 114,991.89 865,065.82	125.77 343.02 111.02 328.27	0.86 0.00 0.86 329.13	329.13
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	4,111,972.81 0.00 0.00 4,112,121.53	23,432.64 0.00 30,462.43 7,029.79	148.72 0.00 148.72 7,178.51	7,178.51

## PRISM Short Term Core Portfolio

Account #10290

## Income Earned

As of May 31, 2023



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
9128283J7	US Treasury Note 2.125% Due 11/30/2024	Various Various 5,000,000.00	7,541,264.59 0.00 2,513,659.84 5,026,036.85	66,552.19 75,892.86 290.30 9,630.97	0.00 1,567.90 (1,567.90) 8,063.07	8,063.07
912828VB3	US Treasury Note Due 05/15/2023	08/22/2022 08/23/2022 0.00	2,998,396.52 0.00 2,998,854.66 0.00	24,219.61 24,799.72 0.00 580.11	458.14 0.00 458.14 1,038.25	1,038.25
912828YH7	US Treasury Note 1.5% Due 09/30/2024	Various Various 2,000,000.00	3,493,033.22 0.00 1,497,054.58 1,996,257.23	4,446.72 2,336.07 5,081.97 2,971.32	278.59 0.00 278.59 3,249.91	3,249.91
912828Z78	US Treasury Note 1.5% Due 01/31/2027	04/27/2022 04/28/2022 3,000,000.00	2,862,802.68 0.00 0.00 2,865,904.88	11,187.85 0.00 15,041.44 3,853.59	3,102.20 0.00 3,102.20 6,955.79	6,955.79
912828ZC7	US Treasury Note Due 02/28/2025	03/24/2020 03/25/2020 0.00	2,527,496.77 0.00 2,527,332.36 0.00	4,738.45 5,044.16 0.00 305.71	0.00 164.41 (164.41) 141.30	141.30
912828ZL7	US Treasury Note Due 04/30/2025	06/04/2020 06/05/2020 0.00	2,498,247.65 0.00 2,498,257.25 0.00	25.48 127.38 0.00 101.90	9.60 0.00 9.60 111.50	111.50
91282CAM3	US Treasury Note Due 09/30/2025	10/16/2020 10/19/2020 0.00	1,747,060.44 0.00 1,747,073.75 0.00	370.56 418.37 0.00 47.81	13.31 0.00 13.31 61.12	61.12
91282CBC4	US Treasury Note Due 12/31/2025	12/29/2020 12/31/2020 0.00	2,999,874.86 0.00 2,999,875.37 0.00	3,760.36 3,884.67 0.00 124.31	0.51 0.00 0.51 124.82	124.82
91282CBH3	US Treasury Note 0.375% Due 01/31/2026	Various Various 2,000,000.00	5,950,359.13 0.00 3,967,136.36 1,983,962.94	5,593.92 4,019.34 2,506.91 932.33	740.17 0.00 740.17 1,672.50	1,672.50

## PRISM Short Term Core Portfolio

Account #10290

## Income Earned

As of May 31, 2023



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
91282CBT7	US Treasury Note 0.75% Due 03/31/2026	Various Various 3,000,000.00	7,939,797.65 0.00 4,962,620.84 2,978,081.25	5,081.97 3,893.44 3,811.47 2,622.94	904.44 0.00 904.44 3,527.38	3,527.38
91282CCF6	US Treasury Note 0.75% Due 05/31/2026	Various Various 2,000,000.00	4,475,655.23 0.00 2,486,559.21 1,989,477.99	14,093.41 15,690.25 40.98 1,637.82	381.97 0.00 381.97 2,019.79	2,019.79
91282CCW9	US Treasury Note 0.75% Due 08/31/2026	Various Various 10,000,000.00	12,474,647.01 0.00 2,494,958.54 9,980,233.82	15,794.83 3,515.63 18,953.80 6,674.60	545.35 0.00 545.35 7,219.95	7,219.95
91282CCX7	US Treasury Note Due 09/15/2024	Various Various 0.00	3,993,410.50 0.00 3,993,462.90 0.00	1,915.76 2,078.80 0.00 163.04	52.40 0.00 52.40 215.44	215.44
91282CDG3	US Treasury Note 1.125% Due 10/31/2026	Various Various 7,000,000.00	9,455,064.44 0.00 2,488,239.57 6,967,692.11	290.42 611.41 6,847.83 7,168.82	867.24 0.00 867.24 8,036.06	8,036.06
91282CEN7	US Treasury Note 2.75% Due 04/30/2027	Various Various 7,500,000.00	7,100,769.36 0.00 0.00 7,109,246.18	560.46 0.00 17,934.78 17,374.32	8,476.82 0.00 8,476.82 25,851.14	25,851.14
91282CEQ0	US Treasury Note 2.75% Due 05/15/2025	Various Various 7,500,000.00	12,229,300.11 0.00 4,892,301.40 7,344,338.48	158,580.80 168,076.66 9,527.85 19,023.71	7,339.77 0.00 7,339.77 26,363.48	26,363.48
91282CEW7	US Treasury Note 3.25% Due 06/30/2027	Various Various 5,000,000.00	10,052,862.15 0.00 5,026,309.44 5,025,892.36	108,632.60 57,458.56 68,232.04 17,058.00	77.42 737.77 (660.35) 16,397.65	16,397.65
91282CFE6	US Treasury Note 3.125% Due 08/15/2025	Various Various 7,500,000.00	12,337,560.30 0.00 4,935,334.63 7,406,145.95	80,930.59 34,098.76 68,629.14 21,797.31	3,920.28 0.00 3,920.28 25,717.59	25,717.59

## PRISM Short Term Core Portfolio

Account #10290

## Income Earned

As of May 31, 2023



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
91282CFM8	US Treasury Note 4.125% Due 09/30/2027	Various Various 4,000,000.00	4,023,832.60 0.00 0.00 4,023,374.57	13,975.41 0.00 27,950.82 13,975.41	87.03 545.06 (458.03) 13,517.38	13,517.38
91282CFP1	US Treasury Note 4.25% Due 10/15/2025	Various Various 4,000,000.00	4,004,393.00 0.00 0.00 4,004,241.35	7,431.70 0.00 21,830.61 14,398.91	174.91 326.56 (151.65) 14,247.26	14,247.26
91282CGC9	US Treasury Note 3.875% Due 12/31/2027	Various Various 8,000,000.00	8,060,126.00 0.00 0.00 8,059,032.80	103,618.79 0.00 130,165.75 26,546.96	160.73 1,253.93 (1,093.20) 25,453.76	25,453.76
91282CGT2	US Treasury Note 3.625% Due 03/31/2028	05/25/2023 05/26/2023 1,250,000.00	0.00 1,234,082.03 0.00 1,234,135.96	0.00 (6,933.06) 7,675.89 742.83	53.93 0.00 53.93 796.76	796.76
91324PEC2	United Health Group Inc Callable Note Cont 4/15/2026 Due 05/15/2026	Various Various 0.00	636,271.31 0.00 636,263.30 0.00	3,367.27 3,509.26 0.00 141.99	0.00 8.01 (8.01) 133.98	133.98
91324PEG3	United Health Group Inc Callable Note Cont 4/15/2027 3.7% Due 05/15/2027	08/16/2022 08/18/2022 2,000,000.00	2,016,922.88 0.00 0.00 2,016,567.21	34,122.22 37,000.00 3,288.89 6,166.67	0.00 355.67 (355.67) 5,811.00	5,811.00
91324PEP3	United Health Group Inc Callable Note Cont 1/15/2028 5.25% Due 02/15/2028	02/21/2023 02/23/2023 1,000,000.00	1,014,697.61 0.00 0.00 1,014,437.40	11,083.33 0.00 15,458.33 4,375.00	0.00 260.21 (260.21) 4,114.79	4,114.79
92348KAV5	Verizon Master Trust 2022-5 A1A 3.72% Due 07/20/2027	Various Various 3,656,000.00	3,630,640.68 0.00 0.00 3,631,688.86	4,155.66 11,333.60 4,155.66 11,333.60	1,048.18 0.00 1,048.18 12,381.78	12,381.78
927804GH1	Virginia Electric Power Corp Callable Note Cont. 4/15/2027 3.75% Due 05/15/2027	Various Various 3,000,000.00	2,999,656.22 0.00 0.00 2,999,663.45	51,875.01 56,250.00 5,000.00 9,374.99	39.28 32.05 7.23 9,382.22	9,382.22

## PRISM Short Term Core Portfolio

Account #10290

## Income Earned

As of May 31, 2023



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
931142ER0	Wal-Mart Stores Callable Note Cont 08/17/2026 1.05% Due 09/17/2026	09/08/2021 09/17/2021 780,000.00	779,002.94 0.00 0.00 779,027.96	1,001.00 0.00 1,683.50 682.50	25.02 0.00 25.02 707.52	707.52
931142EX7	Wal-Mart Stores Callable Note Cont 09/09/2027 3.95% Due 09/09/2027	Various 09/09/2022 1,500,000.00	1,498,122.38 0.00 0.00 1,498,158.94	8,558.33 0.00 13,495.83 4,937.50	36.56 0.00 36.56 4,974.06	4,974.06
			<b>342,774,648.93</b>	<b>1,678,822.85</b>	<b>45,233.37</b>	
			<b>1,234,082.03</b>	<b>1,010,933.20</b>	<b>28,848.29</b>	
			<b>111,139,002.26</b>	<b>1,176,449.05</b>	<b>16,385.08</b>	
<b>Total Fixed Income</b>		<b>233,801,378.46</b>	<b>232,886,113.78</b>	<b>508,559.40</b>	<b>524,944.48</b>	<b>524,944.48</b>
<b>CASH &amp; EQUIVALENT</b>						
262006307	Dreyfus Gov't Cash Management Money Market Fund	Various Various 297,571.26	278,576.91 107,260,009.44 107,241,015.09 297,571.26	0.00 42,819.91 0.00 42,819.91	0.00 0.00 0.00 42,819.91	42,819.91
			<b>278,576.91</b>	<b>0.00</b>	<b>0.00</b>	
			<b>107,260,009.44</b>	<b>42,819.91</b>	<b>0.00</b>	
			<b>107,241,015.09</b>	<b>0.00</b>	<b>0.00</b>	
<b>Total Cash &amp; Equivalent</b>		<b>297,571.26</b>	<b>297,571.26</b>	<b>42,819.91</b>	<b>42,819.91</b>	<b>42,819.91</b>
			<b>343,053,225.84</b>	<b>1,678,822.85</b>	<b>45,233.37</b>	
			<b>108,494,091.47</b>	<b>1,053,753.11</b>	<b>28,848.29</b>	
			<b>218,380,017.35</b>	<b>1,176,449.05</b>	<b>16,385.08</b>	
<b>TOTAL PORTFOLIO</b>		<b>234,098,949.72</b>	<b>233,183,685.04</b>	<b>551,379.31</b>	<b>567,764.39</b>	<b>567,764.39</b>



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
<b>FIXED INCOME</b>						
023135CF1	Amazon.com Inc Callable Note Cont 3/13/2027 3.3% Due 04/13/2027	Various Various 2,250,000.00	2,232,553.40 0.00 0.00 2,232,924.08	9,900.00 0.00 16,087.50 6,187.50	370.68 0.00 370.68 6,558.18	6,558.18
02582JIV3	American Express Credit Trust 2022-3 A 3.75% Due 08/16/2027	09/21/2022 09/23/2022 3,000,000.00	2,956,280.28 0.00 0.00 2,957,133.63	4,687.50 9,375.00 4,687.50 9,375.00	853.35 0.00 853.35 10,228.35	10,228.35
02665WEA5	American Honda Finance Note 1.5% Due 01/13/2025	Various Various 3,000,000.00	2,991,288.76 0.00 0.00 2,991,730.21	17,250.00 0.00 21,000.00 3,750.00	441.45 0.00 441.45 4,191.45	4,191.45
037833AZ3	Apple Inc Note 2.5% Due 02/09/2025	07/14/2021 07/16/2021 1,000,000.00	1,028,139.82 0.00 0.00 1,026,776.01	7,777.78 0.00 9,861.11 2,083.33	0.00 1,363.81 (1,363.81) 719.52	719.52
05593AAC3	BMW Vehicle Lease Trust 2023-1 A3 5.16% Due 11/25/2025	02/07/2023 02/15/2023 360,000.00	359,992.61 0.00 0.00 359,992.95	309.60 1,548.00 309.60 1,548.00	0.34 0.00 0.34 1,548.34	1,548.34
05601XAC3	BMW Vehicle Lease Trust 2022-1 A3 1.1% Due 03/25/2025	01/11/2022 01/19/2022 813,003.27	911,910.88 0.00 98,958.65 812,962.35	167.19 835.97 149.05 817.83	10.12 0.00 10.12 827.95	827.95
05602RAD3	BMW Vehicle Owner Trust 2022-A A3 3.21% Due 08/25/2026	Various Various 2,735,000.00	2,701,281.63 0.00 0.00 2,702,621.43	1,463.23 7,316.13 1,463.23 7,316.13	1,339.80 0.00 1,339.80 8,655.93	8,655.93
06051GGF0	Bank of America Corp Callable Note 1/20/2027 3.824% Due 01/20/2028	Various Various 3,850,000.00	3,633,911.14 0.00 0.00 3,637,737.98	53,573.18 0.00 65,841.85 12,268.67	3,826.84 0.00 3,826.84 16,095.51	16,095.51



