

Date: October 23, 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 September 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 September 30, 2023 there were \$18.8 million in cash equivalents and securities that will mature in less than one year in the Liquidity and Short Term Core portfolios managed by Chandler Asset Management, plus an additional \$45.4 million held in PRISM's LAIF and CAMP accounts. All of the securities in the respective portfolios are marketable and can be immediately converted into cash.

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

	Short-Term Core Portfolio	Liquidity Portfolio	LAIF/CAMP Portfolio*	Consolidated Portfolio
<b>Market Value</b>	\$244.9	\$144.4	\$45.4	\$435.2
<b>Book Value</b>	\$254.7	\$143.7	\$45.4	\$444.2
<b>Modified Duration</b>	2.44	0.36	0.00	1.49
<b>Purchase (Book) Yield</b>	2.96%	5.44%	5.52%	4.03%
<b>Market Yield</b>	5.25%	5.46%	5.52%	5.35%

\*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 3.61% for the quarter, CAMP returned an annualized yield of 5.52% for the quarter.

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

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

## **Table of Contents**

### **I. Performance Evaluation**

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

### **II. Economic Update**

This report reviews the current economic environment affecting interest rates.

### **III. Chandler Asset Management Investment Report – PRISM**

#### **A. Account Profile**

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

#### **B. Consolidated Information**

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

### **IV. Chandler Asset Management Investment Report – PRISM ARC**

#### **A. Account Profile**

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

#### **B. Consolidated Information**

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

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

### **VI. PRISM Portfolio Holdings**

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

VII. PRISM Quarterly Transactions and Interest Earned Reports

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

VIII. LAIF Statements

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

IV. CAMP Statements

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

## **PRISM / Performance Evaluation**

### **July – September 2023**

In the face of tighter financial conditions, with interest rates continuing to increase and bank lending standards restrictive, the US consumer remains resilient, pushing out the timeline on an anticipated economic downturn. One of the more significant catalysts for the strength of the consumer is the imbalance in the US labor market. Demand for workers continues to exceed available supply, keeping the unemployment rate low and wages firm, propelling the economy with above trend GDP growth through the first half of the year with a likely outsized third quarter GDP number expected at the end of October. Additionally, although the month over month level of the savings rates is just below 4%, historically a cautionary level, the cumulative savings rate, taking into account the lofty level of savings during the pandemic, remains elevated. The 36-month moving average on the savings rate is 7.9%, down from a high of 11.3% in the second half of 2021 and above the 6.5% 36 month moving average in December 2019, before the onset of the pandemic. The Chandler team expects the accumulated savings rate to trend lower in coming months, ultimately pressuring the consumer and the resiliency of the US economy in 2024.

The Chandler team was expecting the economy to exhibit more signs of weakness in the third quarter, but our forecast did not come to fruition. Jobless Claims were trending higher as the 2nd quarter came to a close, with the four-week moving average as of June 30 up to 254k, however the trend reversed with the four-week moving average as of September 29 down to 209k. The Chandler team believes Jobless Claims sustained above the 250k threshold will be required to put upward pressure on the unemployment rate and loosen up the overall job market. Payroll growth also accelerated in the third quarter, with the three-month moving average on payrolls currently 266k compared to 201k at the end of June, another surprise to the Chandler team. The unemployment rate ticked higher by 0.2% to 3.8% between June and September 2023, but the participation rate also increased by 0.2% to 62.8%; an unemployment rate below 4.0% remains broadly consistent with full employment. Wage growth remains above levels consistent with the Federal Reserves 2% inflation objective, but the rate of change on a year over year basis is trending down with Average Hourly Earnings currently at 4.2%, compared to 4.4% at the end of June, and 4.8% as of December 2022. Both Core CPI and Core PCE year-over-year inflation continue to trend lower, with Core CPI down to 4.1% as of September 2023 compared to 4.8% in June 2023; Core PCE inflation is 3.9% as of August 2023, compared to 4.3% in June of 2023. The Chandler team is forecasting core inflation to continue to trend lower on a year over year basis, and end the year below 4%, but be challenged to get all the way down to the 2% policy objective in 2024 unless the employment and wage backdrop deteriorates materially.

Treasury yields moved higher during the third quarter, but the moves were more pronounced further out the yield curve as market participants are more comfortable pricing in a 'higher for longer' outlook for monetary policy in light of the resilience of the US economy. Notably, ten-year Treasury notes traded well above the 4% threshold, starting the quarter at 3.84% and ending the quarter with a yield of 4.57%. The move in two-year Treasury notes was less pronounced, with a yield of 4.90% at the beginning of the quarter extending to 5.04% at the end of the quarter. The level of inversion between the two-year and ten-year treasury notes decreased, ending the quarter at -47 basis points compared to the June 30 valuation of -106 basis points. We believe the adjustment in the level of inversion in the yield curve is a signal the market is pricing in a less onerous domestic economic downturn and will provide a better opportunity for fixed income investors to generate a more sustainable total real return in coming quarters, with interest rates structurally higher.

#### **Portfolio Summary – Short Term Core**

- Chandler commenced management of the portfolio on January 31, 2015.
- For the three-month period ending September 30, 2023, the portfolio returned 0.30% compared to the 0.25% return of the ICE Bank of America Merrill Lynch 1-5 Year US Corporate and Government AAA-A Index.



- For the 12-month period ending September 30, 2023, the portfolio returned 2.80% compared to the 2.44% return of the ICE Bank of America Merrill Lynch 1-5 Year US Corporate and Government AAA-A Index.
- Short Term Core Activity
  - Multiple securities were purchased across the Treasury, Supranational, Mortgage Backed CMO, and corporate portions of the allocation to keep the portfolio positioned consistent with Chandler targets.
  - The purchased securities ranged in maturity from October 2023 to August 2028.
  - Several securities were sold in addition to a net \$20 million being contributed to the portfolio to help facilitate the new holdings in the portfolio.
- Short Term Core Sector
  - The sector allocation of the portfolio evolved as the Chandler team modestly extended the overall interest rate sensitivity of the portfolio both via adjusting the underlying mix of securities and spending down the contributed \$20 million into the portfolio.
  - The two largest changes were the 3.6% increase in the Treasury allocation, to 38.2% of the portfolio, partially offset by the 2.8% decline in the Asset Backed allocation, to 13.1% of the portfolio.
- Short Term Core Duration
  - The duration of the portfolio increased, currently at 2.44 compared to 2.36 at the end of the prior quarter.
  - The Chandler team believes the monetary policy hiking cycle is near completion and made a concerted effort to increase the overall duration of the portfolio to be more consistent with the benchmark.

#### **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 September 30, 2023, the portfolio returned 1.58% compared to the 1.09% return of the custom index and the 1.31% return of the three-month Treasury Bill Index.
- For the 12-month period ending September 30, 2023, the portfolio returned 4.31% compared to the 3.71% return of the custom index and the 4.47% 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 in the portfolio was elevated as the Chandler team spent the \$142 million contributed to the portfolio during the quarter.
  - The purchased securities ranged in maturity from September 2023 to May 2024 and were predominantly in the Treasury sector.
- Liquidity Sector
  - The sector allocation changed materially as the market value of the portfolio increased from \$1.4 million as of June 30, 2023, to \$144 million as of September 30, 2023.
  - The Treasury allocation went from zero to 92.7% of the portfolio, with small allocations to other eligible sectors including both commercial paper and corporate notes.
- Liquidity Duration
  - The duration of the portfolio increased to 0.36 compared to 0.00 at the end of the prior quarter (the small cash balance in the portfolio was invested in the money market fund).
  - The portfolio is invested to coincide with forecasted liquidity dates for the upcoming fiscal year of PRISM.

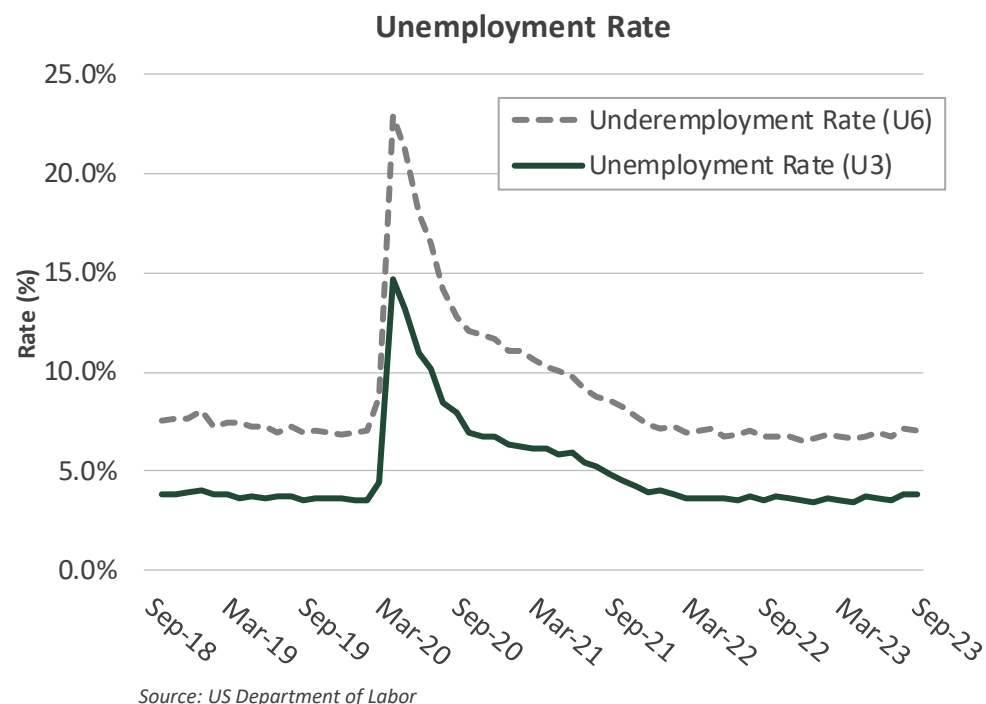
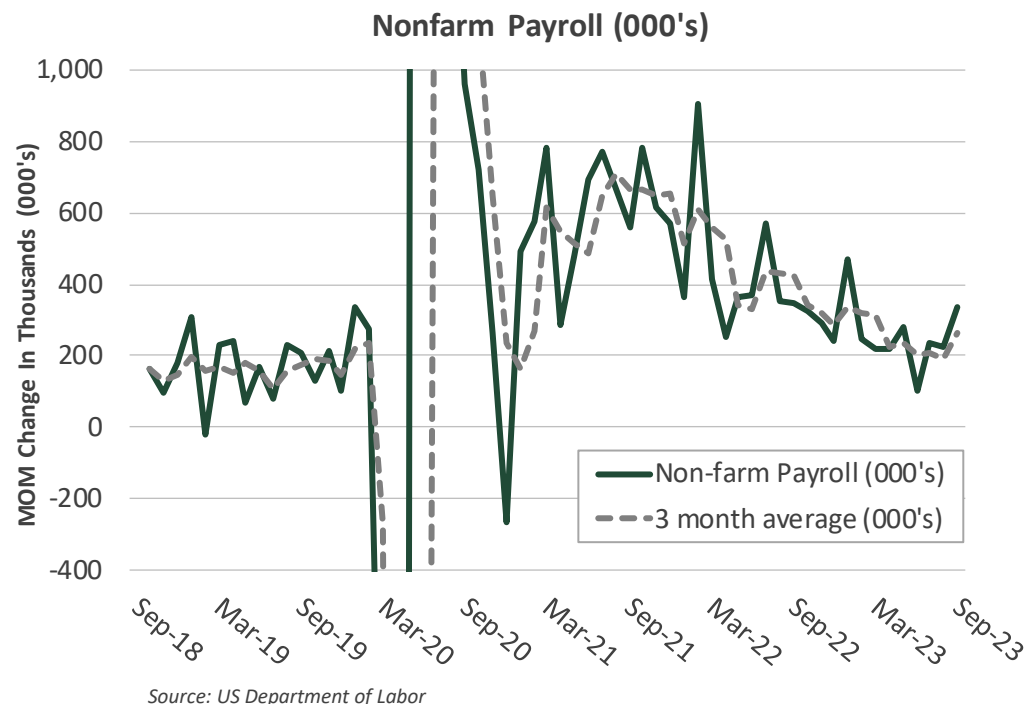


# Economic Update

## Economic Update

- Recent economic data continues to suggest positive but below trend growth this year. 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.
- As anticipated at the September meeting, the Federal Open Market Committee voted unanimously to maintain the target Federal Funds at the range of 5.25 - 5.50%. The Fed's Summary of Economic Projections (SEP) also revealed expectations of higher economic growth, reduced unemployment, and a gradual easing of inflation compared to earlier forecasts. The Fed is continuing to focus on achieving price stability and bringing inflation down toward their 2% policy objective, while leaving the option open for the possibility of additional rate hikes in the future if needed.
- The yield curve remained inverted in September. The 2-year Treasury yield increased 18 basis points to 5.05%, the 5-year Treasury yield rose 36 basis points to 4.61%, and the 10-year Treasury yield increased 46 basis points to 4.57%. The inversion between the 2-year Treasury yield and 10-year Treasury yield narrowed to -48 basis points at September month-end versus -76 basis points at August month-end. The spread between the 2-year Treasury and 10-year Treasury yield one year ago was -45 basis points. The inversion between 3-month and 10-year Treasuries narrowed to -88 basis points in September from -134 basis points in August. The shape of the yield curve indicates that the probability of recession persists.

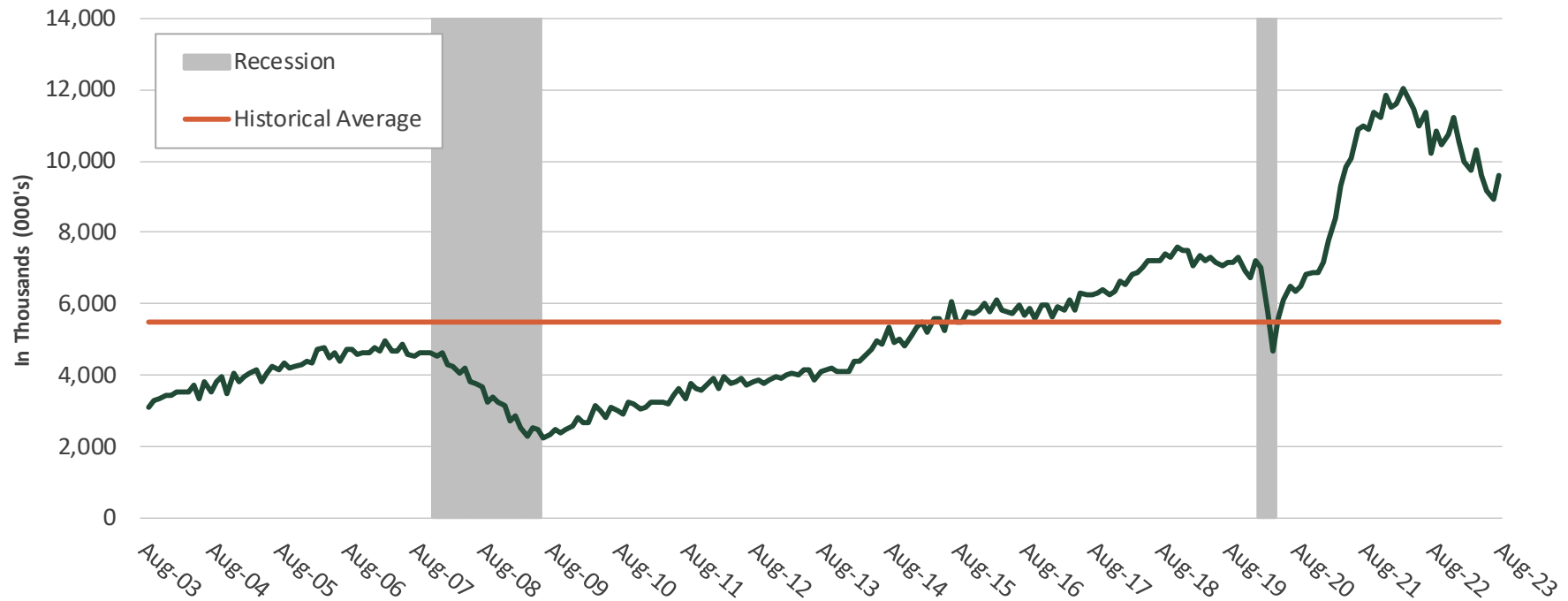
# Employment



The U.S. economy added 336,000 jobs in September, exceeding consensus expectations of 170,000, and the last two months were revised upward by 119,000 jobs. The largest gains came from leisure and hospitality, bringing restaurant and bar employment back in-line with pre-pandemic levels. The pace of job growth has picked up recently, with the three-month moving average payrolls at 266,000 and the six-month moving average at 234,000. The unemployment rate was unchanged at 3.8%, and the labor participation rate was consistent with last month's report at 62.8%. The U-6 underemployment rate, which includes those who are marginally attached to the labor force and employed part time for economic reasons declined slightly to 7.0% from the prior month at 7.1%. Average hourly earnings declined to 4.2% year-over-year in September from 4.3% in August. Employment remains strong by historical standards.

# Job Openings & Labor Turnover Survey

## Job Openings

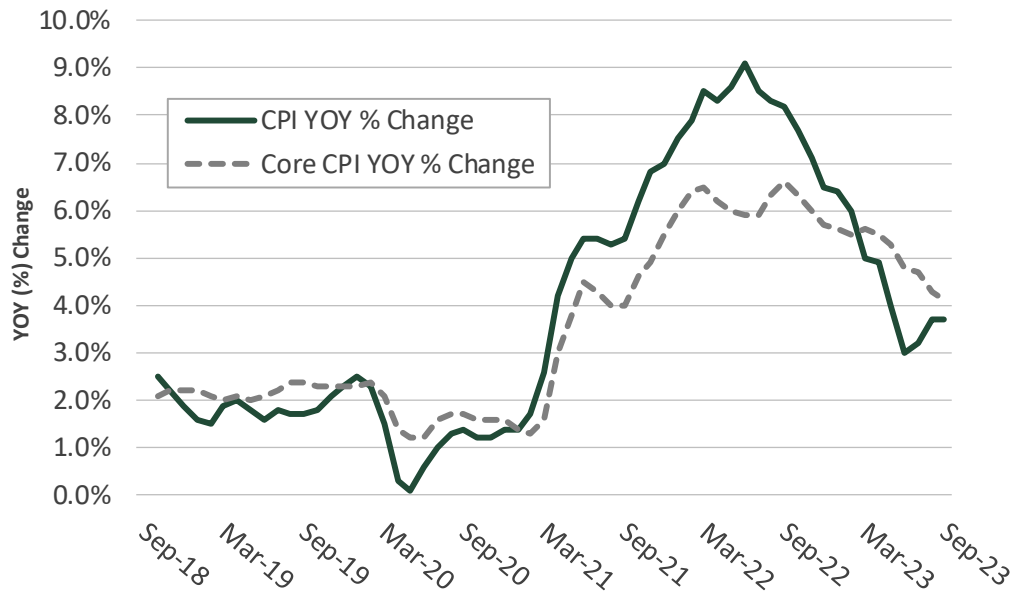


Source: US Department of Labor

The Labor Department's Job Openings and Labor Turnover Survey (JOLTS) unexpectedly increased to 9.61 million in August from a revised 8.92 million in July. The level significantly surpassed the survey of Bloomberg economists' expectations of 8.82 million and reflects approximately 1.5 job openings per available worker. Although JOLTS was an upside surprise, the quits rate remained at a benign 2.3% for August, well below its 3.0% peak in April 2022. Fewer quits can imply that workers are less confident in their ability to find another job in the current market. The current level of job openings remains elevated from a historical perspective.

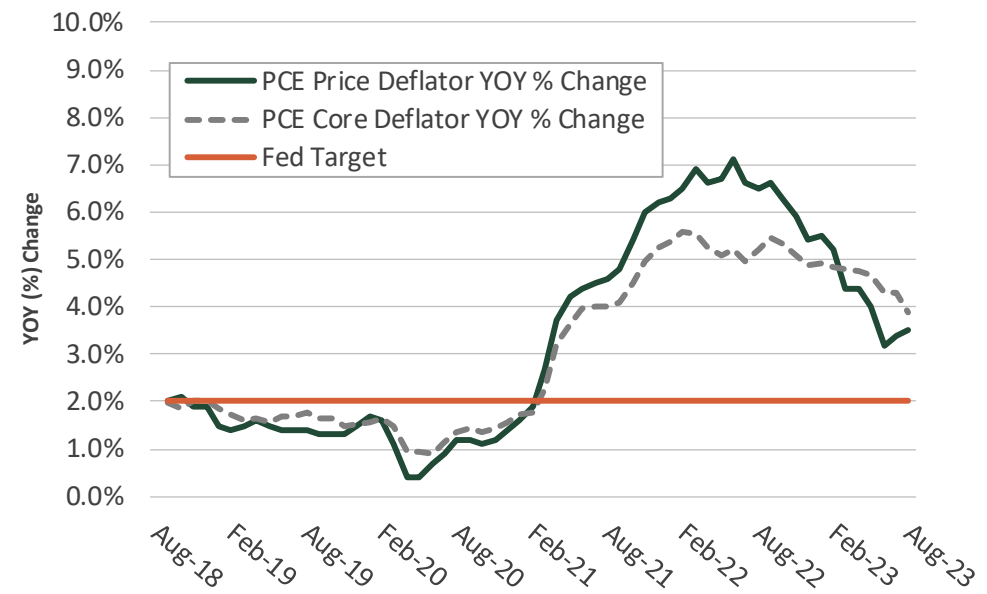
# Inflation

## Consumer Price Index (CPI)



Source: US Department of Labor

## Personal Consumption Expenditures (PCE)

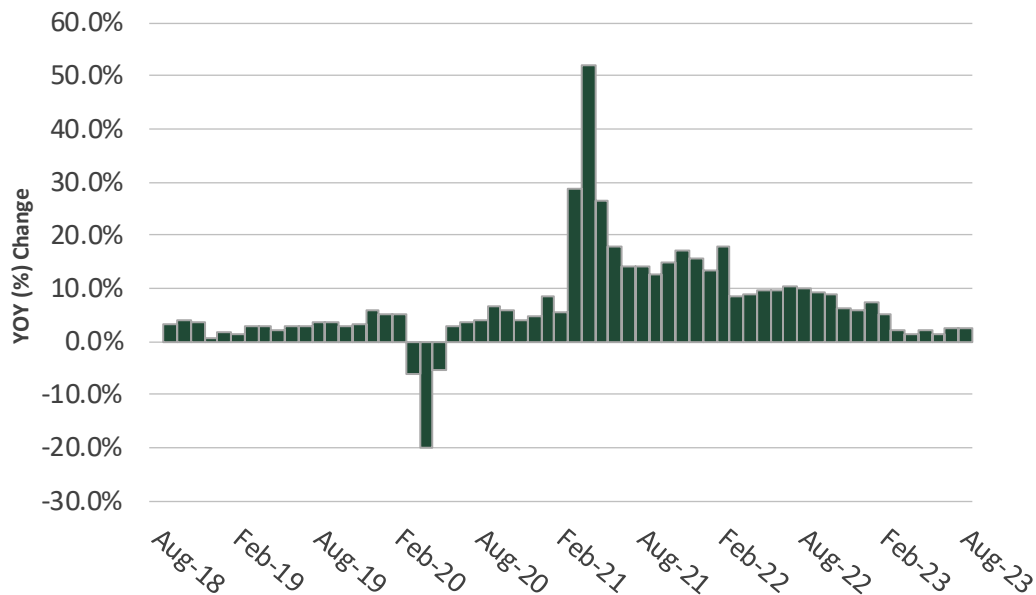


Source: US Department of Commerce

The Consumer Price Index (CPI) increased in September by 0.4% month-over-month and 3.7% year-over-year, slightly higher than expected. Gains in shelter and energy costs accounted for a large part of the monthly increase. The Core CPI, which excludes volatile food and energy components, was up 0.3% month-over-month and 4.1% year-over-year, decelerating from 4.3% last month. The Personal Consumption Expenditures (PCE) index rose 0.4% month-over-month and 3.5% year-over-year in August, up from a 3.4% year-over-year gain in July. Core PCE, the Federal Reserve's preferred inflation gauge, increased just 0.1% month-over-month and 3.9% year-over-year in August, down from a 4.3% increase in July. Personal income and spending remained relatively healthy, but the personal savings rate continued its declining trend to 3.9% in August from 4.1% in July. Inflation remains above the Fed's 2% target.

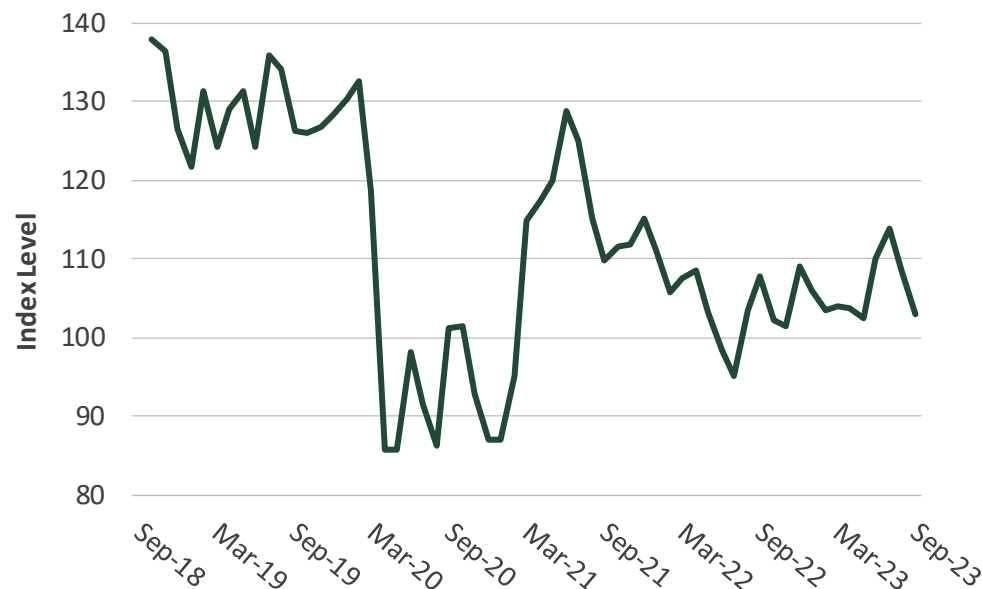
# Consumer

Retail Sales YOY % Change



Source: US Department of Commerce

Consumer Confidence

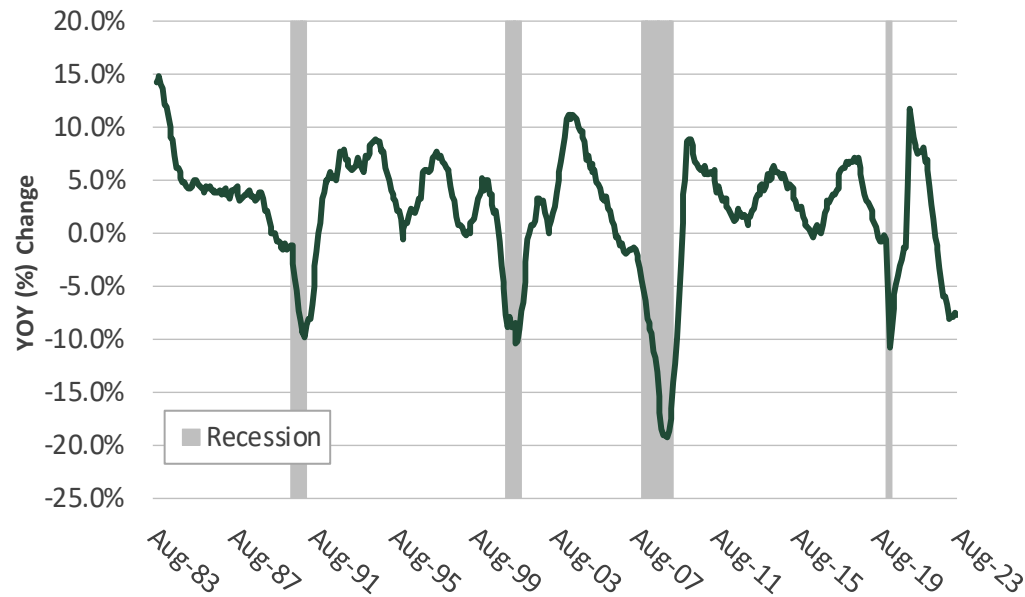


Source: The Conference Board

Retail Sales rose 0.6% in August, exceeding the consensus forecast. Sales of motor vehicles and higher gasoline prices drove greater than expected gains. However, Control Group Sales, which are used to calculate gross domestic product and exclude food services, auto dealers, building materials stores and gasoline stations, rose just 0.1%, the smallest advance in five months. On a year-over-year basis, retail sales growth decelerated to a 2.5% gain in August versus a downwardly revised 2.6% gain in July. The Conference Board's Consumer Confidence Index dropped more than expected to 103.0 in September from an upwardly revised 108.7 in August, primarily due to significantly weaker future expectations for employment. While the consumer has been resilient, dwindling excess savings, rising credit card balances, and the resumption of student loan payments pose potential headwinds to future economic growth.

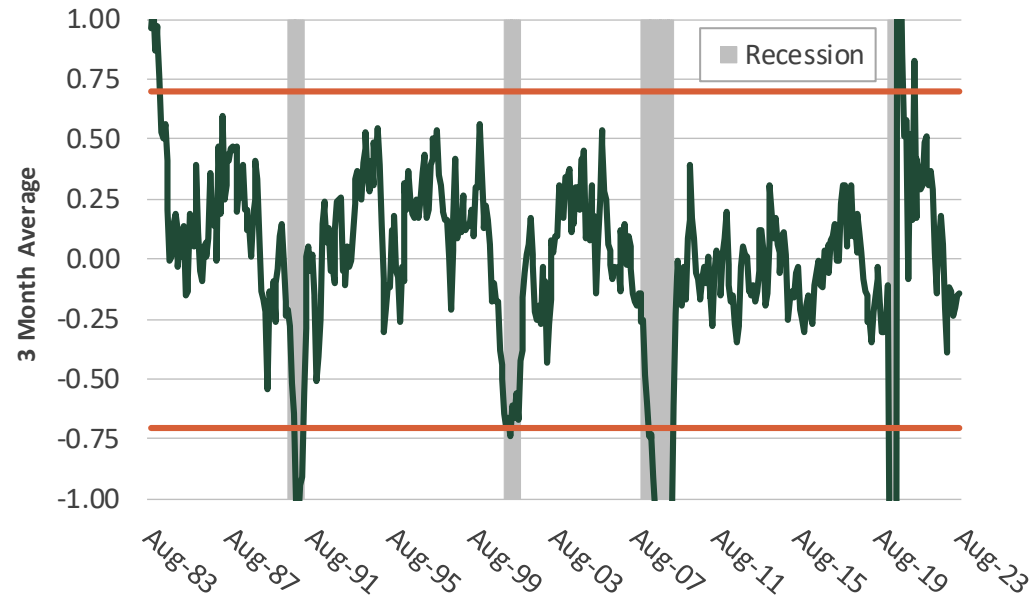
## Leading Indicators of Economic Activity

Leading Economic Indicators (LEI)



Source: The Conference Board

Chicago Fed National Activity Index (CFNAI)



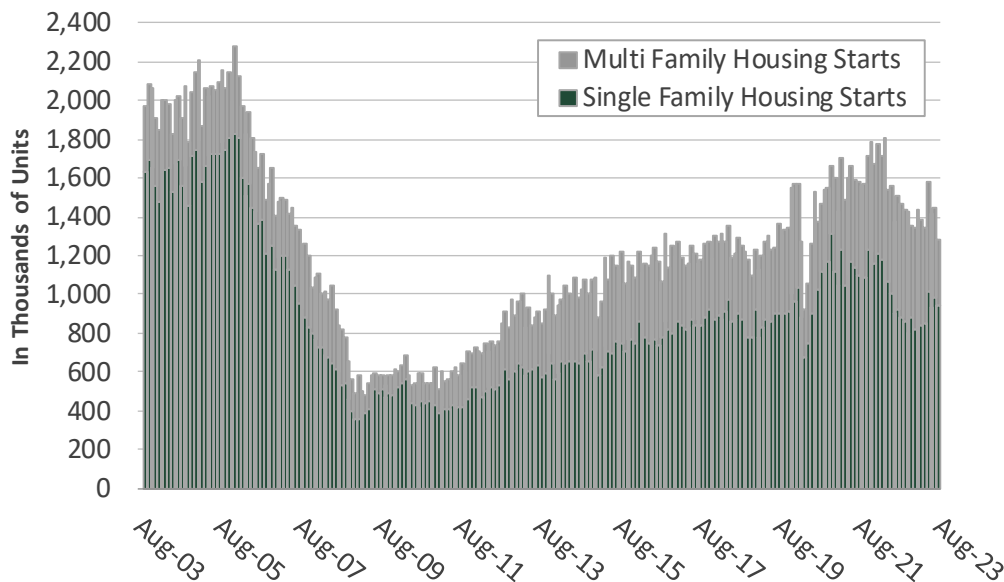
Source: Federal Reserve Bank of Chicago

The Conference Board's Leading Economic Index (LEI) remained in negative territory for the seventeenth consecutive month at -0.4% in August due to weak new orders, deteriorating consumer expectations of business conditions, high interest rates, and tight credit conditions. The index declined 7.6% year-over-year. The consistent decline month-over-month continues to signal future contraction in the economy. The Chicago Fed National Activity Index (CFNAI) surprised to the downside at -0.16 in August from downwardly revised 0.07 in July. On a 3-month moving average basis, the CFNAI remained negative at -0.14 in August, indicating a rate of growth below the historical average trend.



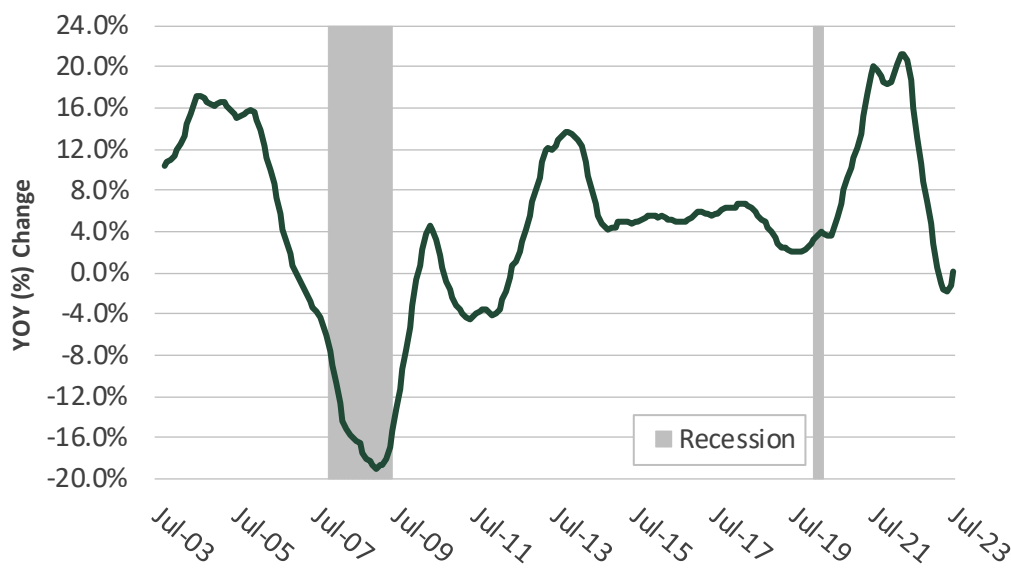
# Housing

Annualized Housing Starts



Source: US Department of Commerce

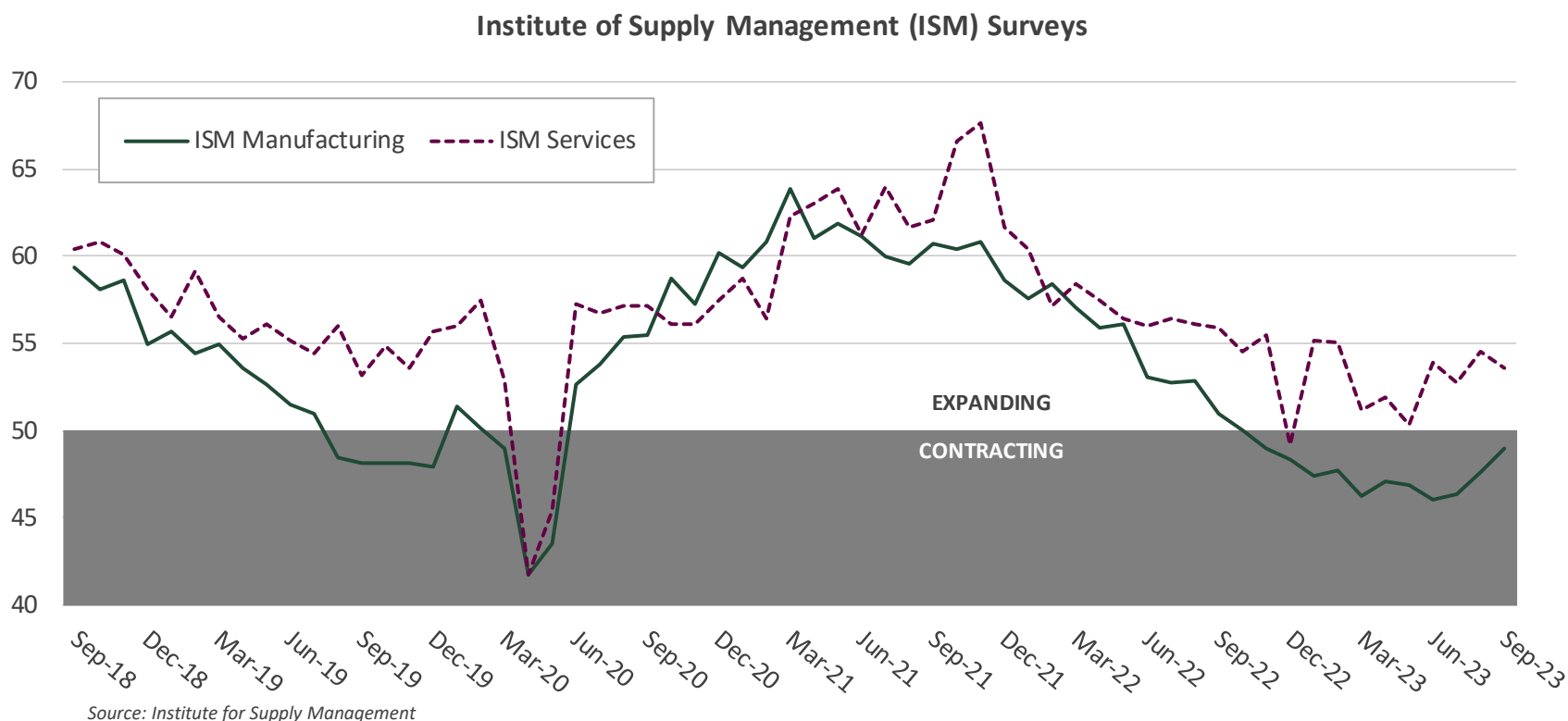
S&P/Case-Shiller 20 City Composite Home Price Index



Source: S&P

Starts of new homes slowed -11.3% to 1.283 million units at a seasonally adjusted annual rate in August after a downward revision to 1.447 million units in July. The slower starts came from both a 4.3% decline in single-family home starts and 26.3% decline in multi-family homes, continuing the reversal of strong multi-family homebuilding in the second half of 2022 and early 2023. Total starts of new homes are down 14.8% year-over-year. According to Freddie Mac, average 30-year fixed rate mortgage rates increased to 7.35% as of September 28th. Rising mortgage rates are prompting homebuilders to offer incentives to attract buyers and has caused homebuilder sentiment to reach a five-month low. According to the Case-Shiller 20-City Home Price Index, housing prices rose 0.1% year-over-year in July, improving from a 1.2% decline in June. Tight inventories and higher mortgage rates continue to impact affordability.