## PRISM Short Term Core Portfolio

Account #10290

## Income Earned

As of June 30, 2023



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
06368FAC3	Bank of Montreal Note 1.25% Due 09/15/2026	Various 09/15/2021 2,500,000.00	2,497,063.79 0.00 0.00 2,497,137.07	6,597.23 0.00 9,201.39 2,604.16	73.28 0.00 73.28 2,677.44	2,677.44
06406HCQ0	Bank of New York Callable Note Cont 10/18/2025 3.95% Due 11/18/2025	04/05/2022 04/07/2022 1,000,000.00	1,016,990.09 0.00 0.00 1,016,424.38	1,426.39 0.00 4,718.06 3,291.67	0.00 565.71 (565.71) 2,725.96	2,725.96
084664CZ2	Berkshire Hathaway Callable Note Cont 2/15/2027 2.3% Due 03/15/2027	03/07/2022 03/15/2022 1,300,000.00	1,299,812.92 0.00 0.00 1,299,816.98	6,312.22 0.00 8,803.89 2,491.67	4.06 0.00 4.06 2,495.73	2,495.73
09690AAC7	BMW Vehicle Lease Trust 2021-2 A3 0.33% Due 12/26/2024	09/08/2021 09/15/2021 424,163.72	510,184.36 0.00 86,033.75 424,154.40	28.06 140.30 23.33 135.57	3.79 0.00 3.79 139.36	139.36
14913R2V8	Caterpillar Financial Service Note 3.4% Due 05/13/2025	05/10/2022 05/13/2022 1,345,000.00	1,343,890.33 0.00 0.00 1,343,937.08	2,286.50 0.00 6,097.33 3,810.83	46.75 0.00 46.75 3,857.58	3,857.58
14913R3A3	Caterpillar Financial Service Note 3.6% Due 08/12/2027	Various Various 2,315,000.00	2,303,469.60 0.00 0.00 2,303,695.23	25,233.50 0.00 32,178.50 6,945.00	225.63 0.00 225.63 7,170.63	7,170.63
24422EWK1	John Deere Capital Corp Note 4.15% Due 09/15/2027	09/20/2022 09/22/2022 1,500,000.00	1,482,309.87 0.00 0.00 1,482,648.55	13,141.67 0.00 18,329.17 5,187.50	338.68 0.00 338.68 5,526.18	5,526.18
24422EWR6	John Deere Capital Corp Note 4.75% Due 01/20/2028	01/23/2023 01/25/2023 1,500,000.00	1,521,475.01 0.00 0.00 1,521,094.70	28,104.17 0.00 34,041.67 5,937.50	0.00 380.31 (380.31) 5,557.19	5,557.19
26442CAS3	Duke Energy Carolinas Callable Note Cont 9/1/2026 2.95% Due 12/01/2026	10/05/2022 10/07/2022 2,000,000.00	1,890,508.83 0.00 0.00 1,893,077.03	29,500.00 29,500.00 4,916.67 4,916.67	2,568.20 0.00 2,568.20 7,484.87	7,484.87

## PRISM Short Term Core Portfolio

Account #10290

## Income Earned

As of June 30, 2023



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
3130A0F70	FHLB Note Due 12/08/2023	Various Various 0.00	2,506,920.16 0.00 2,506,228.15 0.00	40,546.87 45,000.00 0.00 4,453.13	0.00 692.01 (692.01) 3,761.12	3,761.12
3130A3GE8	FHLB Note 2.75% Due 12/13/2024	02/06/2020 02/10/2020 2,500,000.00	2,544,629.33 0.00 0.00 2,542,242.73	32,083.33 34,375.00 3,437.50 5,729.17	0.00 2,386.60 (2,386.60) 3,342.57	3,342.57
3130ASHK8	FHLB Note 3.125% Due 06/14/2024	08/16/2022 08/17/2022 4,000,000.00	3,990,681.26 0.00 0.00 3,991,418.89	57,986.11 62,500.00 5,902.78 10,416.67	737.63 0.00 737.63 11,154.30	11,154.30
3130ATS57	FHLB Note 4.5% Due 03/10/2028	03/21/2023 03/22/2023 3,000,000.00	3,062,466.91 0.00 0.00 3,061,392.36	30,375.00 0.00 41,625.00 11,250.00	0.00 1,074.55 (1,074.55) 10,175.45	10,175.45
3130ATUC9	FHLB Note 4.5% Due 12/12/2025	02/09/2023 02/10/2023 2,500,000.00	2,516,316.07 0.00 0.00 2,515,786.90	65,000.00 68,437.50 5,937.50 9,375.00	0.00 529.17 (529.17) 8,845.83	8,845.83
3133ENS43	FFCB Note 4.375% Due 10/17/2024	10/12/2022 10/17/2022 3,000,000.00	2,997,166.29 0.00 0.00 2,997,334.97	16,041.67 0.00 26,979.17 10,937.50	168.68 0.00 168.68 11,106.18	11,106.18
3133XVDG3	FHLB Note 4.375% Due 09/13/2024	09/26/2022 09/27/2022 5,000,000.00	4,999,934.45 0.00 0.00 4,999,938.63	47,395.83 0.00 65,625.00 18,229.17	4.18 0.00 4.18 18,233.35	18,233.35
3135G03U5	FNMA Note 0.625% Due 04/22/2025	04/22/2020 04/24/2020 2,880,000.00	2,877,752.43 0.00 0.00 2,877,850.01	1,950.00 0.00 3,450.00 1,500.00	97.58 0.00 97.58 1,597.58	1,597.58
3135G05X7	FNMA Note 0.375% Due 08/25/2025	08/25/2020 08/27/2020 3,385,000.00	3,377,912.88 0.00 0.00 3,378,173.43	3,385.00 0.00 4,442.81 1,057.81	260.55 0.00 260.55 1,318.36	1,318.36

## PRISM Short Term Core Portfolio

Account #10290

## Income Earned

As of June 30, 2023



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
3135G06G3	FNMA Note 0.5% Due 11/07/2025	11/09/2020 11/12/2020 3,515,000.00	3,508,849.81 0.00 0.00 3,509,057.12	1,171.67 0.00 2,636.25 1,464.58	207.31 0.00 207.31 1,671.89	1,671.89
3135G0W66	FNMA Note 1.625% Due 10/15/2024	11/08/2019 11/12/2019 3,000,000.00	2,993,051.81 0.00 0.00 2,993,467.04	6,229.17 0.00 10,291.67 4,062.50	415.23 0.00 415.23 4,477.73	4,477.73
3137BFE98	FHLMC K041 A2 3.171% Due 10/25/2024	07/01/2021 07/07/2021 2,000,000.00	2,062,509.52 0.00 0.00 2,058,666.72	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
3137EAEU9	FHLMC Note 0.375% Due 07/21/2025	07/21/2020 07/23/2020 2,100,000.00	2,095,522.10 0.00 0.00 2,095,694.10	2,843.75 0.00 3,500.00 656.25	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	3,255,454.14 0.00 0.00 3,255,615.53	2,309.17 0.00 3,327.92 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	774,989.59 0.00 0.00 774,990.07	219.58 439.17 219.58 439.17	0.48 0.00 0.48 439.65	439.65
362585AC5	GM Financial Securitized ART 2022-2 A3 3.1% Due 02/16/2027	04/05/2022 04/13/2022 975,000.00	974,863.61 0.00 0.00 974,868.49	1,259.38 2,518.75 1,259.38 2,518.75	4.88 0.00 4.88 2,523.63	2,523.63
36265MAC9	GM Financial Auto Lease Trust 2022-1 A3 1.9% Due 03/20/2025	02/15/2022 02/23/2022 2,095,000.00	2,094,992.58 0.00 0.00 2,094,993.27	1,216.26 3,317.09 1,216.26 3,317.09	0.69 0.00 0.69 3,317.78	3,317.78
36266FAC3	GM Financial Auto Lease Trust 2022-2 A3 3.42% Due 06/20/2025	05/03/2022 05/11/2022 1,270,000.00	1,269,931.37 0.00 0.00 1,269,936.33	1,327.15 3,619.50 1,327.15 3,619.50	4.96 0.00 4.96 3,624.46	3,624.46

## PRISM Short Term Core Portfolio

Account #10290

## Income Earned

As of June 30, 2023



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
380146AC4	GM Financial Auto Receivables 2022-1 A3 1.26% Due 11/16/2026	01/11/2022 01/19/2022 660,000.00	659,966.20 0.00 0.00 659,967.61	346.50 693.00 346.50 693.00	1.41 0.00 1.41 694.41	694.41
40139LBD4	Guardian Life Glob Fun Note 1.25% Due 05/13/2026	02/09/2022 02/11/2022 1,350,000.00	1,313,763.67 0.00 0.00 1,314,773.04	843.75 0.00 2,250.00 1,406.25	1,009.37 0.00 1,009.37 2,415.62	2,415.62
43813KAC6	Honda Auto Receivables Trust 2020-3 A3 0.37% Due 10/18/2024	09/22/2020 09/29/2020 317,816.66	373,225.71 0.00 55,417.19 317,810.95	49.87 115.08 42.46 107.67	2.43 0.00 2.43 110.10	110.10
43815BAC4	Honda Auto Receivables Trust 2022-1 A3 1.88% Due 05/15/2026	02/15/2022 02/23/2022 1,640,000.00	1,639,850.37 0.00 0.00 1,639,856.66	1,370.31 2,569.34 1,370.31 2,569.34	6.29 0.00 6.29 2,575.63	2,575.63
43815GAC3	Honda Auto Receivables Trust 2021-4 A3 0.88% Due 01/21/2026	11/16/2021 11/24/2021 1,020,000.00	1,019,885.50 0.00 0.00 1,019,890.95	249.33 748.00 249.33 748.00	5.45 0.00 5.45 753.45	753.45
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	2,524,136.79 0.00 0.00 2,523,146.23	16,875.00 16,875.00 2,812.50 2,812.50	0.00 990.56 (990.56) 1,821.94	1,821.94
44891VAC5	Hyundai Auto Lease Trust 2021-B A3 0.33% Due 06/17/2024	06/08/2021 06/16/2021 453,385.47	641,082.59 0.00 187,709.54 453,379.18	94.03 176.30 66.50 148.77	6.13 0.00 6.13 154.90	154.90
44891WAC3	Hyundai Auto Lease Trust 2022-A A3 1.16% Due 01/15/2025	01/11/2022 01/19/2022 1,200,000.00	1,199,989.65 0.00 0.00 1,199,990.62	618.67 1,160.00 618.67 1,160.00	0.97 0.00 0.97 1,160.97	1,160.97
448977AD0	Hyundai Auto Receivables Trust 2022-A A3 2.22% Due 10/15/2026	03/09/2022 03/16/2022 1,795,000.00	1,794,956.62 0.00 0.00 1,794,958.37	1,771.07 3,320.75 1,771.07 3,320.75	1.75 0.00 1.75 3,322.50	3,322.50

## PRISM Short Term Core Portfolio

Account #10290

## Income Earned

As of June 30, 2023



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
44933LAC7	Hyundai Auto Receivables Trust 2021-A A3 0.38% Due 09/15/2025	04/20/2021 04/28/2021 503,107.37	550,169.40 0.00 47,080.18 503,092.20	92.92 174.23 84.97 166.28	2.98 0.00 2.98 169.26	169.26
44934KAC8	Hyundai Auto Receivables Trust 2021-B A3 0.38% Due 01/15/2026	07/20/2021 07/28/2021 1,708,418.01	1,833,940.71 0.00 125,689.57 1,708,272.46	309.76 580.81 288.53 559.58	21.32 0.00 21.32 580.90	580.90
44935FAD6	Hyundai Auto Receivables Trust 2021-C A3 0.74% Due 05/15/2026	11/09/2021 11/17/2021 730,000.00	729,916.20 0.00 0.00 729,920.43	240.09 450.17 240.09 450.17	4.23 0.00 4.23 454.40	454.40
4581X0DV7	Inter-American Dev Bank Note 0.875% Due 04/20/2026	04/13/2021 04/20/2021 5,420,000.00	5,405,671.37 0.00 0.00 5,406,079.21	5,401.18 0.00 9,353.26 3,952.08	407.84 0.00 407.84 4,359.92	4,359.92
459058JB0	Intl. Bank Recon & Development Note 0.625% Due 04/22/2025	04/15/2020 04/22/2020 3,560,000.00	3,554,786.39 0.00 0.00 3,555,012.74	2,410.42 0.00 4,264.58 1,854.16	226.35 0.00 226.35 2,080.51	2,080.51
459058JL8	Intl. Bank Recon & Development Note 0.5% Due 10/28/2025	Various Various 2,000,000.00	1,999,369.44 0.00 0.00 1,999,390.93	916.67 0.00 1,750.00 833.33	27.33 5.84 21.49 854.82	854.82
46647PAH9	JP Morgan Chase & Co Callable Note 2X 3/1/2024 3.22% Due 03/01/2025	Various Various 1,500,000.00	1,547,584.39 0.00 0.00 1,545,350.38	12,075.00 0.00 16,100.00 4,025.00	0.00 2,234.01 (2,234.01) 1,790.99	1,790.99
46647PBH8	JP Morgan Chase & Co Callable Note Mthly 3/13/2025 2.005% Due 03/13/2026	03/12/2021 03/16/2021 1,250,000.00	1,270,084.53 0.00 0.00 1,269,491.48	5,430.21 0.00 7,518.75 2,088.54	0.00 593.05 (593.05) 1,495.49	1,495.49
46647PBK1	JP Morgan Chase & Co Callable Note Cont 4/22/2025 2.083% Due 04/22/2026	08/27/2021 08/31/2021 1,000,000.00	1,019,269.66 0.00 0.00 1,018,722.23	2,256.58 0.00 3,992.42 1,735.84	0.00 547.43 (547.43) 1,188.41	1,188.41