## Survey Based Measures



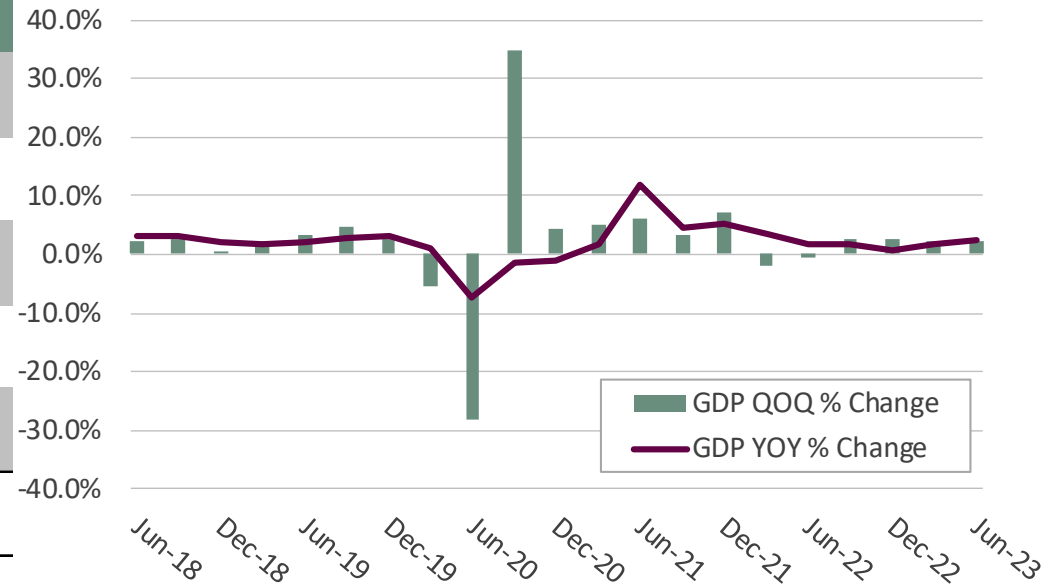
The Institute for Supply Management (ISM) Manufacturing index remained in contraction territory at 49.0 in September, up from 47.6 in August. This is the eleventh consecutive month of readings below 50.0, which is indicative of contraction in the manufacturing sector. However, this is the highest reading since November 2022, as both employment and new orders improved, while prices paid subsided. The ISM Services Index eased to 53.6 in September from the six-month high of 54.5 in August. The prices paid component continued to grow primarily due to high labor costs and an uptick in energy costs, but new orders reflected a significant slowdown.

## Gross Domestic Product (GDP)

Components of GDP	9/22	12/22	3/23	6/23
Personal Consumption Expenditures	1.1%	0.8%	2.5%	0.6%
Gross Private Domestic Investment	-1.5%	0.6%	-1.7%	0.9%
Net Exports and Imports	2.6%	0.3%	0.6%	0.0%
Federal Government Expenditures	0.1%	0.6%	0.3%	0.1%
State and Local (Consumption and Gross Investment)	0.4%	0.3%	0.5%	0.5%
<b>Total</b>	<b>2.7%</b>	<b>2.6%</b>	<b>2.3%</b>	<b>2.1%</b>

Source: US Department of Commerce

Gross Domestic Product (GDP)

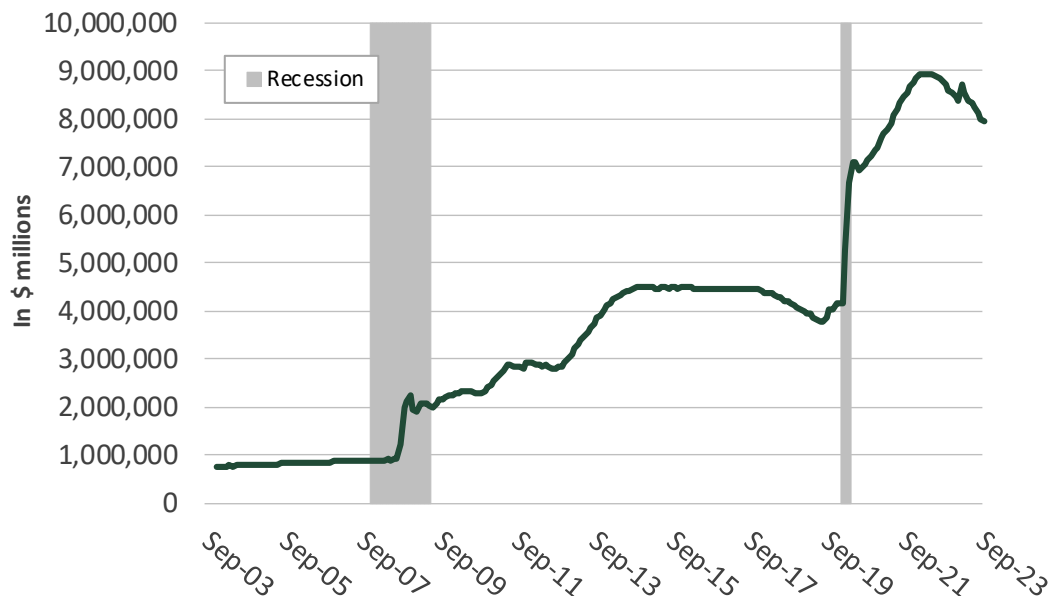


Source: US Department of Commerce

According to the third estimate, second quarter annualized GDP growth remained unchanged at 2.1%. A material decline in consumer spending was offset by improvement in business investment. Historically low unemployment, wage growth and savings built up during the pandemic has supported consumer spending at a level to keep economic growth intact, but there are signs the consumer is beginning to show signs of stress. The consensus estimate calls for 3.0% growth for the third quarter and 2.1% for the full year 2023.

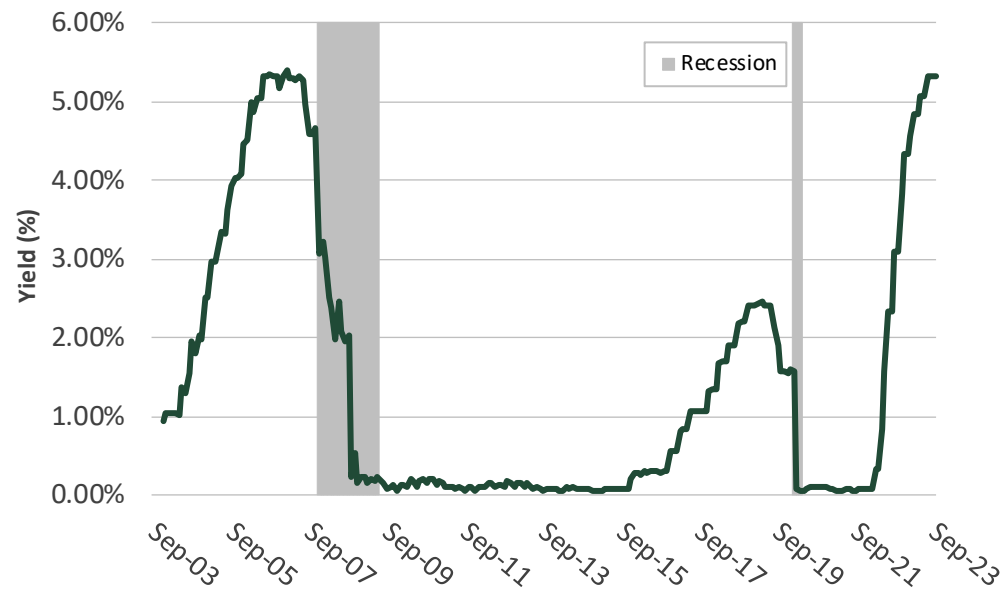
# Federal Reserve

**Federal Reserve Balance Sheet Assets**



Source: Federal Reserve

**Effective Federal Funds Rate**

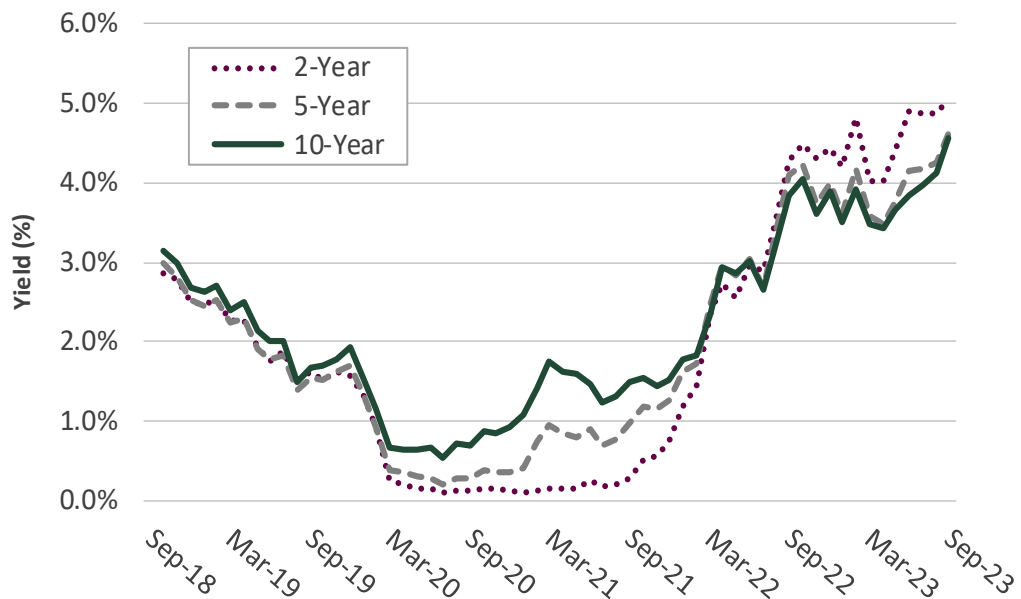


Source: Bloomberg

At the September meeting, the Federal Open Market Committee voted unanimously to leave the Federal Funds rate unchanged at a target range of 5.25 - 5.50%. Nonetheless, the Fed conveyed a consensus view that another rate hike is possible later in the year, along with its commitment to keeping rates at their current level until inflation subsides closer to its 2% target, endorsing a data-dependent 'higher-for-longer' strategy. The Fed's Summary of Economic Projections (SEP) also revealed expectations of higher economic growth, reduced unemployment, and a gradual easing of inflation compared to earlier forecasts. We believe the resiliency of future economic data will determine if the Federal Reserve can stay on hold for or will tighten policy further to curb inflation. Since the Federal Reserve began its Quantitative Tightening campaign in June 2022, securities holdings have declined by over \$1 trillion to \$8.024T.

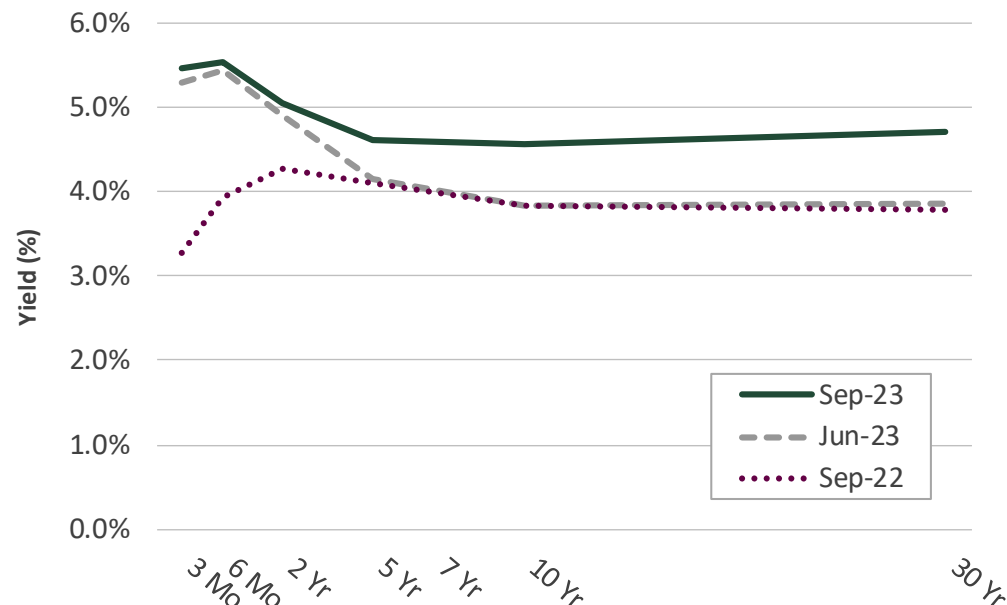
# Bond Yields

US Treasury Note Yields



Source: Bloomberg

US Treasury Yield Curve



Source: Bloomberg

At the end of September, the 2-year Treasury yield was 77 basis points higher, and the 10-Year Treasury yield was about 74 basis points higher, year-over-year. The inversion between the 2-year Treasury yield and 10-year Treasury yield narrowed to -48 basis points at September month-end versus -76 basis points at August month-end. The average historical spread (since 2003) is about +130 basis points. The inversion between 3-month and 10-year Treasuries narrowed to -88 basis points in September from -134 basis points in August. The shape of the yield curve indicates that the probability of recession persists.



# PRISM Account Profile

# Objectives

## Investment Objectives

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

## Chandler Asset Management Performance Objective

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

## Strategy

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

## PRISM Consolidated

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

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



## Portfolio Characteristics

As of September 30, 2023

### PRISM Liquidity Portfolio

	09/30/23	06/30/23
	Benchmark*	Portfolio
Average Maturity (yrs)	0.91	0.37
Average Modified Duration	0.87	0.36
Average Purchase Yield	n/a	5.44%
Average Market Yield	5.26%	5.46%
Average Quality**	AA+	AAA/Aaa
Total Market Value		144,395,659

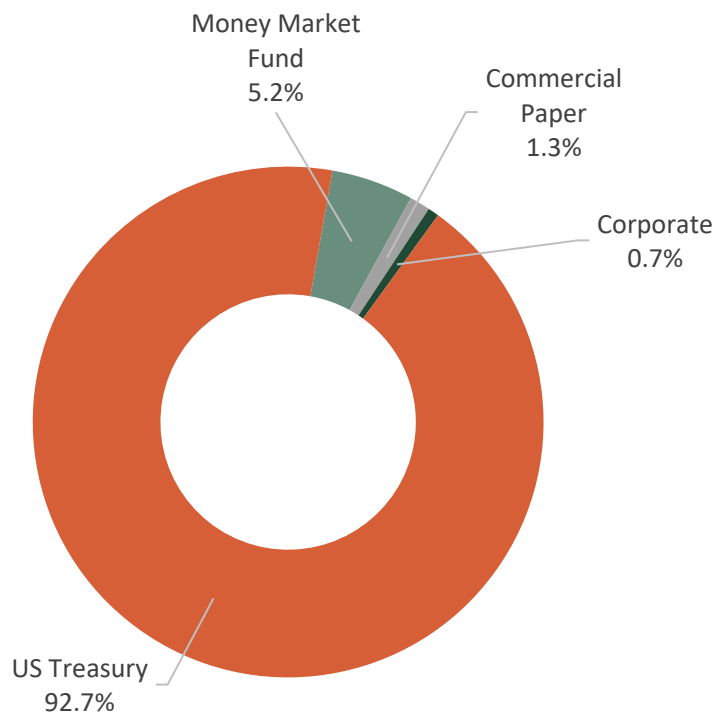
\*0-3 Yr Treasury

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

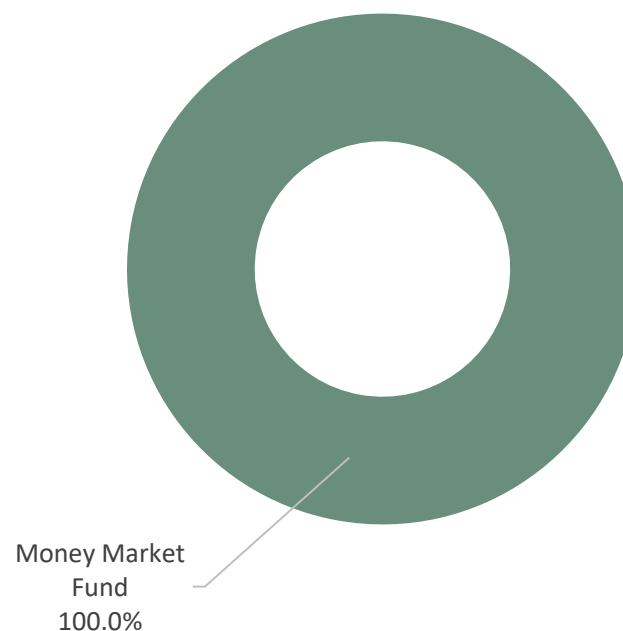
Transactional activity in the portfolio was elevated as the Chandler team spent the \$142 million contributed to the portfolio during the quarter. The purchased securities ranged in maturity from September 2023 to May 2024 and were predominantly in the Treasury sector.

### PRISM Liquidity Portfolio

September 30, 2023



June 30, 2023



The sector allocation changed materially as the market value of the portfolio increased from \$1.4 million as of June 30, 2023, to \$144 million as of September 30, 2023. The Treasury allocation went from zero to 92.7% of the portfolio, with small allocations to other eligible sectors including both commercial paper and corporate notes.

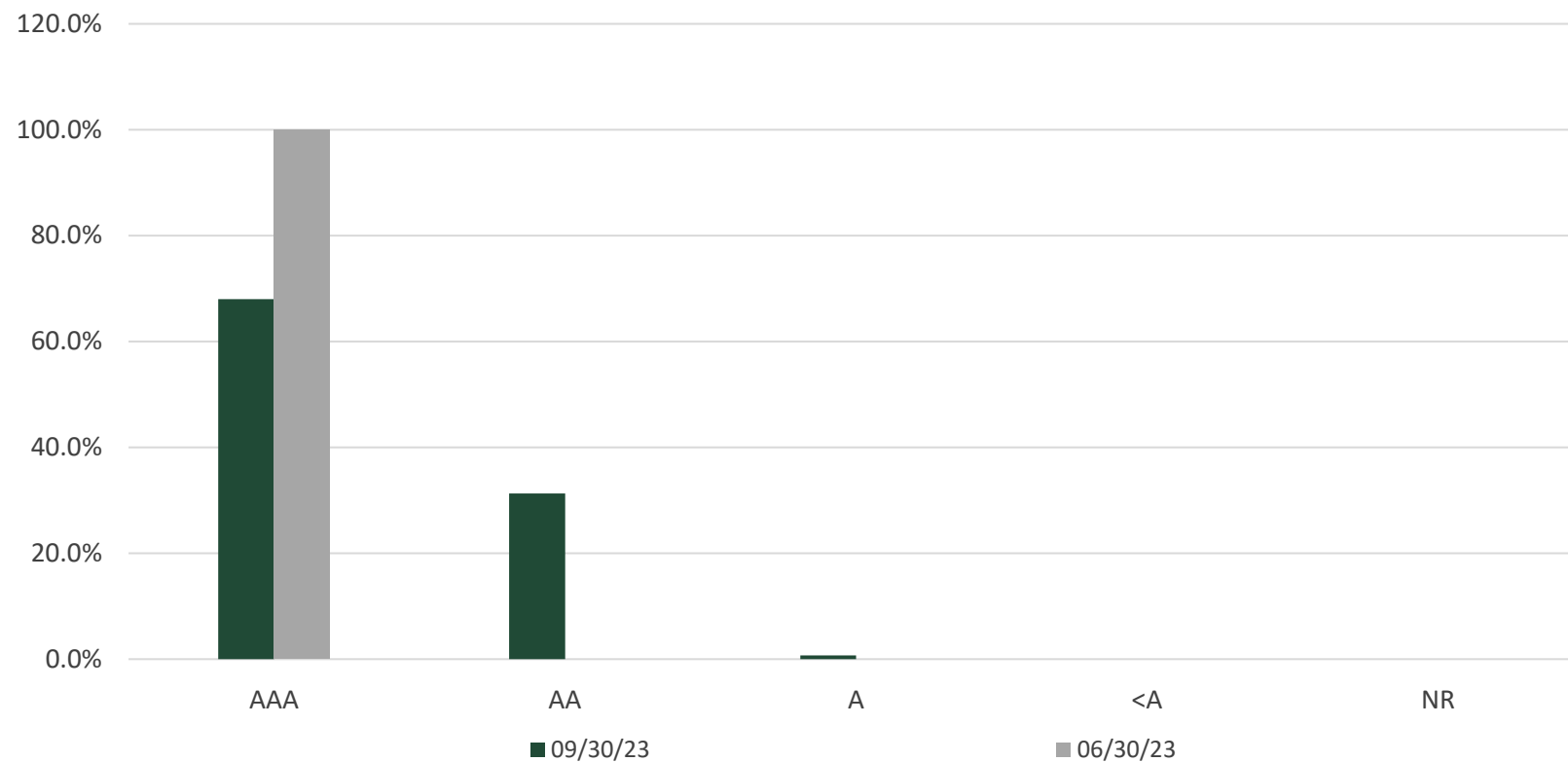
## PRISM Liquidity Portfolio – Account #10292

Issue Name	Investment Type	% Portfolio
Government of United States	US Treasury	92.74%
Dreyfus Govt Cash Management Fund	Money Market Fund	5.21%
Toyota Motor Corp	Commercial Paper	1.34%
Bank of America Corp	Corporate	0.70%
<b>TOTAL</b>		<b>100.00%</b>

# Quality Distribution

As of September 30, 2023

## PRISM Liquidity Portfolio September 30, 2023 vs. June 30, 2023



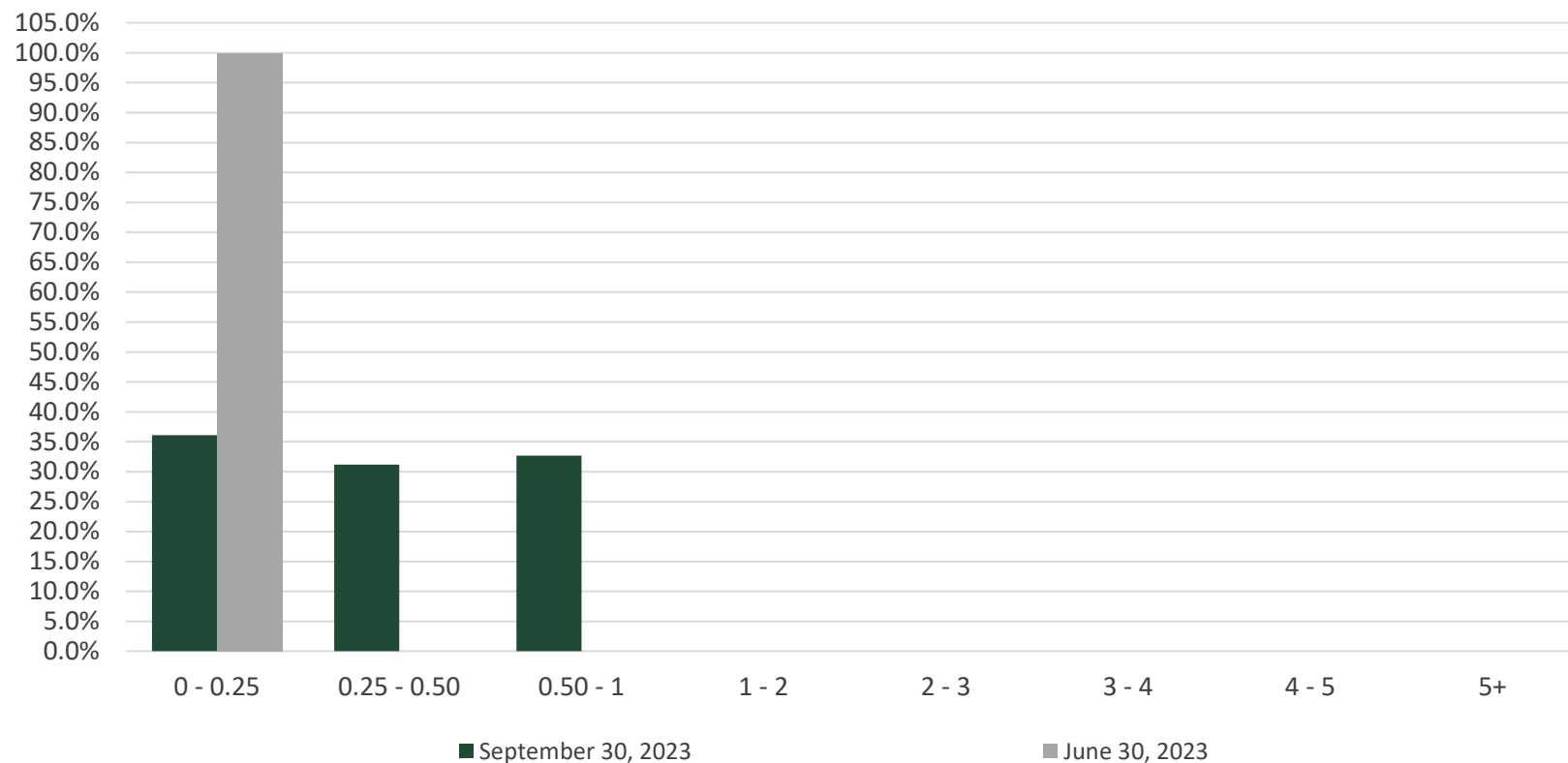
	AAA	AA	A	<A	NR
09/30/23	68.0%	31.3%	0.7%	0.0%	0.0%
06/30/23	100.0%	0.0%	0.0%	0.0%	0.0%

Source: S&P Ratings

## Duration Distribution

As of September 30, 2023

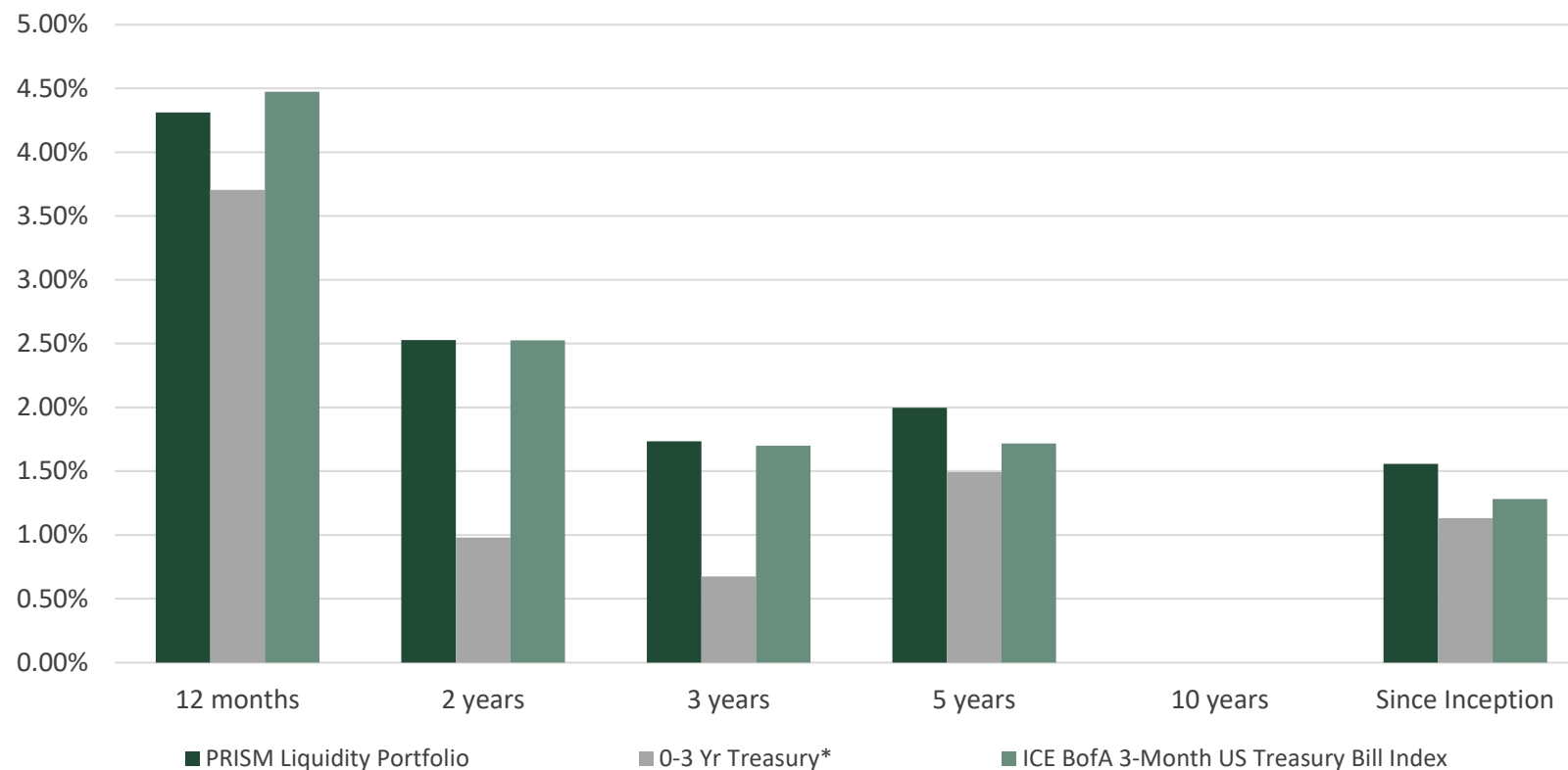
**PRISM Liquidity Portfolio**  
September 30, 2023 vs. June 30, 2023



	0 - 0.25	0.25 - 0.50	0.50 - 1	1 - 2	2 - 3	3 - 4	4 - 5	5+
09/30/23	36.1%	31.2%	32.7%	0.0%	0.0%	0.0%	0.0%	0.0%
06/30/23	100.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%

The duration of the portfolio increased to 0.36 compared to 0.00 at the end of the prior quarter (the small cash balance in the portfolio was invested in the money market fund). The portfolio is invested to coincide with forecasted liquidity dates for the upcoming fiscal year of 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	1.58%	4.31%	2.53%	1.73%	2.00%	N/A	1.56%
0-3 Yr Treasury*	1.09%	3.71%	0.98%	0.68%	1.49%	N/A	1.13%
ICE BofA 3-Month US Treasury Bill Index	1.31%	4.47%	2.53%	1.70%	1.72%	N/A	1.28%

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

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

## Portfolio Characteristics

As of September 30, 2023

### PRISM Short Term Core Portfolio

	09/30/23	06/30/23
	Benchmark*	Portfolio
Average Maturity (yrs)	2.66	2.88
Average Modified Duration	2.49	2.36
Average Purchase Yield	n/a	2.68%
Average Market Yield	5.14%	5.02%
Average Quality**	AA	AA/Aa1
Total Market Value		244,878,289

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

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

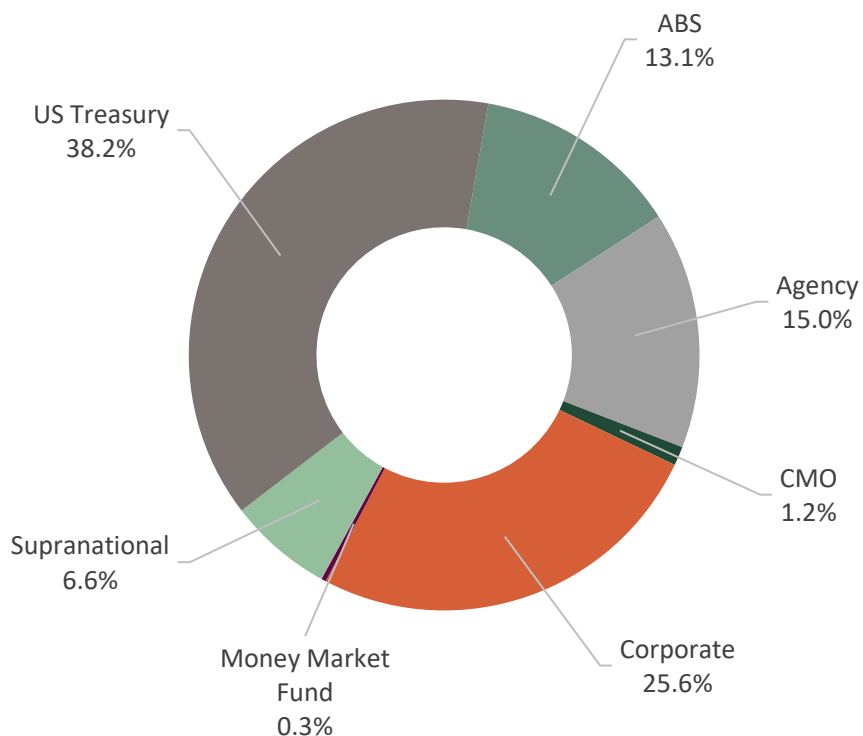
Multiple securities were purchased across the Treasury, Supranational, Mortgage Backed CMO, and corporate portions of the allocation to keep the portfolio positioned consistent with Chandler targets. The purchased securities ranged in maturity from October 2023 to August 2028. Several securities were sold in addition to a net \$20 million being contributed to the portfolio to help facilitate the new holdings in the portfolio.

## Sector Distribution

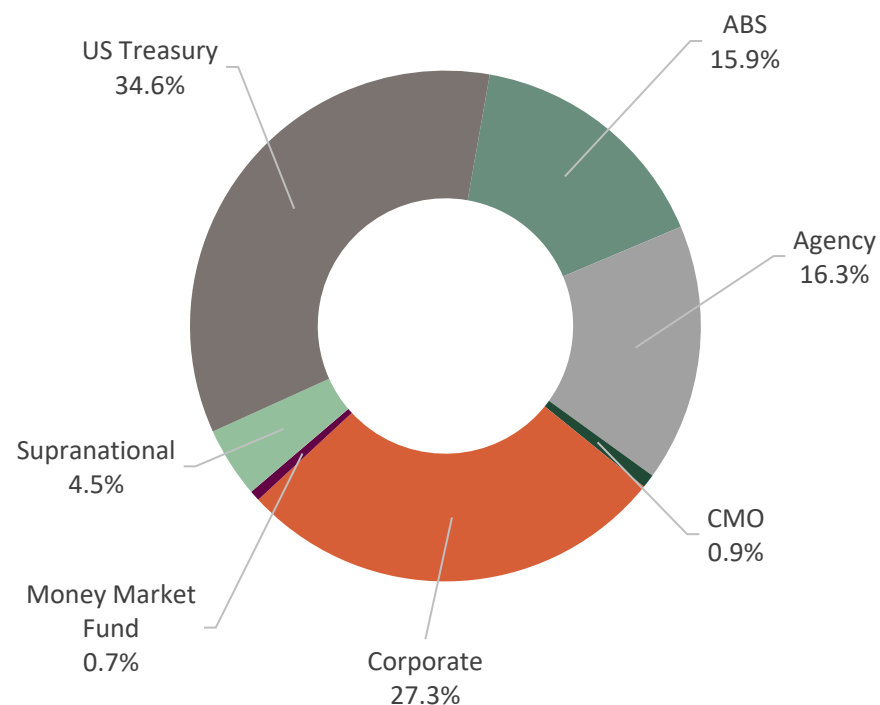
*As of September 30, 2023*

### PRISM Short Term Core Portfolio

**September 30, 2023**



**June 30, 2023**



The sector allocation of the portfolio evolved as the Chandler team modestly extended the overall interest rate sensitivity of the portfolio both via adjusting the underlying mix of securities and spending down the contributed \$20 million into the portfolio. The two largest changes were the 3.6% increase in the Treasury allocation, to 38.2% of the portfolio, partially offset by the 2.8% decline in the Asset Backed allocation, to 13.1% of the portfolio.



## PRISM Short Term Core Portfolio – Account #10290

Issue Name	Investment Type	% Portfolio
Government of United States	US Treasury	38.20%
Federal Home Loan Bank	Agency	6.89%
Federal National Mortgage Association	Agency	4.86%
Intl Bank Recon and Development	Supranational	4.05%
Inter-American Dev Bank	Supranational	2.01%
Federal Home Loan Mortgage Corp	Agency	2.00%
John Deere ABS	ABS	1.94%
Hyundai Auto Receivables	ABS	1.64%
US Bancorp	Corporate	1.60%
Royal Bank of Canada	Corporate	1.58%
Toronto Dominion Holdings	Corporate	1.51%
Verizon Master Trust	ABS	1.49%
JP Morgan Chase & Co	Corporate	1.47%
Bank of America Corp	Corporate	1.47%
Mercedes-Benz	ABS	1.47%
Caterpillar Inc	Corporate	1.43%
Toyota Motor Corp	Corporate	1.33%
Federal Farm Credit Bank	Agency	1.23%
GM Financial Automobile Leasing Trust	ABS	1.21%
Morgan Stanley	Corporate	1.21%
Deere & Company	Corporate	1.20%
United Health Group Inc	Corporate	1.20%
American Express ABS	ABS	1.19%
Federal Home Loan Mortgage Corp	CMO	1.18%
Dominion Resources Inc	Corporate	1.17%
Honda Motor Corporation	Corporate	1.17%
Qualcomm Inc	Corporate	1.09%
BMW ABS	ABS	1.09%
Honda ABS	ABS	1.06%
Honeywell Corp	Corporate	0.96%
GM Financial Securitized Term Auto Trust	ABS	0.91%
Metlife Inc	Corporate	0.90%
Bank of Montreal Chicago	Corporate	0.90%
Amazon.com Inc	Corporate	0.88%
Wal-Mart Stores	Corporate	0.88%
Duke Energy Field Services	Corporate	0.77%
Comcast Corp	Corporate	0.58%
International Finance Corp	Supranational	0.52%

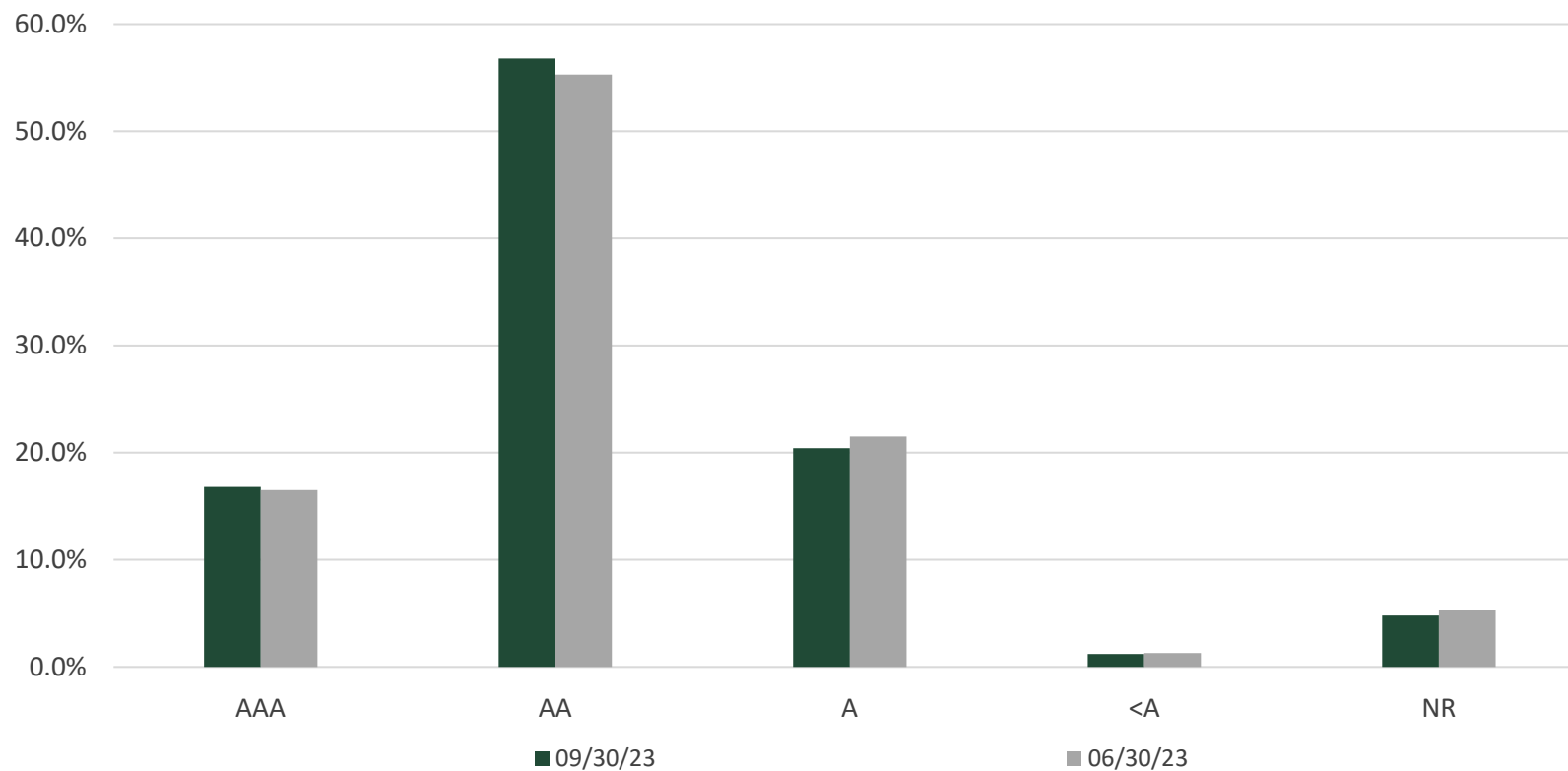
## PRISM Short Term Core Portfolio – Account #10290

Issue Name	Investment Type	% Portfolio
Guardian Life Global Funding	Corporate	0.49%
Berkshire Hathaway	Corporate	0.49%
BMW Vehicle Lease Trust	ABS	0.44%
Bank of New York	Corporate	0.40%
Apple Inc	Corporate	0.39%
Hyundai Auto Lease Securitization	ABS	0.37%
Charles Schwab Corp/The	Corporate	0.36%
Dreyfus Govt Cash Management Fund	Money Market Fund	0.31%
Salesforce.com Inc	Corporate	0.19%
Mercedes-Benz Auto Lease Trust	ABS	0.19%
Toyota Lease Owner Trust	ABS	0.13%
Toyota ABS	ABS	0.01%
<b>TOTAL</b>		<b>100.00%</b>