## PRISM Short Term Core Portfolio

Account #10290

## Income Earned

As of June 30, 2023



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
47787JAC2	John Deere Owner Trust 2022-A A3 2.32% Due 09/16/2026	03/10/2022 03/16/2022 1,255,000.00	1,254,818.33 0.00 0.00 1,254,824.84	1,294.04 2,426.33 1,294.04 2,426.33	6.51 0.00 6.51 2,432.84	2,432.84
47788UAC6	John Deere Owner Trust 2021-A A3 0.36% Due 09/15/2025	03/02/2021 03/10/2021 531,202.37	568,737.75 0.00 37,577.11 531,165.72	91.00 170.63 84.99 164.62	5.08 0.00 5.08 169.70	169.70
47800AAC4	John Deere Owner Trust 2022-B A3 3.74% Due 02/16/2027	07/12/2022 07/20/2022 1,160,000.00	1,159,916.02 0.00 0.00 1,159,918.57	1,928.18 3,615.34 1,928.18 3,615.34	2.55 0.00 2.55 3,617.89	3,617.89
47800BAC2	John Deere Owner Trust 2022-C A3 5.09% Due 06/15/2027	10/12/2022 10/19/2022 2,030,000.00	2,029,869.02 0.00 0.00 2,029,872.56	4,592.31 8,610.58 4,592.31 8,610.58	3.54 0.00 3.54 8,614.12	8,614.12
58768PAC8	Mercedes-Benz Auto Receivables 2022-1 A3 5.21% Due 08/16/2027	11/15/2022 11/22/2022 3,615,000.00	3,614,392.49 0.00 0.00 3,614,409.38	8,370.73 15,695.13 8,370.73 15,695.13	16.89 0.00 16.89 15,712.02	15,712.02
58769KAD6	Mercedes-Benz Auto Lease Trust 2021-B A3 0.4% Due 11/15/2024	06/22/2021 06/29/2021 799,746.75	908,378.30 0.00 108,648.36 799,733.89	161.49 302.80 142.18 283.49	3.95 0.00 3.95 287.44	287.44
59217GER6	Metlife Note 1.875% Due 01/11/2027	01/03/2022 01/11/2022 2,475,000.00	2,472,960.36 0.00 0.00 2,473,006.72	18,046.88 0.00 21,914.06 3,867.18	46.36 0.00 46.36 3,913.54	3,913.54
61747YEA9	Morgan Stanley Callable Note Cont 5/30/2024 0.79% Due 05/30/2025	Various Various 2,000,000.00	1,999,679.70 0.00 0.00 1,999,692.89	43.89 0.00 1,360.55 1,316.66	30.69 17.50 13.19 1,329.85	1,329.85
61747YEX9	Morgan Stanley Callable Note Cont 10/16/2025 6.138% Due 10/16/2026	10/19/2022 10/21/2022 1,000,000.00	998,975.32 0.00 0.00 999,000.25	7,672.50 0.00 12,787.50 5,115.00	24.93 0.00 24.93 5,139.93	5,139.93

## PRISM Short Term Core Portfolio

Account #10290

## Income Earned

As of June 30, 2023



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
747525AF0	Qualcomm Inc Callable Note Cont 2/20/2025 3.45% Due 05/20/2025	Various Various 2,725,000.00	2,816,333.65 0.00 0.00 2,812,522.79	2,872.61 0.00 10,706.98 7,834.37	0.00 3,810.86 (3,810.86) 4,023.51	4,023.51
78013XZU5	Royal Bank of Canada Note 2.55% Due 07/16/2024	09/10/2019 09/12/2019 2,000,000.00	2,005,822.31 0.00 0.00 2,005,397.32	19,125.00 0.00 23,375.00 4,250.00	0.00 424.99 (424.99) 3,825.01	3,825.01
78015K7H1	Royal Bank of Canada Note 1.15% Due 06/10/2025	12/22/2021 12/27/2021 1,000,000.00	994,483.74 0.00 0.00 994,707.38	5,462.50 5,750.00 670.83 958.33	223.64 0.00 223.64 1,181.97	1,181.97
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	489,906.77 0.00 0.00 489,913.59	1,156.94 0.00 1,412.15 255.21	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	1,129,849.99 0.00 0.00 1,129,865.45	1,718.54 0.00 2,424.79 706.25	15.46 0.00 15.46 721.71	721.71
808513BY0	Charles Schwab Corp Callable Note Cont 2/3/2027 2.45% Due 03/03/2027	03/01/2022 03/03/2022 975,000.00	974,209.38 0.00 0.00 974,226.69	5,839.17 0.00 7,829.79 1,990.62	17.31 0.00 17.31 2,007.93	2,007.93
89114TZX2	Toronto-Dominion Bank Note 2.8% Due 03/10/2027	03/09/2022 03/11/2022 3,250,000.00	3,230,540.00 0.00 0.00 3,230,963.65	20,475.00 0.00 28,058.33 7,583.33	423.65 0.00 423.65 8,006.98	8,006.98
89236TJK2	Toyota Motor Credit Corp Note 1.125% Due 06/18/2026	Various Various 2,000,000.00	1,999,201.24 0.00 0.00 1,999,222.77	10,187.50 11,250.00 812.50 1,875.00	21.53 0.00 21.53 1,896.53	1,896.53
89236TKJ3	Toyota Motor Credit Corp Note 4.55% Due 09/20/2027	09/26/2022 09/28/2022 1,500,000.00	1,467,250.00 0.00 0.00 1,467,875.00	13,460.42 0.00 19,147.92 5,687.50	625.00 0.00 625.00 6,312.50	6,312.50

## PRISM Short Term Core Portfolio

Account #10290

## Income Earned

As of June 30, 2023



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
89237VAB5	Toyota Auto Receivables Trust 2020-C A3 0.44% Due 10/15/2024	07/21/2020 07/27/2020 148,974.66	197,346.70 0.00 48,376.99 148,971.15	38.59 72.36 29.13 62.90	1.44 0.00 1.44 64.34	64.34
89239CAC3	Toyota Lease Owner Trust 2021-B A3 0.42% Due 10/21/2024	07/27/2021 08/02/2021 728,423.06	865,065.82 0.00 136,645.78 728,420.84	111.02 302.77 93.48 285.23	0.80 0.00 0.80 286.03	286.03
90331HPL1	US Bank NA Callable Note Cont 12/21/2024 2.05% Due 01/21/2025	01/16/2020 01/21/2020 4,115,000.00	4,112,121.53 0.00 0.00 4,112,265.45	30,462.43 0.00 37,492.22 7,029.79	143.92 0.00 143.92 7,173.71	7,173.71
9128283J7	US Treasury Note 2.125% Due 11/30/2024	12/12/2019 12/13/2019 2,500,000.00	5,026,036.85 0.00 2,512,567.05 2,512,305.74	290.30 2,903.01 4,499.66 7,112.37	0.00 1,164.06 (1,164.06) 5,948.31	5,948.31
912828YH7	US Treasury Note Due 09/30/2024	Various Various 0.00	1,996,257.23 0.00 1,996,349.45 0.00	5,081.97 6,065.57 0.00 983.60	92.22 0.00 92.22 1,075.82	1,075.82
912828Z78	US Treasury Note 1.5% Due 01/31/2027	04/27/2022 04/28/2022 3,000,000.00	2,865,904.88 0.00 0.00 2,868,907.01	15,041.44 0.00 18,770.72 3,729.28	3,002.13 0.00 3,002.13 6,731.41	6,731.41
91282CBH3	US Treasury Note 0.375% Due 01/31/2026	Various Various 2,000,000.00	1,983,962.94 0.00 0.00 1,984,456.39	2,506.91 0.00 3,128.45 621.54	493.45 0.00 493.45 1,114.99	1,114.99
91282CBT7	US Treasury Note 0.75% Due 03/31/2026	Various Various 3,000,000.00	2,978,081.25 0.00 0.00 2,978,717.20	3,811.47 0.00 5,655.74 1,844.27	635.95 0.00 635.95 2,480.22	2,480.22
91282CCF6	US Treasury Note 0.75% Due 05/31/2026	Various Various 2,000,000.00	1,989,477.99 0.00 0.00 1,989,766.26	40.98 0.00 1,270.49 1,229.51	288.27 0.00 288.27 1,517.78	1,517.78



## PRISM Short Term Core Portfolio

Account #10290

## Income Earned

As of June 30, 2023



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
91282CCW9	US Treasury Note 0.75% Due 08/31/2026	Various Various 10,000,000.00	9,980,233.82 0.00 0.00 9,980,733.38	18,953.80 0.00 25,067.93 6,114.13	499.56 0.00 499.56 6,613.69	6,613.69
91282CDG3	US Treasury Note 1.125% Due 10/31/2026	Various Various 7,000,000.00	6,967,692.11 0.00 0.00 6,968,468.73	6,847.83 0.00 13,267.65 6,419.82	776.62 0.00 776.62 7,196.44	7,196.44
91282CEN7	US Treasury Note 2.75% Due 04/30/2027	Various Various 7,500,000.00	7,109,246.18 0.00 0.00 7,117,449.54	17,934.78 0.00 34,748.64 16,813.86	8,203.36 0.00 8,203.36 25,017.22	25,017.22
91282CEQ0	US Treasury Note 2.75% Due 05/15/2025	Various Various 7,500,000.00	7,344,338.48 0.00 0.00 7,350,878.88	9,527.85 0.00 26,341.71 16,813.86	6,540.40 0.00 6,540.40 23,354.26	23,354.26
91282CEW7	US Treasury Note 3.25% Due 06/30/2027	Various Various 5,000,000.00	5,025,892.36 0.00 0.00 5,025,371.03	68,232.04 81,250.00 441.58 13,459.54	61.12 582.45 (521.33) 12,938.21	12,938.21
91282CFE6	US Treasury Note 3.125% Due 08/15/2025	Various Various 7,500,000.00	7,406,145.95 0.00 0.00 7,409,639.28	68,629.14 0.00 88,052.49 19,423.35	3,493.33 0.00 3,493.33 22,916.68	22,916.68
91282CFM8	US Treasury Note 4.125% Due 09/30/2027	Various Various 4,000,000.00	4,023,374.57 0.00 0.00 4,022,931.31	27,950.82 0.00 41,475.41 13,524.59	84.22 527.48 (443.26) 13,081.33	13,081.33
91282CFP1	US Treasury Note 4.25% Due 10/15/2025	Various Various 4,000,000.00	4,004,241.35 0.00 0.00 4,004,094.59	21,830.61 0.00 35,765.03 13,934.42	169.27 316.03 (146.76) 13,787.66	13,787.66
91282CGC9	US Treasury Note 3.875% Due 12/31/2027	Various Various 8,000,000.00	8,059,032.80 0.00 0.00 8,057,974.87	130,165.75 155,000.00 842.39 25,676.64	155.55 1,213.48 (1,057.93) 24,618.71	24,618.71

## PRISM Short Term Core Portfolio

Account #10290

## Income Earned

As of June 30, 2023



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
91282CGT2	US Treasury Note 3.625% Due 03/31/2028	Various Various 3,500,000.00	1,234,135.96 2,215,722.66 0.00 3,450,480.22	7,675.89 (16,490.78) 31,892.08 7,725.41	621.60 0.00 621.60 8,347.01	8,347.01
91282CHE4	US Treasury Note 3.625% Due 05/31/2028	06/16/2023 06/20/2023 5,000,000.00	0.00 4,914,257.81 0.00 4,914,779.76	0.00 (9,904.37) 15,351.78 5,447.41	521.95 0.00 521.95 5,969.36	5,969.36
91324PEG3	United Health Group Inc Callable Note Cont 4/15/2027 3.7% Due 05/15/2027	08/16/2022 08/18/2022 2,000,000.00	2,016,567.21 0.00 0.00 2,016,223.02	3,288.89 0.00 9,455.56 6,166.67	0.00 344.19 (344.19) 5,822.48	5,822.48
91324PEP3	United Health Group Inc Callable Note Cont 1/15/2028 5.25% Due 02/15/2028	02/21/2023 02/23/2023 1,000,000.00	1,014,437.40 0.00 0.00 1,014,185.59	15,458.33 0.00 19,833.33 4,375.00	0.00 251.81 (251.81) 4,123.19	4,123.19
92348KAV5	Verizon Master Trust 2022-5 A1A 3.72% Due 07/20/2027	Various Various 3,656,000.00	3,631,688.86 0.00 0.00 3,632,703.24	4,155.66 11,333.60 4,155.66 11,333.60	1,014.38 0.00 1,014.38 12,347.98	12,347.98
927804GH1	Virginia Electric Power Corp Callable Note Cont. 4/15/2027 3.75% Due 05/15/2027	Various Various 3,000,000.00	2,999,663.45 0.00 0.00 2,999,670.44	5,000.00 0.00 14,375.01 9,375.01	38.01 31.02 6.99 9,382.00	9,382.00
931142ER0	Wal-Mart Stores Callable Note Cont 08/17/2026 1.05% Due 09/17/2026	09/08/2021 09/17/2021 780,000.00	779,027.96 0.00 0.00 779,052.18	1,683.50 0.00 2,366.00 682.50	24.22 0.00 24.22 706.72	706.72
931142EX7	Wal-Mart Stores Callable Note Cont 09/09/2027 3.95% Due 09/09/2027	Various 09/09/2022 1,500,000.00	1,498,158.94 0.00 0.00 1,498,194.32	13,495.83 0.00 18,433.34 4,937.51	35.38 0.00 35.38 4,972.89	4,972.89
			232,886,113.78	1,176,449.05	42,433.44	
			7,129,980.47	579,423.06	23,889.72	
			7,947,281.77	1,077,011.07	18,543.72	
<b>Total Fixed Income</b>			<b>233,119,241.34</b>	<b>479,985.08</b>	<b>498,528.80</b>	<b>498,528.80</b>



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
CASH & EQUIVALENT						
262006307	Dreyfus Gov't Cash Management Money Market Fund	Various Various 1,490,436.28	297,571.26 1,551,532.40 358,667.38 1,490,436.28	0.00 25,358.15 0.00 25,358.15	0.00 0.00 0.00 25,358.15	25,358.15
			297,571.26 1,551,532.40 358,667.38 1,490,436.28	0.00 25,358.15 0.00 25,358.15	0.00 0.00 0.00 25,358.15	
Total Cash & Equivalent		1,490,436.28	1,490,436.28	25,358.15	25,358.15	25,358.15
			233,183,685.04 8,681,512.87 8,305,949.15 233,577,792.48	1,176,449.05 604,781.21 1,077,011.07 505,343.23	42,433.44 23,889.72 18,543.72 523,886.95	523,886.95
TOTAL PORTFOLIO		234,609,677.62	233,577,792.48	505,343.23	523,886.95	523,886.95

# Important Disclosures

*As of June 30, 2023*

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

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

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

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

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

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

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

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

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



## ICE BofA 3-Month US Treasury Bill Index

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

## ICE BofA 1-5 Yr US Treasury & Agency Index

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

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

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

## 0-3 Yr Treasury\*

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

## **PRISM ARC Core Fixed Custom Index**

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

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

# Asset Class 10-Year Snapshot Disclosure

As of June 30, 2023

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

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

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



# PMIA/LAIF Performance Report as of 07/19/23



## Quarterly Performance Quarter Ended 06/30/23

LAIF Apportionment Rate <sup>(2)</sup> :	3.15
LAIF Earnings Ratio <sup>(2)</sup> :	0.00008636172883763
LAIF Administrative Cost <sup>(1)*</sup> :	TBD
LAIF Fair Value Factor <sup>(1)</sup> :	0.984828499
PMIA Daily <sup>(1)</sup> :	3.26
PMIA Quarter to Date <sup>(1)</sup> :	3.01
PMIA Average Life <sup>(1)</sup> :	260

## PMIA Average Monthly Effective Yields<sup>(1)</sup>

June	3.167
May	2.993
April	2.870
March	2.831
February	2.624
January	2.425

## Pooled Money Investment Account Monthly Portfolio Composition <sup>(1)</sup> 06/30/23 \$178.4 billion

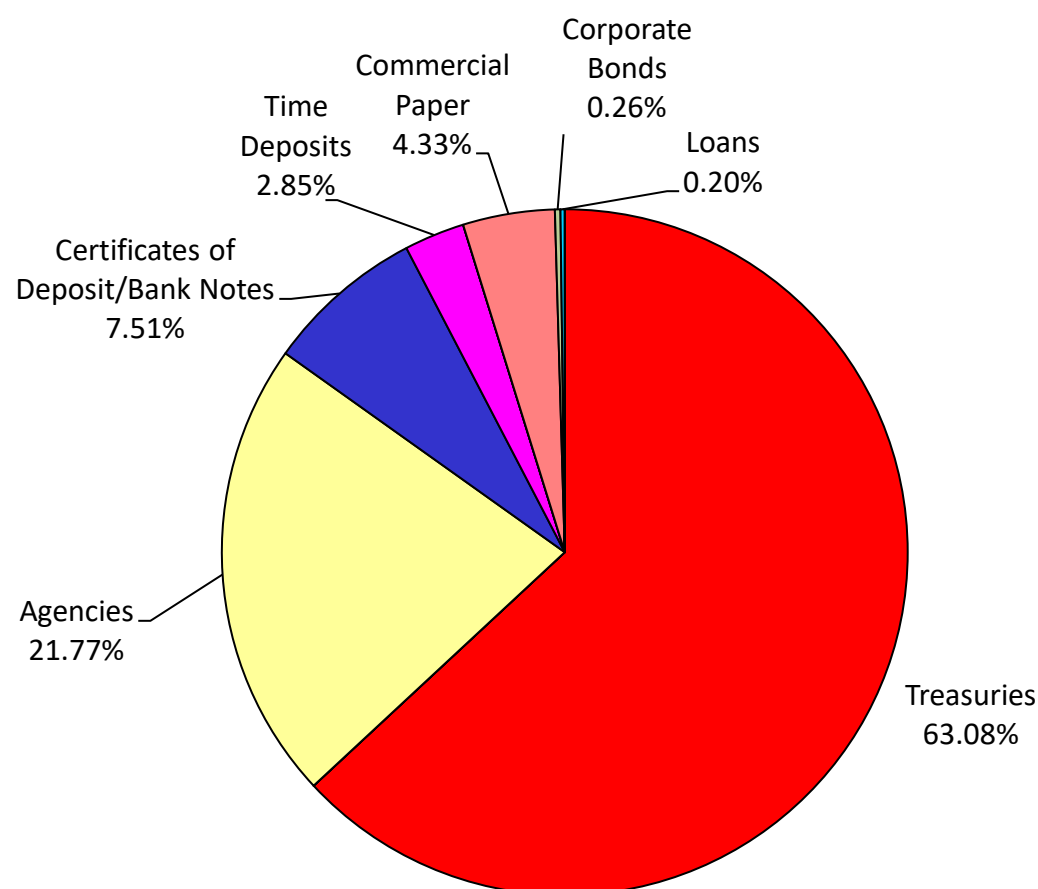


Chart does not include \$2,861,000.00 in mortgages, which equates to 0.002%. Percentages may not total 100% due to rounding.

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

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

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

Source:

<sup>(1)</sup> State of California, Office of the Treasurer

<sup>(2)</sup> State of California, Office of the Controller





## PAR VALUES MATURING BY DATE AND TYPE

### Maturities in Millions of Dollars<sup>1</sup>

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	\$ 6,950	\$ 8,800	\$ 9,950	\$ 7,550	\$ 8,700	\$ 4,250	\$ 2,250	\$ 12,700	\$ 9,650	\$ 35,450	\$ 6,600	\$ 300	\$ 200	\$ 113,350	62.83%
AGENCY <sup>2</sup>	\$ 5,178	\$ 3,950	\$ 6,840	\$ 5,000	\$ 3,500	\$ 3,400	\$ 750	\$ 2,850	\$ 950	\$ 3,963	\$ 3,125	\$ 600	\$ 100	\$ 40,206	22.29%
CDs + BNs	\$ 3,200	\$ 2,300	\$ 3,100	\$ 2,100	\$ 600	\$ 1,000	\$ 100	\$ 400	\$ 600					\$ 13,400	7.43%
CP	\$ 1,550	\$ 1,450	\$ 2,350	\$ 1,000	\$ 700	\$ 350		\$ 500						\$ 7,900	4.38%
TDs	\$ 979	\$ 449	\$ 1,257	\$ 907	\$ 789	\$ 702								\$ 5,082	2.82%
CORP BND	\$ 25						\$ 10	\$ 25	\$ 74	\$ 73	\$ 120	\$ 109	\$ 25	\$ 461	0.26%
REPO														\$ -	0.00%
BAs														\$ -	0.00%
<b>TOTAL</b>	<b>\$ 17,882</b>	<b>\$ 16,949</b>	<b>\$ 23,497</b>	<b>\$ 16,557</b>	<b>\$ 14,289</b>	<b>\$ 9,702</b>	<b>\$ 3,110</b>	<b>\$ 16,475</b>	<b>\$ 11,274</b>	<b>\$ 39,486</b>	<b>\$ 9,845</b>	<b>\$ 1,009</b>	<b>\$ 325</b>	<b>\$ 180,399</b>	<b>100.00%</b>
<b>Percent</b>	<b>9.91%</b>	<b>9.40%</b>	<b>13.03%</b>	<b>9.18%</b>	<b>7.92%</b>	<b>5.38%</b>	<b>1.72%</b>	<b>9.13%</b>	<b>6.25%</b>	<b>21.89%</b>	<b>5.46%</b>	<b>0.56%</b>	<b>0.18%</b>		
<b>Cumulative %</b>	<b>9.91%</b>	<b>19.31%</b>	<b>32.33%</b>	<b>41.51%</b>	<b>49.43%</b>	<b>54.81%</b>	<b>56.53%</b>	<b>65.67%</b>	<b>71.91%</b>	<b>93.80%</b>	<b>99.26%</b>	<b>99.82%</b>	<b>100.00%</b>		

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

<sup>2</sup> 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

### 6/30/2023

Description	Carrying Cost Plus		Fair Value	Accrued Interest
	Accrued Interest	Purch. Amortized Cost		
United States Treasury:				
Bills	\$ 26,007,755,477.17	\$ 26,399,578,085.33	\$ 26,373,531,500.00	NA
Notes	\$ 86,519,529,543.76	\$ 86,509,828,710.82	\$ 84,164,502,000.00	\$ 284,909,808.50
Federal Agency:				
SBA	\$ 304,224,258.70	\$ 304,224,258.70	\$ 303,681,095.57	\$ 1,346,489.58
MBS-REMICs	\$ 2,861,107.99	\$ 2,861,107.99	\$ 2,796,239.71	\$ 12,733.34
Debentures	\$ 8,945,771,764.62	\$ 8,944,151,139.64	\$ 8,759,821,400.00	\$ 55,422,809.00
Debentures FR	\$ -	\$ -	\$ -	\$ -
Debentures CL	\$ 1,700,000,000.00	\$ 1,700,000,000.00	\$ 1,647,748,000.00	\$ 10,856,492.50
Discount Notes	\$ 24,944,635,104.19	\$ 25,263,483,034.62	\$ 25,266,731,500.00	NA
Supranational Debentures	\$ 2,922,770,687.63	\$ 2,922,770,687.63	\$ 2,850,780,700.00	\$ 18,059,340.40
Supranational Debentures FR	\$ -	\$ -	\$ -	\$ -
CDs and YCDs FR	\$ -	\$ -	\$ -	\$ -
Bank Notes	\$ 200,000,000.00	\$ 200,000,000.00	\$ 199,864,525.38	\$ 4,632,083.33
CDs and YCDs	\$ 13,200,000,000.00	\$ 13,200,000,000.00	\$ 13,189,091,719.79	\$ 224,912,305.57
Commercial Paper	\$ 7,730,447,541.69	\$ 7,808,541,430.55	\$ 7,803,585,652.74	NA
Corporate:				
Bonds FR	\$ -	\$ -	\$ -	\$ -
Bonds	\$ 463,858,804.42	\$ 463,789,526.64	\$ 438,964,830.00	\$ 3,327,576.53
Repurchase Agreements	\$ -	\$ -	\$ -	\$ -
Reverse Repurchase	\$ -	\$ -	\$ -	\$ -
Time Deposits	\$ 5,082,000,000.00	\$ 5,082,000,000.00	\$ 5,082,000,000.00	NA
PMIA & GF Loans	\$ 358,954,000.00	\$ 358,954,000.00	\$ 358,954,000.00	NA
<b>TOTAL</b>	<b>\$ 178,382,808,290.17</b>	<b>\$ 179,160,181,981.92</b>	<b>\$ 176,442,053,163.19</b>	<b>\$ 603,479,638.75</b>

Fair Value Including Accrued Interest

\$ 177,045,532,801.94

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 (0.984828499).  
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 \$19,696,569.99 or \$20,000,000.00 x 0.984828499.