# Quality Distribution

As of September 30, 2023

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



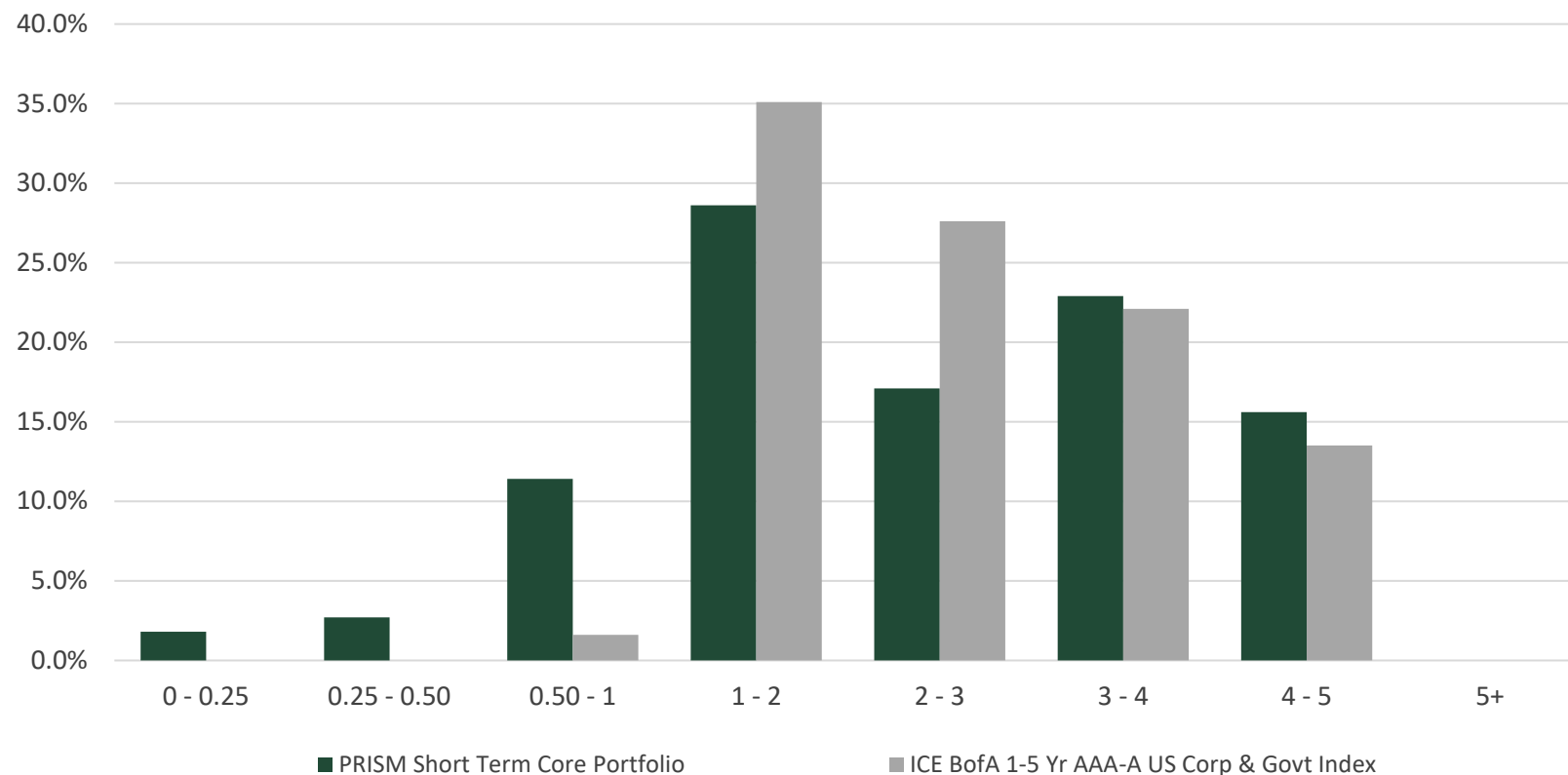
	AAA	AA	A	<A	NR
09/30/23	16.8%	56.8%	20.4%	1.2%	4.8%
06/30/23	16.5%	55.3%	21.5%	1.3%	5.3%

Source: S&P Ratings

## Duration Distribution

As of September 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	1.8%	2.7%	11.4%	28.6%	17.1%	22.9%	15.6%	0.0%
Benchmark*	0.0%	0.0%	1.6%	35.1%	27.6%	22.1%	13.5%	0.0%

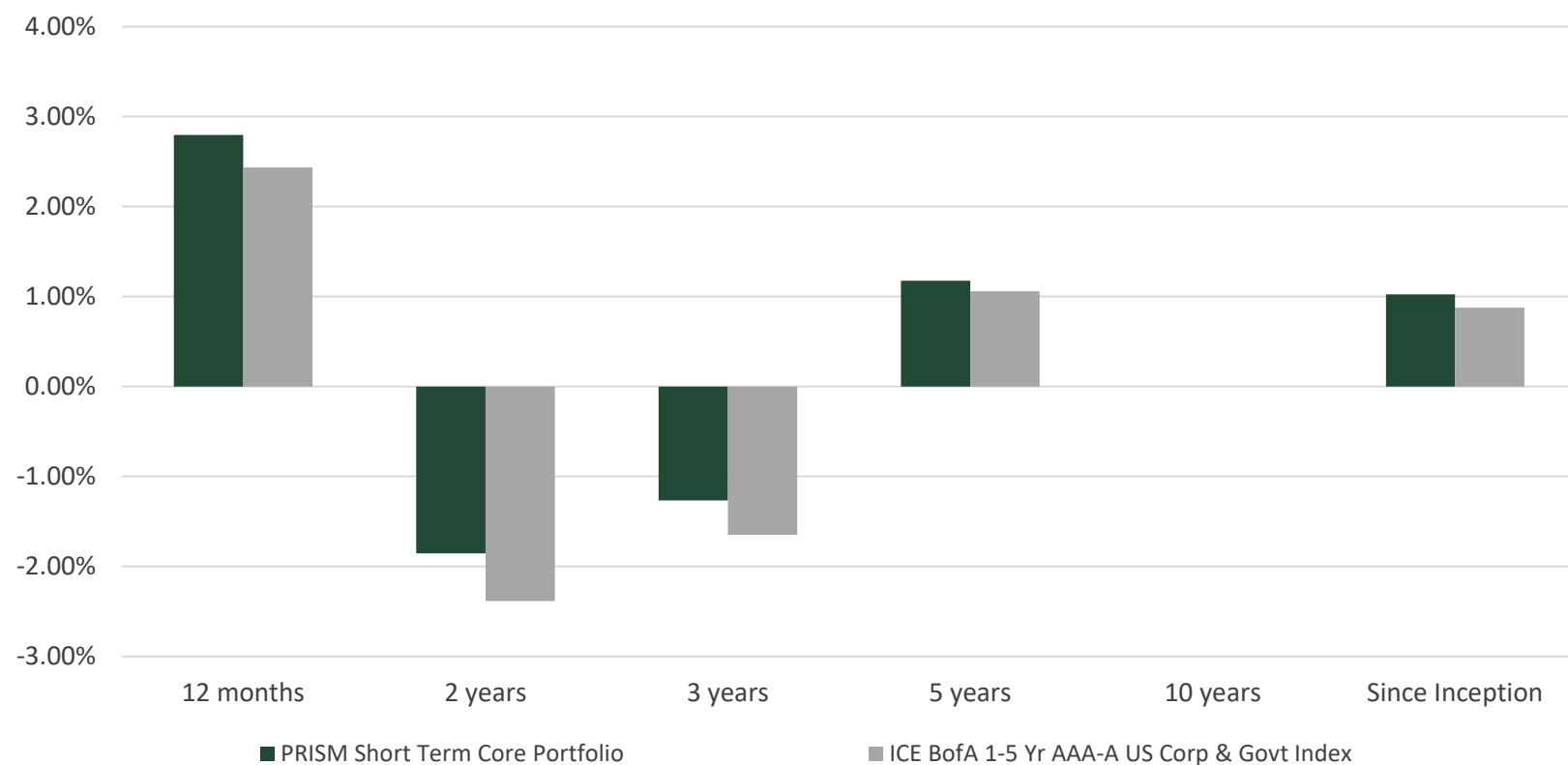
\*ICE BofA 1-5 Yr AAA-A US Corp & Govt Index

The duration of the portfolio increased, currently at 2.44 compared to 2.36 at the end of the prior quarter. The Chandler team believes the monetary policy hiking cycle is near completion and made a concerted effort to increase the overall duration of the portfolio to be more consistent with the benchmark.

# Investment Performance

As of September 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	0.30%	2.80%	-1.86%	-1.27%	1.17%	N/A	1.03%
ICE BofA 1-5 Yr AAA-A US Corp & Govt Index	0.25%	2.44%	-2.39%	-1.65%	1.06%	N/A	0.88%

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

## Portfolio Characteristics

As of September 30, 2023

### PRISM LAIF and CAMP Portfolio

	09/30/23 Portfolio	06/30/23 Portfolio
<b>Average Maturity (yrs)</b>	0.00	0.00
<b>Modified Duration</b>	0.00	0.00
<b>Average Purchase Yield</b>	5.52%	5.20%
<b>Average Market Yield</b>	5.52%	5.20%
<b>Average Quality*</b>	AAA/NR	AAA/NR
<b>Total Market Value</b>	45,409,826	23,724,359

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



# PRISM Consolidated Information

## Performance & Change in AUM

### PRISM CONSOLIDATED PORTFOLIOS

#### TOTAL RATE OF RETURN

As of 09/30/2023	3 months	12 months	Annualized Return				Inception	Inception Date
			2YR	3YR	5YR	10 YR		
PRISM Consolidated	0.64%	3.26%	-0.52%	-0.32%	1.62%	N/A	1.34%	6/30/2015
PRISM ARC Consolidated	-0.60%	4.80%	-3.07%	-0.38%	1.86%	N/A	2.67%	12/31/2016
PRISM/PRISM ARC Total Consolidated	-0.16%	4.05%	-1.98%	-0.36%	1.78%	N/A	1.72%	12/31/2016

#### ANNUAL CHANGE IN ASSETS UNDER MANAGEMENT

	AUM 09/30/2023	AUM 09/30/2022	Change
PRISM Consolidated	435,185,827	565,609,055	(130,423,228)
PRISM ARC Consolidated	841,755,146	592,759,505	248,995,641
PRISM/PRISM ARC Total Consolidated	1,276,438,920	1,158,368,560	118,070,360



## Portfolio Characteristics

As of September 30, 2023

### PRISM Consolidated

	09/30/23 Portfolio	06/30/23 Portfolio
<b>Average Maturity (yrs)</b>	1.78	2.59
<b>Modified Duration</b>	1.49	2.13
<b>Average Purchase Yield</b>	4.03%	2.92%
<b>Average Market Yield</b>	5.35%	5.03%
<b>Average Quality*</b>	AA+/Aa1	AA+/Aa1
<b>Total Market Value</b>	435,185,827	249,331,889

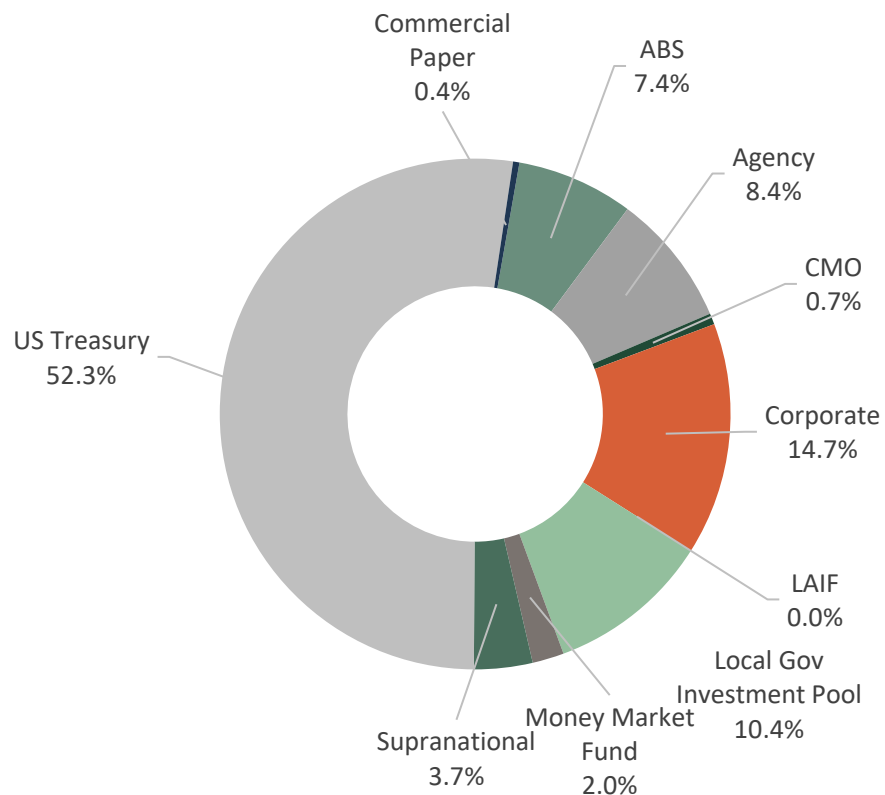
\* Portfolio is S&P and Moody's respectively.

# Sector Distribution

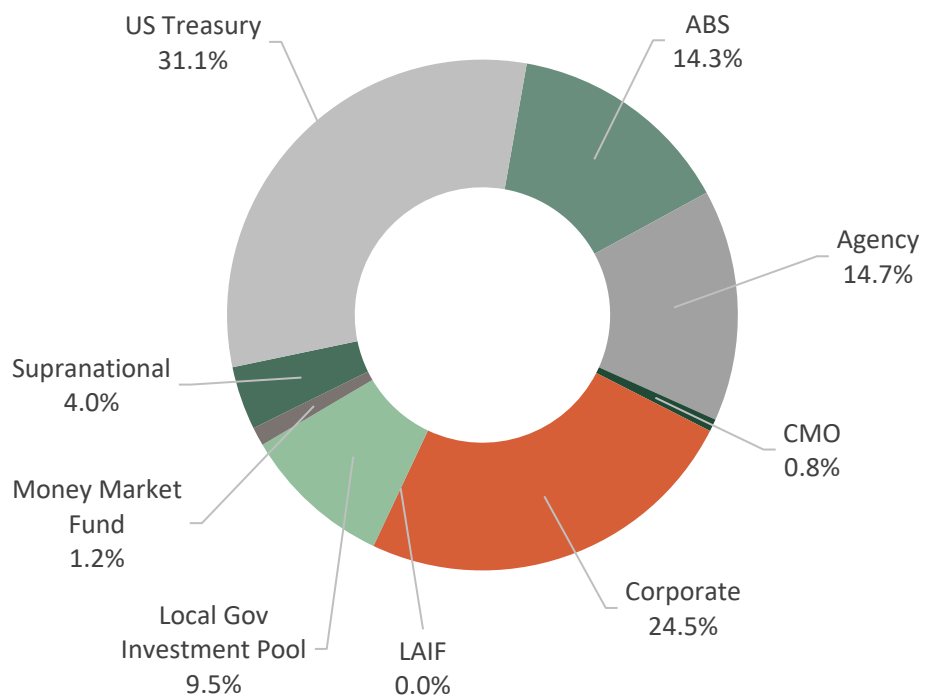
As of September 30, 2023

## PRISM Consolidated

September 30, 2023

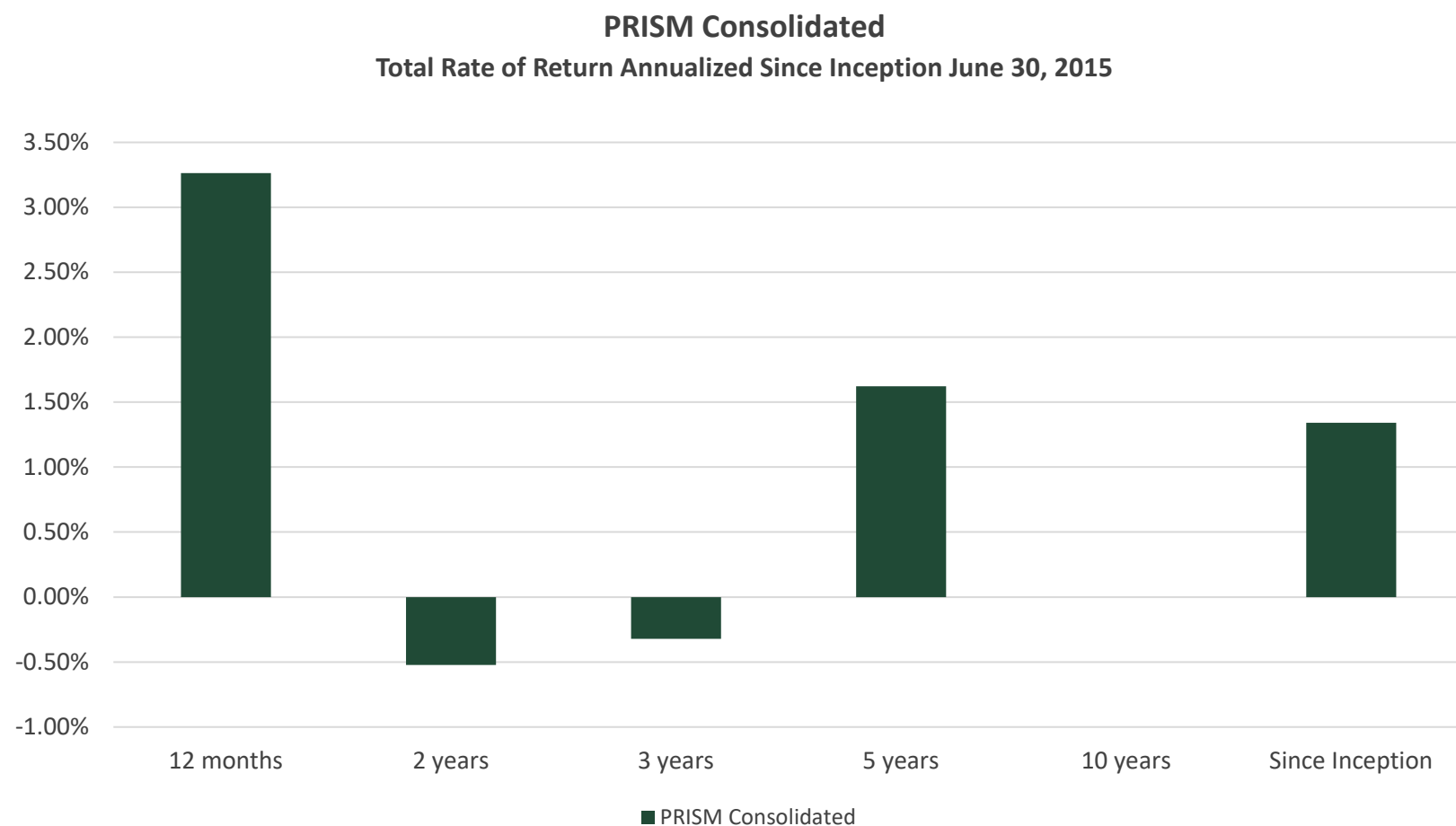


June 30, 2023



# Investment Performance

As of September 30, 2023



TOTAL RATE OF RETURN	Annualized						Since Inception
	3 months	12 months	2 years	3 years	5 years	10 years	
PRISM Consolidated	0.64%	3.26%	-0.52%	-0.32%	1.62%	N/A	1.34%

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 September 30, 2023*

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



# PRISM ARC Liquidity Profile

## Portfolio Characteristics

As of September 30, 2023

### PRISM ARC Liquidity

	09/30/23	06/30/23
	Benchmark*	Portfolio
Average Maturity (yrs)	0.91	0.17
Average Modified Duration	0.87	0.17
Average Purchase Yield	n/a	5.06%
Average Market Yield	5.26%	5.06%
Average Quality**	AA+	AAA/Aaa
Total Market Value		24,303,348

\*0-3 Yr Treasury

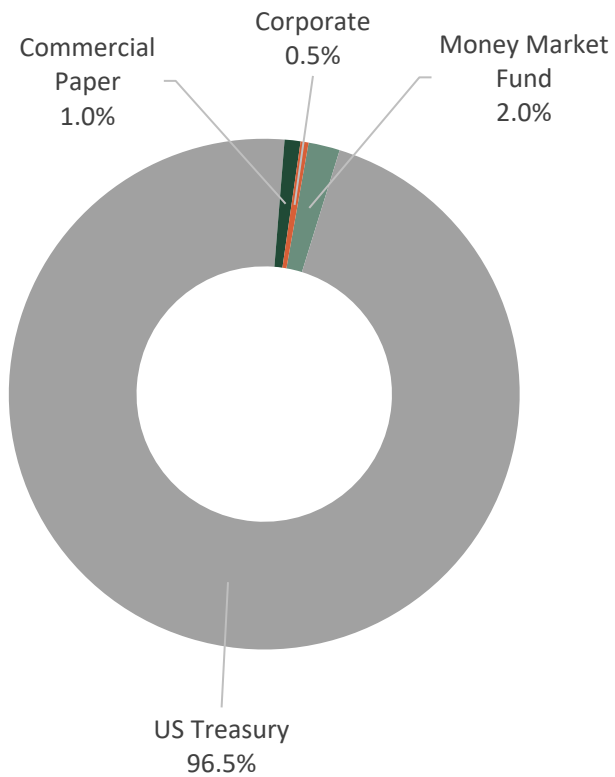
\*\*Benchmark is a blended rating of S&P, Moody's, and Fitch. Portfolio is S&P and Moody's respectively.

## Sector Distribution

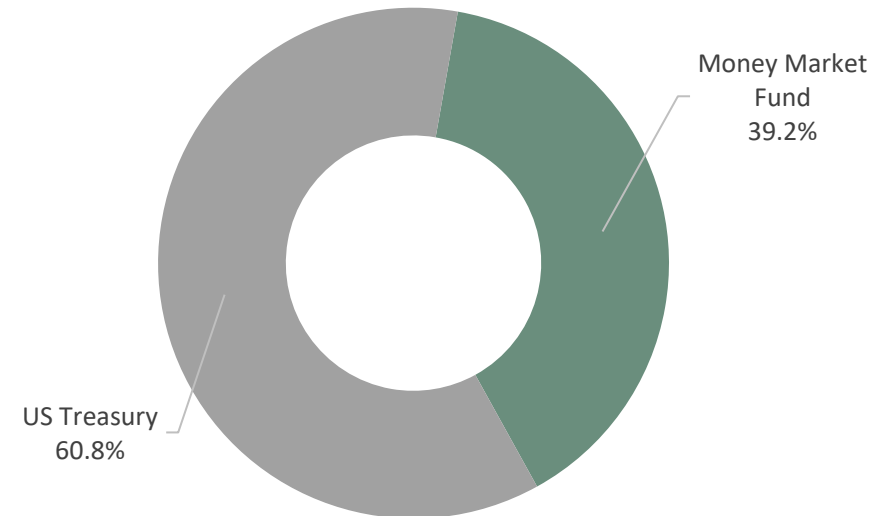
*As of September 30, 2023*

### PRISM ARC Liquidity

**September 30, 2023**



**June 30, 2023**



## PRISM ARC Liquidity – Account #10483

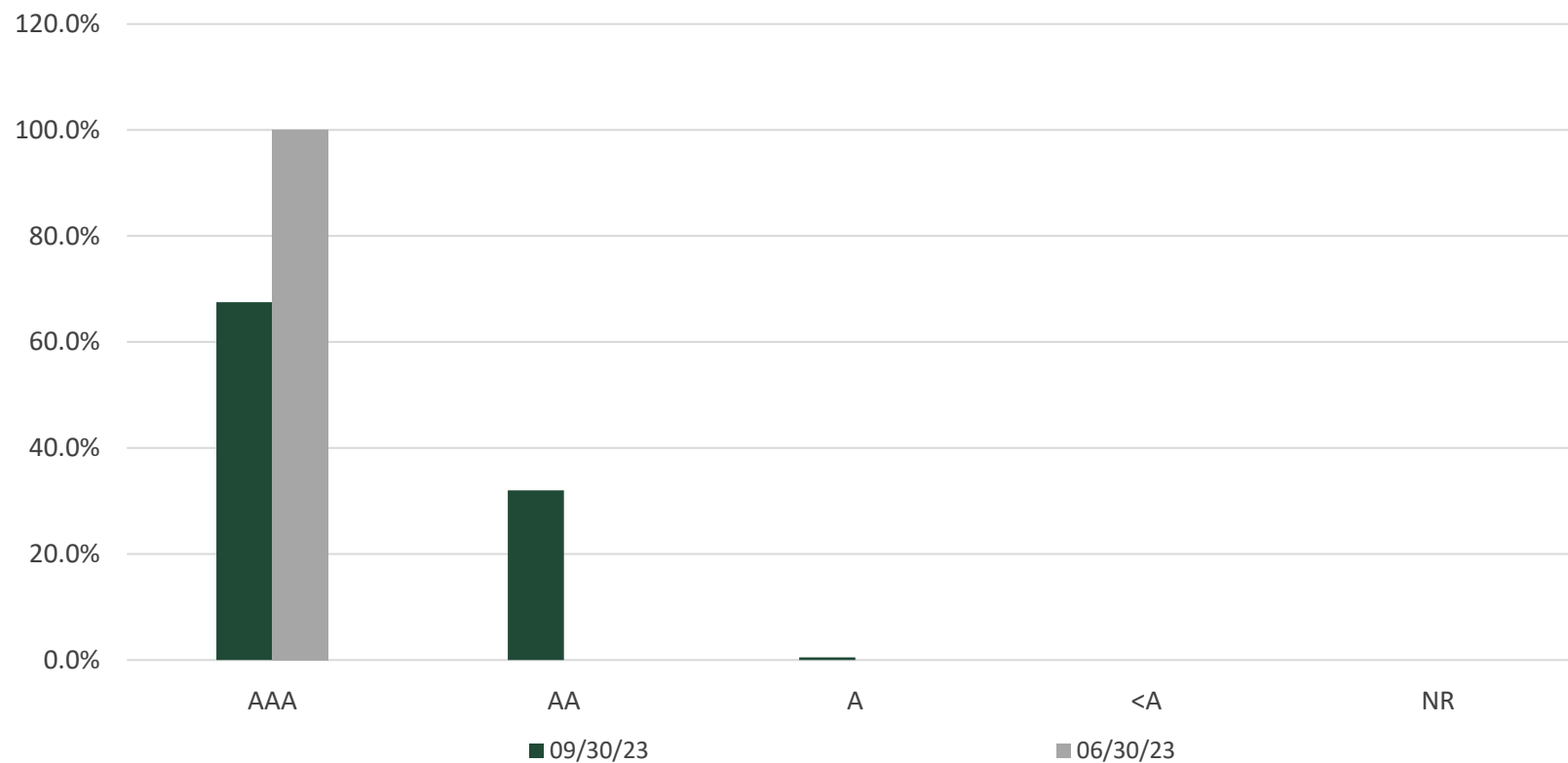
Issue Name	Investment Type	% Portfolio
Government of United States	US Treasury	96.53%
First American Govt Oblig Fund	Money Market Fund	1.98%
Toyota Motor Corp	Commercial Paper	0.98%
Bank of America Corp	Corporate	0.51%
<b>TOTAL</b>		<b>100.00%</b>



# Quality Distribution

As of September 30, 2023

**PRISM ARC Liquidity**  
September 30, 2023 vs. June 30, 2023



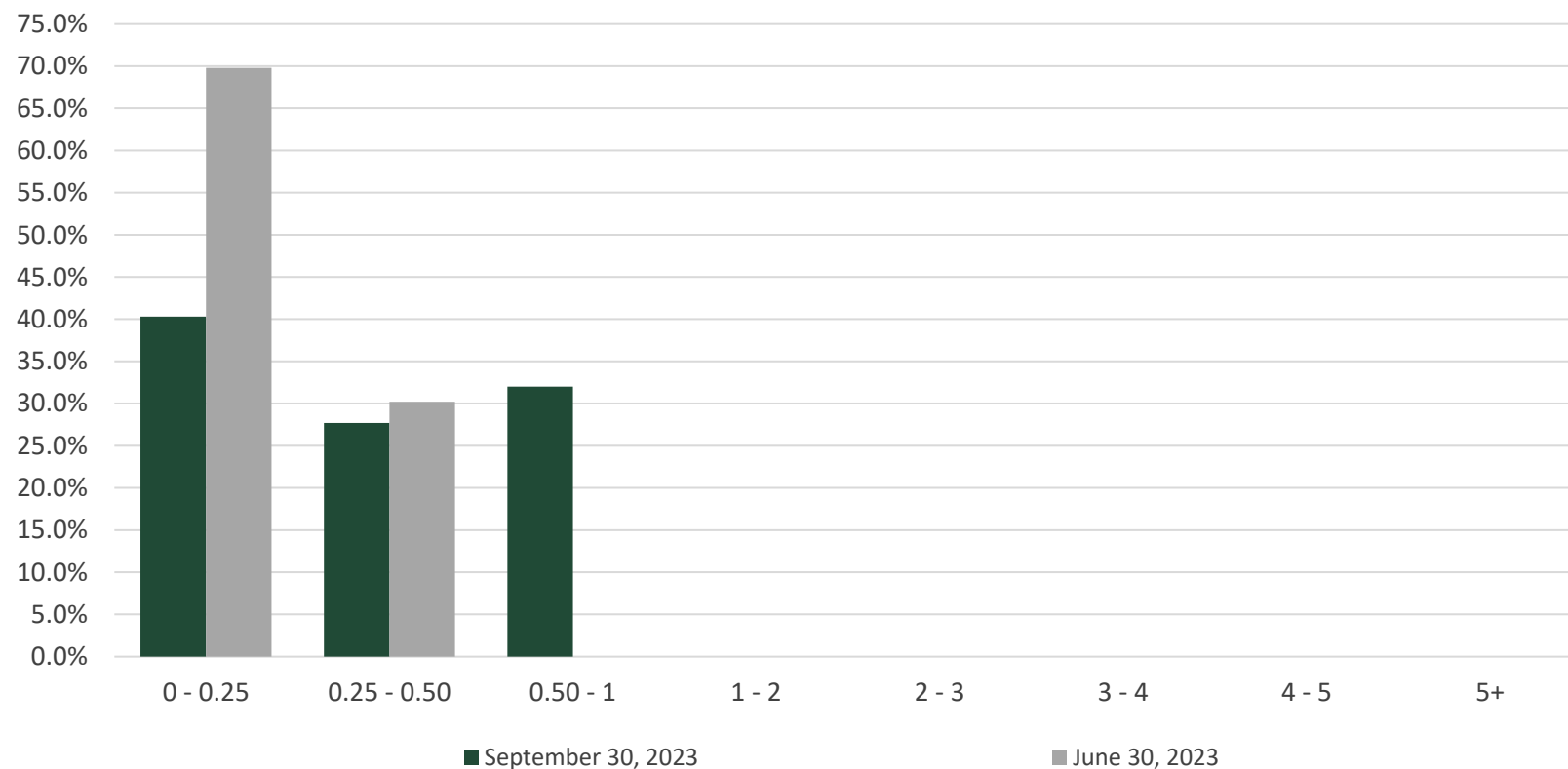
	AAA	AA	A	<A	NR
09/30/23	67.5%	32.0%	0.5%	0.0%	0.0%
06/30/23	100.0%	0.0%	0.0%	0.0%	0.0%

Source: S&P Ratings

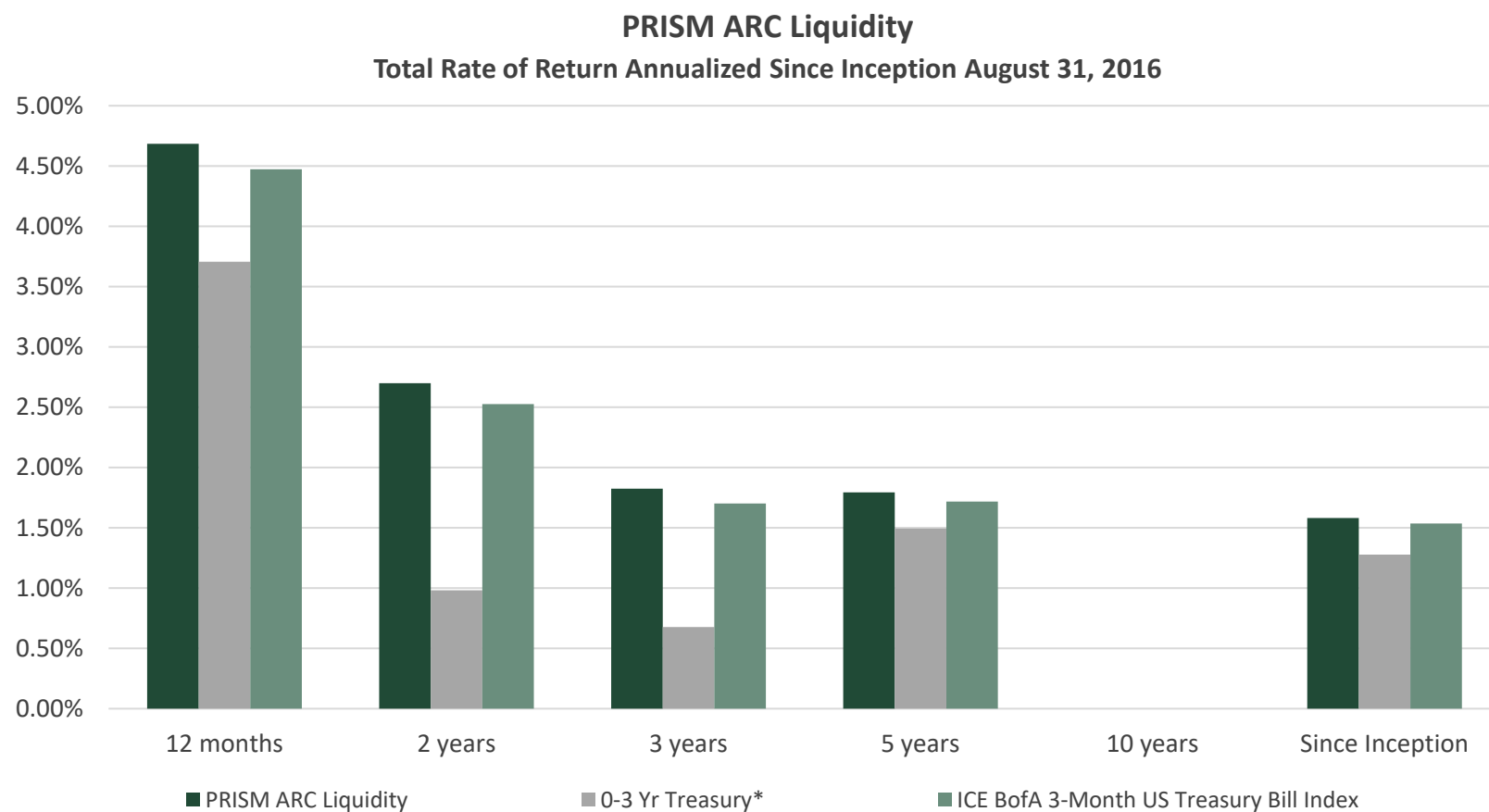
# Duration Distribution

As of September 30, 2023

**PRISM ARC Liquidity**  
September 30, 2023 vs. June 30, 2023



	0 - 0.25	0.25 - 0.50	0.50 - 1	1 - 2	2 - 3	3 - 4	4 - 5	5+
09/30/23	40.3%	27.7%	32.0%	0.0%	0.0%	0.0%	0.0%	0.0%
06/30/23	69.8%	30.2%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%



TOTAL RATE OF RETURN	Annualized						
	3 months	12 months	2 years	3 years	5 years	10 years	Since Inception
PRISM ARC Liquidity	1.54%	4.68%	2.70%	1.82%	1.79%	N/A	1.58%
0-3 Yr Treasury*	1.09%	3.71%	0.98%	0.68%	1.49%	N/A	1.28%
ICE BofA 3-Month US Treasury Bill Index	1.31%	4.47%	2.53%	1.70%	1.72%	N/A	1.54%

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

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



## PRISM ARC Core Fixed Profile

## Portfolio Characteristics

As of September 30, 2023

### PRISM ARC Core Fixed

	09/30/23	06/30/23
	Benchmark*	Portfolio
Average Maturity (yrs)	4.11	4.35
Average Modified Duration	3.67	3.61
Average Purchase Yield	n/a	2.77%
Average Market Yield	5.25%	5.31%
Average Quality**	AA-	AA-/Aa2
Total Market Value		544,722,373
		480,119,756

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

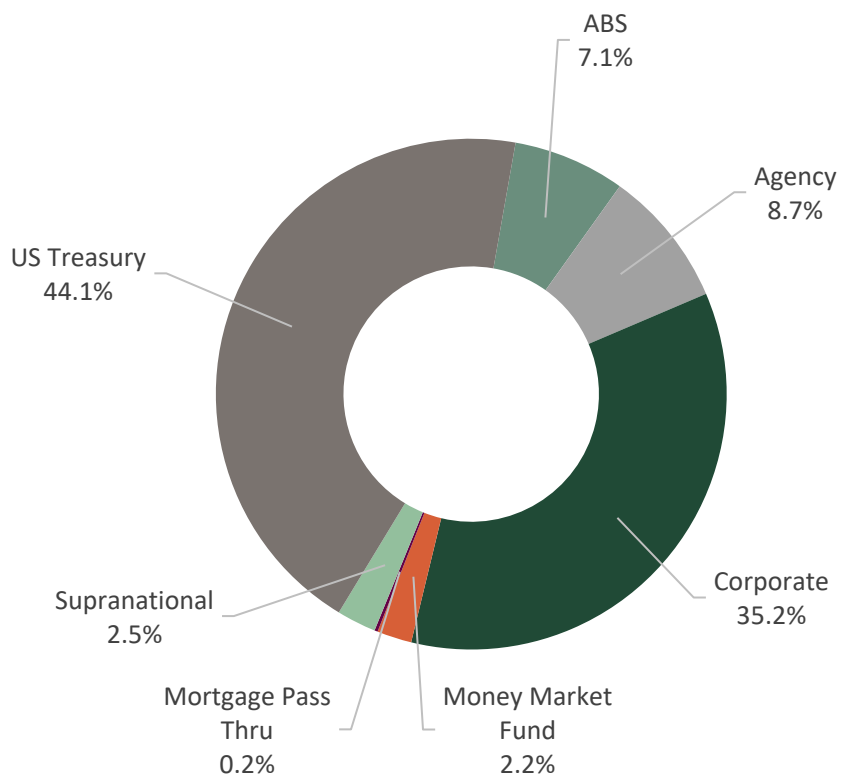
\*\*Benchmark is a blended rating of S&P, Moody's, and Fitch. Portfolio is S&P and Moody's respectively.