# California State Treasurer

## Fiona Ma, CPA



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

May 01, 2023

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

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

[Tran Type Definitions](#)

Account Number: 35-34-001

April 2023 Statement

Effective Date	Transaction Date	Tran Type	Confirm Number	Web Confirm Number	Authorized Caller	Amount
4/12/2023	4/6/2023	RW	1725714	1686070	ALANA THEISS	-5,000,000.00
4/14/2023	4/13/2023	QRD	1726591	N/A	SYSTEM	35,644.94
4/18/2023	4/17/2023	RD	1728397	1688757	ALANA THEISS	2,000,000.00
4/18/2023	4/17/2023	RW	1728393	1688756	ALANA THEISS	-1,851,000.00
4/20/2023	4/19/2023	RW	1728497	1688847	ALANA THEISS	-7,000,000.00
4/26/2023	4/21/2023	RD	1728639	1689001	ALANA THEISS	12,000,000.00
4/26/2023	4/21/2023	RD	1728640	1689004	ALANA THEISS	14,000,000.00

### Account Summary

Total Deposit:	28,035,644.94	Beginning Balance:	11,887,509.47
Total Withdrawal:	-13,851,000.00	Ending Balance:	26,072,154.41

California State Treasurer  
**Fiona Ma, CPA**



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

June 05, 2023

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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

May 2023 Statement

Effective Date	Transaction Date	Tran Type	Confirm Number	Web Confirm Number	Authorized Caller	Amount
5/2/2023	4/28/2023	RW	1728946	1689315	ALANA THEISS	-26,062,000.00

**Account Summary**

Total Deposit:	0.00	Beginning Balance:	26,072,154.41
Total Withdrawal:	-26,062,000.00	Ending Balance:	10,154.41

California State Treasurer  
**Fiona Ma, CPA**



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

July 05, 2023

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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

June 2023 Statement

**Account Summary**

Total Deposit:	0.00	Beginning Balance:	10,154.41
Total Withdrawal:	0.00	Ending Balance:	10,154.41



**MALIA M. COHEN**  
**California State Controller**

**LOCAL AGENCY INVESTMENT FUND  
 REMITTANCE ADVICE**

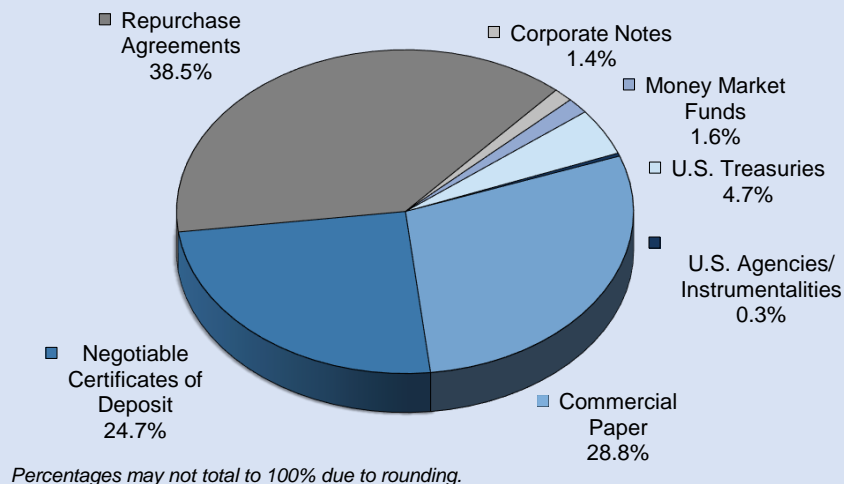
Agency Name	PUBLIC RISK INNOVATION SOL
Account Number	35-34-001

As of 07/14/2023, your Local Agency Investment Fund account has been directly credited with the interest earned on your deposits for the quarter ending 06/30/2023.

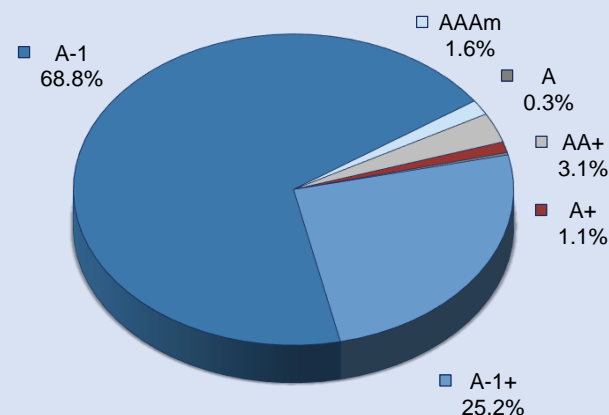
Earnings Ratio		.00008636172883763
Interest Rate		3.15%
Dollar Day Total	\$	343,849,667.09
Quarter End Principal Balance	\$	10,154.41
Quarterly Interest Earned	\$	29,695.45

<b>Total Fund Net Assets<sup>1</sup></b>	<b>\$15,959,591,093</b>	<b>Weighted Average Maturity</b>	<b>26 Days</b>
<b>Current 7-Day Yield<sup>2</sup></b>	<b>5.27%</b>	<b>Net Asset Value per Share</b>	<b>\$1.00</b>
<b>S&amp;P Rating<sup>3</sup></b>	<b>AAAm</b>		

**Portfolio Sector Composition**



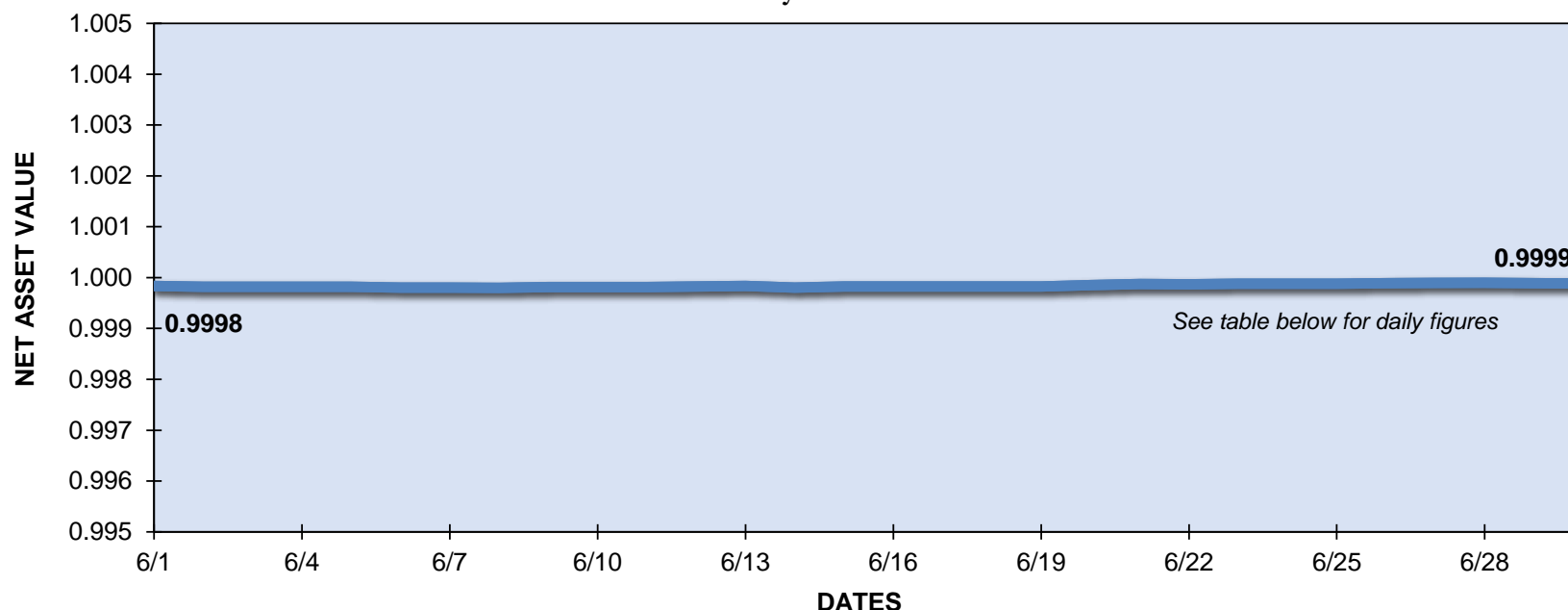
**Portfolio Credit Quality Distribution\*\***



1. Total fund net assets, portfolio holdings valued at amortized cost, trade date based.
2. As of June 30, 2023, the current seven-day yield of the CAMP Cash Reserve Portfolio may, from time to time, be quoted in reports, literature and advertisements published by the Trust. The current seven-day yield, also known as the current annualized yield, represents the net change, exclusive of capital changes and income other than investment income, in the value of a hypothetical account with a balance of one share (normally \$1.00 per share) over a seven-day base period expressed as a percentage of the value of one share at the beginning of the seven-day period. This resulting net change in account value is then annualized by multiplying it by 365 and dividing the result by 7. Past performance is not indicative of future results and yields may vary.
3. Standard & Poor's fund ratings are based on analysis of credit quality, market price exposure, and management. According to Standard & Poor's rating criteria, the AAAm rating signifies excellent safety of investment principal and a superior capacity to maintain a \$1.00 per share net asset value. However, it should be understood that the rating is not a "market" rating nor a recommendation to buy, hold or sell the securities. For a full description on rating methodology, visit Standard & Poor's website ([http://www.standardandpoors.com/en\\_US/web/guest/home](http://www.standardandpoors.com/en_US/web/guest/home)).

[www.camponline.com](http://www.camponline.com) | 1.800.729.7665 | [camp@pfmam.com](mailto:camp@pfmam.com)

**CAMP Daily Net Asset Value<sup>1</sup>**  
**May 2023**



**Daily Figures**

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
0.9998	0.9998	0.9998	0.9998	0.9998	0.9998	0.9998	0.9998	0.9998	0.9998	0.9998	0.9998	0.9998	0.9998	0.9998
16	17	18	19	20	21	22	23	24	25	26	27	28	29	30
0.9998	0.9998	0.9998	0.9998	0.9999	0.9999	0.9999	0.9999	0.9999	0.9999	0.9999	0.9999	0.9999	0.9999	0.9999

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

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

**Current  
Annualized  
Yield:<sup>1</sup>**

**5.27%**

1. As of June 30, 2023. Past performance is not indicative of future results and yields may vary. The “current annualized yield” of the Pool may, from time to time, be quoted in reports, literature and advertisements published by the Trust. Current annualized yield represents the net change, exclusive of capital changes and income other than investment income, in the value of a hypothetical account with a balance of one share (normally \$1.00 per share) over a seven-day base period expressed as a percentage of the value of one share at the beginning of the seven-day period. This resulting net change in account value is then annualized by multiplying it by 365 and dividing the result by 7.
2. The Trust also may publish a “monthly distribution yield.” The monthly distribution yield represents the net change in the value of a hypothetical account with a value of one share (normally \$1.00 per share) resulting from all dividends declared during a month by the Pool expressed as a percentage of the value of one share at the beginning of the month. This resulting net change is then annualized by multiplying it by 365 and dividing it by the number of calendar days in the month.