# Sector Distribution

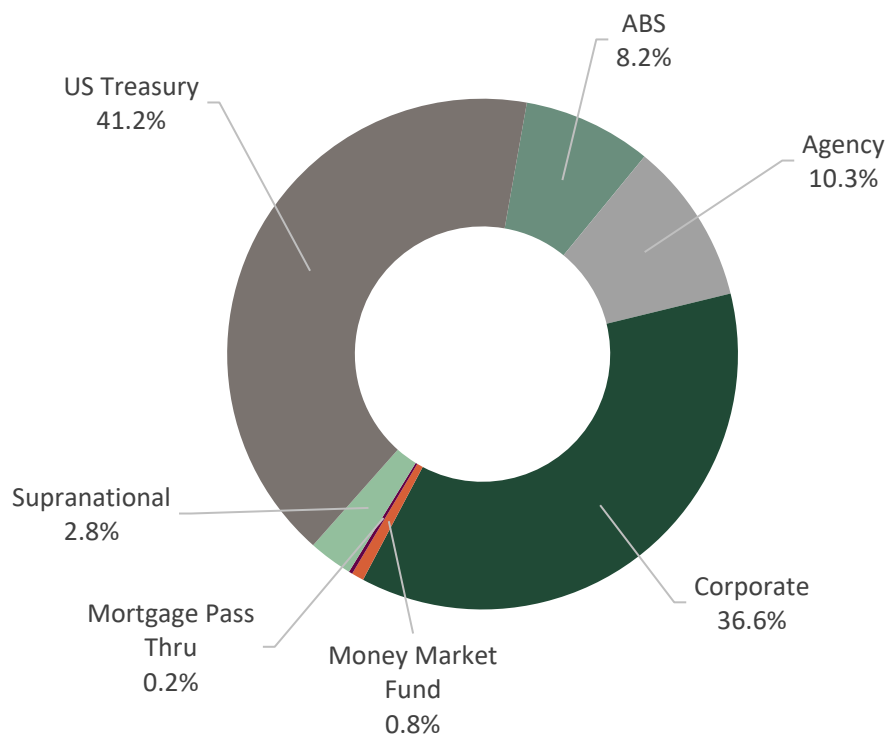
As of September 30, 2023

## PRISM ARC Core Fixed

September 30, 2023



June 30, 2023



## PRISM ARC Core Fixed – Account #10485

Issue Name	Investment Type	% Portfolio
Government of United States	US Treasury	44.10%
Federal National Mortgage Association	Agency	3.79%
Federal Home Loan Bank	Agency	2.50%
Federal Home Loan Mortgage Corp	Agency	2.43%
First American Govt Oblig Fund	Money Market Fund	2.19%
John Deere ABS	ABS	1.69%
Inter-American Dev Bank	Supranational	1.35%
Bank of America Corp	Corporate	1.34%
Capital One	Corporate	1.23%
Citigroup Inc	Corporate	1.13%
Intl Bank Recon and Development	Supranational	1.12%
Comcast Corp	Corporate	1.10%
Wells Fargo Corp	Corporate	1.07%
JP Morgan Chase & Co	Corporate	1.06%
Goldman Sachs Inc.	Corporate	1.05%
Toronto Dominion Holdings	Corporate	0.98%
Hyundai Auto Receivables	ABS	0.96%
Morgan Stanley	Corporate	0.95%
CVS Corp	Corporate	0.95%
Humana Inc	Corporate	0.93%
Honda ABS	ABS	0.91%
Simon Property Group Inc	Corporate	0.89%
BMW Corp	Corporate	0.87%
American Tower Corporation	Corporate	0.85%
Bank of Montreal Chicago	Corporate	0.82%
GM Financial Securitized Term Auto Trust	ABS	0.78%
Toyota Lease Owner Trust	ABS	0.75%
Nextera Energy Capital	Corporate	0.71%
Kinder Morgan Inc.	Corporate	0.70%
Elevance Health Inc	Corporate	0.68%
Toyota Motor Corp	Corporate	0.67%
Verizon Communications Inc	Corporate	0.66%
Guardian Life Global Funding	Corporate	0.66%
Crown Castle Intl Corp	Corporate	0.65%
Chubb Corporation	Corporate	0.63%
US Bancorp	Corporate	0.63%
Realty Income Corp	Corporate	0.61%
Metlife Inc	Corporate	0.61%

## PRISM ARC Core Fixed – Account #10485

Issue Name	Investment Type	% Portfolio
BlackRock Inc/New York	Corporate	0.61%
Duke Energy Field Services	Corporate	0.60%
General Motors Corp	Corporate	0.57%
Roper Technologies Inc	Corporate	0.54%
Dominion Resources Inc	Corporate	0.53%
Sempra Energy	Corporate	0.53%
Bank of New York	Corporate	0.53%
Pfizer Inc.	Corporate	0.53%
Amazon.com Inc	Corporate	0.53%
Marsh & McLennan Coc Inc	Corporate	0.52%
Truist Financial Corporation	Corporate	0.52%
Target Corp	Corporate	0.51%
Bank of Nova Scotia	Corporate	0.50%
Anthem Inc	Corporate	0.50%
Honda Motor Corporation	Corporate	0.49%
Qualcomm Inc	Corporate	0.49%
Honeywell Corp	Corporate	0.47%
GM Financial Automobile Leasing Trust	ABS	0.47%
AT&T Corporation	Corporate	0.43%
Berkshire Hathaway	Corporate	0.42%
HSBC Holdings PLC	Corporate	0.35%
Broadcom Corp	Corporate	0.34%
United Health Group Inc	Corporate	0.32%
Oracle Corp	Corporate	0.32%
Fred Meyer Inc.	Corporate	0.30%
Verizon Master Trust	ABS	0.30%
BMW Vehicle Lease Trust	ABS	0.29%
American Express ABS	ABS	0.27%
Hyundai Auto Lease Securitization	ABS	0.25%
Deere & Company	Corporate	0.22%
Intel Corp	Corporate	0.22%
Amgen Inc	Corporate	0.19%
Charles Schwab Corp/The	Corporate	0.18%
Shell International	Corporate	0.18%
BMW ABS	ABS	0.17%
Jeffries Group Inc	Corporate	0.17%
Mercedes-Benz	ABS	0.16%
Federal National Mortgage Association	Mortgage Pass Thru	0.14%



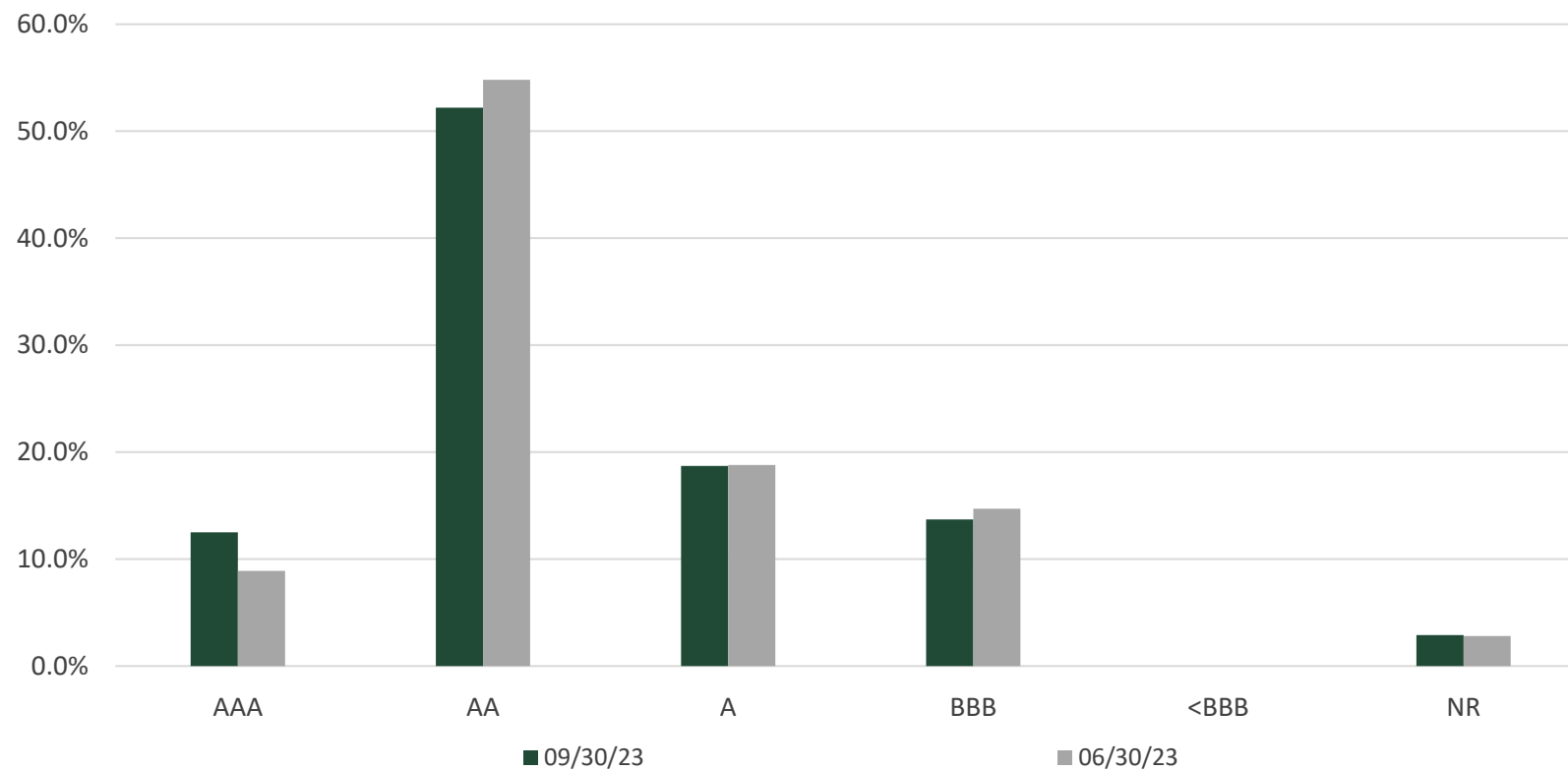
## PRISM ARC Core Fixed – Account #10485

Issue Name	Investment Type	% Portfolio
Mercedes-Benz Auto Lease Trust	ABS	0.13%
Lowe's Companies Inc.	Corporate	0.11%
Home Depot	Corporate	0.06%
Federal Home Loan Mortgage Corp	Mortgage Pass Thru	0.05%
Thermo Fisher Scientific Inc	Corporate	0.03%
Toyota ABS	ABS	0.00%
<b>TOTAL</b>		<b>100.00%</b>

# Quality Distribution

As of September 30, 2023

## PRISM ARC Core Fixed September 30, 2023 vs. June 30, 2023



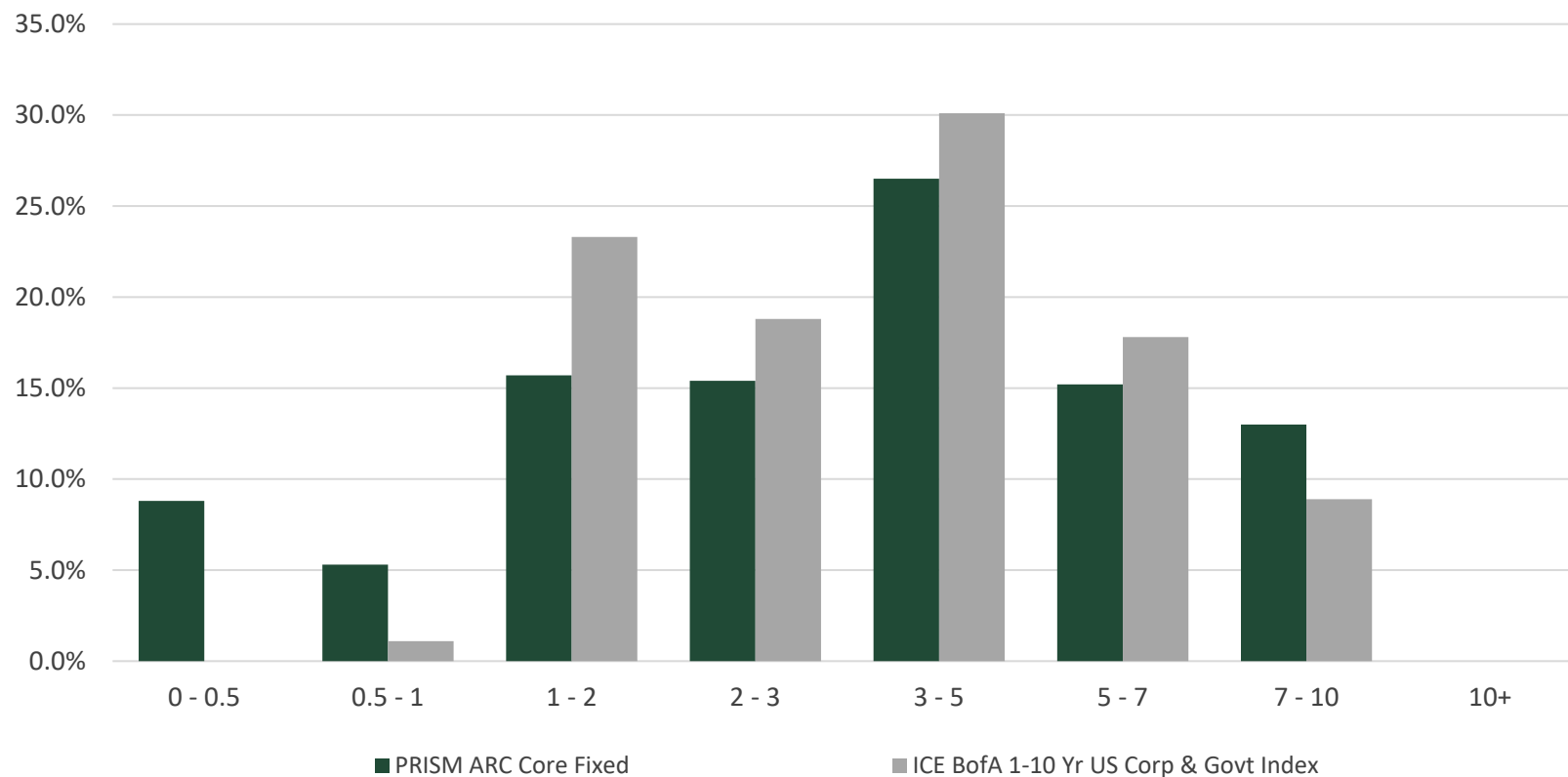
	AAA	AA	A	BBB	<BBB	NR
09/30/23	12.5%	52.2%	18.7%	13.7%	0.0%	2.9%
06/30/23	8.9%	54.8%	18.8%	14.7%	0.0%	2.8%

Source: S&P Ratings

# Duration Distribution

As of September 30, 2023

## PRISM ARC Core Fixed Portfolio Compared to the Benchmark



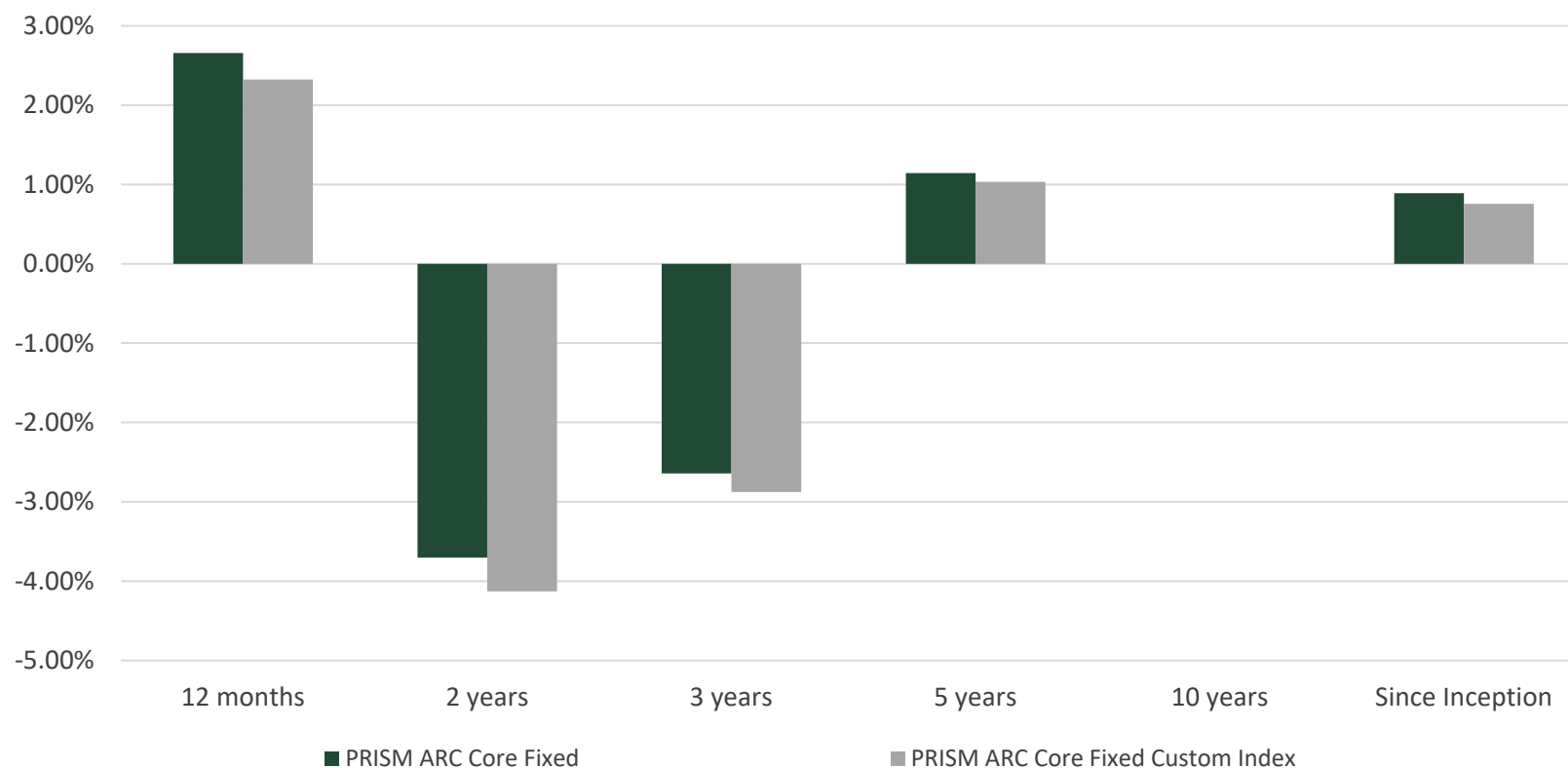
	0 - 0.5	0.5 - 1	1 - 2	2 - 3	3 - 5	5 - 7	7 - 10	10+
Portfolio	8.8%	5.3%	15.7%	15.4%	26.5%	15.2%	13.0%	0.0%
Benchmark*	0.0%	1.1%	23.3%	18.8%	30.1%	17.8%	8.9%	0.0%

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

# Investment Performance

As of September 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	-0.64%	2.66%	-3.70%	-2.64%	1.14%	N/A	0.89%
PRISM ARC Core Fixed Custom Index	-0.74%	2.32%	-4.13%	-2.88%	1.03%	N/A	0.76%

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

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



# PRISM ARC Equity Profile

# Periodic Table of Asset Class Returns

As of September 30, 2023

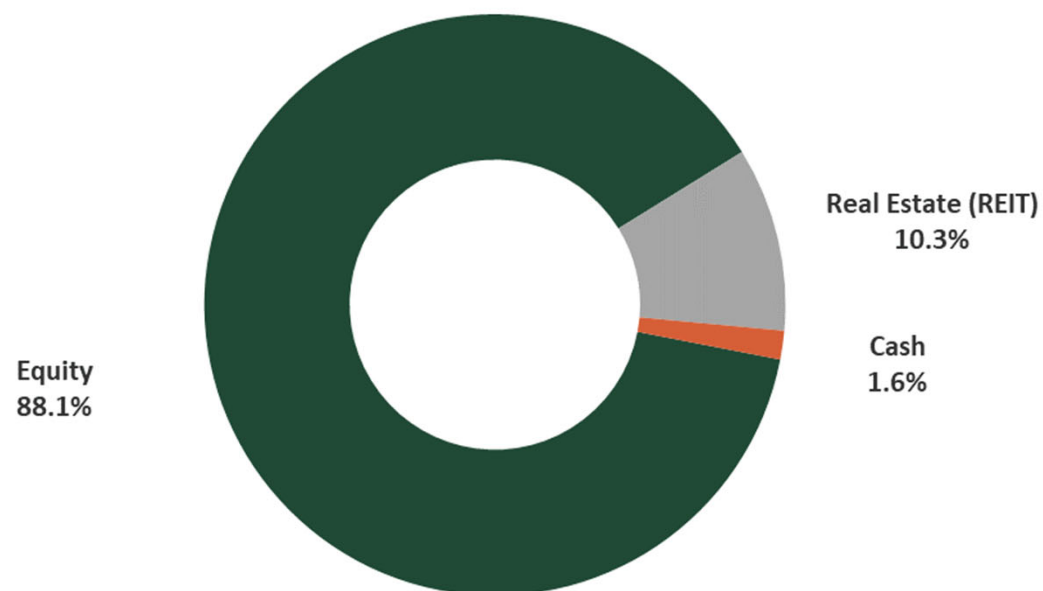
2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	YTD 2023
US Small Cap Stocks 39.1%	US Real Estate 30.4%	US Real Estate 2.5%	US Small Cap Stocks 20.4%	Emerging Market Stocks 37.3%	International Bonds 3.2%	US Large Cap Stocks 31.5%	US Mid Cap Stocks 19.8%	US Real Estate 43.1%	Diversified Commodities 26.0%	US Large Cap Stocks 13.1%
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%	Diversified Commodities 7.2%
US Large Cap Stocks 32.4%	US Mid Cap Stocks 13.4%	International Bonds 1.3%	US Mid Cap Stocks 12.6%	US Large Cap Stocks 21.8%	US High Yield Bonds -2.3%	US Small Cap Stocks 25.9%	US Large Cap Stocks 18.4%	US Large Cap Stocks 28.7%	International Bonds -12.7%	International Stocks 7.1%
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 High Yield Bonds 6.0%
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 Small Cap Stocks 3.9%
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%	International Bonds 2.2%
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%	US Mid Cap Stocks 1.9%
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%	Emerging Market Stocks 1.8%
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 -1.2%
US Core Bonds -2.3%	International Stocks -4.9%	Emerging Market Stocks -14.9%	International Real Estate 1.3%	US Core Bonds 3.6%	Diversified Commodities -13.8%	US Core Bonds 9.0%	US Real Estate -7.6%	International Bonds -2.1%	International Real Estate -24.3%	US Real Estate -1.9%
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%	International Real Estate -7.5%

Index returns as of 9/30/2023. 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 September 30, 2023*

Asset Class	Market Value	% Held
Equity	87,214,746	88.1%
Real Estate (REIT)	10,181,842	10.3%
Bonds	-	0.0%
Commodities	-	0.0%
Cash	1,576,539	1.6%
<b>Total Portfolio</b>	<b>98,973,127</b>	<b>100.0%</b>



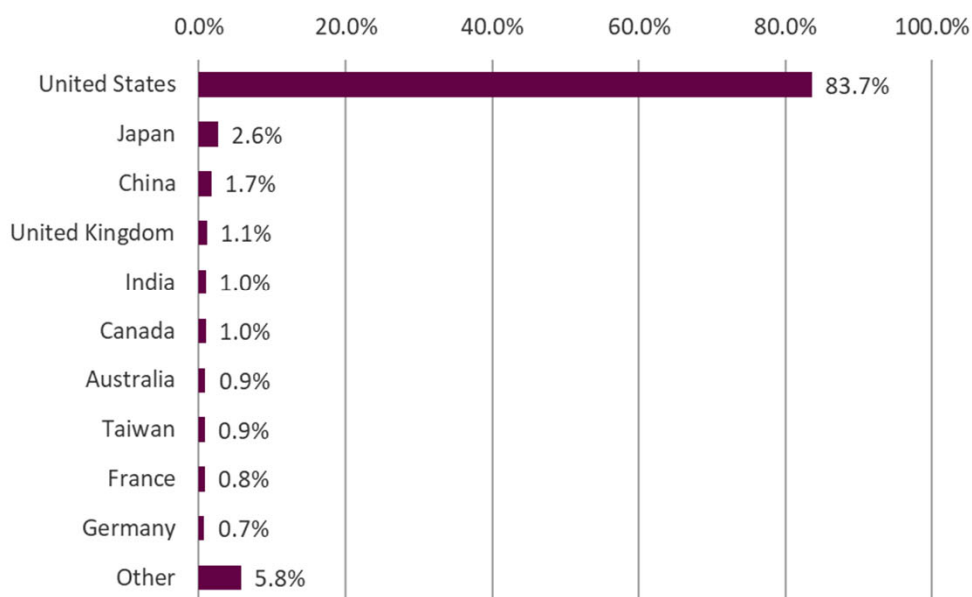
# Current Asset Allocation

As of September 30, 2023

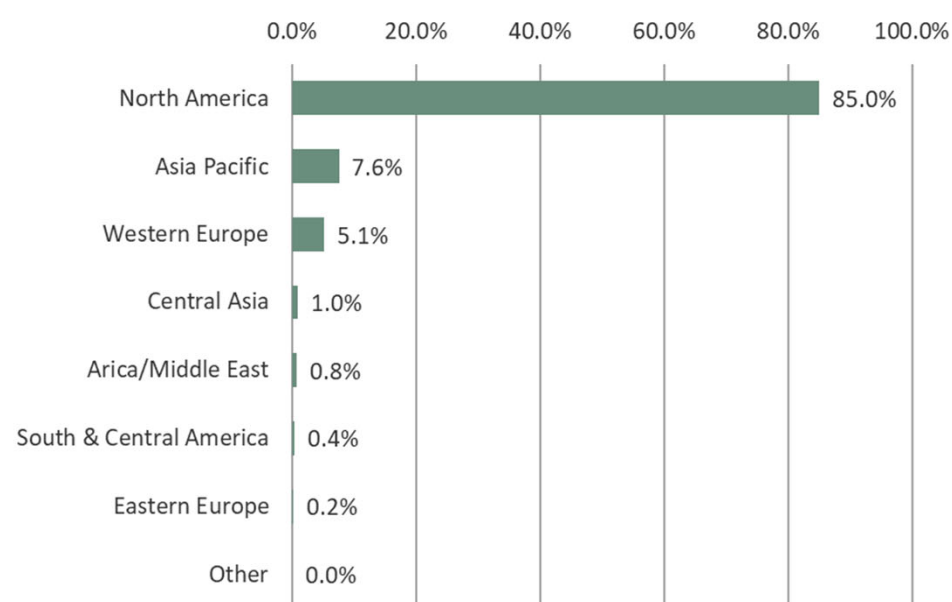
Country Allocation		
Country	Region	% Held
United States	North America	83.7%
Japan	Asia	2.6%
China	Asia	1.7%
United Kingdom	Europe	1.1%
India	Asia	1.0%
Canada	North America	1.0%
Australia	Australia	0.9%
Taiwan	Asia	0.9%
France	Europe	0.8%
Germany	Europe	0.7%
Other	Various	5.8%
<b>Total</b>		<b>100.0%</b>

Regional Allocation	
Region	% Held
North America	85.0%
Asia Pacific	7.6%
Western Europe	5.1%
Central Asia	1.0%
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

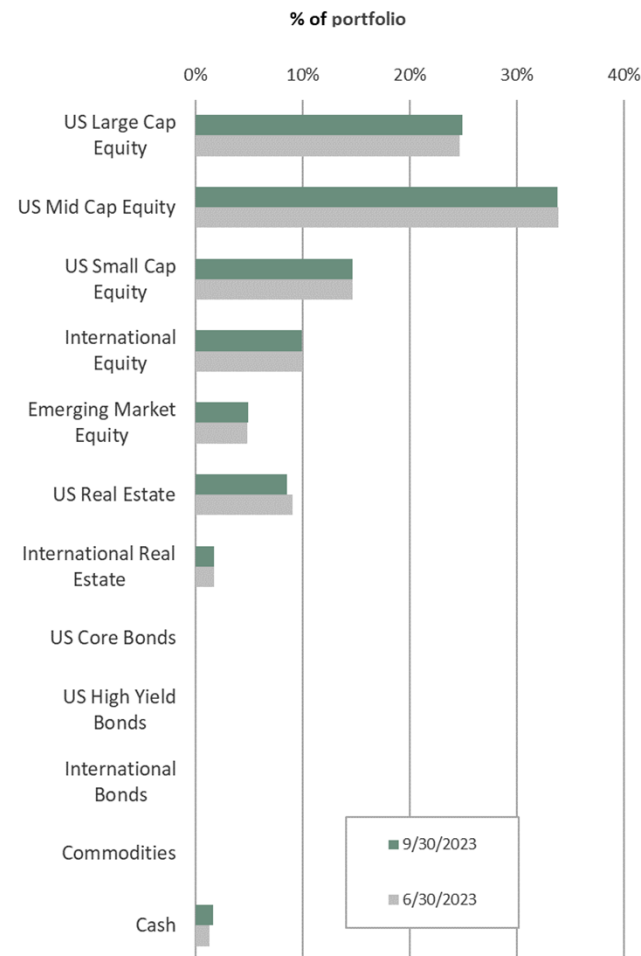




# Change in Portfolio Holdings

As of September 30, 2023

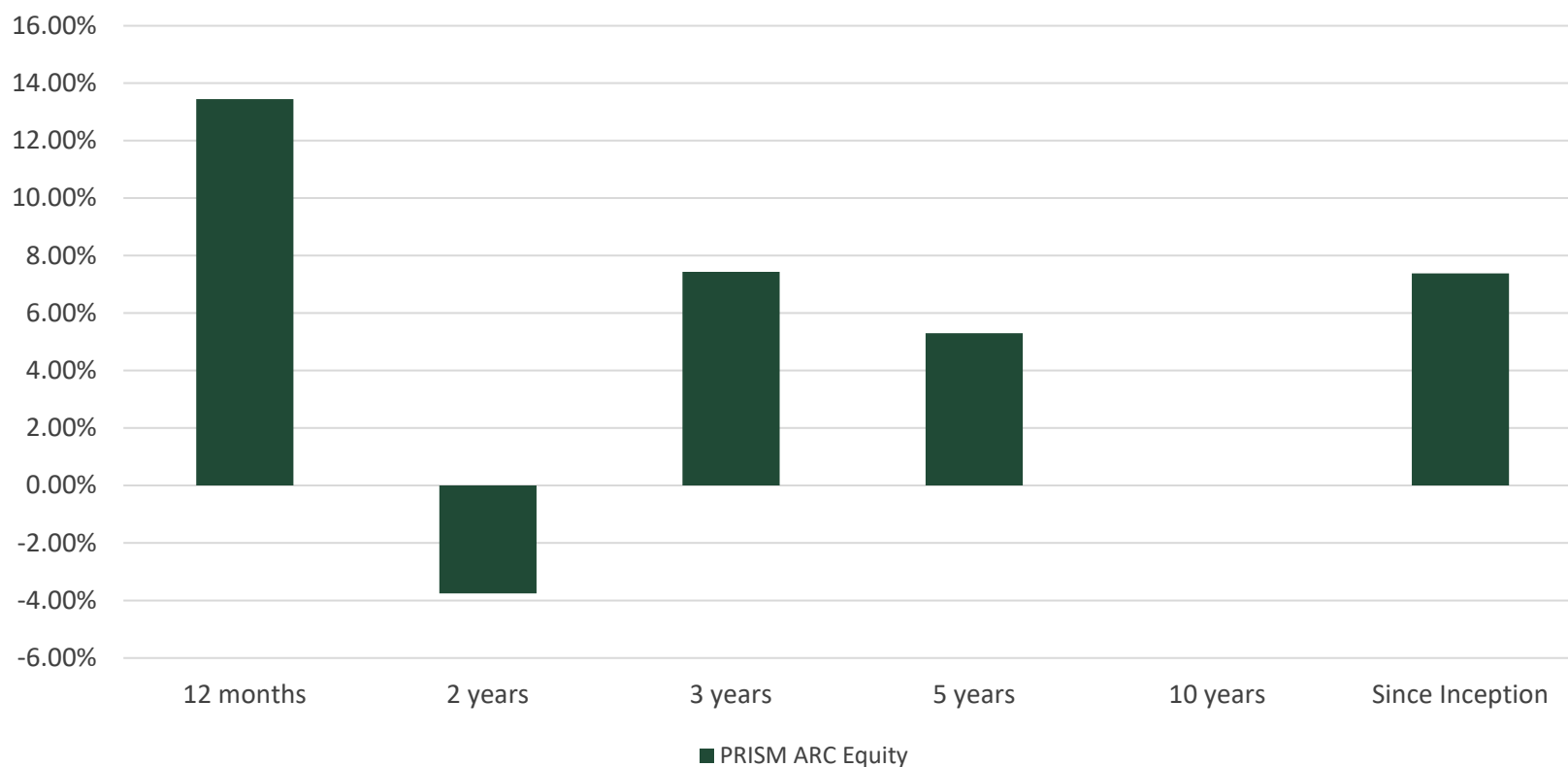
Asset Class	9/30/2023		6/30/2023		Change	
	Market Value	% Held	Market Value	% Held	Market Value	% Held
US Broad Market	-	0.0%	-	0.0%	-	0.0%
US Large Cap Equity	24,636,829	24.9%	25,570,828	24.7%	(934,000)	0.2%
US Mid Cap Equity	33,508,401	33.9%	35,138,467	33.9%	(1,630,066)	0.0%
US Small Cap Equity	14,478,035	14.6%	15,230,002	14.7%	(751,967)	-0.1%
International Equity	9,774,612	9.9%	10,324,601	10.0%	(549,990)	-0.1%
Emerging Market Equity	4,816,870	4.9%	4,997,457	4.8%	(180,587)	0.0%
<b>Total Equity</b>	<b>87,214,746</b>	<b>88.1%</b>	<b>91,261,355</b>	<b>88.0%</b>	<b>(4,046,608)</b>	<b>0.1%</b>
US Real Estate	8,478,460	8.6%	9,363,734	9.0%	(885,274)	-0.5%
International Real Estate	1,703,382	1.7%	1,758,513	1.7%	(55,131)	0.0%
<b>Total Real Estate</b>	<b>10,181,842</b>	<b>10.3%</b>	<b>11,122,247</b>	<b>10.7%</b>	<b>(940,405)</b>	<b>-0.4%</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	1,576,539	1.6%	1,290,208	1.2%	286,331	0.3%
<b>Total Cash</b>	<b>1,576,539</b>	<b>1.6%</b>	<b>1,290,208</b>	<b>1.2%</b>	<b>286,331</b>	<b>0.3%</b>
<b>Total Portfolio</b>	<b>98,973,127</b>	<b>100.0%</b>	<b>103,673,810</b>	<b>100.0%</b>	<b>(4,700,683)</b>	<b>0.0%</b>



# Investment Performance

As of September 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	-4.53%	13.45%	-3.76%	7.43%	5.30%	N/A	7.38%

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



# PRISM ARC Consolidated Information

## Portfolio Characteristics

As of September 30, 2023

### PRISM ARC Consolidated

	09/30/23 Portfolio	06/30/23 Portfolio
<b>Average Maturity (yrs)</b>	2.90	3.38
<b>Modified Duration</b>	2.42	2.84
<b>Average Purchase Yield</b>	3.34%	2.41%
<b>Average Market Yield</b>	4.87%	4.28%
<b>Average Quality*</b>	AA/Aa2	AA/Aa2
<b>Total Market Value</b>	841,755,146	608,096,914

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

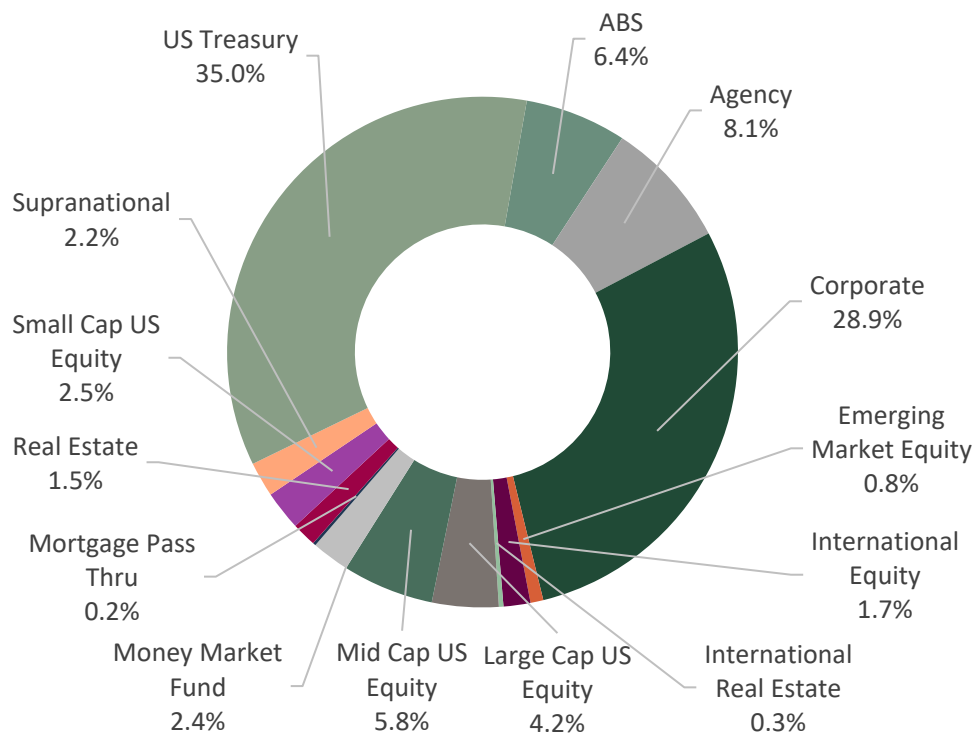
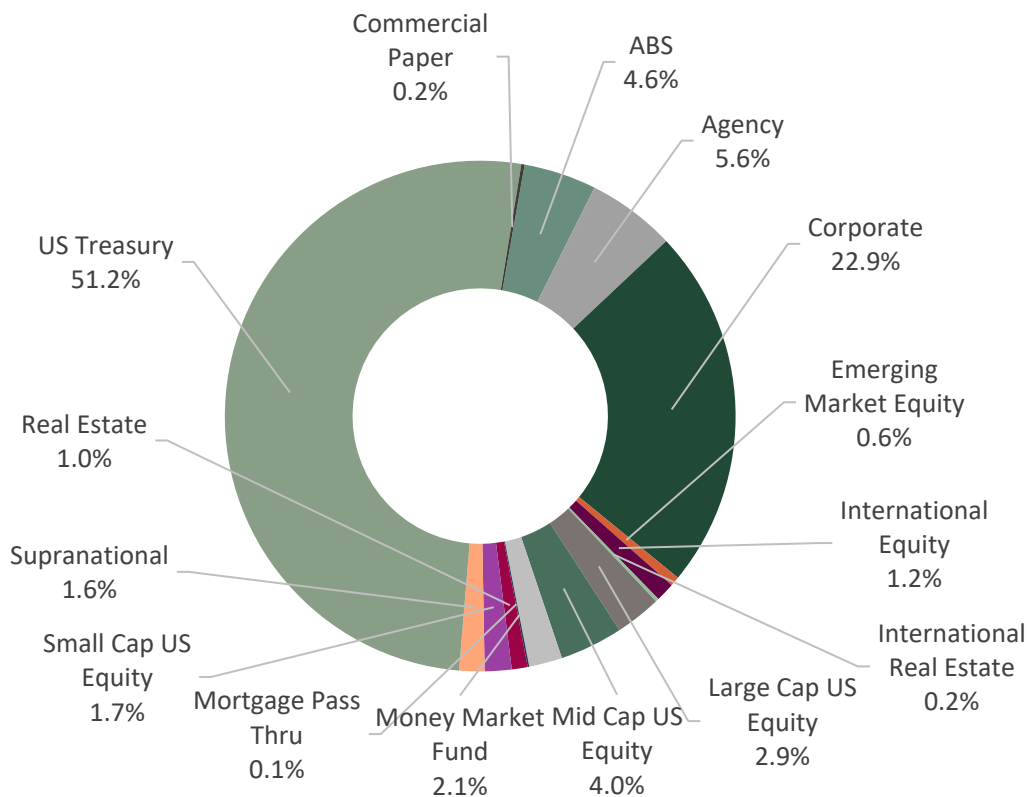
# Sector Distribution

As of September 30, 2023

## PRISM ARC Consolidated

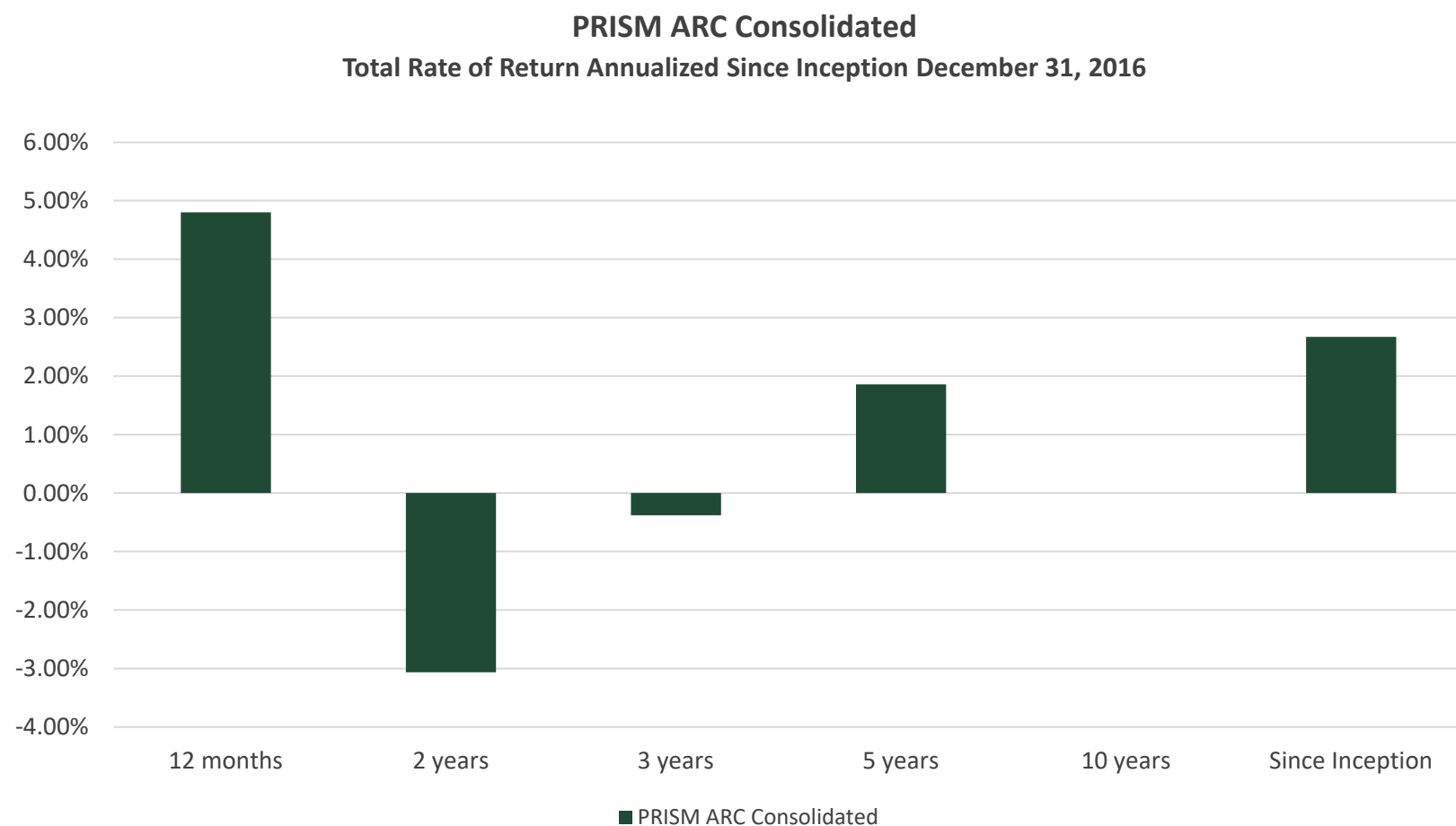
September 30, 2023

June 30, 2023



# Investment Performance

As of September 30, 2023



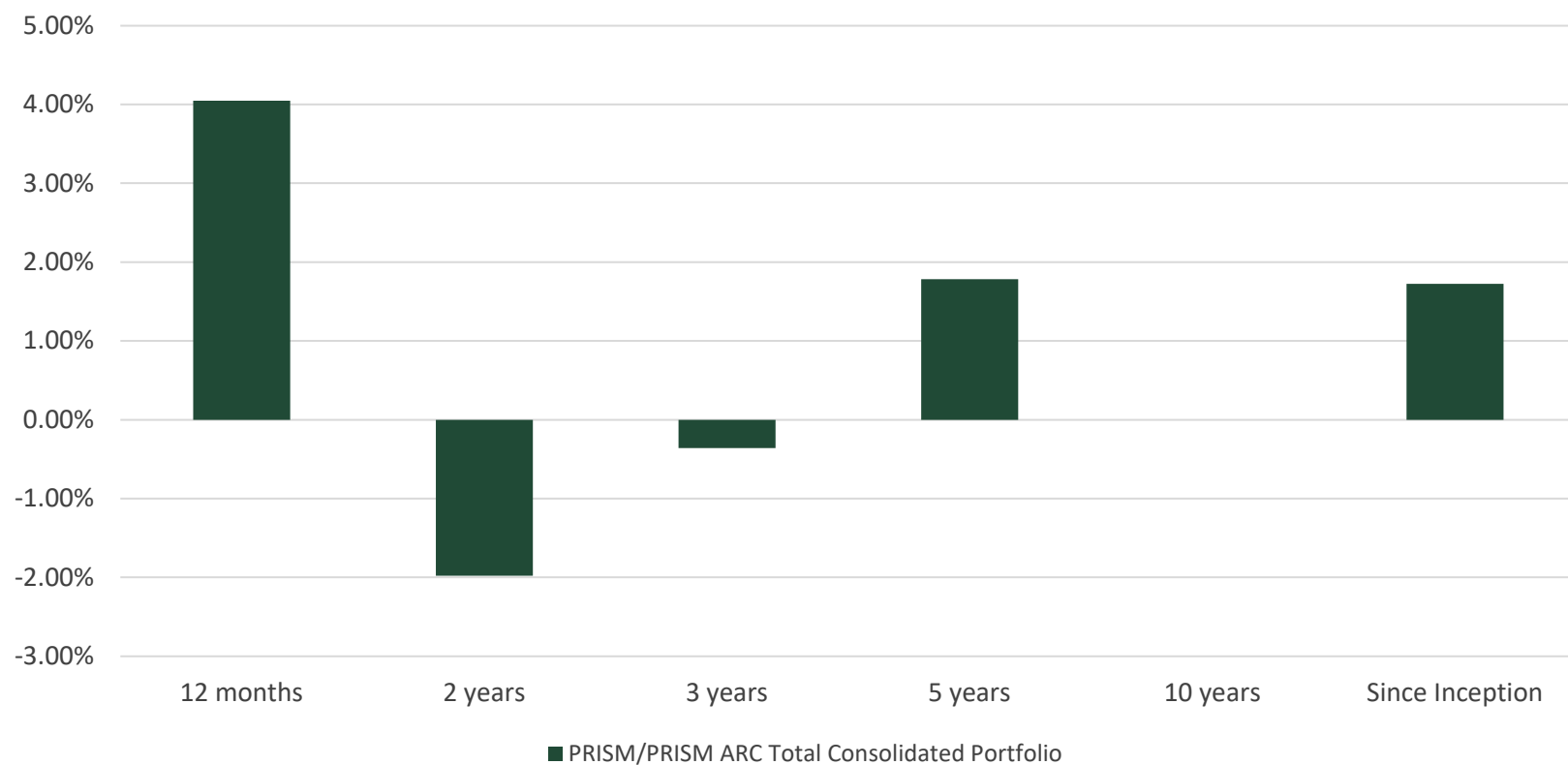
TOTAL RATE OF RETURN	Annualized						Since Inception
	3 months	12 months	2 years	3 years	5 years	10 years	
PRISM ARC Consolidated	-0.60%	4.80%	-3.07%	-0.38%	1.86%	N/A	2.67%

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 September 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	-0.16%	4.05%	-1.98%	-0.36%	1.78%	N/A	1.72%

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 September 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>Commercial Paper</b>									
89233GDC7	Toyota Motor Credit Discount CP 5.630% Due 04/12/2024	2,000,000.00	08/28/2023 5.88%	1,928,686.67 1,928,686.67	96.43 5.88%	1,928,686.67 10,634.44	1.34% 0.00	P-1 / A-1+ F-1	0.53 0.52
<b>TOTAL Commercial Paper</b>		<b>2,000,000.00</b>	<b>5.88%</b>	<b>1,928,686.67</b> <b>1,928,686.67</b>	<b>5.88%</b>	<b>1,928,686.67</b> <b>10,634.44</b>	<b>1.34%</b> <b>0.00</b>	<b>P-1 / A-1+</b> <b>F-1</b>	<b>0.53</b> <b>0.52</b>
<b>Corporate</b>									
06051GFF1	Bank of America Corp Note 4.000% Due 04/01/2024	1,000,000.00	08/28/2023 5.79%	989,760.00 991,284.09	99.07 5.91%	990,659.00 20,000.00	0.70% (625.09)	A1 / A- AA-	0.50 0.48
<b>TOTAL Corporate</b>		<b>1,000,000.00</b>	<b>5.79%</b>	<b>989,760.00</b> <b>991,284.09</b>	<b>5.91%</b>	<b>990,659.00</b> <b>20,000.00</b>	<b>0.70%</b> <b>(625.09)</b>	<b>A1 / A-</b> <b>AA-</b>	<b>0.50</b> <b>0.48</b>
<b>Money Market Fund</b>									
262006307	Dreyfus Gov't Cash Management Money Market Fund	7,527,451.43	Various 4.96%	7,527,451.43 7,527,451.43	1.00 4.96%	7,527,451.43 0.00	5.21% 0.00	Aaa / AAA NR	0.00 0.00
<b>TOTAL Money Market Fund</b>		<b>7,527,451.43</b>	<b>4.96%</b>	<b>7,527,451.43</b> <b>7,527,451.43</b>	<b>4.96%</b>	<b>7,527,451.43</b> <b>0.00</b>	<b>5.21%</b> <b>0.00</b>	<b>Aaa / AAA</b> <b>NR</b>	<b>0.00</b> <b>0.00</b>
<b>US Treasury</b>									
912797HC4	US Treasury Bill 5.272% Due 10/24/2023	20,000,000.00	08/30/2023 5.39%	19,841,840.00 19,841,840.00	99.21 5.39%	19,841,840.00 90,795.56	13.80% 0.00	P-1 / A-1+ F-1+	0.07 0.06
912797HV2	US Treasury Bill 5.295% Due 12/19/2023	25,000,000.00	08/23/2023 5.46%	24,569,781.25 24,569,781.25	98.28 5.46%	24,569,781.25 139,729.17	17.11% 0.00	P-1 / A-1+ F-1+	0.22 0.21
912797GN1	US Treasury Bill 5.290% Due 02/15/2024	20,000,000.00	Various 5.50%	19,506,297.00 19,506,297.00	97.53 5.50%	19,506,297.00 91,099.96	13.57% 0.00	P-1 / A-1+ F-1+	0.38 0.37
912796Z28	US Treasury Bill 5.293% Due 02/22/2024	15,000,000.00	Various 5.51%	14,607,485.42 14,607,485.42	97.37 5.51%	14,607,485.42 74,964.58	10.17% 0.00	P-1 / A-1+ F-1+	0.40 0.39
912797GY7	US Treasury Bill 5.317% Due 03/28/2024	10,000,000.00	09/28/2023 5.54%	9,732,647.92 9,732,647.92	97.33 5.54%	9,732,647.92 2,954.17	6.74% 0.00	P-1 / A-1+ F-1+	0.49 0.48
9128286R6	US Treasury Note 2.250% Due 04/30/2024	31,000,000.00	Various 5.45%	30,361,757.82 30,440,396.20	98.17 5.47%	30,433,289.00 291,888.58	21.28% (7,107.20)	Aaa / AA+ AA+	0.58 0.56



# Holdings Report

As of September 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
91282CCC3	US Treasury Note 0.250% Due 05/15/2024	15,000,000.00	08/30/2023 5.41%	14,470,898.44 14,534,472.66	96.81 5.51%	14,521,290.00 14,164.40	10.07% (13,182.66)	Aaa / AA+ AA+	0.62 0.61
<b>TOTAL US Treasury</b>		<b>136,000,000.00</b>	<b>5.46%</b>	<b>133,090,707.85</b> <b>133,232,920.45</b>	<b>5.47%</b>	<b>133,212,630.59</b> <b>705,596.42</b>	<b>92.74%</b> <b>(20,289.86)</b>	<b>Aaa / AAA</b> <b>AAA</b>	<b>0.39</b> <b>0.38</b>
<b>TOTAL PORTFOLIO</b>		<b>146,527,451.43</b>	<b>5.44%</b>	<b>143,536,605.95</b> <b>143,680,342.64</b>	<b>5.46%</b>	<b>143,659,427.69</b> <b>736,230.86</b>	<b>100.00%</b> <b>(20,914.95)</b>	<b>Aaa / AAA</b> <b>AAA</b>	<b>0.37</b> <b>0.36</b>
<b>TOTAL MARKET VALUE PLUS ACCRUALS</b>						<b>144,395,658.55</b>			

# Holdings Report

As of September 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>									
89237VAB5	Toyota Auto Receivables Trust 2020-C A3 0.440% Due 10/15/2024	21,143.73	07/21/2020 0.44%	21,142.10 21,143.33	99.79 7.01%	21,098.28 4.13	0.01% (45.05)	Aaa / AAA NR	1.04 0.03
43813KAC6	Honda Auto Receivables Trust 2020-3 A3 0.370% Due 10/18/2024	163,395.53	09/22/2020 0.38%	163,371.52 163,394.52	99.16 6.01%	162,027.91 21.83	0.07% (1,366.61)	NR / AAA AAA	1.05 0.15
89239CAC3	Toyota Lease Owner Trust 2021-B A3 0.420% Due 10/21/2024	323,315.25	07/27/2021 0.42%	323,310.88 323,314.71	99.43 5.91%	321,474.93 41.49	0.13% (1,839.78)	Aaa / NR AAA	1.06 0.10
58769KAD6	Mercedes-Benz Auto Lease Trust 2021-B A3 0.400% Due 11/15/2024	466,242.71	06/22/2021 0.40%	466,207.51 466,238.70	99.15 5.55%	462,268.45 82.89	0.19% (3,970.25)	NR / AAA AAA	1.13 0.16
09690AAC7	BMW Vehicle Lease Trust 2021-2 A3 0.330% Due 12/26/2024	179,329.10	09/08/2021 0.34%	179,310.60 179,327.21	99.43 5.99%	178,311.05 9.86	0.07% (1,016.16)	Aaa / NR AAA	1.24 0.10
44891WAC3	Hyundai Auto Lease Trust 2022-A A3 1.160% Due 01/15/2025	907,997.84	01/11/2022 1.16%	907,977.77 907,993.00	98.90 5.84%	898,010.78 468.12	0.37% (9,982.22)	Aaa / AAA NR	1.30 0.23
36265MAC9	GM Financial Auto Lease Trust 2022-1 A3 1.900% Due 03/20/2025	1,727,068.89	02/15/2022 1.91%	1,727,054.04 1,727,065.08	98.72 6.18%	1,705,015.95 1,002.66	0.70% (22,049.13)	Aaa / NR AAA	1.47 0.30
05601XAC3	BMW Vehicle Lease Trust 2022-1 A3 1.100% Due 03/25/2025	536,512.06	01/11/2022 1.11%	536,431.84 536,494.32	98.83 6.13%	530,216.09 98.36	0.22% (6,278.23)	NR / AAA AAA	1.48 0.23
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 1,269,951.55	98.79 6.03%	1,254,664.75 1,327.15	0.51% (15,286.80)	NR / AAA AAA	1.72 0.47
47788UAC6	John Deere Owner Trust 2021-A A3 0.360% Due 09/15/2025	406,179.97	03/02/2021 0.37%	406,101.90 406,157.41	97.63 6.07%	396,552.69 64.99	0.16% (9,604.72)	Aaa / NR AAA	1.96 0.41
44933LAC7	Hyundai Auto Receivables Trust 2021-A A3 0.380% Due 09/15/2025	369,279.04	04/20/2021 0.38%	369,240.20 369,271.12	97.97 5.89%	361,786.37 62.37	0.15% (7,484.75)	NR / AAA AAA	1.96 0.37
05593AAC3	BMW Vehicle Lease Trust 2023-1 A3 5.160% Due 11/25/2025	360,000.00	02/07/2023 5.22%	359,991.43 359,993.97	99.15 6.04%	356,957.28 309.60	0.15% (3,036.69)	Aaa / AAA AAA	2.16 1.03
44934KAC8	Hyundai Auto Receivables Trust 2021-B A3 0.380% Due 01/15/2026	1,340,509.13	07/20/2021 0.39%	1,340,213.28 1,340,418.70	97.18 6.10%	1,302,706.77 226.40	0.53% (37,711.93)	NR / AAA AAA	2.30 0.49
43815GAC3	Honda Auto Receivables Trust 2021-4 A3 0.880% Due 01/21/2026	874,282.05	11/16/2021 0.89%	874,097.75 874,202.89	96.10 6.44%	840,196.42 213.71	0.34% (34,006.47)	Aaa / NR AAA	2.31 0.70
44935FAD6	Hyundai Auto Receivables Trust 2021-C A3 0.740% Due 05/15/2026	625,513.14	11/09/2021 0.75%	625,373.52 625,456.08	96.64 5.94%	604,501.53 205.72	0.25% (20,954.55)	NR / AAA AAA	2.62 0.64
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 1,639,875.94	96.48 5.78%	1,582,224.46 1,370.31	0.65% (57,651.48)	Aaa / AAA NR	2.62 0.91
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 2,706,730.16	97.56 5.95%	2,668,131.99 1,463.23	1.09% (38,598.17)	Aaa / AAA NR	2.90 0.90

# Holdings Report

As of September 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
362554AC1	GM Financial Securitized Term 2021-4 A3 0.680% Due 09/16/2026	668,247.55	10/13/2021 0.68%	668,230.52 668,240.26	95.94 6.21%	641,106.01 189.34	0.26% (27,134.25)	Aaa / AAA NR	2.96 0.73
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 1,254,844.81	96.82 6.16%	1,215,029.51 1,294.04	0.50% (39,815.30)	Aaa / NR AAA	2.96 0.83
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 1,794,963.73	96.77 5.74%	1,736,958.66 1,771.07	0.71% (58,005.07)	NR / AAA AAA	3.04 0.92
380146AC4	GM Financial Auto Receivables 2022-1 A3 1.260% Due 11/16/2026	653,968.72	01/11/2022 1.27%	653,911.89 653,940.94	96.63 5.58%	631,933.25 343.33	0.26% (22,007.69)	NR / AAA AAA	3.13 0.78
362585AC5	GM Financial Securitized ART 2022-2 A3 3.100% Due 02/16/2027	975,000.00	04/05/2022 3.13%	974,796.23 974,883.47	97.21 5.72%	947,766.30 1,259.38	0.39% (27,117.17)	Aaa / AAA NR	3.38 1.08
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 1,159,926.37	97.34 5.85%	1,129,176.48 1,928.18	0.46% (30,749.89)	Aaa / NR AAA	3.38 1.28
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 2,029,883.42	98.93 5.85%	2,008,315.54 4,592.31	0.82% (21,567.88)	Aaa / NR AAA	3.71 1.51
92348KAV5	Verizon Master Trust 2022-5 A1A 3.720% Due 07/20/2027	3,656,000.00	Various 4.23%	3,623,724.17 3,635,813.98	99.36 4.97%	3,632,744.19 4,155.66	1.49% (3,069.79)	NR / AAA AAA	3.81 0.86
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 2,959,750.55	96.80 5.63%	2,903,862.00 4,687.50	1.19% (55,888.55)	Aaa / NR AAA	3.88 1.75
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 3,614,461.18	99.34 5.76%	3,591,090.39 8,370.73	1.47% (23,370.79)	Aaa / AAA NR	3.88 1.35
<b>TOTAL ABS</b>		<b>32,753,984.71</b>	<b>3.14%</b>	<b>32,623,297.05</b> <b>32,663,737.40</b>	<b>5.79%</b>	<b>32,084,128.03</b> <b>35,564.36</b>	<b>13.12%</b> <b>(579,609.37)</b>	<b>Aaa / AAA</b> <b>AAA</b>	<b>2.96</b> <b>0.93</b>
<b>Agency</b>									
3130ASHK8	FHLB Note 3.125% Due 06/14/2024	4,000,000.00	08/16/2022 3.36%	3,983,600.00 3,993,680.96	98.37 5.51%	3,934,736.00 37,152.78	1.62% (58,944.96)	Aaa / AA+ NR	0.71 0.68
3133XVDG3	FHLB Note 4.375% Due 09/13/2024	5,000,000.00	09/26/2022 4.38%	4,999,900.00 4,999,951.46	98.97 5.50%	4,948,500.00 10,937.50	2.03% (51,451.46)	Aaa / AA+ NR	0.96 0.92
3135GOW66	FNMA Note 1.625% Due 10/15/2024	3,000,000.00	11/08/2019 1.80%	2,975,100.00 2,994,740.41	96.15 5.48%	2,884,419.00 22,479.17	1.19% (110,321.41)	Aaa / AA+ AA+	1.04 1.00
3133ENS43	FFCB Note 4.375% Due 10/17/2024	3,000,000.00	10/12/2022 4.45%	2,995,890.00 2,997,852.23	98.50 5.87%	2,955,000.00 59,791.67	1.23% (42,852.23)	Aaa / AA+ AA+	1.05 0.99
3130A3GE8	FHLB Note 2.750% Due 12/13/2024	2,500,000.00	02/06/2020 1.54%	2,640,650.00 2,534,923.84	96.89 5.45%	2,422,247.50 20,625.00	1.00% (112,676.34)	Aaa / AA+ NR	1.21 1.15
3135G03U5	FNMA Note 0.625% Due 04/22/2025	2,880,000.00	04/22/2020 0.67%	2,874,067.20 2,878,149.25	93.06 5.31%	2,680,254.72 7,950.00	1.10% (197,894.53)	Aaa / AA+ AA+	1.56 1.51

# Holdings Report

As of September 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
3137EAEU9	FHLMC Note 0.375% Due 07/21/2025	2,100,000.00	07/21/2020 0.48%	2,089,542.00 2,096,221.59	91.91 5.12%	1,930,116.30 1,531.25	0.79% (166,105.29)	Aaa / AA+ AA+	1.81 1.76
3135G05X7	FNMA Note 0.375% Due 08/25/2025	3,385,000.00	08/25/2020 0.47%	3,369,158.20 3,378,972.47	91.47 5.14%	3,096,212.11 1,269.38	1.26% (282,760.36)	Aaa / AA+ AA+	1.90 1.85
3137EAXE3	FHLMC Note 0.375% Due 09/23/2025	3,260,000.00	09/23/2020 0.44%	3,250,187.40 3,256,110.47	91.18 5.12%	2,972,340.86 271.67	1.21% (283,769.61)	Aaa / AA+ AA+	1.98 1.93
3135G06G3	FNMA Note 0.500% Due 11/07/2025	3,515,000.00	11/09/2020 0.57%	3,502,416.30 3,509,692.87	90.94 5.10%	3,196,467.19 7,030.00	1.31% (313,225.68)	Aaa / AA+ AA+	2.11 2.04
3130ATUC9	FHLB Note 4.500% Due 12/12/2025	2,500,000.00	02/09/2023 4.22%	2,518,274.00 2,514,164.12	98.72 5.12%	2,468,077.50 34,062.50	1.02% (46,086.62)	Aaa / AA+ NR	2.20 2.04
3130ATS57	FHLB Note 4.500% Due 03/10/2028	3,000,000.00	03/21/2023 4.01%	3,065,010.00 3,058,097.09	99.46 4.63%	2,983,854.00 7,875.00	1.22% (74,243.09)	Aaa / AA+ NR	4.45 3.97
<b>TOTAL Agency</b>		<b>38,140,000.00</b>	<b>2.32%</b>	<b>38,263,795.10</b> <b>38,212,556.76</b>	<b>5.30%</b>	<b>36,472,225.18</b> <b>210,975.92</b>	<b>14.98%</b> <b>(1,740,331.58)</b>	<b>Aaa / AA+</b> <b>AA+</b>	<b>1.68</b> <b>1.59</b>
<b>CMO</b>									
3137BFE98	FHLMC K041 A2 3.171% Due 10/25/2024	1,992,180.26	07/01/2021 0.72%	2,142,994.54 2,038,879.10	97.40 5.77%	1,940,295.92 5,264.34	0.79% (98,583.18)	Aaa / AAA AAA	1.07 0.93
3137FGR31	FHLMC K078 A2 3.854% Due 06/25/2028	1,000,000.00	09/18/2023 5.02%	954,531.25 954,792.71	94.63 5.16%	946,250.00 642.33	0.39% (8,542.71)	NR / NR AAA	4.74 4.10
<b>TOTAL CMO</b>		<b>2,992,180.26</b>	<b>2.10%</b>	<b>3,097,525.79</b> <b>2,993,671.81</b>	<b>5.57%</b>	<b>2,886,545.92</b> <b>5,906.67</b>	<b>1.18%</b> <b>(107,125.89)</b>	<b>Aaa / AAA</b> <b>AAA</b>	<b>2.27</b> <b>1.97</b>
<b>Corporate</b>									
79466LAG9	Salesforce.com Inc Callable Note Cont 7/15/2022 0.625% Due 07/15/2024	490,000.00	06/29/2021 0.64%	489,750.10 489,934.51	96.11 5.72%	470,945.37 646.53	0.19% (18,989.14)	A2 / A+ NR	0.79 0.77
02665WEA5	American Honda Finance Note 1.500% Due 01/13/2025	3,000,000.00	Various 1.68%	2,984,235.30 2,993,083.98	94.86 5.70%	2,845,749.00 9,750.00	1.17% (147,334.98)	A3 / A- A	1.29 1.24
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 4,112,706.82	94.98 6.10%	3,908,439.35 16,402.85	1.60% (204,267.47)	A2 / A+ A+	1.31 1.25
037833AZ3	Apple Inc Note 2.500% Due 02/09/2025	1,000,000.00	07/14/2021 0.81%	1,059,280.00 1,022,593.68	96.22 5.42%	962,197.00 3,611.11	0.39% (60,396.68)	Aaa / AA+ NR	1.36 1.30

# Holdings Report

As of September 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
46647PAH9	JP Morgan Chase & Co Callable Note 2X 3/1/2024 3.220% Due 03/01/2025	1,500,000.00	Various 2.13%	1,618,905.00 1,538,499.42	98.69 6.43%	1,480,323.00 4,025.00	0.61% (58,176.42)	A1 / A- AA-	1.42 0.41
14913R2V8	Caterpillar Financial Service Note 3.400% Due 05/13/2025	1,345,000.00	05/10/2022 3.44%	1,343,291.85 1,344,080.47	96.69 5.56%	1,300,437.46 17,529.83	0.54% (43,643.01)	A2 / A A+	1.62 1.53
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 2,800,836.15	96.78 5.53%	2,637,287.70 34,210.11	1.09% (163,548.45)	A2 / A NR	1.64 1.54
61747YEA9	Morgan Stanley Callable Note Cont 5/30/2024 0.790% Due 05/30/2025	2,000,000.00	Various 2.06%	1,999,452.05 1,999,733.32	96.05 6.35%	1,921,082.01 5,310.55	0.79% (78,651.31)	A1 / A- A+	1.67 1.58
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 2,520,108.49	93.59 5.41%	2,339,807.50 11,250.00	0.96% (180,300.99)	A2 / A A	1.67 1.61
78015K7H1	Royal Bank of Canada Note 1.150% Due 06/10/2025	1,000,000.00	12/22/2021 1.43%	990,600.00 995,393.18	92.47 5.88%	924,735.00 3,545.83	0.38% (70,658.18)	A1 / A AA-	1.70 1.63
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 1,014,689.55	96.28 5.83%	962,794.00 14,593.06	0.40% (51,895.55)	A1 / A AA-	2.14 1.98
46647PBH8	JP Morgan Chase & Co Callable Note Mthly 3/13/2025 2.005% Due 03/13/2026	1,250,000.00	03/12/2021 2.35%	1,286,037.50 1,267,672.81	94.17 6.27%	1,177,090.00 1,253.13	0.48% (90,582.81)	A1 / A- AA-	2.45 1.39
46647PBK1	JP Morgan Chase & Co Callable Note Cont 4/22/2025 2.083% Due 04/22/2026	1,000,000.00	08/27/2021 2.44%	1,030,930.00 1,017,043.43	93.86 6.27%	938,605.00 9,199.92	0.39% (78,438.43)	A1 / A- AA-	2.56 1.48
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 1,317,868.43	88.69 5.98%	1,197,262.35 6,468.75	0.49% (120,606.08)	Aa1 / AA+ NR	2.62 2.49
89236TJK2	Toyota Motor Credit Corp Note 1.125% Due 06/18/2026	2,000,000.00	Various 1.14%	1,998,721.66 1,999,288.80	89.30 5.41%	1,785,960.00 6,437.50	0.73% (213,328.80)	A1 / A+ A+	2.72 2.60
06368FAC3	Bank of Montreal Note 1.250% Due 09/15/2026	2,500,000.00	Various 1.29%	2,495,539.50 2,497,361.81	87.90 5.76%	2,197,480.00 1,388.89	0.90% (299,881.81)	A2 / A- AA-	2.96 2.83
931142ERO	Wal-Mart Stores Callable Note Cont 08/17/2026 1.050% Due 09/17/2026	780,000.00	09/08/2021 1.09%	778,525.80 779,126.46	89.16 5.03%	695,473.74 318.50	0.28% (83,652.72)	Aa2 / AA AA	2.97 2.85
61747YEX9	Morgan Stanley Callable Note Cont 10/16/2025 6.138% Due 10/16/2026	1,000,000.00	10/19/2022 6.42%	998,790.00 999,076.71	100.10 6.09%	1,000,950.00 28,132.50	0.42% 1,873.29	A1 / A- A+	3.05 1.84
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 1,900,952.86	93.52 5.19%	1,870,436.00 19,666.67	0.77% (30,516.86)	Aa3 / A NR	3.17 2.94

# Holdings Report

As of September 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
59217GER6	Metlife Note 1.875% Due 01/11/2027	2,475,000.00	01/03/2022 1.90%	2,472,178.50 2,473,148.87	88.64 5.72%	2,193,854.85 10,312.50	0.90% (279,294.02)	Aa3 / AA- AA-	3.28 3.09
808513BY0	Charles Schwab Corp Callable Note Cont 2/3/2027 2.450% Due 03/03/2027	975,000.00	03/01/2022 2.47%	973,947.00 974,279.74	89.07 6.03%	868,474.43 1,857.92	0.36% (105,805.31)	A2 / A- A	3.42 3.19
89114T2T2	Toronto-Dominion Bank Note 2.800% Due 03/10/2027	3,250,000.00	03/09/2022 2.97%	3,224,227.50 3,232,262.87	90.90 5.75%	2,954,266.25 5,308.33	1.21% (277,996.62)	A1 / A NR	3.44 3.20
084664C22	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 1,299,829.43	91.73 4.93%	1,192,534.20 1,328.89	0.49% (107,295.23)	Aa2 / AA A+	3.46 3.25
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 2,234,060.83	94.09 5.15%	2,117,027.25 34,650.00	0.88% (117,033.58)	A1 / AA AA-	3.54 3.22
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 2,015,167.49	94.79 5.30%	1,895,746.00 27,955.56	0.79% (119,421.49)	A2 / A+ A	3.62 3.28
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 2,999,691.88	94.38 5.48%	2,831,394.00 42,500.00	1.17% (168,297.88)	A2 / BBB+ A	3.62 3.28
14913R3A3	Caterpillar Financial Service Note 3.600% Due 08/12/2027	2,315,000.00	Various 3.73%	2,301,428.15 2,304,387.21	94.35 5.23%	2,184,109.90 11,343.50	0.90% (120,277.31)	A2 / A A+	3.87 3.53
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 1,498,302.83	96.50 4.94%	1,447,428.00 3,620.84	0.59% (50,874.83)	Aa2 / AA AA	3.95 3.59
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 1,483,687.15	96.37 5.18%	1,445,509.50 2,766.67	0.59% (38,177.65)	A2 / A A+	3.96 3.59
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 1,469,791.67	97.28 5.32%	1,459,204.50 2,085.42	0.60% (10,587.17)	A1 / A+ A+	3.98 3.57
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 1,519,928.40	98.19 5.22%	1,472,776.50 14,052.08	0.61% (47,151.90)	A2 / A A+	4.31 3.81
06051GGF0	Bank of America Corp Callable Note 1/20/2027 3.824% Due 01/20/2028	3,850,000.00	Various 5.89%	3,624,607.05 3,649,473.62	92.86 6.24%	3,575,264.00 29,035.85	1.47% (74,209.62)	A1 / A- AA-	4.31 3.01
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 1,013,413.36	100.17 5.20%	1,001,699.00 6,708.33	0.41% (11,714.36)	A2 / A+ A	4.38 3.84
20030NCH2	Comcast Corp Callable Note Cont 2/1/2028 3.550% Due 05/01/2028	1,500,000.00	08/24/2023 5.05%	1,407,270.00 1,409,115.91	92.79 5.34%	1,391,869.50 22,187.50	0.58% (17,246.41)	A3 / A- A-	4.59 4.08

# Holdings Report

As of September 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
89115A2U5	Toronto-Dominion Bank Note 5.523% Due 07/17/2028	750,000.00	09/19/2023 5.63%	746,647.50 746,666.54	98.70 5.83%	740,279.25 8,514.63	0.31% (6,387.29)	A1 / A AA-	4.80 4.11
78016HZS2	ROYAL BANK OF CANADA Note 5.200% Due 08/01/2028	3,000,000.00	Various 5.54%	2,956,340.00 2,956,943.81	97.33 5.84%	2,919,927.00 30,766.67	1.20% (37,016.81)	A1 / A AA-	4.84 4.17
<b>TOTAL Corporate</b>		<b>66,220,000.00</b>	<b>3.09%</b>	<b>66,048,768.06</b> <b>65,890,202.49</b>	<b>5.65%</b>	<b>62,308,418.61</b> <b>448,735.42</b>	<b>25.63%</b> <b>(3,581,783.88)</b>	<b>A1 / A</b> <b>A+</b>	<b>2.98</b> <b>2.61</b>
<b>Money Market Fund</b>									
262006307	Dreyfus Gov't Cash Management Money Market Fund	766,519.93	Various 4.96%	766,519.93 766,519.93	1.00 4.96%	766,519.93 0.00	0.31% 0.00	Aaa / AAA NR	0.00 0.00
<b>TOTAL Money Market Fund</b>		<b>766,519.93</b>	<b>4.96%</b>	<b>766,519.93</b>	<b>4.96%</b>	<b>766,519.93</b> <b>0.00</b>	<b>0.31%</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 3,555,706.89	92.93 5.41%	3,308,432.60 9,827.08	1.36% (247,274.29)	Aaa / AAA NR	1.56 1.51
459058JL8	Intl. Bank Recon & Development Note 0.500% Due 10/28/2025	2,000,000.00	Various 0.51%	1,998,673.67 1,999,456.86	91.01 5.12%	1,820,110.00 4,250.00	0.75% (179,346.86)	Aaa / AAA AAA	2.08 2.01
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 5,407,329.90	90.23 4.99%	4,890,612.34 21,209.51	2.01% (516,717.56)	Aaa / AAA AAA	2.56 2.46
459058KT9	Intl. Bank Recon & Development Note 3.500% Due 07/12/2028	5,000,000.00	Various 4.39%	4,806,560.10 4,810,973.91	94.74 4.74%	4,737,085.00 38,402.78	1.95% (73,888.91)	Aaa / AAA NR	4.79 4.30
45950KDD9	International Finance Corp Note 4.500% Due 07/13/2028	1,285,000.00	07/06/2023 4.53%	1,283,573.65 1,283,636.11	98.82 4.78%	1,269,822.87 12,528.75	0.52% (13,813.24)	Aaa / AAA NR	4.79 4.21
<b>TOTAL Supranational</b>		<b>17,265,000.00</b>	<b>2.09%</b>	<b>17,030,206.62</b> <b>17,057,103.67</b>	<b>5.00%</b>	<b>16,026,062.81</b> <b>86,218.12</b>	<b>6.58%</b> <b>(1,031,040.86)</b>	<b>Aaa / AAA</b> <b>AAA</b>	<b>3.14</b> <b>2.90</b>
<b>US Treasury</b>									
912797FA0	US Treasury Bill 5.292% Due 10/12/2023	1,000,000.00	08/30/2023 5.40%	993,679.12 993,679.12	99.37 5.40%	993,679.12 4,703.91	0.41% 0.00	P-1 / A-1+ F-1+	0.03 0.03
91282CEQ0	US Treasury Note 2.750% Due 05/15/2025	7,500,000.00	Various 3.88%	7,289,261.72 7,370,936.10	96.20 5.22%	7,214,940.00 77,904.21	2.98% (155,996.10)	Aaa / AA+ AA+	1.62 1.54



# Holdings Report

As of September 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
91282CFE6	US Treasury Note 3.125% Due 08/15/2025	7,500,000.00	Various 3.73%	7,376,554.69 7,420,352.14	96.47 5.12%	7,235,452.50 29,933.76	2.97% (184,899.64)	Aaa / AA+ AA+	1.88 1.78
91282CFP1	US Treasury Note 4.250% Due 10/15/2025	4,000,000.00	Various 4.20%	4,004,746.09 4,003,644.53	98.43 5.07%	3,937,344.00 78,497.27	1.64% (66,300.53)	Aaa / AA+ AA+	2.04 1.89
91282CBH3	US Treasury Note 0.375% Due 01/31/2026	2,000,000.00	Various 0.68%	1,970,680.15 1,985,969.63	90.02 4.96%	1,800,390.00 1,263.59	0.74% (185,579.63)	Aaa / AA+ AA+	2.34 2.27
91282CBT7	US Treasury Note 0.750% Due 03/31/2026	3,000,000.00	Various 1.01%	2,964,785.15 2,980,667.41	90.43 4.86%	2,712,891.01 61.47	1.11% (267,776.40)	Aaa / AA+ AA+	2.50 2.42
91282CCF6	US Treasury Note 0.750% Due 05/31/2026	2,000,000.00	Various 0.93%	1,983,159.73 1,990,650.31	89.81 4.87%	1,796,172.00 5,040.99	0.74% (194,478.31)	Aaa / AA+ AA+	2.67 2.57
91282CCW9	US Treasury Note 0.750% Due 08/31/2026	10,000,000.00	Various 0.81%	9,969,890.62 9,982,265.39	89.05 4.82%	8,905,080.00 6,387.37	3.64% (1,077,185.39)	Aaa / AA+ AA+	2.92 2.82
91282CDG3	US Treasury Note 1.125% Due 10/31/2026	7,000,000.00	Various 1.26%	6,953,688.33 6,970,850.40	89.60 4.79%	6,272,112.00 32,955.17	2.57% (698,738.40)	Aaa / AA+ AA+	3.09 2.95
912828Z78	US Treasury Note 1.500% Due 01/31/2027	3,000,000.00	04/27/2022 2.81%	2,825,976.56 2,878,113.54	90.04 4.77%	2,701,173.00 7,581.52	1.11% (176,940.54)	Aaa / AA+ AA+	3.34 3.18
91282CEN7	US Treasury Note 2.750% Due 04/30/2027	7,500,000.00	Various 4.23%	7,043,164.06 7,142,606.54	93.51 4.74%	7,013,377.50 86,311.14	2.90% (129,229.04)	Aaa / AA+ AA+	3.58 3.31
91282CEW7	US Treasury Note 3.250% Due 06/30/2027	5,000,000.00	Various 3.11%	5,031,035.15 5,023,772.32	95.01 4.72%	4,750,585.00 41,066.58	1.96% (273,187.32)	Aaa / AA+ AA+	3.75 3.44
91282CFM8	US Treasury Note 4.125% Due 09/30/2027	4,000,000.00	Various 3.97%	4,025,625.00 4,021,571.98	97.92 4.70%	3,916,720.00 450.82	1.60% (104,851.98)	Aaa / AA+ AA+	4.00 3.64
91282CGC9	US Treasury Note 3.875% Due 12/31/2027	8,000,000.00	Various 3.70%	8,063,515.63 8,054,730.53	96.92 4.68%	7,753,440.00 78,342.39	3.20% (301,290.53)	Aaa / AA+ AA+	4.25 3.83
91282CGT2	US Treasury Note 3.625% Due 03/31/2028	5,000,000.00	Various 4.16%	4,886,816.41 4,890,308.89	95.87 4.65%	4,793,360.00 495.22	1.96% (96,948.89)	Aaa / AA+ AA+	4.50 4.09
91282CHE4	US Treasury Note 3.625% Due 05/31/2028	9,000,000.00	Various 4.14%	8,796,660.16 8,803,781.57	95.84 4.62%	8,625,942.00 109,641.40	3.57% (177,839.57)	Aaa / AA+ AA+	4.67 4.18
91282CHQ7	US Treasury Note 4.125% Due 07/31/2028	12,750,000.00	Various 4.42%	12,586,845.72 12,589,303.67	97.84 4.63%	12,475,084.50 88,609.04	5.13% (114,219.17)	Aaa / AA+ AA+	4.84 4.30
<b>TOTAL US Treasury</b>		<b>98,250,000.00</b>	<b>3.23%</b>	<b>96,766,084.29</b> <b>97,103,204.07</b>	<b>4.81%</b>	<b>92,897,742.63</b> <b>649,245.85</b>	<b>38.20%</b> <b>(4,205,461.44)</b>	<b>Aaa / AA+</b> <b>AA+</b>	<b>3.42</b> <b>3.14</b>
<b>TOTAL PORTFOLIO</b>		<b>256,387,684.90</b>	<b>2.96%</b>	<b>254,596,196.84</b> <b>254,686,996.13</b>	<b>5.25%</b>	<b>243,441,643.11</b> <b>1,436,646.34</b>	<b>100.00%</b> <b>(11,245,353.02)</b>	<b>Aa1 / AA</b> <b>AA+</b>	<b>2.94</b> <b>2.44</b>
<b>TOTAL MARKET VALUE PLUS ACCRUALS</b>						<b>244,878,289.45</b>			

# Holdings Report

As of September 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	10,849.86	Various 3.61%	10,849.86 10,849.86	1.00 3.61%	10,849.86 85,196.40	0.21% 0.00	NR / NR NR	0.00 0.00
<b>TOTAL LAIF</b>		<b>10,849.86</b>	<b>3.61%</b>	<b>10,849.86</b> <b>10,849.86</b>	<b>3.61%</b>	<b>10,849.86</b> <b>85,196.40</b>	<b>0.21%</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	45,313,779.53	Various 5.52%	45,313,779.53 45,313,779.53	1.00 5.52%	45,313,779.53 0.00	99.79% 0.00	NR / AAA NR	0.00 0.00
<b>TOTAL Local Gov Investment Pool</b>		<b>45,313,779.53</b>	<b>5.52%</b>	<b>45,313,779.53</b> <b>45,313,779.53</b>	<b>5.52%</b>	<b>45,313,779.53</b> <b>0.00</b>	<b>99.79%</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>45,324,629.39</b>	<b>5.52%</b>	<b>45,324,629.39</b> <b>45,324,629.39</b>	<b>5.52%</b>	<b>45,324,629.39</b> <b>85,196.40</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>45,409,825.79</b>			