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# California Asset Management Trust Cash Reserve Portfolio

## Schedule of Investments

For the Month Ending

**June 30, 2023**

Category of Investment / Issuer	CUSIP	Yield to Maturity	Maturity Date for WAM <sup>(1)</sup>	Maturity Date for WAL <sup>(2)</sup>	Final Maturity Date <sup>(3)</sup>	Principal	Value <sup>(4)</sup>
<b>U.S. Treasury Repurchase Agreement</b>							
BANK OF NY MELLON (FICC)	RPEK0JNW1	5.060%	07/03/2023	07/03/2023	07/03/2023	250,000,000.00	250,000,000.00
BANK OF NY MELLON (FICC)	RPEG0JMQ4	5.060%	07/03/2023	07/03/2023	07/03/2023	1,600,000,000.00	1,600,000,000.00
BNP PARIBAS	RPEI0JNJ5	5.050%	07/03/2023	07/03/2023	07/03/2023	873,000,000.00	873,000,000.00
BNP PARIBAS	RPEI0JB33	5.050%	07/06/2023	07/06/2023	07/06/2023	84,000,000.00	84,000,000.00
BNP PARIBAS	RPEG0E824	5.100%	07/07/2023	07/07/2023	07/27/2023	162,000,000.00	162,000,000.00
BNP PARIBAS	RPEG0GEO4	5.160%	07/07/2023	07/07/2023	08/21/2023	154,000,000.00	154,000,000.00
BNP PARIBAS	RPEK0J7M1	5.220%	07/07/2023	07/07/2023	09/21/2023	81,000,000.00	81,000,000.00
BNP PARIBAS SECS CORP	RPEK0J8Q1	5.050%	07/06/2023	07/06/2023	07/06/2023	34,000,000.00	34,000,000.00
BNP PARIBAS SECS CORP	RPEI0JA67	5.220%	07/07/2023	07/07/2023	09/21/2023	55,000,000.00	55,000,000.00
BOFA SECURITIES INC	RPEK0JL45	5.050%	07/03/2023	07/03/2023	07/03/2023	510,400,000.00	510,400,000.00
BOFA SECURITIES INC	RPEB4VFM1	4.980%	07/03/2023	07/03/2023	07/03/2023	159,000,000.00	159,000,000.00
BOFA SECURITIES INC	RPEK0J8I9	5.060%	07/06/2023	07/06/2023	07/06/2023	152,000,000.00	152,000,000.00
<b>Category of Investment Sub-Total</b>						<b>4,114,400,000.00</b>	<b>4,114,400,000.00</b>
<b>U.S. Treasury Debt</b>							
UNITED STATES TREASURY	912796XQ7	5.228%	07/13/2023	07/13/2023	07/13/2023	65,000,000.00	64,887,333.33
UNITED STATES TREASURY	912828VM9	5.532%	07/15/2023	07/15/2023	07/15/2023	492,666,300.00	492,323,335.70
UNITED STATES TREASURY	912797FZ5	5.070%	07/25/2023	07/25/2023	07/25/2023	75,000,000.00	74,747,475.00
UNITED STATES TREASURY	912796Y37	5.097%	08/03/2023	08/03/2023	08/03/2023	112,000,000.00	111,479,823.75
<b>Category of Investment Sub-Total</b>						<b>744,666,300.00</b>	<b>743,437,967.78</b>
<b>U.S. Government Agency Repurchase Agreement</b>							
BNP PARIBAS	RPEI0GGK6	5.170%	07/07/2023	07/07/2023	08/21/2023	164,000,000.00	164,000,000.00
BNP PARIBAS SECS CORP	RPEG0HZO9	5.060%	07/07/2023	07/07/2023	07/27/2023	79,000,000.00	79,000,000.00
CREDIT AGRICOLE CIB/US	RPEI0JNR7	5.050%	07/03/2023	07/03/2023	07/03/2023	1,543,300,000.00	1,543,300,000.00
GOLDMAN SACHS & CO	RPEI0IF64	5.050%	07/03/2023	07/03/2023	07/03/2023	232,000,000.00	232,000,000.00
<b>Category of Investment Sub-Total</b>						<b>2,018,300,000.00</b>	<b>2,018,300,000.00</b>
<b>U.S. Government Agency Debt</b>							



# California Asset Management Trust Cash Reserve Portfolio

## Schedule of Investments

For the Month Ending

**June 30, 2023**

Category of Investment / Issuer	CUSIP	Yield to Maturity	Maturity Date for WAM <sup>(1)</sup>	Maturity Date for WAL <sup>(2)</sup>	Final Maturity Date <sup>(3)</sup>	Principal	Value <sup>(4)</sup>
<b>U.S. Government Agency Debt</b>							
FEDERAL HOME LOAN BANKS	313384JK6	5.222%	07/21/2023	07/21/2023	07/21/2023	50,000,000.00	49,856,111.11
<b>Category of Investment Sub-Total</b>						<b>50,000,000.00</b>	<b>49,856,111.11</b>
<b>Other Instrument - Corporate Note</b>							
JOHN DEERE CAPITAL CORP	24422EVT3	5.170% <sup>(5)</sup>	07/03/2023	07/10/2023	07/10/2023	40,000,000.00	39,999,350.00
TOYOTA MOTOR CREDIT CORP	89236TKE4	5.810% <sup>(5)</sup>	07/01/2023	07/25/2023	07/25/2023	109,805,000.00	109,824,428.58
TOYOTA MOTOR CREDIT CORP	89236TKM6	5.810% <sup>(5)</sup>	07/01/2023	12/11/2023	12/11/2023	24,100,000.00	24,147,409.19
TOYOTA MOTOR CREDIT CORP	89236TKB0	5.710% <sup>(5)</sup>	07/03/2023	12/29/2023	12/29/2023	46,000,000.00	46,043,295.20
<b>Category of Investment Sub-Total</b>						<b>219,905,000.00</b>	<b>220,014,482.97</b>
<b>Non-Financial Company Commercial Paper</b>							
JOHNSON & JOHNSON	47816GW13	5.420%	09/01/2023	09/01/2023	09/01/2023	25,000,000.00	24,772,666.66
PROCTER & GAMBLE CO	74271UWF3	5.232%	09/15/2023	09/15/2023	09/15/2023	39,000,000.00	38,580,100.00
<b>Category of Investment Sub-Total</b>						<b>64,000,000.00</b>	<b>63,352,766.66</b>
<b>Investment Company</b>							
GOLDMAN SACHS GOV OBLI MMF	38141W273	5.022%	07/07/2023	07/07/2023	07/07/2023	1,000,000.00	1,000,000.00
INVESCO GOVT AGY MMF	825252885	5.078%	07/07/2023	07/07/2023	07/07/2023	250,000,000.00	250,000,000.00
<b>Category of Investment Sub-Total</b>						<b>251,000,000.00</b>	<b>251,000,000.00</b>
<b>Financial Company Commercial Paper</b>							
ABN AMRO FUNDING USA LLC	00084CUB6	5.217%	07/11/2023	07/11/2023	07/11/2023	50,000,000.00	49,928,472.22
ABN AMRO FUNDING USA LLC	00084CXL1	5.420%	10/20/2023	10/20/2023	10/20/2023	30,000,000.00	29,515,300.00
BANK OF MONTREAL CHICAGO	06366HVVU8	5.286%	08/28/2023	08/28/2023	08/28/2023	71,000,000.00	70,410,897.22
BARCLAYS CAPITAL INC	06743VW14	5.600%	09/01/2023	09/01/2023	09/01/2023	40,000,000.00	39,619,733.33
BNP PARIBAS NY BRANCH	09659CVX3	5.506%	08/31/2023	08/31/2023	08/31/2023	68,000,000.00	67,374,343.33
BOFA SECURITIES INC	06054PVB9	5.211%	08/11/2023	08/11/2023	08/11/2023	120,000,000.00	119,305,277.78
CANADIAN IMPERIAL HLDS	13609ABC8	5.460% <sup>(5)</sup>	07/01/2023	11/28/2023	11/28/2023	60,000,000.00	60,000,000.00
CANADIAN IMPERIAL HLDS	13609AAX3	5.250% <sup>(5)</sup>	07/01/2023	12/01/2023	12/01/2023	90,000,000.00	90,000,000.00



## California Asset Management Trust Cash Reserve Portfolio

### Schedule of Investments

For the Month Ending

**June 30, 2023**

Category of Investment / Issuer	CUSIP	Yield to Maturity	Maturity Date for WAM <sup>(1)</sup>	Maturity Date for WAL <sup>(2)</sup>	Final Maturity Date <sup>(3)</sup>	Principal	Value <sup>(4)</sup>
<b>Financial Company Commercial Paper</b>							
CANADIAN IMPERIAL HLDS	13609ABA2	5.440% <sup>(5)</sup>	07/01/2023	12/12/2023	12/12/2023	80,000,000.00	80,000,000.00
CITIGROUP GLOBAL MARKETS	17327BVF9	5.303%	08/15/2023	08/15/2023	08/15/2023	25,000,000.00	24,840,000.00
CITIGROUP GLOBAL MARKETS	1730QPAX5	5.510% <sup>(5)</sup>	07/01/2023	01/05/2024	01/05/2024	105,000,000.00	105,000,000.00
CREDIT AGRICOLE CIB NY	22533UUA9	5.197%	07/10/2023	07/10/2023	07/10/2023	60,000,000.00	59,923,050.00
CREDIT AGRICOLE CIB NY	22533UVM2	5.377%	08/21/2023	08/21/2023	08/21/2023	20,000,000.00	19,850,400.00
CREDIT AGRICOLE CIB NY	22533UVR1	5.353%	08/25/2023	08/25/2023	08/25/2023	20,000,000.00	19,839,277.78
CREDIT AGRICOLE CIB NY	22533UW82	5.538%	09/08/2023	09/08/2023	09/08/2023	105,000,000.00	103,902,900.00
CREDIT AGRICOLE CIB NY	22533UWD1	5.548%	09/13/2023	09/13/2023	09/13/2023	100,000,000.00	98,877,666.67
ING (US) FUNDING LLC	45685RY35	5.505%	11/03/2023	11/03/2023	11/03/2023	100,000,000.00	98,142,361.11
JP MORGAN SECURITIES LLC	46651VCQ7	5.860%	02/20/2024	02/20/2024	02/20/2024	65,000,000.00	65,000,000.00
MITSUBISHI UFJ TR&BK NY	60682XV11	5.087%	08/01/2023	08/01/2023	08/01/2023	80,000,000.00	79,658,311.11
MITSUBISHI UFJ TR&BK NY	60682XWF9	5.538%	09/15/2023	09/15/2023	09/15/2023	35,000,000.00	34,597,305.55
MIZUHO BANK LTD/NY	60689GVM5	5.401%	08/21/2023	08/21/2023	08/21/2023	55,000,000.00	54,585,093.75
MIZUHO BANK LTD/NY	60689GVX1	5.512%	08/31/2023	08/31/2023	08/31/2023	50,000,000.00	49,539,534.72
MIZUHO BANK LTD/NY	60689GW51	5.494%	09/05/2023	09/05/2023	09/05/2023	125,000,000.00	123,757,916.67
MIZUHO BANK LTD/NY	60689GW85	5.506%	09/08/2023	09/08/2023	09/08/2023	100,000,000.00	98,959,250.00
MIZUHO BANK LTD/NY	60689GXJ0	5.572%	10/18/2023	10/18/2023	10/18/2023	50,000,000.00	49,171,902.77
MUFG BANK LTD/NY	62479MUL5	5.055%	07/20/2023	07/20/2023	07/20/2023	80,000,000.00	79,791,844.44
MUFG BANK LTD/NY	62479MV34	5.363%	08/03/2023	08/03/2023	08/03/2023	40,000,000.00	39,806,033.33
MUFG BANK LTD/NY	62479MVA8	5.373%	08/10/2023	08/10/2023	08/10/2023	55,000,000.00	54,676,111.11
MUFG BANK LTD/NY	62479MVH3	5.376%	08/17/2023	08/17/2023	08/17/2023	85,000,000.00	84,414,066.67
MUFG BANK LTD/NY	62479MVW0	5.527%	08/30/2023	08/30/2023	08/30/2023	40,000,000.00	39,636,666.67
MUFG BANK LTD/NY	62479MWC3	5.578%	09/12/2023	09/12/2023	09/12/2023	30,000,000.00	29,665,416.66
NATIXIS NY BRANCH	63873KVM6	5.408%	08/21/2023	08/21/2023	08/21/2023	50,000,000.00	49,623,875.00
NATIXIS NY BRANCH	63873KWJ2	5.410%	09/18/2023	09/18/2023	09/18/2023	50,000,000.00	49,417,375.00
NATIXIS NY BRANCH	63873KWM5	5.540%	09/21/2023	09/21/2023	09/21/2023	20,000,000.00	19,752,177.78
NATIXIS NY BRANCH	63873JA83	5.785%	01/08/2024	01/08/2024	01/08/2024	250,000,000.00	242,564,263.89
PRICOA SHORT TERM FUNDING LLC	74154GU35	5.432%	07/03/2023	07/03/2023	07/03/2023	22,000,000.00	21,993,583.33
PRICOA SHORT TERM FUNDING LLC	74154GX24	5.244%	10/02/2023	10/02/2023	10/02/2023	50,000,000.00	49,345,125.00
SUMITOMO MITSUI TRUST NY	86563HUA6	5.217%	07/10/2023	07/10/2023	07/10/2023	100,000,000.00	99,871,250.00