# PRISM Quarterly Transactions and Interest Earned

# Transaction Ledger

As of September 30, 2023

## PRISM Liquidity Portfolio - Account #10292

June 30, 2023 through September 30, 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	08/24/2023	912796Z28	5,000,000.00	US Treasury Bill 5.277% Due: 02/22/2024	97.332	5.50%	4,866,596.53	0.00	4,866,596.53	0.00
Purchase	08/24/2023	912797HV2	15,000,000.00	US Treasury Bill 5.295% Due: 12/19/2023	98.279	5.46%	14,741,868.75	0.00	14,741,868.75	0.00
Purchase	08/24/2023	912797HV2	10,000,000.00	US Treasury Bill 5.295% Due: 12/19/2023	98.279	5.46%	9,827,912.50	0.00	9,827,912.50	0.00
Purchase	08/24/2023	9128286R6	5,000,000.00	US Treasury Note 2.25% Due: 04/30/2024	97.887	5.43%	4,894,335.94	35,461.96	4,929,797.90	0.00
Purchase	08/25/2023	9128286R6	5,000,000.00	US Treasury Note 2.25% Due: 04/30/2024	97.891	5.44%	4,894,531.25	35,767.66	4,930,298.91	0.00
Purchase	08/25/2023	9128286R6	10,000,000.00	US Treasury Note 2.25% Due: 04/30/2024	97.891	5.44%	9,789,062.50	71,535.33	9,860,597.83	0.00
Purchase	08/28/2023	89233GDC7	2,000,000.00	Toyota Motor Credit Discount CP 5.63% Due: 04/12/2024	96.434	5.88%	1,928,686.67	0.00	1,928,686.67	0.00
Purchase	08/28/2023	9128286R6	5,000,000.00	US Treasury Note 2.25% Due: 04/30/2024	97.898	5.46%	4,894,921.88	36,684.78	4,931,606.66	0.00
Purchase	08/30/2023	06051GFF1	1,000,000.00	Bank of America Corp Note 4% Due: 04/01/2024	98.976	5.79%	989,760.00	16,555.56	1,006,315.56	0.00
Purchase	08/30/2023	912796Z28	10,000,000.00	US Treasury Bill 5.3% Due: 02/22/2024	97.409	5.52%	9,740,888.89	0.00	9,740,888.89	0.00
Purchase	08/31/2023	912797GN1	15,000,000.00	US Treasury Bill 5.295% Due: 02/15/2024	97.529	5.50%	14,629,350.00	0.00	14,629,350.00	0.00
Purchase	08/31/2023	912797GN1	5,000,000.00	US Treasury Bill 5.274% Due: 02/15/2024	97.539	5.48%	4,876,947.00	0.00	4,876,947.00	0.00
Purchase	08/31/2023	912797GU5	20,000,000.00	US Treasury Bill 5.267% Due: 09/26/2023	99.620	5.36%	19,923,921.11	0.00	19,923,921.11	0.00
Purchase	08/31/2023	912797HC4	20,000,000.00	US Treasury Bill 5.272% Due: 10/24/2023	99.209	5.39%	19,841,840.00	0.00	19,841,840.00	0.00
Purchase	08/31/2023	91282CCC3	15,000,000.00	US Treasury Note 0.25% Due: 05/15/2024	96.473	5.41%	14,470,898.44	11,005.43	14,481,903.87	0.00
Purchase	09/29/2023	912797GY7	10,000,000.00	US Treasury Bill 5.317% Due: 03/28/2024	97.326	5.54%	9,732,647.92	0.00	9,732,647.92	0.00

# Transaction Ledger

As of September 30, 2023

## PRISM Liquidity Portfolio - Account #10292

June 30, 2023 through September 30, 2023

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Purchase	09/29/2023	9128286R6	6,000,000.00	US Treasury Note 2.25% Due: 04/30/2024	98.148	5.49%	5,888,906.25	55,760.87	5,944,667.12	0.00
<b>Subtotal</b>			<b>159,000,000.00</b>				<b>155,933,075.63</b>	<b>262,771.59</b>	<b>156,195,847.22</b>	<b>0.00</b>
<b>TOTAL ACQUISITIONS</b>			<b>159,000,000.00</b>				<b>155,933,075.63</b>	<b>262,771.59</b>	<b>156,195,847.22</b>	<b>0.00</b>
<b>DISPOSITIONS</b>										
Maturity	09/26/2023	912797GU5	20,000,000.00	US Treasury Bill 5.267% Due: 09/26/2023	100.000		19,923,921.11	76,078.89	20,000,000.00	0.00
<b>Subtotal</b>			<b>20,000,000.00</b>				<b>19,923,921.11</b>	<b>76,078.89</b>	<b>20,000,000.00</b>	<b>0.00</b>
<b>TOTAL DISPOSITIONS</b>			<b>20,000,000.00</b>				<b>19,923,921.11</b>	<b>76,078.89</b>	<b>20,000,000.00</b>	<b>0.00</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	1,459,302.62	0.00	0.00	5,952.54
		Various	5,952.54	5,952.54	0.00	
		1,465,255.16	0.00	0.00	0.00	
			1,465,255.16	5,952.54	5,952.54	
			1,459,302.62	0.00	0.00	
			5,952.54	5,952.54	0.00	
			0.00	0.00	0.00	
Total Cash & Equivalent		1,465,255.16	1,465,255.16	5,952.54	5,952.54	5,952.54
			1,459,302.62	0.00	0.00	
			5,952.54	5,952.54	0.00	
			0.00	0.00	0.00	
TOTAL PORTFOLIO		1,465,255.16	1,465,255.16	5,952.54	5,952.54	5,952.54



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
<b>FIXED INCOME</b>						
06051GFF1	Bank of America Corp Note 4% Due 04/01/2024	08/28/2023 08/30/2023 1,000,000.00	0.00 989,760.00 0.00 989,855.26	0.00 (16,555.56) 16,666.67 111.11	95.26 0.00 95.26 206.37	206.37
9128286R6	US Treasury Note 2.25% Due 04/30/2024	Various Various 25,000,000.00	0.00 24,472,851.57 0.00 24,486,836.36	0.00 (179,449.73) 189,538.05 10,088.32	13,984.79 0.00 13,984.79 24,073.11	24,073.11
91282CCC3	US Treasury Note 0.25% Due 05/15/2024	08/30/2023 08/31/2023 15,000,000.00	0.00 14,470,898.44 0.00 14,472,949.22	0.00 (11,005.43) 11,107.34 101.91	2,050.78 0.00 2,050.78 2,152.69	2,152.69
			0.00 39,933,510.01 0.00	0.00 (207,010.72) 217,312.06	16,130.83 0.00 16,130.83	
<b>Total Fixed Income</b>		<b>41,000,000.00</b>	<b>39,949,640.84</b>	<b>10,301.34</b>	<b>26,432.17</b>	<b>26,432.17</b>
<b>CASH &amp; EQUIVALENT</b>						
262006307	Dreyfus Gov't Cash Management Money Market Fund	08/22/2023 08/22/2023 3,084,626.84	1,465,255.16 142,137,903.86 140,518,532.18 3,084,626.84	0.00 8,939.52 0.00 8,939.52	0.00 0.00 0.00 8,939.52	8,939.52
89233GDC7	Toyota Motor Credit Discount CP 5.63% Due 04/12/2024	08/28/2023 08/28/2023 2,000,000.00	0.00 1,928,686.67 0.00 1,928,686.67	0.00 0.00 1,251.11 1,251.11	0.00 0.00 0.00 1,251.11	1,251.11
912796Z28	US Treasury Bill 5.293% Due 02/22/2024	Various Various 15,000,000.00	0.00 14,607,485.42 0.00 14,607,485.42	0.00 0.00 8,808.33 8,808.33	0.00 0.00 0.00 8,808.33	8,808.33
912797GN1	US Treasury Bill 5.29% Due 02/15/2024	Various 08/31/2023 20,000,000.00	0.00 19,506,297.00 0.00 19,506,297.00	0.00 0.00 2,938.71 2,938.71	0.00 0.00 0.00 2,938.71	2,938.71

## PRISM Liquidity Portfolio

Account #10292

## Income Earned

As of August 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
912797GU5	US Treasury Bill 5.267% Due 09/26/2023	08/30/2023 08/31/2023 20,000,000.00	0.00 19,923,921.11 0.00 19,923,921.11	0.00 0.00 2,926.11 2,926.11	0.00 0.00 0.00 2,926.11	2,926.11
912797HC4	US Treasury Bill 5.272% Due 10/24/2023	08/30/2023 08/31/2023 20,000,000.00	0.00 19,841,840.00 0.00 19,841,840.00	0.00 0.00 2,928.89 2,928.89	0.00 0.00 0.00 2,928.89	2,928.89
912797HV2	US Treasury Bill 5.295% Due 12/19/2023	08/23/2023 08/24/2023 25,000,000.00	0.00 24,569,781.25 0.00 24,569,781.25	0.00 0.00 29,416.67 29,416.67	0.00 0.00 0.00 29,416.67	29,416.67
			1,465,255.16	0.00	0.00	
			242,515,915.31	8,939.52	0.00	
			140,518,532.18	48,269.82	0.00	
<b>Total Cash &amp; Equivalent</b>		<b>105,084,626.84</b>	<b>103,462,638.29</b>	<b>57,209.34</b>	<b>57,209.34</b>	<b>57,209.34</b>
			1,465,255.16	0.00	16,130.83	
			282,449,425.32	(198,071.20)	0.00	
			140,518,532.18	265,581.88	16,130.83	
<b>TOTAL PORTFOLIO</b>		<b>146,084,626.84</b>	<b>143,412,279.13</b>	<b>67,510.68</b>	<b>83,641.51</b>	<b>83,641.51</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>						
06051GFF1	Bank of America Corp Note 4% Due 04/01/2024	08/28/2023 08/30/2023 1,000,000.00	989,855.26 0.00 0.00 991,284.09	16,666.67 0.00 20,000.00 3,333.33	1,428.83 0.00 1,428.83 4,762.16	4,762.16
9128286R6	US Treasury Note 2.25% Due 04/30/2024	Various Various 31,000,000.00	24,486,836.36 5,888,906.25 0.00 30,440,396.20	189,538.05 (55,760.87) 291,888.58 46,589.66	64,653.59 0.00 64,653.59 111,243.25	111,243.25
91282CCC3	US Treasury Note 0.25% Due 05/15/2024	08/30/2023 08/31/2023 15,000,000.00	14,472,949.22 0.00 0.00 14,534,472.66	11,107.34 0.00 14,164.40 3,057.06	61,523.44 0.00 61,523.44 64,580.50	64,580.50
			<b>39,949,640.84</b> <b>5,888,906.25</b> <b>0.00</b>	<b>217,312.06</b> <b>(55,760.87)</b> <b>326,052.98</b>	<b>127,605.86</b> <b>0.00</b> <b>127,605.86</b>	
<b>Total Fixed Income</b>		<b>47,000,000.00</b>	<b>45,966,152.95</b>	<b>52,980.05</b>	<b>180,585.91</b>	<b>180,585.91</b>
<b>CASH &amp; EQUIVALENT</b>						
262006307	Dreyfus Gov't Cash Management Money Market Fund	Various Various 7,527,451.43	3,084,626.84 20,120,139.63 15,677,315.04 7,527,451.43	0.00 120,139.63 0.00 120,139.63	0.00 0.00 0.00 120,139.63	120,139.63
89233GDC7	Toyota Motor Credit Discount CP 5.63% Due 04/12/2024	08/28/2023 08/28/2023 2,000,000.00	1,928,686.67 0.00 0.00 1,928,686.67	1,251.11 0.00 10,634.44 9,383.33	0.00 0.00 0.00 9,383.33	9,383.33
912796Z28	US Treasury Bill 5.293% Due 02/22/2024	Various Various 15,000,000.00	14,607,485.42 0.00 0.00 14,607,485.42	8,808.33 0.00 74,964.58 66,156.25	0.00 0.00 0.00 66,156.25	66,156.25
912797GN1	US Treasury Bill 5.29% Due 02/15/2024	Various 08/31/2023 20,000,000.00	19,506,297.00 0.00 0.00 19,506,297.00	2,938.71 0.00 91,099.96 88,161.25	0.00 0.00 0.00 88,161.25	88,161.25



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
912797GU5	US Treasury Bill Due 09/26/2023	08/30/2023 08/31/2023 0.00	19,923,921.11 0.00 19,923,921.11 0.00	2,926.11 76,078.89 0.00 73,152.78	0.00 0.00 0.00 73,152.78	73,152.78
912797GY7	US Treasury Bill 5.317% Due 03/28/2024	09/28/2023 09/29/2023 10,000,000.00	0.00 9,732,647.92 0.00 9,732,647.92	0.00 0.00 2,954.17 2,954.17	0.00 0.00 0.00 2,954.17	2,954.17
912797HC4	US Treasury Bill 5.272% Due 10/24/2023	08/30/2023 08/31/2023 20,000,000.00	19,841,840.00 0.00 0.00 19,841,840.00	2,928.89 0.00 90,795.56 87,866.67	0.00 0.00 0.00 87,866.67	87,866.67
912797HV2	US Treasury Bill 5.295% Due 12/19/2023	08/23/2023 08/24/2023 25,000,000.00	24,569,781.25 0.00 0.00 24,569,781.25	29,416.67 0.00 139,729.17 110,312.50	0.00 0.00 0.00 110,312.50	110,312.50
			103,462,638.29	48,269.82	0.00	
			29,852,787.55	196,218.52	0.00	
			35,601,236.15	410,177.88	0.00	
<b>Total Cash &amp; Equivalent</b>		<b>99,527,451.43</b>	<b>97,714,189.69</b>	<b>558,126.58</b>	<b>558,126.58</b>	<b>558,126.58</b>
			143,412,279.13	265,581.88	127,605.86	
			35,741,693.80	140,457.65	0.00	
			35,601,236.15	736,230.86	127,605.86	
<b>TOTAL PORTFOLIO</b>		<b>146,527,451.43</b>	<b>143,680,342.64</b>	<b>611,106.63</b>	<b>738,712.49</b>	<b>738,712.49</b>

# Transaction Ledger

As of September 30, 2023

## PRISM Short Term Core Portfolio - Account #10290

June 30, 2023 through September 30, 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	07/13/2023	45950KDD9	1,285,000.00	International Finance Corp Note 4.5% Due: 07/13/2028	99.889	4.53%	1,283,573.65	0.00	1,283,573.65	0.00
Purchase	07/18/2023	459058KT9	1,030,000.00	Intl. Bank Recon & Development Note 3.5% Due: 07/12/2028	97.148	4.14%	1,000,624.40	600.83	1,001,225.23	0.00
Purchase	07/21/2023	91282CHE4	1,500,000.00	US Treasury Note 3.625% Due: 05/31/2028	97.883	4.11%	1,468,242.19	7,576.84	1,475,819.03	0.00
Purchase	07/27/2023	459058KT9	1,240,000.00	Intl. Bank Recon & Development Note 3.5% Due: 07/12/2028	96.313	4.33%	1,194,281.20	1,808.33	1,196,089.53	0.00
Purchase	08/22/2023	91282CHQ7	1,000,000.00	US Treasury Note 4.125% Due: 07/31/2028	98.609	4.44%	986,093.75	2,466.03	988,559.78	0.00
Purchase	08/25/2023	91282CHQ7	6,000,000.00	US Treasury Note 4.125% Due: 07/31/2028	98.785	4.40%	5,927,109.38	16,813.86	5,943,923.24	0.00
Purchase	08/28/2023	20030NCH2	1,500,000.00	Comcast Corp Callable Note Cont 2/1/2028 3.55% Due: 05/01/2028	93.818	5.05%	1,407,270.00	17,306.25	1,424,576.25	0.00
Purchase	08/28/2023	78016HZS2	1,000,000.00	ROYAL BANK OF CANADA Note 5.2% Due: 08/01/2028	98.506	5.55%	985,060.00	5,488.89	990,548.89	0.00
Purchase	08/30/2023	912797FA0	4,000,000.00	US Treasury Bill 5.292% Due: 10/12/2023	99.368	5.40%	3,974,716.48	0.00	3,974,716.48	0.00
Purchase	08/31/2023	91282CHQ7	3,000,000.00	US Treasury Note 4.125% Due: 07/31/2028	99.227	4.30%	2,976,796.88	10,424.59	2,987,221.47	0.00
Purchase	09/08/2023	459058KT9	2,730,000.00	Intl. Bank Recon & Development Note 3.5% Due: 07/12/2028	95.665	4.51%	2,611,654.50	14,863.33	2,626,517.83	0.00
Purchase	09/11/2023	78016HZS2	2,000,000.00	ROYAL BANK OF CANADA Note 5.2% Due: 08/01/2028	98.564	5.54%	1,971,280.00	14,733.33	1,986,013.33	0.00
Purchase	09/12/2023	91282CHE4	2,500,000.00	US Treasury Note 3.625% Due: 05/31/2028	96.566	4.44%	2,414,160.16	25,751.37	2,439,911.53	0.00
Purchase	09/21/2023	3137FGR31	1,000,000.00	FHLMC K078 A2 3.854% Due: 06/25/2028	95.453	5.02%	954,531.25	2,141.11	956,672.36	0.00
Purchase	09/21/2023	89115A2U5	750,000.00	Toronto-Dominion Bank Note 5.523% Due: 07/17/2028	99.553	5.63%	746,647.50	7,364.00	754,011.50	0.00
Purchase	09/21/2023	91282CHQ7	2,000,000.00	US Treasury Note 4.125% Due: 07/31/2028	98.176	4.55%	1,963,515.63	11,657.61	1,975,173.24	0.00

# Transaction Ledger

As of September 30, 2023

## PRISM Short Term Core Portfolio - Account #10290

June 30, 2023 through September 30, 2023

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Purchase	09/26/2023	91282CGT2	1,500,000.00	US Treasury Note 3.625% Due: 03/31/2028	95.801	4.67%	1,437,011.72	26,593.24	1,463,604.96	0.00
Purchase	09/26/2023	91282CHQ7	750,000.00	US Treasury Note 4.125% Due: 07/31/2028	97.777	4.64%	733,330.08	4,791.95	738,122.03	0.00
<b>Subtotal</b>			<b>34,785,000.00</b>				<b>34,035,898.77</b>	<b>170,381.56</b>	<b>34,206,280.33</b>	<b>0.00</b>
<b>TOTAL ACQUISITIONS</b>			<b>34,785,000.00</b>				<b>34,035,898.77</b>	<b>170,381.56</b>	<b>34,206,280.33</b>	<b>0.00</b>
<b>DISPOSITIONS</b>										
Sale	07/17/2023	9128283J7	1,000,000.00	US Treasury Note 2.125% Due: 11/30/2024	96.062	5.13%	960,625.00	2,728.83	963,353.83	-44,145.25
Sale	07/21/2023	9128283J7	1,500,000.00	US Treasury Note 2.125% Due: 11/30/2024	95.973	5.23%	1,439,589.84	4,441.60	1,444,031.44	-67,508.53
Sale	09/11/2023	78013XZU5	2,000,000.00	Royal Bank of Canada Note 2.55% Due: 07/16/2024	97.253	5.92%	1,945,060.00	7,791.67	1,952,851.67	-59,317.35
Sale	09/11/2023	808513BN4	1,130,000.00	Charles Schwab Corp Callable Note Cont 2/18/2024 0.75% Due: 03/18/2024	97.346	6.02%	1,100,009.80	4,072.71	1,104,082.51	-29,892.77
Sale	09/21/2023	912797FA0	2,000,000.00	US Treasury Bill 5.292% Due: 10/12/2023	99.692	5.36%	1,993,845.83	0.00	1,993,845.83	6,487.59
Sale	09/25/2023	912797FA0	1,000,000.00	US Treasury Bill 5.292% Due: 10/12/2023	99.765	5.05%	997,654.44	0.00	997,654.44	3,975.32
<b>Subtotal</b>			<b>8,630,000.00</b>				<b>8,436,784.91</b>	<b>19,034.81</b>	<b>8,455,819.72</b>	<b>-190,400.99</b>
<b>TOTAL DISPOSITIONS</b>			<b>8,630,000.00</b>				<b>8,436,784.91</b>	<b>19,034.81</b>	<b>8,455,819.72</b>	<b>-190,400.99</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	2,232,924.08 0.00 0.00 2,233,307.11	16,087.50 0.00 22,275.00 6,187.50	383.03 0.00 383.03 6,570.53	6,570.53
02582JIV3	American Express Credit Trust 2022-3 A 3.75% Due 08/16/2027	09/21/2022 09/23/2022 3,000,000.00	2,957,133.63 0.00 0.00 2,958,015.42	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	2,991,730.21 0.00 0.00 2,992,186.38	21,000.00 22,500.00 2,250.00 3,750.00	456.17 0.00 456.17 4,206.17	4,206.17
037833AZ3	Apple Inc Note 2.5% Due 02/09/2025	07/14/2021 07/16/2021 1,000,000.00	1,026,776.01 0.00 0.00 1,025,366.75	9,861.11 0.00 11,944.44 2,083.33	0.00 1,409.26 (1,409.26) 674.07	674.07
05593AAC3	BMW Vehicle Lease Trust 2023-1 A3 5.16% Due 11/25/2025	02/07/2023 02/15/2023 360,000.00	359,992.95 0.00 0.00 359,993.29	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 717,810.60	812,962.35 0.00 95,192.67 717,778.65	149.05 745.25 131.60 727.80	8.97 0.00 8.97 736.77	736.77
05602RAD3	BMW Vehicle Owner Trust 2022-A A3 3.21% Due 08/25/2026	09/28/2022 09/30/2022 2,735,000.00	2,702,621.43 0.00 0.00 2,704,005.89	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	3,637,737.98 0.00 0.00 3,641,692.38	65,841.85 73,612.00 4,498.51 12,268.66	3,954.40 0.00 3,954.40 16,223.06	16,223.06

## PRISM Short Term Core Portfolio

Account #10290

## Income Earned

As of July 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
06368FAC3	Bank of Montreal Note 1.25% Due 09/15/2026	Various 09/15/2021 2,500,000.00	2,497,137.07 0.00 0.00 2,497,212.80	9,201.39 0.00 11,805.56 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	1,016,424.38 0.00 0.00 1,015,839.82	4,718.06 0.00 8,009.72 3,291.66	0.00 584.56 (584.56) 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	1,299,816.98 0.00 0.00 1,299,821.18	8,803.89 0.00 11,295.56 2,491.67	4.20 0.00 4.20 2,495.87	2,495.87
09690AAC7	BMW Vehicle Lease Trust 2021-2 A3 0.33% Due 12/26/2024	09/08/2021 09/15/2021 338,166.54	424,154.40 0.00 85,997.18 338,160.41	23.33 116.65 18.60 111.92	3.19 0.00 3.19 115.11	115.11
14913R2V8	Caterpillar Financial Service Note 3.4% Due 05/13/2025	05/10/2022 05/13/2022 1,345,000.00	1,343,937.08 0.00 0.00 1,343,985.40	6,097.33 0.00 9,908.17 3,810.84	48.32 0.00 48.32 3,859.16	3,859.16
14913R3A3	Caterpillar Financial Service Note 3.6% Due 08/12/2027	Various Various 2,315,000.00	2,303,695.23 0.00 0.00 2,303,928.41	32,178.50 0.00 39,123.50 6,945.00	233.18 0.00 233.18 7,178.18	7,178.18
24422EWK1	John Deere Capital Corp Note 4.15% Due 09/15/2027	09/20/2022 09/22/2022 1,500,000.00	1,482,648.55 0.00 0.00 1,482,998.51	18,329.17 0.00 23,516.67 5,187.50	349.96 0.00 349.96 5,537.46	5,537.46
24422EWR6	John Deere Capital Corp Note 4.75% Due 01/20/2028	01/23/2023 01/25/2023 1,500,000.00	1,521,094.70 0.00 0.00 1,520,701.71	34,041.67 37,802.08 2,177.08 5,937.49	0.00 392.99 (392.99) 5,544.50	5,544.50
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	1,893,077.03 0.00 0.00 1,895,730.84	4,916.67 0.00 9,833.33 4,916.66	2,653.81 0.00 2,653.81 7,570.47	7,570.47

## PRISM Short Term Core Portfolio

Account #10290

## Income Earned

As of July 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
3130A3GE8	FHLB Note 2.75% Due 12/13/2024	02/06/2020 02/10/2020 2,500,000.00	2,542,242.73 0.00 0.00 2,539,776.58	3,437.50 0.00 9,166.67 5,729.17	0.00 2,466.15 (2,466.15) 3,263.02	3,263.02
3130ASHK8	FHLB Note 3.125% Due 06/14/2024	08/16/2022 08/17/2022 4,000,000.00	3,991,418.89 0.00 0.00 3,992,181.11	5,902.78 0.00 16,319.44 10,416.66	762.22 0.00 762.22 11,178.88	11,178.88
3130ATS57	FHLB Note 4.5% Due 03/10/2028	03/21/2023 03/22/2023 3,000,000.00	3,061,392.36 0.00 0.00 3,060,282.00	41,625.00 0.00 52,875.00 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	2,515,786.90 0.00 0.00 2,515,240.09	5,937.50 0.00 15,312.50 9,375.00	0.00 546.81 (546.81) 8,828.19	8,828.19
3133ENS43	FFCB Note 4.375% Due 10/17/2024	10/12/2022 10/17/2022 3,000,000.00	2,997,334.97 0.00 0.00 2,997,509.26	26,979.17 0.00 37,916.67 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	4,999,938.63 0.00 0.00 4,999,942.96	65,625.00 0.00 83,854.17 18,229.17	4.33 0.00 4.33 18,233.50	18,233.50
3135G03U5	FNMA Note 0.625% Due 04/22/2025	04/22/2020 04/24/2020 2,880,000.00	2,877,850.01 0.00 0.00 2,877,950.84	3,450.00 0.00 4,950.00 1,500.00	100.83 0.00 100.83 1,600.83	1,600.83
3135G05X7	FNMA Note 0.375% Due 08/25/2025	08/25/2020 08/27/2020 3,385,000.00	3,378,173.43 0.00 0.00 3,378,442.68	4,442.81 0.00 5,500.63 1,057.82	269.25 0.00 269.25 1,327.07	1,327.07
3135G06G3	FNMA Note 0.5% Due 11/07/2025	11/09/2020 11/12/2020 3,515,000.00	3,509,057.12 0.00 0.00 3,509,271.34	2,636.25 0.00 4,100.83 1,464.58	214.22 0.00 214.22 1,678.80	1,678.80

## PRISM Short Term Core Portfolio

Account #10290

## Income Earned

As of July 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
3135G0W66	FNMA Note 1.625% Due 10/15/2024	11/08/2019 11/12/2019 3,000,000.00	2,993,467.04 0.00 0.00 2,993,896.11	10,291.67 0.00 14,354.17 4,062.50	429.07 0.00 429.07 4,491.57	4,491.57
3137BFE98	FHLMC K041 A2 3.171% Due 10/25/2024	07/01/2021 07/07/2021 2,000,000.00	2,058,666.72 0.00 0.00 2,054,695.83	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
3137EAEU9	FHLMC Note 0.375% Due 07/21/2025	07/21/2020 07/23/2020 2,100,000.00	2,095,694.10 0.00 0.00 2,095,871.84	3,500.00 3,937.50 218.75 656.25	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	3,255,615.53 0.00 0.00 3,255,782.30	3,327.92 0.00 4,346.67 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 748,807.28	774,990.07 0.00 26,192.72 748,798.17	219.58 439.17 212.16 431.75	0.82 0.00 0.82 432.57	432.57
362585AC5	GM Financial Securitized ART 2022-2 A3 3.1% Due 02/16/2027	04/05/2022 04/13/2022 975,000.00	974,868.49 0.00 0.00 974,873.54	1,259.38 2,518.75 1,259.38 2,518.75	5.05 0.00 5.05 2,523.80	2,523.80
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	2,094,993.27 0.00 0.00 2,094,993.98	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	1,269,936.33 0.00 0.00 1,269,941.46	1,327.15 3,619.50 1,327.15 3,619.50	5.13 0.00 5.13 3,624.63	3,624.63
380146AC4	GM Financial Auto Receivables 2022-1 A3 1.26% Due 11/16/2026	01/11/2022 01/19/2022 660,000.00	659,967.61 0.00 0.00 659,969.08	346.50 693.00 346.50 693.00	1.47 0.00 1.47 694.47	694.47



## PRISM Short Term Core Portfolio

Account #10290

## Income Earned

As of July 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
40139LBD4	Guardian Life Glob Fun Note 1.25% Due 05/13/2026	02/09/2022 02/11/2022 1,350,000.00	1,314,773.04 0.00 0.00 1,315,816.05	2,250.00 0.00 3,656.25 1,406.25	1,043.01 0.00 1,043.01 2,449.26	2,449.26
43813KAC6	Honda Auto Receivables Trust 2020-3 A3 0.37% Due 10/18/2024	09/22/2020 09/29/2020 263,496.07	317,810.95 0.00 54,320.59 263,492.38	42.46 97.99 35.21 90.74	2.02 0.00 2.02 92.76	92.76
43815BAC4	Honda Auto Receivables Trust 2022-1 A3 1.88% Due 05/15/2026	02/15/2022 02/23/2022 1,640,000.00	1,639,856.66 0.00 0.00 1,639,863.15	1,370.31 2,569.33 1,370.31 2,569.33	6.49 0.00 6.49 2,575.82	2,575.82
43815GAC3	Honda Auto Receivables Trust 2021-4 A3 0.88% Due 01/21/2026	11/16/2021 11/24/2021 994,400.38	1,019,890.95 0.00 25,599.62 994,299.55	249.33 748.00 243.08 741.75	8.22 0.00 8.22 749.97	749.97
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	2,523,146.23 0.00 0.00 2,522,122.64	2,812.50 0.00 5,625.00 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 273,534.53	453,379.18 0.00 179,850.94 273,532.28	66.50 124.68 40.12 98.30	4.04 0.00 4.04 102.34	102.34
44891WAC3	Hyundai Auto Lease Trust 2022-A A3 1.16% Due 01/15/2025	01/11/2022 01/19/2022 1,188,154.31	1,199,990.62 0.00 11,845.69 1,188,146.02	618.67 1,160.00 612.56 1,153.89	1.09 0.00 1.09 1,154.98	1,154.98
448977AD0	Hyundai Auto Receivables Trust 2022-A A3 2.22% Due 10/15/2026	03/09/2022 03/16/2022 1,795,000.00	1,794,958.37 0.00 0.00 1,794,960.18	1,771.07 3,320.75 1,771.07 3,320.75	1.81 0.00 1.81 3,322.56	3,322.56
44933LAC7	Hyundai Auto Receivables Trust 2021-A A3 0.38% Due 09/15/2025	04/20/2021 04/28/2021 456,697.49	503,092.20 0.00 46,409.88 456,685.06	84.97 159.32 77.13 151.48	2.74 0.00 2.74 154.22	154.22

## PRISM Short Term Core Portfolio

Account #10290

## Income Earned

As of July 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
44934KAC8	Hyundai Auto Receivables Trust 2021-B A3 0.38% Due 01/15/2026	07/20/2021 07/28/2021 1,583,442.21	1,708,272.46 0.00 124,975.80 1,583,316.77	288.53 541.00 267.43 519.90	20.11 0.00 20.11 540.01	540.01
44935FAD6	Hyundai Auto Receivables Trust 2021-C A3 0.74% Due 05/15/2026	11/09/2021 11/17/2021 713,825.84	729,920.43 0.00 16,174.16 713,752.31	240.09 450.17 234.77 444.85	6.04 0.00 6.04 450.89	450.89
4581X0DV7	Inter-American Dev Bank Note 0.875% Due 04/20/2026	04/13/2021 04/20/2021 5,420,000.00	5,406,079.21 0.00 0.00 5,406,500.64	9,353.26 0.00 13,305.35 3,952.09	421.43 0.00 421.43 4,373.52	4,373.52
459058JB0	Intl. Bank Recon & Development Note 0.625% Due 04/22/2025	04/15/2020 04/22/2020 3,560,000.00	3,555,012.74 0.00 0.00 3,555,246.64	4,264.58 0.00 6,118.75 1,854.17	233.90 0.00 233.90 2,088.07	2,088.07
459058JL8	Intl. Bank Recon & Development Note 0.5% Due 10/28/2025	Various Various 2,000,000.00	1,999,390.93 0.00 0.00 1,999,413.14	1,750.00 0.00 2,583.33 833.33	28.25 6.04 22.21 855.54	855.54
459058KT9	Intl. Bank Recon & Development Note 3.5% Due 07/12/2028	Various Various 2,270,000.00	0.00 2,194,905.60 0.00 2,195,257.60	0.00 (2,409.16) 4,193.20 1,784.04	352.00 0.00 352.00 2,136.04	2,136.04
45950KDD9	International Finance Corp Note 4.5% Due 07/13/2028	07/06/2023 07/13/2023 1,285,000.00	0.00 1,283,573.65 0.00 1,283,588.48	0.00 0.00 2,891.25 2,891.25	14.83 0.00 14.83 2,906.08	2,906.08
46647PAH9	JP Morgan Chase & Co Callable Note 2X 3/1/2024 3.22% Due 03/01/2025	Various Various 1,500,000.00	1,545,350.38 0.00 0.00 1,543,041.91	16,100.00 0.00 20,125.00 4,025.00	0.00 2,308.47 (2,308.47) 1,716.53	1,716.53
46647PBH8	JP Morgan Chase & Co Callable Note Mthly 3/13/2025 2.005% Due 03/13/2026	03/12/2021 03/16/2021 1,250,000.00	1,269,491.48 0.00 0.00 1,268,878.67	7,518.75 0.00 9,607.29 2,088.54	0.00 612.81 (612.81) 1,475.73	1,475.73

## PRISM Short Term Core Portfolio

Account #10290

## Income Earned

As of July 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	1,018,722.23 0.00 0.00 1,018,156.55	3,992.42 0.00 5,728.25 1,735.83	0.00 565.68 (565.68) 1,170.15	1,170.15
47787JAC2	John Deere Owner Trust 2022-A A3 2.32% Due 09/16/2026	03/10/2022 03/16/2022 1,255,000.00	1,254,824.84 0.00 0.00 1,254,831.57	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 497,320.68	531,165.72 0.00 33,881.69 497,288.62	84.99 159.36 79.57 153.94	4.59 0.00 4.59 158.53	158.53
47800AAC4	John Deere Owner Trust 2022-B A3 3.74% Due 02/16/2027	07/12/2022 07/20/2022 1,160,000.00	1,159,918.57 0.00 0.00 1,159,921.20	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	2,029,872.56 0.00 0.00 2,029,876.22	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	3,614,409.38 0.00 0.00 3,614,426.83	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 680,929.87	799,733.89 0.00 118,816.88 680,920.64	142.18 266.58 121.05 245.45	3.63 0.00 3.63 249.08	249.08
59217GER6	Metlife Note 1.875% Due 01/11/2027	01/03/2022 01/11/2022 2,475,000.00	2,473,006.72 0.00 0.00 2,473,054.62	21,914.06 23,203.13 2,578.13 3,867.20	47.90 0.00 47.90 3,915.10	3,915.10
61747YEA9	Morgan Stanley Callable Note Cont 5/30/2024 0.79% Due 05/30/2025	Various Various 2,000,000.00	1,999,692.89 0.00 0.00 1,999,706.51	1,360.55 0.00 2,677.23 1,316.68	31.70 18.08 13.62 1,330.30	1,330.30

## PRISM Short Term Core Portfolio

Account #10290

## Income Earned

As of July 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
61747YEX9	Morgan Stanley Callable Note Cont 10/16/2025 6.138% Due 10/16/2026	10/19/2022 10/21/2022 1,000,000.00	999,000.25 0.00 0.00 999,026.02	12,787.50 0.00 17,902.50 5,115.00	25.77 0.00 25.77 5,140.77	5,140.77
747525AF0	Qualcomm Inc Callable Note Cont 2/20/2025 3.45% Due 05/20/2025	Various Various 2,725,000.00	2,812,522.79 0.00 0.00 2,808,584.90	10,706.98 0.00 18,541.36 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	2,005,397.32 0.00 0.00 2,004,958.17	23,375.00 25,500.00 2,125.00 4,250.00	0.00 439.15 (439.15) 3,810.85	3,810.85
78015K7H1	Royal Bank of Canada Note 1.15% Due 06/10/2025	12/22/2021 12/27/2021 1,000,000.00	994,707.38 0.00 0.00 994,938.46	670.83 0.00 1,629.17 958.34	231.08 0.00 231.08 1,189.42	1,189.42
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	489,913.59 0.00 0.00 489,920.64	1,412.15 1,531.25 136.11 255.21	7.05 0.00 7.05 262.26	262.26
808513BN4	Charles Schwab Corp Callable Note Cont 2/18/2024 0.75% Due 03/18/2024	03/16/2021 03/18/2021 1,130,000.00	1,129,865.45 0.00 0.00 1,129,881.43	2,424.79 0.00 3,131.04 706.25	15.98 0.00 15.98 722.23	722.23
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	974,226.69 0.00 0.00 974,244.56	7,829.79 0.00 9,820.42 1,990.63	17.87 0.00 17.87 2,008.50	2,008.50
89114TZT2	Toronto-Dominion Bank Note 2.8% Due 03/10/2027	03/09/2022 03/11/2022 3,250,000.00	3,230,963.65 0.00 0.00 3,231,401.43	28,058.33 0.00 35,641.67 7,583.34	437.78 0.00 437.78 8,021.12	8,021.12
89236TJK2	Toyota Motor Credit Corp Note 1.125% Due 06/18/2026	Various Various 2,000,000.00	1,999,222.77 0.00 0.00 1,999,245.02	812.50 0.00 2,687.50 1,875.00	22.25 0.00 22.25 1,897.25	1,897.25

## PRISM Short Term Core Portfolio

Account #10290

## Income Earned

As of July 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
89236TKJ3	Toyota Motor Credit Corp Note 4.55% Due 09/20/2027	09/26/2022 09/28/2022 1,500,000.00	1,467,875.00 0.00 0.00 1,468,520.83	19,147.92 0.00 24,835.42 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 103,939.87	148,971.15 0.00 45,034.79 103,937.58	29.13 54.62 20.33 45.82	1.22 0.00 1.22 47.04	47.04
89239CAC3	Toyota Lease Owner Trust 2021-B A3 0.42% Due 10/21/2024	07/27/2021 08/02/2021 584,279.88	728,420.84 0.00 144,143.18 584,278.37	93.48 254.95 74.98 236.45	0.71 0.00 0.71 237.16	237.16
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	4,112,265.45 0.00 0.00 4,112,414.17	37,492.22 42,178.75 2,343.26 7,029.79	148.72 0.00 148.72 7,178.51	7,178.51
9128283J7	US Treasury Note Due 11/30/2024	Various Various 0.00	2,512,305.74 0.00 2,511,868.62 0.00	4,499.66 7,170.43 0.00 2,670.77	0.00 437.12 (437.12) 2,233.65	2,233.65
912828Z78	US Treasury Note 1.5% Due 01/31/2027	04/27/2022 04/28/2022 3,000,000.00	2,868,907.01 0.00 0.00 2,872,009.21	18,770.72 22,500.00 122.28 3,851.56	3,102.20 0.00 3,102.20 6,953.76	6,953.76
91282CBH3	US Treasury Note 0.375% Due 01/31/2026	Various Various 2,000,000.00	1,984,456.39 0.00 0.00 1,984,966.28	3,128.45 3,750.00 20.38 641.93	509.89 0.00 509.89 1,151.82	1,151.82
91282CBT7	US Treasury Note 0.75% Due 03/31/2026	Various Various 3,000,000.00	2,978,717.20 0.00 0.00 2,979,374.34	5,655.74 0.00 7,561.47 1,905.73	657.14 0.00 657.14 2,562.87	2,562.87
91282CCF6	US Treasury Note 0.75% Due 05/31/2026	Various Various 2,000,000.00	1,989,766.26 0.00 0.00 1,990,064.15	1,270.49 0.00 2,540.99 1,270.50	297.89 0.00 297.89 1,568.39	1,568.39

## PRISM Short Term Core Portfolio

Account #10290

## Income Earned

As of July 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
91282CCW9	US Treasury Note 0.75% Due 08/31/2026	Various Various 10,000,000.00	9,980,733.38 0.00 0.00 9,981,249.61	25,067.93 0.00 31,385.87 6,317.94	516.23 0.00 516.23 6,834.17	6,834.17
91282CDG3	US Treasury Note 1.125% Due 10/31/2026	Various Various 7,000,000.00	6,968,468.73 0.00 0.00 6,969,271.26	13,267.65 0.00 19,901.49 6,633.84	802.53 0.00 802.53 7,436.37	7,436.37
91282CEN7	US Treasury Note 2.75% Due 04/30/2027	Various Various 7,500,000.00	7,117,449.54 0.00 0.00 7,125,926.36	34,748.64 0.00 52,122.96 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	7,350,878.88 0.00 0.00 7,357,637.29	26,341.71 0.00 43,716.03 17,374.32	6,758.41 0.00 6,758.41 24,132.73	24,132.73
91282CEW7	US Treasury Note 3.25% Due 06/30/2027	Various Various 5,000,000.00	5,025,371.03 0.00 0.00 5,024,832.34	441.58 0.00 14,130.44 13,688.86	63.16 601.85 (538.69) 13,150.17	13,150.17
91282CFE6	US Treasury Note 3.125% Due 08/15/2025	Various Various 7,500,000.00	7,409,639.28 0.00 0.00 7,413,249.04	88,052.49 0.00 108,123.28 20,070.79	3,609.76 0.00 3,609.76 23,680.55	23,680.55
91282CFM8	US Treasury Note 4.125% Due 09/30/2027	Various Various 4,000,000.00	4,022,931.31 0.00 0.00 4,022,473.27	41,475.41 0.00 55,450.82 13,975.41	87.02 545.06 (458.04) 13,517.37	13,517.37
91282CFP1	US Treasury Note 4.25% Due 10/15/2025	Various Various 4,000,000.00	4,004,094.59 0.00 0.00 4,003,942.94	35,765.03 0.00 50,163.94 14,398.91	174.92 326.57 (151.65) 14,247.26	14,247.26
91282CGC9	US Treasury Note 3.875% Due 12/31/2027	Various Various 8,000,000.00	8,057,974.87 0.00 0.00 8,056,881.67	842.39 0.00 26,956.53 26,114.14	160.73 1,253.93 (1,093.20) 25,020.94	25,020.94

## PRISM Short Term Core Portfolio

Account #10290

## Income Earned

As of July 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
91282CGT2	US Treasury Note 3.625% Due 03/31/2028	Various Various 3,500,000.00	3,450,480.22 0.00 0.00 3,451,365.01	31,892.08 0.00 42,638.32 10,746.24	884.79 0.00 884.79 11,631.03	11,631.03
91282CHE4	US Treasury Note 3.625% Due 05/31/2028	Various Various 6,500,000.00	4,914,779.76 1,468,242.19 0.00 6,384,689.60	15,351.78 (7,576.84) 39,914.62 16,986.00	1,667.65 0.00 1,667.65 18,653.65	18,653.65
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	2,016,223.02 0.00 0.00 2,015,867.35	9,455.56 0.00 15,622.22 6,166.66	0.00 355.67 (355.67) 5,810.99	5,810.99
91324PEP3	United Health Group Inc Callable Note Cont 1/15/2028 5.25% Due 02/15/2028	02/21/2023 02/23/2023 1,000,000.00	1,014,185.59 0.00 0.00 1,013,925.38	19,833.33 0.00 24,208.33 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	3,632,703.24 0.00 0.00 3,633,751.43	4,155.66 11,333.60 4,155.66 11,333.60	1,048.19 0.00 1,048.19 12,381.79	12,381.79
927804GH1	Virginia Electric Power Corp Callable Note Cont. 4/15/2027 3.75% Due 05/15/2027	Various Various 3,000,000.00	2,999,670.44 0.00 0.00 2,999,677.66	14,375.01 0.00 23,750.00 9,374.99	39.27 32.05 7.22 9,382.21	9,382.21
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	779,052.18 0.00 0.00 779,077.21	2,366.00 0.00 3,048.50 682.50	25.03 0.00 25.03 707.53	707.53
931142EX7	Wal-Mart Stores Callable Note Cont 09/09/2027 3.95% Due 09/09/2027	Various 09/09/2022 1,500,000.00	1,498,194.32 0.00 0.00 1,498,230.89	18,433.34 0.00 23,370.83 4,937.49	36.57 0.00 36.57 4,974.06	4,974.06
			232,087,356.20	1,077,011.07	45,486.18	
			4,946,721.44	340,260.40	23,205.19	
			3,520,304.41	1,229,730.33	22,280.99	
<b>Total Fixed Income</b>			<b>234,665,805.55</b>	<b>492,979.66</b>	<b>515,260.65</b>	<b>515,260.65</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	1,490,436.28	0.00	0.00	3,018.71
		Various	2,317,884.30	3,018.71	0.00	
		295,644.58	3,512,676.00	0.00	0.00	
			295,644.58	3,018.71	3,018.71	
			1,490,436.28	0.00	0.00	
			2,317,884.30	3,018.71	0.00	
			3,512,676.00	0.00	0.00	
Total Cash & Equivalent		295,644.58	295,644.58	3,018.71	3,018.71	3,018.71
			233,577,792.48	1,077,011.07	45,486.18	
			7,264,605.74	343,279.11	23,205.19	
			7,032,980.41	1,229,730.33	22,280.99	
TOTAL PORTFOLIO		234,961,450.13	233,831,698.80	495,998.37	518,279.36	518,279.36





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	2,233,307.11 0.00 0.00 2,233,690.15	22,275.00 0.00 28,462.50 6,187.50	383.04 0.00 383.04 6,570.54	6,570.54
02582JIV3	American Express Credit Trust 2022-3 A 3.75% Due 08/16/2027	09/21/2022 09/23/2022 3,000,000.00	2,958,015.42 0.00 0.00 2,958,897.21	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	2,992,186.38 0.00 0.00 2,992,642.54	2,250.00 0.00 6,000.00 3,750.00	456.16 0.00 456.16 4,206.16	4,206.16
037833AZ3	Apple Inc Note 2.5% Due 02/09/2025	07/14/2021 07/16/2021 1,000,000.00	1,025,366.75 0.00 0.00 1,023,957.48	11,944.44 12,500.00 1,527.78 2,083.34	0.00 1,409.27 (1,409.27) 674.07	674.07
05593AAC3	BMW Vehicle Lease Trust 2023-1 A3 5.16% Due 11/25/2025	02/07/2023 02/15/2023 360,000.00	359,993.29 0.00 0.00 359,993.64	309.60 1,548.00 309.60 1,548.00	0.35 0.00 0.35 1,548.35	1,548.35
05601XAC3	BMW Vehicle Lease Trust 2022-1 A3 1.1% Due 03/25/2025	01/11/2022 01/19/2022 633,507.64	717,778.65 0.00 84,302.96 633,483.13	131.60 657.99 116.14 642.53	7.44 0.00 7.44 649.97	649.97
05602RAD3	BMW Vehicle Owner Trust 2022-A A3 3.21% Due 08/25/2026	Various Various 2,735,000.00	2,704,005.89 0.00 0.00 2,705,390.35	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	3,641,692.38 0.00 0.00 3,645,646.79	4,498.51 0.00 16,767.18 12,268.67	3,954.41 0.00 3,954.41 16,223.08	16,223.08

## PRISM Short Term Core Portfolio

Account #10290

## Income Earned

As of August 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
06368FAC3	Bank of Montreal Note 1.25% Due 09/15/2026	Various 09/15/2021 2,500,000.00	2,497,212.80 0.00 0.00 2,497,288.52	11,805.56 0.00 14,409.73 2,604.17	75.72 0.00 75.72 2,679.89	2,679.89
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	1,015,839.82 0.00 0.00 1,015,255.25	8,009.72 0.00 11,301.39 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	1,299,821.18 0.00 0.00 1,299,825.37	11,295.56 0.00 13,787.22 2,491.66	4.19 0.00 4.19 2,495.85	2,495.85
09690AAC7	BMW Vehicle Lease Trust 2021-2 A3 0.33% Due 12/26/2024	09/08/2021 09/15/2021 266,757.50	338,160.41 0.00 71,409.04 266,753.69	18.60 93.00 14.67 89.07	2.32 0.00 2.32 91.39	91.39
14913R2V8	Caterpillar Financial Service Note 3.4% Due 05/13/2025	05/10/2022 05/13/2022 1,345,000.00	1,343,985.40 0.00 0.00 1,344,033.71	9,908.17 0.00 13,719.00 3,810.83	48.31 0.00 48.31 3,859.14	3,859.14
14913R3A3	Caterpillar Financial Service Note 3.6% Due 08/12/2027	Various Various 2,315,000.00	2,303,928.41 0.00 0.00 2,304,161.57	39,123.50 41,670.00 4,398.50 6,945.00	233.16 0.00 233.16 7,178.16	7,178.16
20030NCH2	Comcast Corp Callable Note Cont 2/1/2028 3.55% Due 05/01/2028	08/24/2023 08/28/2023 1,500,000.00	0.00 1,407,270.00 0.00 1,407,487.17	0.00 (17,306.25) 17,750.00 443.75	217.17 0.00 217.17 660.92	660.92
24422EWK1	John Deere Capital Corp Note 4.15% Due 09/15/2027	09/20/2022 09/22/2022 1,500,000.00	1,482,998.51 0.00 0.00 1,483,348.47	23,516.67 0.00 28,704.17 5,187.50	349.96 0.00 349.96 5,537.46	5,537.46
24422EWR6	John Deere Capital Corp Note 4.75% Due 01/20/2028	01/23/2023 01/25/2023 1,500,000.00	1,520,701.71 0.00 0.00 1,520,308.71	2,177.08 0.00 8,114.58 5,937.50	0.00 393.00 (393.00) 5,544.50	5,544.50

## PRISM Short Term Core Portfolio

Account #10290

## Income Earned

As of August 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
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	1,895,730.84 0.00 0.00 1,898,384.66	9,833.33 0.00 14,750.00 4,916.67	2,653.82 0.00 2,653.82 7,570.49	7,570.49
3130A3GE8	FHLB Note 2.75% Due 12/13/2024	02/06/2020 02/10/2020 2,500,000.00	2,539,776.58 0.00 0.00 2,537,310.44	9,166.67 0.00 14,895.83 5,729.16	0.00 2,466.14 (2,466.14) 3,263.02	3,263.02
3130ASHK8	FHLB Note 3.125% Due 06/14/2024	08/16/2022 08/17/2022 4,000,000.00	3,992,181.11 0.00 0.00 3,992,943.33	16,319.44 0.00 26,736.11 10,416.67	762.22 0.00 762.22 11,178.89	11,178.89
3130ATS57	FHLB Note 4.5% Due 03/10/2028	03/21/2023 03/22/2023 3,000,000.00	3,060,282.00 0.00 0.00 3,059,171.64	52,875.00 0.00 64,125.00 11,250.00	0.00 1,110.36 (1,110.36) 10,139.64	10,139.64
3130ATUC9	FHLB Note 4.5% Due 12/12/2025	02/09/2023 02/10/2023 2,500,000.00	2,515,240.09 0.00 0.00 2,514,693.29	15,312.50 0.00 24,687.50 9,375.00	0.00 546.80 (546.80) 8,828.20	8,828.20
3133ENS43	FFCB Note 4.375% Due 10/17/2024	10/12/2022 10/17/2022 3,000,000.00	2,997,509.26 0.00 0.00 2,997,683.56	37,916.67 0.00 48,854.17 10,937.50	174.30 0.00 174.30 11,111.80	11,111.80
3133XVDG3	FHLB Note 4.375% Due 09/13/2024	09/26/2022 09/27/2022 5,000,000.00	4,999,942.96 0.00 0.00 4,999,947.28	83,854.17 0.00 102,083.33 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	2,877,950.84 0.00 0.00 2,878,051.67	4,950.00 0.00 6,450.00 1,500.00	100.83 0.00 100.83 1,600.83	1,600.83
3135G05X7	FNMA Note 0.375% Due 08/25/2025	08/25/2020 08/27/2020 3,385,000.00	3,378,442.68 0.00 0.00 3,378,711.92	5,500.63 6,346.88 211.56 1,057.81	269.24 0.00 269.24 1,327.05	1,327.05

## PRISM Short Term Core Portfolio

Account #10290

## Income Earned

As of August 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
3135G06G3	FNMA Note 0.5% Due 11/07/2025	11/09/2020 11/12/2020 3,515,000.00	3,509,271.34 0.00 0.00 3,509,485.56	4,100.83 0.00 5,565.42 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	2,993,896.11 0.00 0.00 2,994,325.18	14,354.17 0.00 18,416.67 4,062.50	429.07 0.00 429.07 4,491.57	4,491.57
3137BFE98	FHLMC K041 A2 3.171% Due 10/25/2024	07/01/2021 07/07/2021 1,996,503.52	2,054,695.83 0.00 3,496.48 2,047,139.78	5,285.00 5,285.00 5,275.76 5,275.76	0.00 4,059.57 (4,059.57) 1,216.19	1,216.19
3137EAEU9	FHLMC Note 0.375% Due 07/21/2025	07/21/2020 07/23/2020 2,100,000.00	2,095,871.84 0.00 0.00 2,096,049.58	218.75 0.00 875.00 656.25	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	3,255,782.30 0.00 0.00 3,255,949.07	4,346.67 0.00 5,365.42 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 708,892.21	748,798.17 0.00 39,915.07 708,884.03	212.16 424.33 200.85 413.02	0.93 0.00 0.93 413.95	413.95
362585AC5	GM Financial Securitized ART 2022-2 A3 3.1% Due 02/16/2027	04/05/2022 04/13/2022 975,000.00	974,873.54 0.00 0.00 974,878.58	1,259.38 2,518.75 1,259.38 2,518.75	5.04 0.00 5.04 2,523.79	2,523.79
36265MAC9	GM Financial Auto Lease Trust 2022-1 A3 1.9% Due 03/20/2025	02/15/2022 02/23/2022 1,943,133.64	2,094,993.98 0.00 151,866.36 1,943,128.71	1,216.26 3,317.09 1,128.10 3,228.93	1.09 0.00 1.09 3,230.02	3,230.02
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	1,269,941.46 0.00 0.00 1,269,946.59	1,327.15 3,619.50 1,327.15 3,619.50	5.13 0.00 5.13 3,624.63	3,624.63

## PRISM Short Term Core Portfolio

Account #10290

## Income Earned

As of August 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	659,969.08 0.00 0.00 659,970.54	346.50 693.00 346.50 693.00	1.46 0.00 1.46 694.46	694.46
40139LBD4	Guardian Life Glob Fun Note 1.25% Due 05/13/2026	02/09/2022 02/11/2022 1,350,000.00	1,315,816.05 0.00 0.00 1,316,859.07	3,656.25 0.00 5,062.50 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 213,372.23	263,492.38 0.00 50,123.84 213,370.09	35.21 81.24 28.51 74.54	1.55 0.00 1.55 76.09	76.09
43815BAC4	Honda Auto Receivables Trust 2022-1 A3 1.88% Due 05/15/2026	02/15/2022 02/23/2022 1,640,000.00	1,639,863.15 0.00 0.00 1,639,869.65	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 934,200.83	994,299.55 0.00 60,199.55 934,111.26	243.08 729.23 228.36 714.51	11.26 0.00 11.26 725.77	725.77
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	2,522,122.64 0.00 0.00 2,521,099.06	5,625.00 0.00 8,437.50 2,812.50	0.00 1,023.58 (1,023.58) 1,788.92	1,788.92
44891VAC5	Hyundai Auto Lease Trust 2021-B A3 0.33% Due 06/17/2024	06/08/2021 06/16/2021 128,789.33	273,532.28 0.00 144,745.20 128,789.00	40.12 75.22 18.89 53.99	1.92 0.00 1.92 55.91	55.91
44891WAC3	Hyundai Auto Lease Trust 2022-A A3 1.16% Due 01/15/2025	01/11/2022 01/19/2022 1,049,709.99	1,188,146.02 0.00 138,444.32 1,049,703.54	612.56 1,148.55 541.18 1,077.17	1.84 0.00 1.84 1,079.01	1,079.01
448977AD0	Hyundai Auto Receivables Trust 2022-A A3 2.22% Due 10/15/2026	03/09/2022 03/16/2022 1,795,000.00	1,794,960.18 0.00 0.00 1,794,961.98	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 August 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 412,724.59	456,685.06 0.00 43,972.90 412,714.57	77.13 144.62 69.70 137.19	2.41 0.00 2.41 139.60	139.60
44934KAC8	Hyundai Auto Receivables Trust 2021-B A3 0.38% Due 01/15/2026	07/20/2021 07/28/2021 1,460,336.36	1,583,316.77 0.00 123,105.85 1,460,229.40	267.43 501.42 246.63 480.62	18.48 0.00 18.48 499.10	499.10
44935FAD6	Hyundai Auto Receivables Trust 2021-C A3 0.74% Due 05/15/2026	11/09/2021 11/17/2021 669,545.37	713,752.31 0.00 44,280.47 669,480.41	234.77 440.19 220.21 425.63	8.57 0.00 8.57 434.20	434.20
4581X0DV7	Inter-American Dev Bank Note 0.875% Due 04/20/2026	04/13/2021 04/20/2021 5,420,000.00	5,406,500.64 0.00 0.00 5,406,922.07	13,305.35 0.00 17,257.43 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	3,555,246.64 0.00 0.00 3,555,480.54	6,118.75 0.00 7,972.92 1,854.17	233.90 0.00 233.90 2,088.07	2,088.07
459058JL8	Intl. Bank Recon & Development Note 0.5% Due 10/28/2025	Various Various 2,000,000.00	1,999,413.14 0.00 0.00 1,999,435.36	2,583.33 0.00 3,416.67 833.34	28.25 6.03 22.22 855.56	855.56
459058KT9	Intl. Bank Recon & Development Note 3.5% Due 07/12/2028	Various Various 2,270,000.00	2,195,257.60 0.00 0.00 2,196,539.84	4,193.20 0.00 10,814.03 6,620.83	1,282.24 0.00 1,282.24 7,903.07	7,903.07
45950KDD9	International Finance Corp Note 4.5% Due 07/13/2028	07/06/2023 07/13/2023 1,285,000.00	1,283,588.48 0.00 0.00 1,283,612.69	2,891.25 0.00 7,710.00 4,818.75	24.21 0.00 24.21 4,842.96	4,842.96
46647PAH9	JP Morgan Chase & Co Callable Note 2X 3/1/2024 3.22% Due 03/01/2025	Various Various 1,500,000.00	1,543,041.91 0.00 0.00 1,540,733.43	20,125.00 0.00 24,150.00 4,025.00	0.00 2,308.48 (2,308.48) 1,716.52	1,716.52

## PRISM Short Term Core Portfolio

Account #10290

## Income Earned

As of August 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
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	1,268,878.67 0.00 0.00 1,268,265.85	9,607.29 0.00 11,695.83 2,088.54	0.00 612.82 (612.82) 1,475.72	1,475.72
46647PBK1	JP Morgan Chase & Co Callable Note Cont 4/22/2025 2.083% Due 04/22/2026	08/27/2021 08/31/2021 1,000,000.00	1,018,156.55 0.00 0.00 1,017,590.87	5,728.25 0.00 7,464.08 1,735.83	0.00 565.68 (565.68) 1,170.15	1,170.15
47787JAC2	John Deere Owner Trust 2022-A A3 2.32% Due 09/16/2026	03/10/2022 03/16/2022 1,255,000.00	1,254,831.57 0.00 0.00 1,254,838.30	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 448,613.69	497,288.62 0.00 48,706.99 448,586.80	79.57 149.20 71.78 141.41	5.17 0.00 5.17 146.58	146.58
47800AAC4	John Deere Owner Trust 2022-B A3 3.74% Due 02/16/2027	07/12/2022 07/20/2022 1,160,000.00	1,159,921.20 0.00 0.00 1,159,923.83	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	2,029,876.22 0.00 0.00 2,029,879.88	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	3,614,426.83 0.00 0.00 3,614,444.29	8,370.73 15,695.13 8,370.73 15,695.13	17.46 0.00 17.46 15,712.59	15,712.59
58769KAD6	Mercedes-Benz Auto Lease Trust 2021-B A3 0.4% Due 11/15/2024	06/22/2021 06/29/2021 580,495.67	680,920.64 0.00 100,434.20 580,489.26	121.05 226.98 103.20 209.13	2.82 0.00 2.82 211.95	211.95
59217GER6	Metlife Note 1.875% Due 01/11/2027	01/03/2022 01/11/2022 2,475,000.00	2,473,054.62 0.00 0.00 2,473,102.52	2,578.13 0.00 6,445.31 3,867.18	47.90 0.00 47.90 3,915.08	3,915.08

## PRISM Short Term Core Portfolio

Account #10290

## Income Earned

As of August 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
61747YEA9	Morgan Stanley Callable Note Cont 5/30/2024 0.79% Due 05/30/2025	Various Various 2,000,000.00	1,999,706.51 0.00 0.00 1,999,720.13	2,677.23 0.00 3,993.89 1,316.66	31.71 18.09 13.62 1,330.28	1,330.28
61747YEX9	Morgan Stanley Callable Note Cont 10/16/2025 6.138% Due 10/16/2026	10/19/2022 10/21/2022 1,000,000.00	999,026.02 0.00 0.00 999,051.78	17,902.50 0.00 23,017.50 5,115.00	25.76 0.00 25.76 5,140.76	5,140.76
747525AF0	Qualcomm Inc Callable Note Cont 2/20/2025 3.45% Due 05/20/2025	Various Various 2,725,000.00	2,808,584.90 0.00 0.00 2,804,647.01	18,541.36 0.00 26,375.73 7,834.37	0.00 3,937.89 (3,937.89) 3,896.48	3,896.48
78013XZU5	Royal Bank of Canada Note 2.55% Due 07/16/2024	09/10/2019 09/12/2019 2,000,000.00	2,004,958.17 0.00 0.00 2,004,519.02	2,125.00 0.00 6,375.00 4,250.00	0.00 439.15 (439.15) 3,810.85	3,810.85
78015K7H1	Royal Bank of Canada Note 1.15% Due 06/10/2025	12/22/2021 12/27/2021 1,000,000.00	994,938.46 0.00 0.00 995,169.55	1,629.17 0.00 2,587.50 958.33	231.09 0.00 231.09 1,189.42	1,189.42
78016HZS2	ROYAL BANK OF CANADA Note 5.2% Due 08/01/2028	08/24/2023 08/28/2023 1,000,000.00	0.00 985,060.00 0.00 985,093.20	0.00 (5,488.89) 5,922.22 433.33	33.20 0.00 33.20 466.53	466.53
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	489,920.64 0.00 0.00 489,927.69	136.11 0.00 391.32 255.21	7.05 0.00 7.05 262.26	262.26
808513BN4	Charles Schwab Corp Callable Note Cont 2/18/2024 0.75% Due 03/18/2024	03/16/2021 03/18/2021 1,130,000.00	1,129,881.43 0.00 0.00 1,129,897.41	3,131.04 0.00 3,837.29 706.25	15.98 0.00 15.98 722.23	722.23
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	974,244.56 0.00 0.00 974,262.44	9,820.42 0.00 11,811.04 1,990.62	17.88 0.00 17.88 2,008.50	2,008.50



## PRISM Short Term Core Portfolio

Account #10290

## Income Earned

As of August 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
89114TZT2	Toronto-Dominion Bank Note 2.8% Due 03/10/2027	03/09/2022 03/11/2022 3,250,000.00	3,231,401.43 0.00 0.00 3,231,839.21	35,641.67 0.00 43,225.00 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	1,999,245.02 0.00 0.00 1,999,267.26	2,687.50 0.00 4,562.50 1,875.00	22.24 0.00 22.24 1,897.24	1,897.24
89236TKJ3	Toyota Motor Credit Corp Note 4.55% Due 09/20/2027	09/26/2022 09/28/2022 1,500,000.00	1,468,520.83 0.00 0.00 1,469,166.67	24,835.42 0.00 30,522.92 5,687.50	645.84 0.00 645.84 6,333.34	6,333.34
89237VAB5	Toyota Auto Receivables Trust 2020-C A3 0.44% Due 10/15/2024	07/21/2020 07/27/2020 62,444.14	103,937.58 0.00 41,495.73 62,442.86	20.33 38.11 12.21 29.99	1.01 0.00 1.01 31.00	31.00
89239CAC3	Toyota Lease Owner Trust 2021-B A3 0.42% Due 10/21/2024	07/27/2021 08/02/2021 461,190.75	584,278.37 0.00 123,089.13 461,189.78	74.98 204.50 59.19 188.71	0.54 0.00 0.54 189.25	189.25
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	4,112,414.17 0.00 0.00 4,112,562.89	2,343.26 0.00 9,373.06 7,029.80	148.72 0.00 148.72 7,178.52	7,178.52
912828Z78	US Treasury Note 1.5% Due 01/31/2027	04/27/2022 04/28/2022 3,000,000.00	2,872,009.21 0.00 0.00 2,875,111.41	122.28 0.00 3,913.04 3,790.76	3,102.20 0.00 3,102.20 6,892.96	6,892.96
91282CBH3	US Treasury Note 0.375% Due 01/31/2026	Various Various 2,000,000.00	1,984,966.28 0.00 0.00 1,985,476.18	20.38 0.00 652.18 631.80	509.90 0.00 509.90 1,141.70	1,141.70
91282CBT7	US Treasury Note 0.75% Due 03/31/2026	Various Various 3,000,000.00	2,979,374.34 0.00 0.00 2,980,031.48	7,561.47 0.00 9,467.21 1,905.74	657.14 0.00 657.14 2,562.88	2,562.88

## PRISM Short Term Core Portfolio

Account #10290

## Income Earned

As of August 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
91282CCF6	US Treasury Note 0.75% Due 05/31/2026	Various Various 2,000,000.00	1,990,064.15 0.00 0.00 1,990,362.04	2,540.99 0.00 3,811.48 1,270.49	297.89 0.00 297.89 1,568.38	1,568.38
91282CCW9	US Treasury Note 0.75% Due 08/31/2026	Various Various 10,000,000.00	9,981,249.61 0.00 0.00 9,981,765.83	31,385.87 37,500.00 206.05 6,320.18	516.22 0.00 516.22 6,836.40	6,836.40
91282CDG3	US Treasury Note 1.125% Due 10/31/2026	Various Various 7,000,000.00	6,969,271.26 0.00 0.00 6,970,073.78	19,901.49 0.00 26,535.33 6,633.84	802.52 0.00 802.52 7,436.36	7,436.36
91282CEN7	US Treasury Note 2.75% Due 04/30/2027	Various Various 7,500,000.00	7,125,926.36 0.00 0.00 7,134,403.17	52,122.96 0.00 69,497.28 17,374.32	8,476.81 0.00 8,476.81 25,851.13	25,851.13
91282CEQ0	US Treasury Note 2.75% Due 05/15/2025	Various Various 7,500,000.00	7,357,637.29 0.00 0.00 7,364,395.70	43,716.03 0.00 61,090.35 17,374.32	6,758.41 0.00 6,758.41 24,132.73	24,132.73
91282CEW7	US Treasury Note 3.25% Due 06/30/2027	Various Various 5,000,000.00	5,024,832.34 0.00 0.00 5,024,293.64	14,130.44 0.00 27,819.30 13,688.86	63.15 601.85 (538.70) 13,150.16	13,150.16
91282CFE6	US Treasury Note 3.125% Due 08/15/2025	Various Various 7,500,000.00	7,413,249.04 0.00 0.00 7,416,858.82	108,123.28 117,187.50 10,827.11 19,891.33	3,609.78 0.00 3,609.78 23,501.11	23,501.11
91282CFM8	US Treasury Note 4.125% Due 09/30/2027	Various Various 4,000,000.00	4,022,473.27 0.00 0.00 4,022,015.24	55,450.82 0.00 69,426.23 13,975.41	87.03 545.06 (458.03) 13,517.38	13,517.38
91282CFP1	US Treasury Note 4.25% Due 10/15/2025	Various Various 4,000,000.00	4,003,942.94 0.00 0.00 4,003,791.29	50,163.94 0.00 64,562.85 14,398.91	174.91 326.56 (151.65) 14,247.26	14,247.26

## PRISM Short Term Core Portfolio

Account #10290

## Income Earned

As of August 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
91282CGC9	US Treasury Note 3.875% Due 12/31/2027	Various Various 8,000,000.00	8,056,881.67 0.00 0.00 8,055,788.47	26,956.53 0.00 53,070.65 26,114.12	160.73 1,253.93 (1,093.20) 25,020.92	25,020.92
91282CGT2	US Treasury Note 3.625% Due 03/31/2028	Various Various 3,500,000.00	3,451,365.01 0.00 0.00 3,452,249.81	42,638.32 0.00 53,384.57 10,746.25	884.80 0.00 884.80 11,631.05	11,631.05
91282CHE4	US Treasury Note 3.625% Due 05/31/2028	Various Various 6,500,000.00	6,384,689.60 0.00 0.00 6,386,714.88	39,914.62 0.00 59,871.93 19,957.31	2,025.28 0.00 2,025.28 21,982.59	21,982.59
91282CHQ7	US Treasury Note 4.125% Due 07/31/2028	Various Various 10,000,000.00	0.00 9,890,000.01 0.00 9,890,373.12	0.00 (29,704.48) 35,869.57 6,165.09	373.11 0.00 373.11 6,538.20	6,538.20
91324PEG3	United Health Group Inc Callable Note Cont 4/15/2027 3.7% Due 05/15/2027	08/16/2022 08/18/2022 2,000,000.00	2,015,867.35 0.00 0.00 2,015,511.68	15,622.22 0.00 21,788.89 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	1,013,925.38 0.00 0.00 1,013,665.17	24,208.33 26,250.00 2,333.33 4,375.00	0.00 260.21 (260.21) 4,114.79	4,114.79
92348KAV5	Verizon Master Trust 2022-5 A1A 3.72% Due 07/20/2027	09/22/2022 09/26/2022 3,656,000.00	3,633,751.43 0.00 0.00 3,634,799.61	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	2,999,677.66 0.00 0.00 2,999,684.89	23,750.00 0.00 33,125.01 9,375.01	39.28 32.05 7.23 9,382.24	9,382.24
931142ER0	Wal-Mart Stores Callable Note Cont 08/17/2026 1.05% Due 09/17/2026	09/08/2021 09/17/2021 780,000.00	779,077.21 0.00 0.00 779,102.24	3,048.50 0.00 3,731.00 682.50	25.03 0.00 25.03 707.53	707.53

## PRISM Short Term Core Portfolio

Account #10290

## Income Earned

As of August 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
931142EX7	Wal-Mart Stores Callable Note Cont 09/09/2027 3.95% Due 09/09/2027	Various 09/09/2022 1,500,000.00	1,498,230.89 0.00 0.00 1,498,267.45	23,370.83 0.00 28,308.33 4,937.50	36.56 0.00 36.56 4,974.06	4,974.06
			233,536,054.22 12,282,330.01 1,269,588.09	1,229,730.33 275,112.86 1,460,882.03	47,406.14 22,856.76 24,549.38	
<b>Total Fixed Income</b>		<b>245,896,217.46</b>	<b>244,573,345.52</b>	<b>506,264.56</b>	<b>530,813.94</b>	<b>530,813.94</b>
<b>CASH &amp; EQUIVALENT</b>						
262006307	Dreyfus Gov't Cash Management Money Market Fund	Various Various 5,585,560.66	295,644.58 21,599,462.19 16,309,546.11 5,585,560.66	0.00 2,261.62 0.00 2,261.62	0.00 0.00 0.00 2,261.62	2,261.62
912797FA0	US Treasury Bill 5.292% Due 10/12/2023	08/30/2023 08/30/2023 4,000,000.00	0.00 3,974,716.48 0.00 3,974,716.48	0.00 0.00 1,175.98 1,175.98	0.00 0.00 0.00 1,175.98	1,175.98
			295,644.58 25,574,178.67 16,309,546.11	0.00 2,261.62 1,175.98	0.00 0.00 0.00	
<b>Total Cash &amp; Equivalent</b>		<b>9,585,560.66</b>	<b>9,560,277.14</b>	<b>3,437.60</b>	<b>3,437.60</b>	<b>3,437.60</b>
			233,831,698.80 37,856,508.68 17,579,134.20	1,229,730.33 277,374.48 1,462,058.01	47,406.14 22,856.76 24,549.38	
<b>TOTAL PORTFOLIO</b>		<b>255,481,778.12</b>	<b>254,133,622.66</b>	<b>509,702.16</b>	<b>534,251.54</b>	<b>534,251.54</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	2,233,690.15 0.00 0.00 2,234,060.83	28,462.50 0.00 34,650.00 6,187.50	370.68 0.00 370.68 6,558.18	6,558.18
02582JIV3	American Express Credit Trust 2022-3 A 3.75% Due 08/16/2027	09/21/2022 09/23/2022 3,000,000.00	2,958,897.21 0.00 0.00 2,959,750.55	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 3,000,000.00	2,992,642.54 0.00 0.00 2,993,083.98	6,000.00 0.00 9,750.00 3,750.00	441.44 0.00 441.44 4,191.44	4,191.44
037833AZ3	Apple Inc Note 2.5% Due 02/09/2025	07/14/2021 07/16/2021 1,000,000.00	1,023,957.48 0.00 0.00 1,022,593.68	1,527.78 0.00 3,611.11 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	359,993.64 0.00 0.00 359,993.97	309.60 1,548.00 309.60 1,548.00	0.33 0.00 0.33 1,548.33	1,548.33
05601XAC3	BMW Vehicle Lease Trust 2022-1 A3 1.1% Due 03/25/2025	01/11/2022 01/19/2022 536,512.06	633,483.13 0.00 96,995.58 536,494.32	116.14 580.72 98.36 562.94	6.77 0.00 6.77 569.71	569.71
05602RAD3	BMW Vehicle Owner Trust 2022-A A3 3.21% Due 08/25/2026	Various Various 2,735,000.00	2,705,390.35 0.00 0.00 2,706,730.16	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	3,645,646.79 0.00 0.00 3,649,473.62	16,767.18 0.00 29,035.85 12,268.67	3,826.83 0.00 3,826.83 16,095.50	16,095.50

## PRISM Short Term Core Portfolio

Account #10290

## Income Earned

As of September 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	2,497,288.52 0.00 0.00 2,497,361.81	14,409.73 15,625.00 1,388.89 2,604.16	73.29 0.00 73.29 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	1,015,255.25 0.00 0.00 1,014,689.55	11,301.39 0.00 14,593.06 3,291.67	0.00 565.70 (565.70) 2,725.97	2,725.97
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	1,299,825.37 0.00 0.00 1,299,829.43	13,787.22 14,950.00 1,328.89 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 179,329.10	266,753.69 0.00 87,428.40 179,327.21	14.67 73.36 9.86 68.55	1.92 0.00 1.92 70.47	70.47
14913R2V8	Caterpillar Financial Service Note 3.4% Due 05/13/2025	05/10/2022 05/13/2022 1,345,000.00	1,344,033.71 0.00 0.00 1,344,080.47	13,719.00 0.00 17,529.83 3,810.83	46.76 0.00 46.76 3,857.59	3,857.59
14913R3A3	Caterpillar Financial Service Note 3.6% Due 08/12/2027	Various Various 2,315,000.00	2,304,161.57 0.00 0.00 2,304,387.21	4,398.50 0.00 11,343.50 6,945.00	225.64 0.00 225.64 7,170.64	7,170.64
20030NCH2	Comcast Corp Callable Note Cont 2/1/2028 3.55% Due 05/01/2028	08/24/2023 08/28/2023 1,500,000.00	1,407,487.17 0.00 0.00 1,409,115.91	17,750.00 0.00 22,187.50 4,437.50	1,628.74 0.00 1,628.74 6,066.24	6,066.24
24422EWK1	John Deere Capital Corp Note 4.15% Due 09/15/2027	09/20/2022 09/22/2022 1,500,000.00	1,483,348.47 0.00 0.00 1,483,687.15	28,704.17 31,125.00 2,766.67 5,187.50	338.68 0.00 338.68 5,526.18	5,526.18
24422EWR6	John Deere Capital Corp Note 4.75% Due 01/20/2028	01/23/2023 01/25/2023 1,500,000.00	1,520,308.71 0.00 0.00 1,519,928.40	8,114.58 0.00 14,052.08 5,937.50	0.00 380.31 (380.31) 5,557.19	5,557.19

## PRISM Short Term Core Portfolio

Account #10290

## Income Earned

As of September 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
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	1,898,384.66 0.00 0.00 1,900,952.86	14,750.00 0.00 19,666.67 4,916.67	2,568.20 0.00 2,568.20 7,484.87	7,484.87
3130A3GE8	FHLB Note 2.75% Due 12/13/2024	02/06/2020 02/10/2020 2,500,000.00	2,537,310.44 0.00 0.00 2,534,923.84	14,895.83 0.00 20,625.00 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	3,992,943.33 0.00 0.00 3,993,680.96	26,736.11 0.00 37,152.78 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	3,059,171.64 0.00 0.00 3,058,097.09	64,125.00 67,500.00 7,875.00 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	2,514,693.29 0.00 0.00 2,514,164.12	24,687.50 0.00 34,062.50 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	2,997,683.56 0.00 0.00 2,997,852.23	48,854.17 0.00 59,791.67 10,937.50	168.67 0.00 168.67 11,106.17	11,106.17
3133XVDG3	FHLB Note 4.375% Due 09/13/2024	09/26/2022 09/27/2022 5,000,000.00	4,999,947.28 0.00 0.00 4,999,951.46	102,083.33 109,375.00 10,937.50 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	2,878,051.67 0.00 0.00 2,878,149.25	6,450.00 0.00 7,950.00 1,500.00	97.58 0.00 97.58 1,597.58	1,597.58
3135G05X7	FNMA Note 0.375% Due 08/25/2025	08/25/2020 08/27/2020 3,385,000.00	3,378,711.92 0.00 0.00 3,378,972.47	211.56 0.00 1,269.38 1,057.82	260.55 0.00 260.55 1,318.37	1,318.37

## PRISM Short Term Core Portfolio

Account #10290

## Income Earned

As of September 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	3,509,485.56 0.00 0.00 3,509,692.87	5,565.42 0.00 7,030.00 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	2,994,325.18 0.00 0.00 2,994,740.41	18,416.67 0.00 22,479.17 4,062.50	415.23 0.00 415.23 4,477.73	4,477.73
3137BFE98	FHLMC K041 A2 3.171% Due 10/25/2024	07/01/2021 07/07/2021 1,992,180.26	2,047,139.78 0.00 4,323.26 2,038,879.10	5,275.76 5,275.76 5,264.34 5,264.34	0.00 3,937.42 (3,937.42) 1,326.92	1,326.92
3137EAEU9	FHLMC Note 0.375% Due 07/21/2025	07/21/2020 07/23/2020 2,100,000.00	2,096,049.58 0.00 0.00 2,096,221.59	875.00 0.00 1,531.25 656.25	172.01 0.00 172.01 828.26	828.26
3137EAX3	FHLMC Note 0.375% Due 09/23/2025	09/23/2020 09/25/2020 3,260,000.00	3,255,949.07 0.00 0.00 3,256,110.47	5,365.42 6,112.50 271.67 1,018.75	161.40 0.00 161.40 1,180.15	1,180.15
3137FGR31	FHLMC K078 A2 3.854% Due 06/25/2028	09/18/2023 09/21/2023 1,000,000.00	0.00 954,531.25 0.00 954,792.71	0.00 (2,141.11) 642.33 (1,498.78)	261.46 0.00 261.46 (1,237.32)	(1,237.32)
362554AC1	GM Financial Securitized Term 2021-4 A3 0.68% Due 09/16/2026	10/13/2021 10/21/2021 668,247.55	708,884.03 0.00 40,644.66 668,240.26	200.85 401.71 189.34 390.20	0.89 0.00 0.89 391.09	391.09
362585AC5	GM Financial Securitized ART 2022-2 A3 3.1% Due 02/16/2027	04/05/2022 04/13/2022 975,000.00	974,878.58 0.00 0.00 974,883.47	1,259.38 2,518.75 1,259.38 2,518.75	4.89 0.00 4.89 2,523.64	2,523.64
36265MAC9	GM Financial Auto Lease Trust 2022-1 A3 1.9% Due 03/20/2025	02/15/2022 02/23/2022 1,727,068.89	1,943,128.71 0.00 216,064.75 1,727,065.08	1,128.10 3,076.63 1,002.66 2,951.19	1.12 0.00 1.12 2,952.31	2,952.31



## PRISM Short Term Core Portfolio

Account #10290

## Income Earned

As of September 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	1,269,946.59 0.00 0.00 1,269,951.55	1,327.15 3,619.50 1,327.15 3,619.50	4.96 0.00 4.96 3,624.46	3,624.46
380146AC4	GM Financial Auto Receivables 2022-1 A3 1.26% Due 11/16/2026	01/11/2022 01/19/2022 653,968.72	659,970.54 0.00 6,031.28 653,940.94	346.50 693.00 343.33 689.83	1.68 0.00 1.68 691.51	691.51
40139LBD4	Guardian Life Glob Fun Note 1.25% Due 05/13/2026	02/09/2022 02/11/2022 1,350,000.00	1,316,859.07 0.00 0.00 1,317,868.43	5,062.50 0.00 6,468.75 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 163,395.53	213,370.09 0.00 49,976.70 163,394.52	28.51 65.79 21.83 59.11	1.13 0.00 1.13 60.24	60.24
43815BAC4	Honda Auto Receivables Trust 2022-1 A3 1.88% Due 05/15/2026	02/15/2022 02/23/2022 1,640,000.00	1,639,869.65 0.00 0.00 1,639,875.94	1,370.31 2,569.33 1,370.31 2,569.33	6.29 0.00 6.29 2,575.62	2,575.62
43815GAC3	Honda Auto Receivables Trust 2021-4 A3 0.88% Due 01/21/2026	11/16/2021 11/24/2021 874,282.05	934,111.26 0.00 59,918.78 874,202.89	228.36 685.08 213.71 670.43	10.41 0.00 10.41 680.84	680.84
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	2,521,099.06 0.00 0.00 2,520,108.49	8,437.50 0.00 11,250.00 2,812.50	0.00 990.57 (990.57) 1,821.93	1,821.93
44891VAC5	Hyundai Auto Lease Trust 2021-B A3 Due 06/17/2024	06/08/2021 06/16/2021 0.00	128,789.00 0.00 128,789.33 0.00	18.89 35.42 0.00 16.53	0.33 0.00 0.33 16.86	16.86
44891WAC3	Hyundai Auto Lease Trust 2022-A A3 1.16% Due 01/15/2025	01/11/2022 01/19/2022 907,997.84	1,049,703.54 0.00 141,712.15 907,993.00	541.18 1,014.72 468.12 941.66	1.61 0.00 1.61 943.27	943.27