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<b>Financial Company Commercial Paper</b>							
SUMITOMO MITSUI TRUST NY	86563HX47	5.538%	10/04/2023	10/04/2023	10/04/2023	75,000,000.00	73,921,354.17
TOYOTA MOTOR CREDIT CORP	89233GA55	5.656%	01/05/2024	01/05/2024	01/05/2024	50,000,000.00	48,566,500.00
<b>Category of Investment Sub-Total</b>						<b>2,701,000,000.00</b>	<b>2,674,844,637.06</b>
<b>Certificate of Deposit</b>							
BANK OF AMERICA NA	06052TU32	5.130%	07/10/2023	07/10/2023	07/10/2023	32,000,000.00	32,000,000.00
BANK OF AMERICA NA	06052T3T5	5.530%	09/15/2023	09/15/2023	09/15/2023	50,000,000.00	50,000,000.00
BANK OF AMERICA NA	06052T3V0	5.530%	09/15/2023	09/15/2023	09/15/2023	70,000,000.00	70,000,000.00
BANK OF AMERICA NA	06052T3F5	5.750%	12/12/2023	12/12/2023	12/12/2023	35,000,000.00	35,000,000.00
BANK OF MONTREAL CHICAGO	06367D6D2	5.350%	08/15/2023	08/15/2023	08/15/2023	150,000,000.00	150,000,000.00
BANK OF MONTREAL CHICAGO	06367D2W4	5.400%	09/08/2023	09/08/2023	09/08/2023	35,000,000.00	35,000,000.00
BANK OF NOVA SCOTIA HOUSTON	06417ML37	5.780% <sup>(5)</sup>	07/01/2023	08/16/2023	08/16/2023	25,000,000.00	25,000,000.00
BANK OF NOVA SCOTIA HOUSTON	06417MQ81	5.610% <sup>(5)</sup>	07/01/2023	09/21/2023	09/21/2023	62,000,000.00	62,000,000.00
BANK OF NOVA SCOTIA HOUSTON	06417MW92	5.500% <sup>(5)</sup>	07/01/2023	10/06/2023	10/06/2023	100,000,000.00	100,000,000.00
BANK OF NOVA SCOTIA HOUSTON	06417MS48	5.410% <sup>(5)</sup>	07/01/2023	11/02/2023	11/02/2023	50,000,000.00	50,000,000.00
BANK OF NOVA SCOTIA HOUSTON	06417MU29	5.350% <sup>(5)</sup>	07/01/2023	11/22/2023	11/22/2023	39,000,000.00	39,000,000.00
BANK OF NOVA SCOTIA HOUSTON	06417MZ73	5.450% <sup>(5)</sup>	07/01/2023	12/12/2023	12/12/2023	44,000,000.00	44,000,000.00
BANK OF NOVA SCOTIA HOUSTON	06417MR56	5.660% <sup>(5)</sup>	07/01/2023	01/05/2024	01/05/2024	50,000,000.00	50,000,000.00
BANK OF NOVA SCOTIA HOUSTON	06417M3F0	5.580% <sup>(5)</sup>	07/01/2023	03/27/2024	03/27/2024	60,000,000.00	60,000,000.00
BARCLAYS BANK PLC	06742T5N2	5.560%	09/18/2023	09/18/2023	09/18/2023	100,000,000.00	100,000,000.00
BARCLAYS BANK PLC	06742T5W2	5.560%	09/22/2023	09/22/2023	09/22/2023	30,000,000.00	30,000,000.00
CANADIAN IMP BK COMM NY	13606KQU3	5.730% <sup>(5)</sup>	07/01/2023	09/01/2023	09/01/2023	75,000,000.00	75,000,000.00
CANADIAN IMP BK COMM NY	13606KVM5	5.460% <sup>(5)</sup>	07/01/2023	10/19/2023	10/19/2023	150,000,000.00	150,000,000.00
COMMONWEALTH BANK OF AUSTRALIA NY	20271EB81	5.270%	07/03/2023	07/03/2023	07/03/2023	30,000,000.00	30,000,000.00
CREDIT AGRICOLE CIB NY	22536CWJ5	5.320%	08/09/2023	08/09/2023	08/09/2023	15,000,000.00	15,000,000.00
DNB NOR BANK ASA NY	23344NW69	5.390%	11/16/2023	11/16/2023	11/16/2023	150,000,000.00	150,000,000.00
GOLDMAN SACHS BANK USA	40054PJF3	5.270%	07/05/2023	07/05/2023	07/05/2023	125,000,000.00	125,000,000.00
HSBC BANK USA NA	40435RPQ8	5.820% <sup>(5)</sup>	07/01/2023	08/18/2023	08/18/2023	125,000,000.00	125,054,229.36
HSBC BANK USA NA	40435RQB0	5.610% <sup>(5)</sup>	07/01/2023	10/06/2023	10/06/2023	75,000,000.00	75,000,000.00
HSBC BANK USA NA	40435RQD6	5.610% <sup>(5)</sup>	07/01/2023	10/10/2023	10/10/2023	42,000,000.00	42,011,248.72



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<b>Certificate of Deposit</b>							
HSBC BANK USA NA	40435RRD5	5.470% <sup>(5)</sup>	07/01/2023	11/17/2023	11/17/2023	70,000,000.00	70,000,000.00
MIZUHO BANK LTD/NY	60710TDJ7	5.390%	09/01/2023	09/01/2023	09/01/2023	85,000,000.00	85,000,000.00
NATIXIS NY BRANCH	63873QB60	5.050%	08/01/2023	08/01/2023	08/01/2023	55,000,000.00	55,000,000.00
ROYAL BANK OF CANADA NY	78015JR66	5.560% <sup>(5)</sup>	07/01/2023	10/03/2023	10/03/2023	50,000,000.00	50,000,000.00
SKANDINAVISKA ENSKILDA BANKEN AB	83050PW21	5.460% <sup>(5)</sup>	07/01/2023	10/18/2023	10/18/2023	150,000,000.00	150,000,000.00
SKANDINAVISKA ENSKILDA BANKEN AB	83050PW70	5.410% <sup>(5)</sup>	07/01/2023	10/24/2023	10/24/2023	115,000,000.00	115,000,000.00
SKANDINAVISKA ENSKILDA BANKEN AB	83050PR43	5.480% <sup>(5)</sup>	07/01/2023	01/29/2024	01/29/2024	50,000,000.00	50,000,000.00
SVENSKA HANDELSBANKEN NY	86959RR77	5.540% <sup>(5)</sup>	07/01/2023	10/04/2023	10/04/2023	100,000,000.00	100,000,000.00
SVENSKA HANDELSBANKEN NY	86959RS50	5.500% <sup>(5)</sup>	07/01/2023	10/10/2023	10/10/2023	60,000,000.00	60,000,000.00
SVENSKA HANDELSBANKEN NY	86959R2C3	5.460% <sup>(5)</sup>	07/01/2023	10/17/2023	10/17/2023	100,000,000.00	100,000,000.00
SVENSKA HANDELSBANKEN NY	86959R2E9	5.460% <sup>(5)</sup>	07/01/2023	10/19/2023	10/19/2023	25,000,000.00	25,000,729.28
SVENSKA HANDELSBANKEN NY	86959R2P4	5.410% <sup>(5)</sup>	07/01/2023	11/06/2023	11/06/2023	40,000,000.00	40,000,000.00
SVENSKA HANDELSBANKEN NY	86959RV80	5.240% <sup>(5)</sup>	07/01/2023	12/07/2023	12/07/2023	50,000,000.00	50,000,000.00
SVENSKA HANDELSBANKEN NY	86959R3Y4	5.570% <sup>(5)</sup>	07/01/2023	03/26/2024	03/26/2024	60,000,000.00	60,000,000.00
SWEDBANK NY	87019WHK4	4.990%	07/20/2023	07/20/2023	07/20/2023	50,000,000.00	50,000,000.00
TORONTO DOMINION BANK NY	89115B6C9	5.300%	08/10/2023	08/10/2023	08/10/2023	75,000,000.00	75,000,000.00
TORONTO DOMINION BANK NY	89115BMF4	5.350%	10/02/2023	10/02/2023	10/02/2023	50,000,000.00	50,000,000.00
TORONTO DOMINION BANK NY	89115BVT4	5.520%	11/28/2023	11/28/2023	11/28/2023	85,000,000.00	85,000,000.00
TORONTO DOMINION BANK NY	89115BHY9	5.700%	12/01/2023	12/01/2023	12/01/2023	133,000,000.00	133,000,000.00
UBS AG STAMFORD CT	90275DRD4	5.200% <sup>(5)</sup>	07/03/2023	09/06/2023	09/06/2023	75,000,000.00	75,000,000.00
UBS AG STAMFORD CT	90275DRC6	5.310% <sup>(5)</sup>	07/03/2023	12/01/2023	12/01/2023	63,000,000.00	63,000,000.00
WELLS FARGO BANK NA	95001KLB8	5.410% <sup>(5)</sup>	07/01/2023	10/24/2023	10/24/2023	90,000,000.00	90,000,000.00
WELLS FARGO BANK NA	95001KLM4	5.390% <sup>(5)</sup>	07/01/2023	10/31/2023	10/31/2023	100,000,000.00	100,000,000.00
WELLS FARGO BANK NA	95001KKD5	5.510% <sup>(5)</sup>	07/01/2023	11/13/2023	11/13/2023	160,000,000.00	160,000,000.00
WELLS FARGO BANK NA	95001KLU6	5.550% <sup>(5)</sup>	07/01/2023	02/12/2024	02/12/2024	65,000,000.00	65,000,000.00
WESTPAC BANKING CORP NY	96130AQV3	5.660% <sup>(5)</sup>	07/01/2023	09/08/2023	09/08/2023	40,000,000.00	40,000,000.00
WESTPAC BANKING CORP NY	96130ATJ7	5.490% <sup>(5)</sup>	07/01/2023	11/13/2023	11/13/2023	125,000,000.00	125,000,000.00
WESTPAC BANKING CORP NY	96130ASF6	5.250% <sup>(5)</sup>	07/01/2023	11/21/2023	11/21/2023	100,000,000.00	100,000,000.00

**Category of Investment Sub-Total**

**3,940,000,000.00 3,940,066,207.36**





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<b>Asset Backed Commercial Paper</b>							
ATLANTIC ASSET SEC LLC	04821UV25	5.296%	08/02/2023	08/02/2023	08/02/2023	50,000,000.00	49,765,777.77
ATLANTIC ASSET SEC LLC	04821UVF6	5.331%	08/15/2023	08/15/2023	08/15/2023	20,000,000.00	19,868,500.00
ATLANTIC ASSET SEC LLC	04821PDL4	5.210% <sup>(5)</sup>	07/01/2023	09/11/2023	09/11/2023	50,000,000.00	50,000,000.00
CAFCO LLC	1247P3V90	5.310%	08/09/2023	08/09/2023	08/09/2023	25,000,000.00	24,858,354.17
CHARIOT FUNDING LLC	15963UWM4	5.548%	09/21/2023	09/21/2023	09/21/2023	30,000,000.00	29,626,900.00
CHARTA LLC	16115WV20	5.023%	08/02/2023	08/02/2023	08/02/2023	30,000,000.00	29,869,333.33
CHARTA LLC	16115WWB9	5.510%	09/11/2023	09/11/2023	09/11/2023	50,000,000.00	49,458,000.00
CHARTA LLC	16115WWE3	5.529%	09/14/2023	09/14/2023	09/14/2023	35,000,000.00	34,603,333.33
CHARTA LLC	16115WWF0	5.530%	09/15/2023	09/15/2023	09/15/2023	95,000,000.00	93,908,977.78
COLLAT COMM PAPER FLEX CO	19421MBZ4	5.490% <sup>(5)</sup>	07/01/2023	10/13/2023	10/13/2023	44,000,000.00	44,000,000.00
COLLAT COMM PAPER FLEX CO	19421MDG4	5.520% <sup>(5)</sup>	07/01/2023	10/17/2023	10/17/2023	95,000,000.00	95,000,000.00
COLLAT COMM PAPER FLEX CO	19421MDC3	5.570% <sup>(5)</sup>	07/01/2023	11/10/2023	11/10/2023	100,000,000.00	100,000,000.00
COLLAT COMM PAPER V CO	19424GAF9	5.220% <sup>(5)</sup>	07/01/2023	09/06/2023	09/06/2023	25,000,000.00	25,000,000.00
COLLAT COMM PAPER V CO	19423RAD1	5.470% <sup>(5)</sup>	07/01/2023	10/23/2023	10/23/2023	65,000,000.00	65,000,000.00
CRC FUNDING LLC	12619UWE7	5.529%	09/14/2023	09/14/2023	09/14/2023	40,000,000.00	39,546,666.67
CRC FUNDING LLC	12619UXP1	5.591%	10/23/2023	10/23/2023	10/23/2023	50,000,000.00	49,130,750.00
FAIRWAY FINANCE COMPANY LLC	30601WV71	5.027%	08/07/2023	08/07/2023	08/07/2023	25,000,000.00	24,874,097.22
FAIRWAY FINANCE COMPANY LLC	30601VA84	5.731%	01/08/2024	01/08/2024	01/08/2024	50,000,000.00	48,525,055.55
GOTHAM FUNDING CORP	38346MUX0	5.285%	07/31/2023	07/31/2023	07/31/2023	30,000,000.00	29,870,000.00
MANHATTAN ASSET FUNDING CO	56274MUA8	5.243%	07/10/2023	07/10/2023	07/10/2023	40,000,000.00	39,948,300.00
MANHATTAN ASSET FUNDING CO	56274MUB6	5.245%	07/11/2023	07/11/2023	07/11/2023	30,000,000.00	29,956,916.67
MONT BLANC CAPITAL CORP	6117P5UB1	5.249%	07/11/2023	07/11/2023	07/11/2023	23,842,000.00	23,807,694.01
MONT BLANC CAPITAL CORP	6117P5UD7	5.218%	07/13/2023	07/13/2023	07/13/2023	61,497,000.00	61,391,430.15
OLD LINE FUNDING LLC	67984RMH9	5.480% <sup>(5)</sup>	07/01/2023	10/06/2023	10/06/2023	50,000,000.00	50,000,000.00
OLD LINE FUNDING LLC	67985BHH9	5.440% <sup>(5)</sup>	07/01/2023	11/10/2023	11/10/2023	60,000,000.00	60,000,000.00
OLD LINE FUNDING LLC	67984RMP1	5.420% <sup>(5)</sup>	07/01/2023	11/17/2023	11/17/2023	80,000,000.00	80,000,000.00
OLD LINE FUNDING LLC	67984RMS5	5.480% <sup>(5)</sup>	07/01/2023	12/18/2023	12/18/2023	50,000,000.00	50,000,000.00
OLD LINE FUNDING LLC	67983TA48	5.706%	01/04/2024	01/04/2024	01/04/2024	41,000,000.00	39,824,393.33
RIDGEFIELD FUNDNG CO LLC	76582KUE9	5.234%	07/14/2023	07/14/2023	07/14/2023	40,000,000.00	39,925,466.67
RIDGEFIELD FUNDNG CO LLC	76582KUH2	5.279%	07/17/2023	07/17/2023	07/17/2023	26,000,000.00	25,939,911.11



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<b>Asset Backed Commercial Paper</b>							
RIDGEFIELD FUNDNG CO LLC	76582KV73	5.130%	08/07/2023	08/07/2023	08/07/2023	65,000,000.00	64,665,972.22
RIDGEFIELD FUNDNG CO LLC	76582KV81	5.097%	08/08/2023	08/08/2023	08/08/2023	40,000,000.00	39,790,155.56
SHEFFIELD RECEIVABLES	82124MW55	5.527%	09/05/2023	09/05/2023	09/05/2023	50,000,000.00	49,500,416.67
SHEFFIELD RECEIVABLES	82124MW89	5.523%	09/08/2023	09/08/2023	09/08/2023	100,000,000.00	98,957,333.33
STARBIRD FUNDING CORP	85520MUH4	5.280%	07/17/2023	07/17/2023	07/17/2023	30,000,000.00	29,930,666.67
STARBIRD FUNDING CORP	85520MVB6	5.314%	08/11/2023	08/11/2023	08/11/2023	20,000,000.00	19,881,100.00
STARBIRD FUNDING CORP	85520MZ48	5.714%	12/04/2023	12/04/2023	12/04/2023	25,000,000.00	24,398,750.00
THUNDER BAY FUNDING LLC	88603AFZ1	5.480% <sup>(5)</sup>	07/01/2023	10/06/2023	10/06/2023	50,000,000.00	50,000,000.00
THUNDER BAY FUNDING LLC	88603AFY4	5.540% <sup>(5)</sup>	07/01/2023	10/19/2023	10/19/2023	20,000,000.00	20,000,000.00
THUNDER BAY FUNDING LLC	88603AGQ0	5.580% <sup>(5)</sup>	07/01/2023	03/22/2024	03/22/2024	50,000,000.00	50,000,000.00
<b>Category of Investment Sub-Total</b>						<b>1,861,339,000.00</b>	<b>1,850,824,252.21</b>
<b>Portfolio Totals</b>						<b>15,964,610,300.00</b>	<b>15,926,096,425.15</b>





## California Asset Management Trust Cash Reserve Portfolio

### Schedule of Investments

For the Month Ending

**June 30, 2023**

The Fund's Weighted Average Maturity and Weighted Average Life Maturity as of the reporting date are **26** and **56** days, respectively.

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

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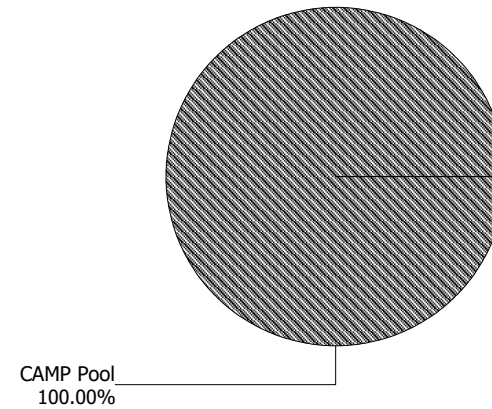
## Account Statement - Transaction Summary

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

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

CAMP Pool	
Opening Market Value	42,384,658.52
Purchases	171,073.00
Redemptions	(2,300,000.00)
Unsettled Trades	0.00
Change in Value	0.00
<b>Closing Market Value</b>	<b>\$40,255,731.52</b>
Cash Dividends and Income	171,073.00

Asset Summary		
	April 30, 2023	March 31, 2023
<b>CAMP Pool</b>	40,255,731.52	42,384,658.52
<b>Total</b>	<b>\$40,255,731.52</b>	<b>\$42,384,658.52</b>
Asset Allocation		





## Account Statement

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

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

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
<b>CAMP Pool</b>					
<b>Opening Balance</b>					<b>42,384,658.52</b>
04/20/23	04/20/23	Redemption - ACH Redemption	1.00	(1,000,000.00)	41,384,658.52
04/27/23	04/27/23	Redemption - ACH Redemption	1.00	(1,300,000.00)	40,084,658.52
04/28/23	05/01/23	Accrual Income Div Reinvestment - Distributions	1.00	171,073.00	40,255,731.52

**Closing Balance** **40,255,731.52**

	Month of April	Fiscal YTD July-April		
<b>Opening Balance</b>	42,384,658.52	0.00	<b>Closing Balance</b>	40,255,731.52
<b>Purchases</b>	171,073.00	218,412,799.47	<b>Average Monthly Balance</b>	41,861,765.82
<b>Redemptions (Excl. Checks)</b>	(2,300,000.00)	(178,157,067.95)	<b>Monthly Distribution Yield</b>	4.97%
<b>Check Disbursements</b>	0.00	0.00		
<b>Closing Balance</b>	<b>40,255,731.52</b>	<b>40,255,731.52</b>		
<b>Cash Dividends and Income</b>	171,073.00	1,032,799.47		



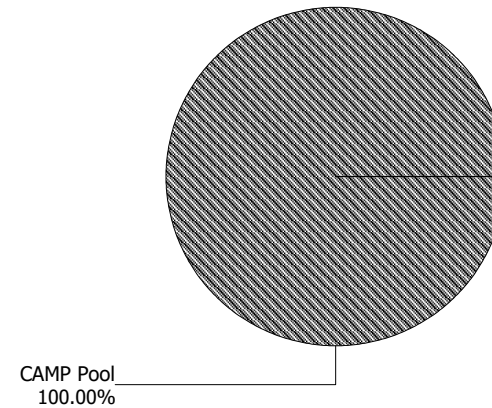
## Account Statement - Transaction Summary

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

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

CAMP Pool	
Opening Market Value	40,255,731.52
Purchases	27,914,261.36
Redemptions	(46,400,000.00)
Unsettled Trades	0.00
Change in Value	0.00
<b>Closing Market Value</b>	<b>\$21,769,992.88</b>
Cash Dividends and Income	114,261.36

Asset Summary		
	May 31, 2023	April 30, 2023
<b>CAMP Pool</b>	21,769,992.88	40,255,731.52
<b>Total</b>	<b>\$21,769,992.88</b>	<b>\$40,255,731.52</b>
Asset Allocation		





## Account Statement

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

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

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
<b>CAMP Pool</b>					
<b>Opening Balance</b>					<b>40,255,731.52</b>
05/02/23	05/02/23	Redemption - ACH Redemption	1.00	(30,000,000.00)	10,255,731.52
05/04/23	05/04/23	Redemption - ACH Redemption	1.00	(1,100,000.00)	9,155,731.52
05/08/23	05/08/23	Purchase - ACH Purchase	1.00	2,000,000.00	11,155,731.52
05/08/23	05/08/23	Purchase - Incoming Wires	1.00	4,800,000.00	15,955,731.52
05/10/23	05/10/23	Purchase - ACH Purchase	1.00	21,000,000.00	36,955,731.52
05/10/23	05/10/23	Redemption - ACH Redemption	1.00	(1,100,000.00)	35,855,731.52
05/18/23	05/18/23	Redemption - ACH Redemption	1.00	(4,200,000.00)	31,655,731.52
05/25/23	05/25/23	Redemption - ACH Redemption	1.00	(2,500,000.00)	29,155,731.52
05/26/23	05/26/23	Redemption - ACH Redemption	1.00	(5,000,000.00)	24,155,731.52
05/30/23	05/30/23	Redemption - ACH Redemption	1.00	(2,500,000.00)	21,655,731.52
05/31/23	06/01/23	Accrual Income Div Reinvestment - Distributions	1.00	114,261.36	21,769,992.88



## Account Statement

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

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

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
<b>Closing Balance</b>					<b>21,769,992.88</b>
	<b>Month of May</b>	<b>Fiscal YTD July-May</b>			
<b>Opening Balance</b>	40,255,731.52	0.00	<b>Closing Balance</b>	21,769,992.88	
<b>Purchases</b>	27,914,261.36	246,327,060.83	<b>Average Monthly Balance</b>	26,030,385.11	
<b>Redemptions (Excl. Checks)</b>	(46,400,000.00)	(224,557,067.95)	<b>Monthly Distribution Yield</b>	5.16%	
<b>Check Disbursements</b>	0.00	0.00			
<b>Closing Balance</b>	<b>21,769,992.88</b>	<b>21,769,992.88</b>			
<b>Cash Dividends and Income</b>	114,261.36	1,147,060.83			



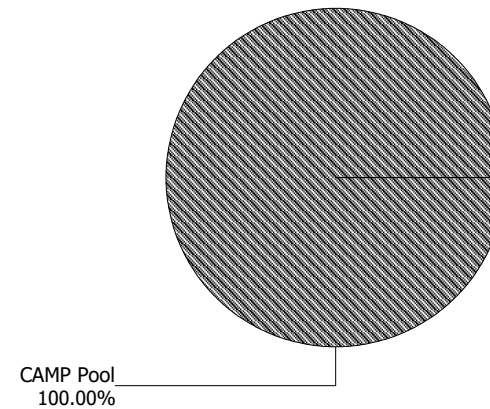
## Account Statement - Transaction Summary

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

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

CAMP Pool	
Opening Market Value	21,769,992.88
Purchases	31,517,172.61
Redemptions	(29,600,000.00)
Unsettled Trades	0.00
Change in Value	0.00
<b>Closing Market Value</b>	<b>\$23,687,165.49</b>
Cash Dividends and Income	117,172.61

Asset Summary		
	June 30, 2023	May 31, 2023
<b>CAMP Pool</b>	23,687,165.49	21,769,992.88
<b>Total</b>	<b>\$23,687,165.49</b>	<b>\$21,769,992.88</b>
Asset Allocation		





## Account Statement

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

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

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
<b>CAMP Pool</b>					
<b>Opening Balance</b>					<b>21,769,992.88</b>
06/06/23	06/06/23	Purchase - Incoming Wires	1.00	15,000,000.00	36,769,992.88
06/08/23	06/08/23	Redemption - ACH Redemption	1.00	(15,000,000.00)	21,769,992.88
06/08/23	06/08/23	Redemption - ACH Redemption	1.00	(1,500,000.00)	20,269,992.88
06/16/23	06/16/23	Purchase - Incoming Wires	1.00	12,400,000.00	32,669,992.88
06/21/23	06/21/23	Redemption - ACH Redemption	1.00	(1,000,000.00)	31,669,992.88
06/21/23	06/21/23	Redemption - ACH Redemption	1.00	(1,300,000.00)	30,369,992.88
06/22/23	06/22/23	Purchase - ACH Purchase	1.00	4,000,000.00	34,369,992.88
06/28/23	06/28/23	Redemption - ACH Redemption	1.00	(2,800,000.00)	31,569,992.88
06/28/23	06/28/23	Redemption - ACH Redemption	1.00	(8,000,000.00)	23,569,992.88
06/30/23	07/03/23	Accrual Income Div Reinvestment - Distributions	1.00	117,172.61	23,687,165.49





## Account Statement

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

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

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
<b>Closing Balance</b>					<b>23,687,165.49</b>
	<b>Month of June</b>	<b>Fiscal YTD July-June</b>			
<b>Opening Balance</b>	21,769,992.88	0.00	<b>Closing Balance</b>	23,687,165.49	
<b>Purchases</b>	31,517,172.61	277,844,233.44	<b>Average Monthly Balance</b>	27,177,231.97	
<b>Redemptions (Excl. Checks)</b>	(29,600,000.00)	(254,157,067.95)	<b>Monthly Distribution Yield</b>	5.24%	
<b>Check Disbursements</b>	0.00	0.00			
<b>Closing Balance</b>	<b>23,687,165.49</b>	<b>23,687,165.49</b>			
<b>Cash Dividends and Income</b>	117,172.61	1,264,233.44			