## PRISM Short Term Core Portfolio

Account #10290

## Income Earned

As of September 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	1,794,961.98 0.00 0.00 1,794,963.73	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 369,279.04	412,714.57 0.00 43,445.55 369,271.12	69.70 130.70 62.37 123.37	2.10 0.00 2.10 125.47	125.47
44934KAC8	Hyundai Auto Receivables Trust 2021-B A3 0.38% Due 01/15/2026	07/20/2021 07/28/2021 1,340,509.13	1,460,229.40 0.00 119,827.23 1,340,418.70	246.63 462.44 226.40 442.21	16.53 0.00 16.53 458.74	458.74
44935FAD6	Hyundai Auto Receivables Trust 2021-C A3 0.74% Due 05/15/2026	11/09/2021 11/17/2021 625,513.14	669,480.41 0.00 44,032.23 625,456.08	220.21 412.89 205.72 398.40	7.90 0.00 7.90 406.30	406.30
4581X0DV7	Inter-American Dev Bank Note 0.875% Due 04/20/2026	04/13/2021 04/20/2021 5,420,000.00	5,406,922.07 0.00 0.00 5,407,329.90	17,257.43 0.00 21,209.51 3,952.08	407.83 0.00 407.83 4,359.91	4,359.91
459058JB0	Intl. Bank Recon & Development Note 0.625% Due 04/22/2025	04/15/2020 04/22/2020 3,560,000.00	3,555,480.54 0.00 0.00 3,555,706.89	7,972.92 0.00 9,827.08 1,854.16	226.35 0.00 226.35 2,080.51	2,080.51
459058JL8	Intl. Bank Recon & Development Note 0.5% Due 10/28/2025	Various Various 2,000,000.00	1,999,435.36 0.00 0.00 1,999,456.86	3,416.67 0.00 4,250.00 833.33	27.34 5.84 21.50 854.83	854.83
459058KT9	Intl. Bank Recon & Development Note 3.5% Due 07/12/2028	Various Various 5,000,000.00	2,196,539.84 2,611,654.50 0.00 4,810,973.91	10,814.03 (14,863.33) 38,402.78 12,725.42	2,779.57 0.00 2,779.57 15,504.99	15,504.99
45950KDD9	International Finance Corp Note 4.5% Due 07/13/2028	07/06/2023 07/13/2023 1,285,000.00	1,283,612.69 0.00 0.00 1,283,636.11	7,710.00 0.00 12,528.75 4,818.75	23.42 0.00 23.42 4,842.17	4,842.17

## PRISM Short Term Core Portfolio

Account #10290

## Income Earned

As of September 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
46647PAH9	JP Morgan Chase & Co Callable Note 2X 3/1/2024 3.22% Due 03/01/2025	Various Various 1,500,000.00	1,540,733.43 0.00 0.00 1,538,499.42	24,150.00 24,150.00 4,025.00 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	1,268,265.85 0.00 0.00 1,267,672.81	11,695.83 12,531.25 1,253.13 2,088.55	0.00 593.04 (593.04) 1,495.51	1,495.51
46647PBK1	JP Morgan Chase & Co Callable Note Cont 4/22/2025 2.083% Due 04/22/2026	08/27/2021 08/31/2021 1,000,000.00	1,017,590.87 0.00 0.00 1,017,043.43	7,464.08 0.00 9,199.92 1,735.84	0.00 547.44 (547.44) 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	1,254,838.30 0.00 0.00 1,254,844.81	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 406,179.97	448,586.80 0.00 42,433.72 406,157.41	71.78 134.58 64.99 127.79	4.33 0.00 4.33 132.12	132.12
47800AAC4	John Deere Owner Trust 2022-B A3 3.74% Due 02/16/2027	07/12/2022 07/20/2022 1,160,000.00	1,159,923.83 0.00 0.00 1,159,926.37	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	2,029,879.88 0.00 0.00 2,029,883.42	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	3,614,444.29 0.00 0.00 3,614,461.18	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 466,242.71	580,489.26 0.00 114,252.96 466,238.70	103.20 193.50 82.89 173.19	2.40 0.00 2.40 175.59	175.59

## PRISM Short Term Core Portfolio

Account #10290

## Income Earned

As of September 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
59217GER6	Metlife Note 1.875% Due 01/11/2027	01/03/2022 01/11/2022 2,475,000.00	2,473,102.52 0.00 0.00 2,473,148.87	6,445.31 0.00 10,312.50 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	1,999,720.13 0.00 0.00 1,999,733.32	3,993.89 0.00 5,310.55 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	999,051.78 0.00 0.00 999,076.71	23,017.50 0.00 28,132.50 5,115.00	24.93 0.00 24.93 5,139.93	5,139.93
747525AF0	Qualcomm Inc Callable Note Cont 2/20/2025 3.45% Due 05/20/2025	Various Various 2,725,000.00	2,804,647.01 0.00 0.00 2,800,836.15	26,375.73 0.00 34,210.11 7,834.38	0.00 3,810.86 (3,810.86) 4,023.52	4,023.52
78013XZU5	Royal Bank of Canada Note Due 07/16/2024	09/10/2019 09/12/2019 0.00	2,004,519.02 0.00 2,004,377.35 0.00	6,375.00 7,791.67 0.00 1,416.67	0.00 141.67 (141.67) 1,275.00	1,275.00
78015K7H1	Royal Bank of Canada Note 1.15% Due 06/10/2025	12/22/2021 12/27/2021 1,000,000.00	995,169.55 0.00 0.00 995,393.18	2,587.50 0.00 3,545.83 958.33	223.63 0.00 223.63 1,181.96	1,181.96
78016HZS2	ROYAL BANK OF CANADA Note 5.2% Due 08/01/2028	Various Various 3,000,000.00	985,093.20 1,971,280.00 0.00 2,956,943.81	5,922.22 (14,733.33) 30,766.67 10,111.12	570.61 0.00 570.61 10,681.73	10,681.73
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	489,927.69 0.00 0.00 489,934.51	391.32 0.00 646.53 255.21	6.82 0.00 6.82 262.03	262.03
808513BN4	Charles Schwab Corp Callable Note Cont 2/18/2024 Due 03/18/2024	03/16/2021 03/18/2021 0.00	1,129,897.41 0.00 1,129,902.57 0.00	3,837.29 4,072.71 0.00 235.42	5.16 0.00 5.16 240.58	240.58

## PRISM Short Term Core Portfolio

Account #10290

## Income Earned

As of September 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
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	974,262.44 0.00 0.00 974,279.74	11,811.04 11,943.75 1,857.92 1,990.63	17.30 0.00 17.30 2,007.93	2,007.93
89114TZT2	Toronto-Dominion Bank Note 2.8% Due 03/10/2027	03/09/2022 03/11/2022 3,250,000.00	3,231,839.21 0.00 0.00 3,232,262.87	43,225.00 45,500.00 5,308.33 7,583.33	423.66 0.00 423.66 8,006.99	8,006.99
89115A2U5	Toronto-Dominion Bank Note 5.523% Due 07/17/2028	09/19/2023 09/21/2023 750,000.00	0.00 746,647.50 0.00 746,666.54	0.00 (7,364.00) 8,514.63 1,150.63	19.04 0.00 19.04 1,169.67	1,169.67
89236TJK2	Toyota Motor Credit Corp Note 1.125% Due 06/18/2026	Various Various 2,000,000.00	1,999,267.26 0.00 0.00 1,999,288.80	4,562.50 0.00 6,437.50 1,875.00	21.54 0.00 21.54 1,896.54	1,896.54
89236TKJ3	Toyota Motor Credit Corp Note 4.55% Due 09/20/2027	09/26/2022 09/28/2022 1,500,000.00	1,469,166.67 0.00 0.00 1,469,791.67	30,522.92 34,125.00 2,085.42 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 21,143.73	62,442.86 0.00 41,300.41 21,143.33	12.21 22.90 4.13 14.82	0.88 0.00 0.88 15.70	15.70
89239CAC3	Toyota Lease Owner Trust 2021-B A3 0.42% Due 10/21/2024	07/27/2021 08/02/2021 323,315.25	461,189.78 0.00 137,875.50 323,314.71	59.19 161.42 41.49 143.72	0.43 0.00 0.43 144.15	144.15
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	4,112,562.89 0.00 0.00 4,112,706.82	9,373.06 0.00 16,402.85 7,029.79	143.93 0.00 143.93 7,173.72	7,173.72
912828Z78	US Treasury Note 1.5% Due 01/31/2027	04/27/2022 04/28/2022 3,000,000.00	2,875,111.41 0.00 0.00 2,878,113.54	3,913.04 0.00 7,581.52 3,668.48	3,002.13 0.00 3,002.13 6,670.61	6,670.61

## PRISM Short Term Core Portfolio

Account #10290

## Income Earned

As of September 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
91282CBH3	US Treasury Note 0.375% Due 01/31/2026	Various Various 2,000,000.00	1,985,476.18 0.00 0.00 1,985,969.63	652.18 0.00 1,263.59 611.41	493.45 0.00 493.45 1,104.86	1,104.86
91282CBT7	US Treasury Note 0.75% Due 03/31/2026	Various Various 3,000,000.00	2,980,031.48 0.00 0.00 2,980,667.41	9,467.21 11,250.00 61.47 1,844.26	635.93 0.00 635.93 2,480.19	2,480.19
91282CCF6	US Treasury Note 0.75% Due 05/31/2026	Various Various 2,000,000.00	1,990,362.04 0.00 0.00 1,990,650.31	3,811.48 0.00 5,040.99 1,229.51	288.27 0.00 288.27 1,517.78	1,517.78
91282CCW9	US Treasury Note 0.75% Due 08/31/2026	Various Various 10,000,000.00	9,981,765.83 0.00 0.00 9,982,265.39	206.05 0.00 6,387.37 6,181.32	499.56 0.00 499.56 6,680.88	6,680.88
91282CDG3	US Treasury Note 1.125% Due 10/31/2026	Various Various 7,000,000.00	6,970,073.78 0.00 0.00 6,970,850.40	26,535.33 0.00 32,955.17 6,419.84	776.62 0.00 776.62 7,196.46	7,196.46
91282CEN7	US Treasury Note 2.75% Due 04/30/2027	Various Various 7,500,000.00	7,134,403.17 0.00 0.00 7,142,606.54	69,497.28 0.00 86,311.14 16,813.86	8,203.37 0.00 8,203.37 25,017.23	25,017.23
91282CEQ0	US Treasury Note 2.75% Due 05/15/2025	Various Various 7,500,000.00	7,364,395.70 0.00 0.00 7,370,936.10	61,090.35 0.00 77,904.21 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	5,024,293.64 0.00 0.00 5,023,772.32	27,819.30 0.00 41,066.58 13,247.28	61.12 582.44 (521.32) 12,725.96	12,725.96
91282CFE6	US Treasury Note 3.125% Due 08/15/2025	Various Various 7,500,000.00	7,416,858.82 0.00 0.00 7,420,352.14	10,827.11 0.00 29,933.76 19,106.65	3,493.32 0.00 3,493.32 22,599.97	22,599.97

## PRISM Short Term Core Portfolio

Account #10290

## Income Earned

As of September 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
91282CFM8	US Treasury Note 4.125% Due 09/30/2027	Various Various 4,000,000.00	4,022,015.24 0.00 0.00 4,021,571.98	69,426.23 82,500.00 450.82 13,524.59	84.22 527.48 (443.26) 13,081.33	13,081.33
91282CFP1	US Treasury Note 4.25% Due 10/15/2025	Various Various 4,000,000.00	4,003,791.29 0.00 0.00 4,003,644.53	64,562.85 0.00 78,497.27 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	8,055,788.47 0.00 0.00 8,054,730.53	53,070.65 0.00 78,342.39 25,271.74	155.55 1,213.49 (1,057.94) 24,213.80	24,213.80
91282CGT2	US Treasury Note 3.625% Due 03/31/2028	Various Various 5,000,000.00	3,452,249.81 1,437,011.72 0.00 4,890,308.89	53,384.57 64,031.76 495.22 11,142.41	1,047.36 0.00 1,047.36 12,189.77	12,189.77
91282CHE4	US Treasury Note 3.625% Due 05/31/2028	Various Various 9,000,000.00	6,386,714.88 2,414,160.16 0.00 8,803,781.57	59,871.93 (25,751.37) 109,641.40 24,018.10	2,906.53 0.00 2,906.53 26,924.63	26,924.63
91282CHQ7	US Treasury Note 4.125% Due 07/31/2028	Various Various 12,750,000.00	9,890,373.12 2,696,845.71 0.00 12,589,303.67	35,869.57 (16,449.56) 88,609.04 36,289.91	2,084.84 0.00 2,084.84 38,374.75	38,374.75
91324PEG3	United Health Group Inc Callable Note Cont 4/15/2027 3.7% Due 05/15/2027	08/16/2022 08/18/2022 2,000,000.00	2,015,511.68 0.00 0.00 2,015,167.49	21,788.89 0.00 27,955.56 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	1,013,665.17 0.00 0.00 1,013,413.36	2,333.33 0.00 6,708.33 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	3,634,799.61 0.00 0.00 3,635,813.98	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

## PRISM Short Term Core Portfolio

Account #10290

## Income Earned

As of September 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
927804GH1	Virginia Electric Power Corp Callable Note Cont. 4/15/2027 3.75% Due 05/15/2027	Various Various 3,000,000.00	2,999,684.89 0.00 0.00 2,999,691.88	33,125.01 0.00 42,500.00 9,374.99	38.01 31.02 6.99 9,381.98	9,381.98
931142ER0	Wal-Mart Stores Callable Note Cont 08/17/2026 1.05% Due 09/17/2026	09/08/2021 09/17/2021 780,000.00	779,102.24 0.00 0.00 779,126.46	3,731.00 4,095.00 318.50 682.50	24.22 0.00 24.22 706.72	706.72
931142EX7	Wal-Mart Stores Callable Note Cont 09/09/2027 3.95% Due 09/09/2027	Various 09/09/2022 1,500,000.00	1,498,267.45 0.00 0.00 1,498,302.83	28,308.33 29,625.00 3,620.84 4,937.51	35.38 0.00 35.38 4,972.89	4,972.89
			<b>244,573,345.52</b>	<b>1,460,882.03</b>	<b>52,498.07</b>	
			<b>12,832,130.84</b>	<b>580,369.99</b>	<b>21,844.94</b>	
			<b>4,509,332.41</b>	<b>1,431,942.43</b>	<b>30,653.13</b>	
<b>Total Fixed Income</b>		<b>254,621,164.97</b>	<b>252,926,797.08</b>	<b>551,430.39</b>	<b>582,083.52</b>	<b>582,083.52</b>
<b>CASH &amp; EQUIVALENT</b>						
262006307	Dreyfus Gov't Cash Management Money Market Fund	Various Various 766,519.93	5,585,560.66 3,162,145.04 7,981,185.77 766,519.93	0.00 21,097.56 0.00 21,097.56	0.00 0.00 0.00 21,097.56	21,097.56
912797FA0	US Treasury Bill 5.292% Due 10/12/2023	08/30/2023 08/30/2023 1,000,000.00	3,974,716.48 0.00 2,981,037.36 993,679.12	1,175.98 0.00 4,703.91 3,527.93	0.00 0.00 0.00 3,527.93	3,527.93
			<b>9,560,277.14</b>	<b>1,175.98</b>	<b>0.00</b>	
			<b>3,162,145.04</b>	<b>21,097.56</b>	<b>0.00</b>	
			<b>10,962,223.13</b>	<b>4,703.91</b>	<b>0.00</b>	
<b>Total Cash &amp; Equivalent</b>		<b>1,766,519.93</b>	<b>1,760,199.05</b>	<b>24,625.49</b>	<b>24,625.49</b>	<b>24,625.49</b>
			<b>254,133,622.66</b>	<b>1,462,058.01</b>	<b>52,498.07</b>	
			<b>15,994,275.88</b>	<b>601,467.55</b>	<b>21,844.94</b>	
			<b>15,471,555.54</b>	<b>1,436,646.34</b>	<b>30,653.13</b>	
<b>TOTAL PORTFOLIO</b>		<b>256,387,684.90</b>	<b>254,686,996.13</b>	<b>576,055.88</b>	<b>606,709.01</b>	<b>606,709.01</b>



# Important Disclosures

*As of September 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.*

## 0-3 Yr Treasury\*

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## 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.*

## 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 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.*

## 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.*

*The ICE BofA 1-3 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 three 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 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.*

*The ICE BofA 1-3 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 three 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.*

# Asset Class 10-Year Snapshot Disclosure

As of September 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 10/18/23



## Quarterly Performance Quarter Ended 09/30/23

LAIF Apportionment Rate <sup>(2)</sup> :	3.59
LAIF Earnings Ratio <sup>(2)</sup> :	0.00009812538629360
LAIF Administrative Cost <sup>(1)*</sup> :	0.29
LAIF Fair Value Factor <sup>(1)</sup> :	0.986307739
PMIA Daily <sup>(1)</sup> :	3.48
PMIA Quarter to Date <sup>(1)</sup> :	3.42
PMIA Average Life <sup>(1)</sup> :	256

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

September	3.534
August	3.434
July	3.305**
June	3.167
May	2.993
April	2.870

## Pooled Money Investment Account Monthly Portfolio Composition <sup>(1)</sup> 09/30/23 \$156.4 billion

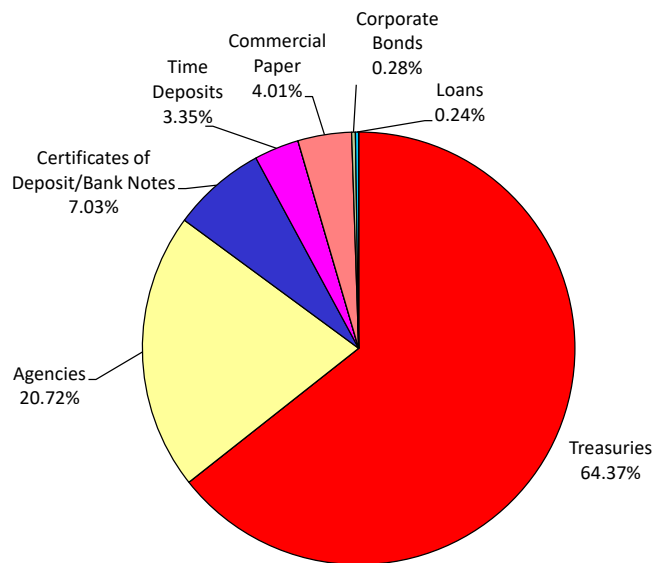


Chart does not include \$2,444,000.00 in mortgages, which equates to 0.002%. Percentages may not total 100% due to rounding.

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.

\*\* Revised

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	\$ 5,150	\$ 10,250	\$ 6,950	\$ 4,300	\$ 6,200	\$ 9,800	\$ -	\$ 9,650	\$ 15,550	\$ 25,650	\$ 4,700	\$ 300	\$ 200	\$ 98,700	63.48%
AGENCY <sup>2</sup>	\$ 4,938	\$ 4,550	\$ 5,450	\$ 850	\$ 1,700	\$ 4,800	\$ 2,100	\$ 300	\$ 2,388	\$ 3,800	\$ 2,350	\$ 450		\$ 33,676	21.66%
CDs + BNs	\$ 2,350	\$ 1,950	\$ 1,950	\$ 200	\$ 900	\$ 1,550	\$ 800	\$ 400	\$ 800	\$ 100				\$ 11,000	7.07%
CP	\$ 1,150	\$ 1,150	\$ 1,300	\$ 450	\$ 550	\$ 1,275	\$ 450	\$ 100						\$ 6,425	4.13%
TDs	\$ 1,037	\$ 980	\$ 903	\$ 975	\$ 309	\$ 1,040								\$ 5,243	3.37%
CORP BND				\$ 10	\$ 25		\$ 20	\$ 54		\$ 123	\$ 104	\$ 75	\$ 25	\$ 436	0.28%
REPO														\$ -	0.00%
BAs														\$ -	0.00%
<b>TOTAL</b>	<b>\$ 14,625</b>	<b>\$ 18,880</b>	<b>\$ 16,553</b>	<b>\$ 6,785</b>	<b>\$ 9,684</b>	<b>\$ 18,465</b>	<b>\$ 3,370</b>	<b>\$ 10,504</b>	<b>\$ 18,738</b>	<b>\$ 29,673</b>	<b>\$ 7,154</b>	<b>\$ 825</b>	<b>\$ 225</b>	<b>\$ 155,480</b>	<b>100.00%</b>
<b>Percent</b>	<b>9.41%</b>	<b>12.14%</b>	<b>10.65%</b>	<b>4.36%</b>	<b>6.23%</b>	<b>11.88%</b>	<b>2.17%</b>	<b>6.76%</b>	<b>12.05%</b>	<b>19.08%</b>	<b>4.60%</b>	<b>0.53%</b>	<b>0.14%</b>		
<b>Cumulative %</b>	<b>9.41%</b>	<b>21.55%</b>	<b>32.20%</b>	<b>36.56%</b>	<b>42.79%</b>	<b>54.66%</b>	<b>56.83%</b>	<b>63.59%</b>	<b>75.64%</b>	<b>94.72%</b>	<b>99.32%</b>	<b>99.86%</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

### 9/30/2023

Carrying Cost Plus								
Description	Accrued Interest	Purch.	Amortized Cost	Fair Value	Accrued Interest			
United States Treasury:								
Bills	\$	22,254,070,554.26	\$	22,573,811,770.05	\$	22,564,630,000.00	NA	
Notes	\$	75,736,882,320.52	\$	75,726,070,719.47	\$	73,914,693,500.00	\$	356,275,509.00
Federal Agency:								
SBA	\$	289,931,607.50	\$	289,931,607.50	\$	289,283,255.27	\$	1,343,664.44
MBS-REMICs	\$	2,444,395.28	\$	2,444,395.28	\$	2,377,611.11	\$	10,790.37
Debentures	\$	8,932,358,628.46	\$	8,931,933,628.45	\$	8,757,401,100.00	\$	56,448,847.70
Debentures FR	\$	-	\$	-	\$	-	\$	-
Debentures CL	\$	800,000,000.00	\$	800,000,000.00	\$	778,527,500.00	\$	6,377,986.50
Discount Notes	\$	19,299,127,548.54	\$	19,592,303,562.55	\$	19,597,035,000.00		NA
Supranational Debentures	\$	3,069,440,886.57	\$	3,069,197,136.57	\$	3,000,342,800.00	\$	21,753,731.10
Supranational Debentures FR	\$	-	\$	-	\$	-	\$	-
CDs and YCDs FR	\$	-	\$	-	\$	-	\$	-
Bank Notes	\$	100,000,000.00	\$	100,000,000.00	\$	99,998,636.29	\$	3,441,666.67
CDs and YCDs	\$	10,900,000,000.00	\$	10,900,000,000.00	\$	10,895,339,264.35	\$	125,772,666.67
Commercial Paper	\$	6,278,680,305.56	\$	6,336,423,069.39	\$	6,333,243,472.32		NA
Corporate:								
Bonds FR	\$	-	\$	-	\$	-	\$	-
Bonds	\$	438,461,769.11	\$	438,392,491.33	\$	413,769,970.00	\$	2,753,541.98
Repurchase Agreements	\$	-	\$	-	\$	-	\$	-
Reverse Repurchase	\$	-	\$	-	\$	-	\$	-
Time Deposits	\$	5,243,000,000.00	\$	5,243,000,000.00	\$	5,243,000,000.00		NA
PMIA & GF Loans	\$	380,513,000.00	\$	380,513,000.00	\$	380,513,000.00		NA
TOTAL	\$	153,724,911,015.80	\$	154,384,021,380.59	\$	152,270,155,109.34	\$	574,178,404.43

Fair Value Including Accrued Interest

\$ 152,844,333,513.77

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 (0.986307739). 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 \$19,726,154.79 or \$20,000,000.00 x 0.986307739.



# California State Treasurer

## Fiona Ma, CPA



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

August 02, 2023

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

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

[Tran Type Definitions](#)

Account Number: 35-34-001

July 2023 Statement

Effective Date	Transaction Date	Tran Type	Confirm Number	Web Confirm Number	Authorized Caller	Amount
7/12/2023	7/11/2023	RD	1731434	1691819	ALANA THEISS	4,000,000.00
7/13/2023	7/13/2023	RD	1731521	1691903	ALANA THEISS	28,216,000.00
7/14/2023	7/19/2023	QRD	1734730	N/A	SYSTEM	29,695.45
7/20/2023	7/19/2023	RD	1736406	1694495	ALANA THEISS	9,000,000.00
7/25/2023	7/24/2023	RD	1736637	1697026	ALANA THEISS	16,356,000.00
7/25/2023	7/25/2023	RD	1736686	1697071	ALANA THEISS	2,099,000.00
7/28/2023	7/26/2023	RW	1736762	1697149	ALANA THEISS	-59,700,000.00

### Account Summary

Total Deposit:	59,700,695.45	Beginning Balance:	10,154.41
Total Withdrawal:	-59,700,000.00	Ending Balance:	10,849.86

# California State Treasurer

## Fiona Ma, CPA



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

September 07, 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

August 2023 Statement

Effective Date	Transaction Date	Tran Type	Confirm Number	Web Confirm Number	Authorized Caller	Amount
8/11/2023	8/10/2023	RD	1737397	1697784	ALANA THEISS	41,000,000.00
8/15/2023	8/14/2023	RW	1737466	1697855	ALANA THEISS	-41,000,000.00
8/16/2023	8/16/2023	RD	1737570	1697959	ALANA THEISS	20,000,000.00
8/22/2023	8/21/2023	RD	1737773	1698161	ALANA THEISS	5,120,000.00
8/23/2023	8/22/2023	RD	1737782	1698180	ALANA THEISS	6,400,000.00
8/24/2023	8/23/2023	RW	1737844	1698233	ALANA THEISS	-31,520,000.00

### Account Summary

Total Deposit:	72,520,000.00	Beginning Balance:	10,849.86
Total Withdrawal:	-72,520,000.00	Ending Balance:	10,849.86

California State Treasurer  
**Fiona Ma, CPA**



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

October 02, 2023

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

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

[Tran Type Definitions](#)

Account Number: 35-34-001

September 2023 Statement

**Account Summary**

Total Deposit:	0.00	Beginning Balance:	10,849.86
Total Withdrawal:	0.00	Ending Balance:	10,849.86



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

**LOCAL AGENCY INVESTMENT FUND  
 REMITTANCE ADVICE**

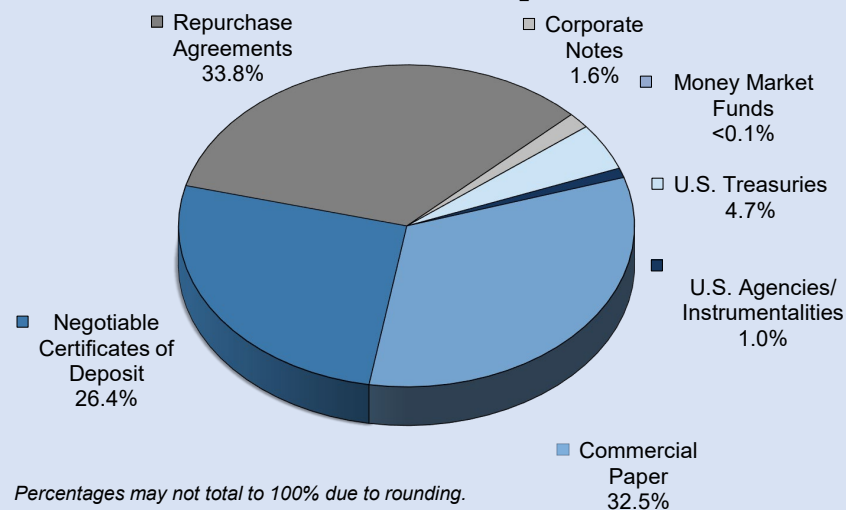
Agency Name	PUBLIC RISK INNOVATION SOL
Account Number	35-34-001

As of 10/13/2023, your Local Agency Investment Fund account has been directly credited with the interest earned on your deposits for the quarter ending 09/30/2023.

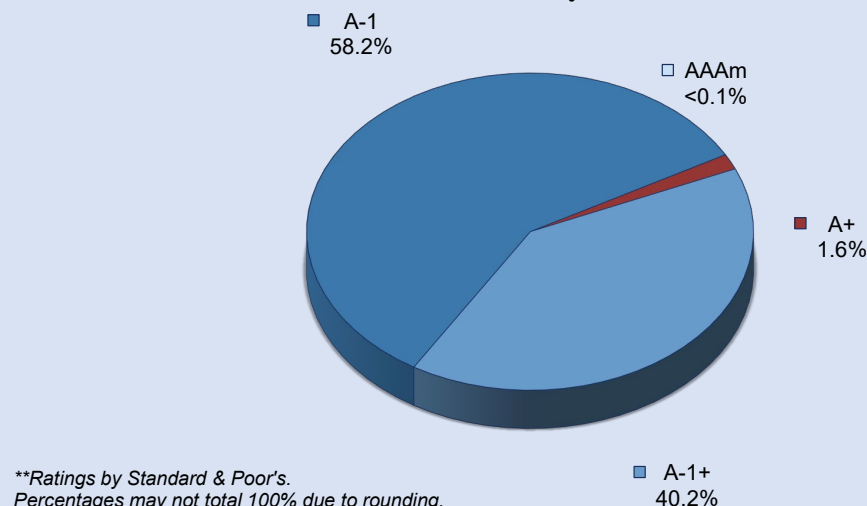
Earnings Ratio		.00009812538629360
Interest Rate		3.59%
Dollar Day Total	\$	956,640,146.27
Quarter End Principal Balance	\$	10,849.86
Quarterly Interest Earned	\$	93,870.68

<b>Total Fund Net Assets<sup>1</sup></b>	<b>\$14,539,160,857</b>	<b>Weighted Average Maturity</b>	<b>41 Days</b>
<b>Current 7-Day Yield<sup>2</sup></b>	<b>5.55%</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**

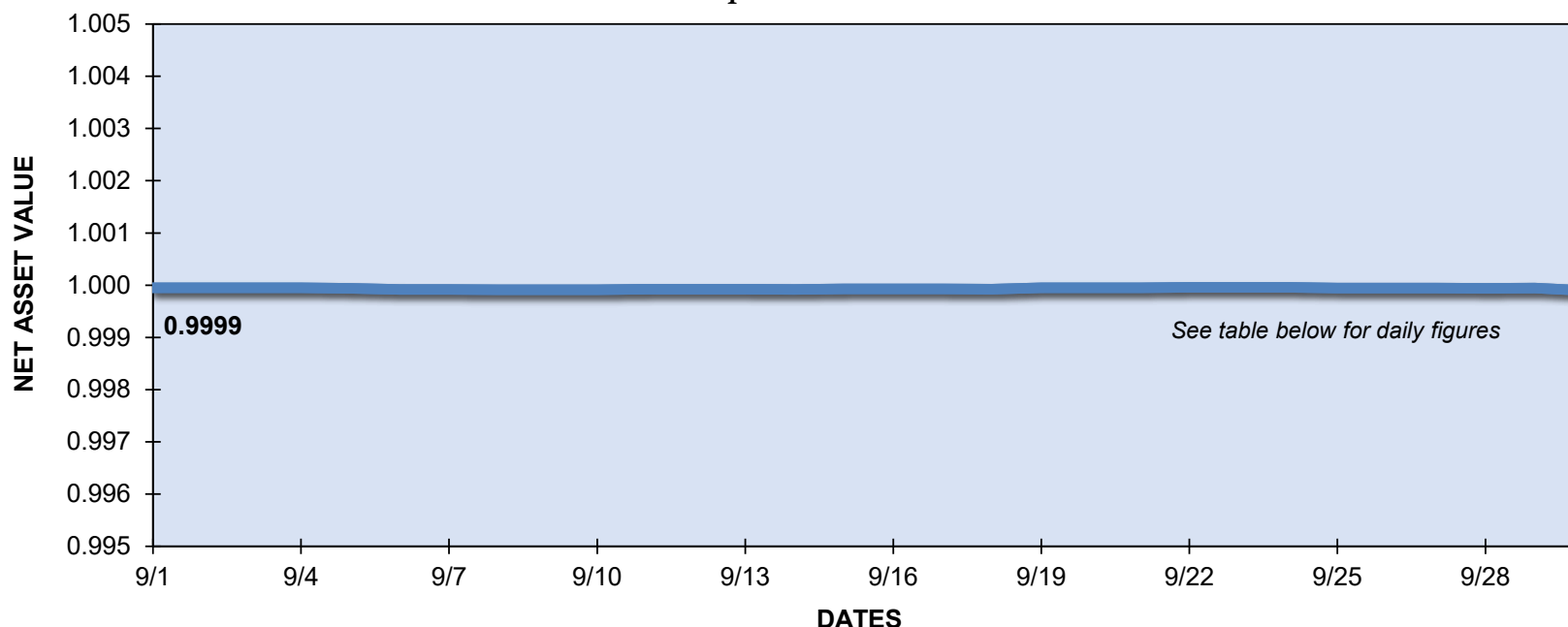


**Portfolio Credit Quality Distribution\*\***



1. Total fund net assets, portfolio holdings valued at amortized cost, trade date based.
2. As of September 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)).

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



**Daily Figures**

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
0.9999	0.9999	0.9999	0.9999	0.9999	0.9999	0.9999	0.9999	0.9999	0.9999	0.9999	0.9999	0.9999	0.9999	0.9999	0.9999
17	18	19	20	21	22	23	24	25	26	27	28	29	30		
0.9999	0.9999	1.0000	0.9999	0.9999	1.0000	1.0000	1.0000	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).

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

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

	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%	5.31%
<b>August</b>	1.14%	2.12%	2.28%	0.30%	0.05%	2.30%	5.52%
<b>September</b>	1.15%	2.14%	2.22%	0.27%	0.05%	2.61%	5.55%
<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>**

**5.55%**

1. As of September 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 **September 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)	RPEK1GBH2	5.300%	10/02/2023	10/02/2023	10/02/2023	1,470,000,000.00	1,470,000,000.00
BNP PARIBAS	RPEI10QS2	5.350%	10/10/2023	10/10/2023	11/02/2023	162,000,000.00	162,000,000.00
BNP PARIBAS	RPEI1ERV4	5.370%	10/10/2023	10/10/2023	11/28/2023	115,000,000.00	115,000,000.00
BNP PARIBAS SECS CORP	RPEK1DG68	5.330%	10/10/2023	10/10/2023	11/02/2023	224,000,000.00	224,000,000.00
BOFA SECURITIES INC	RPEG1GB57	5.290%	10/02/2023	10/02/2023	10/02/2023	137,400,000.00	137,400,000.00
GOLDMAN SACHS & CO	RPEK1EWN1	5.300%	10/03/2023	10/03/2023	10/03/2023	251,000,000.00	251,000,000.00
NORTHERN TRUST	RPEG1G8C6	5.310%	10/02/2023	10/02/2023	10/02/2023	1,400,000,000.00	1,400,000,000.00
<b>Category of Investment Sub-Total</b>						<b>3,759,400,000.00</b>	<b>3,759,400,000.00</b>
<b>U.S. Treasury Debt</b>							
UNITED STATES TREASURY	912797HA8	5.303%	10/10/2023	10/10/2023	10/10/2023	89,000,000.00	88,882,498.25
UNITED STATES TREASURY	912797HB6	5.300%	10/17/2023	10/17/2023	10/17/2023	177,000,000.00	176,584,564.45
UNITED STATES TREASURY	912797FB8	5.309%	10/19/2023	10/19/2023	10/19/2023	150,000,000.00	149,603,837.50
UNITED STATES TREASURY	912797HC4	5.306%	10/24/2023	10/24/2023	10/24/2023	75,000,000.00	74,746,760.42
UNITED STATES TREASURY	912797FC6	5.318%	10/26/2023	10/26/2023	10/26/2023	105,000,000.00	104,614,635.40
UNITED STATES TREASURY	912797FJ1	5.323%	11/09/2023	11/09/2023	11/09/2023	90,000,000.00	89,484,225.00
<b>Category of Investment Sub-Total</b>						<b>686,000,000.00</b>	<b>683,916,521.02</b>
<b>U.S. Government Agency Repurchase Agreement</b>							
BNP PARIBAS	RPEI1F776	5.300%	10/02/2023	10/02/2023	10/02/2023	288,900,000.00	288,900,000.00
BNP PARIBAS	RPEK11VX8	5.360%	10/10/2023	10/10/2023	11/02/2023	164,000,000.00	164,000,000.00
BNP PARIBAS SECS CORP	RPEK1FW57	5.370%	10/10/2023	10/10/2023	11/28/2023	110,000,000.00	110,000,000.00
BOFA SECURITIES INC	RPEI0OVP1	5.350%	10/10/2023	10/10/2023	10/17/2023	235,000,000.00	235,000,000.00
BOFA SECURITIES INC	RPEG1DCN4	5.380%	10/10/2023	10/10/2023	11/21/2023	143,000,000.00	143,000,000.00
CREDIT AGRICOLE CIB/US	RPEG1GBI9	5.300%	10/02/2023	10/02/2023	10/02/2023	205,700,000.00	205,700,000.00
<b>Category of Investment Sub-Total</b>						<b>1,146,600,000.00</b>	<b>1,146,600,000.00</b>
<b>U.S. Government Agency Debt</b>							
FEDERAL HOME LOAN BANKS	313384NT2	5.313%	11/02/2023	11/02/2023	11/02/2023	142,000,000.00	141,332,915.55





# California Asset Management Trust Cash Reserve Portfolio

## Schedule of Investments

For the Month Ending **September 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>Category of Investment Sub-Total</b>						<b>142,000,000.00</b>	<b>141,332,915.55</b>
<b>Other Instrument - Corporate Note</b>							
COOPERATIEVE RABOBANK U.A.	21688AAR3	5.620% <sup>(5)</sup>	10/01/2023	01/12/2024	01/12/2024	50,000,000.00	50,001,443.93
TOYOTA MOTOR CREDIT CORP	89236TKM6	6.070% <sup>(5)</sup>	10/01/2023	12/11/2023	12/11/2023	30,192,000.00	30,218,273.55
TOYOTA MOTOR CREDIT CORP	89236TKB0	5.970% <sup>(5)</sup>	10/02/2023	12/29/2023	12/29/2023	46,000,000.00	46,021,288.80
TOYOTA MOTOR CREDIT CORP	89236THV0	5.650% <sup>(5)</sup>	10/02/2023	01/11/2024	01/11/2024	80,514,000.00	80,518,335.78
TOYOTA MOTOR CREDIT CORP	89236TKS3	5.700% <sup>(5)</sup>	10/01/2023	02/22/2024	02/22/2024	22,630,000.00	22,631,810.40
<b>Category of Investment Sub-Total</b>						<b>229,336,000.00</b>	<b>229,391,152.46</b>
<b>Non-Financial Company Commercial Paper</b>							
WAL-MART STORES INC	93114FYM0	5.424%	11/21/2023	11/21/2023	11/21/2023	75,000,000.00	74,428,375.00
WAL-MART STORES INC	93114FYN8	5.425%	11/22/2023	11/22/2023	11/22/2023	50,000,000.00	49,611,444.45
<b>Category of Investment Sub-Total</b>						<b>125,000,000.00</b>	<b>124,039,819.45</b>
<b>Investment Company</b>							
GOLDMAN SACHS GOV OBLI MMF	38141W273	5.240%	10/07/2023	10/07/2023	10/07/2023	1,000,000.00	1,000,000.00
<b>Category of Investment Sub-Total</b>						<b>1,000,000.00</b>	<b>1,000,000.00</b>
<b>Financial Company Commercial Paper</b>							
ABN AMRO FUNDING USA LLC	00084BB29	5.791%	02/02/2024	02/02/2024	02/02/2024	48,000,000.00	47,069,173.33
ABN AMRO FUNDING USA LLC	00084BD19	5.798%	04/01/2024	04/01/2024	04/01/2024	100,000,000.00	97,138,083.34
ABN AMRO FUNDING USA LLC	00084BD50	5.954%	04/05/2024	04/05/2024	04/05/2024	32,000,000.00	31,052,533.34
BANK OF MONTREAL CHICAGO	06366HZ67	5.634%	12/06/2023	12/06/2023	12/06/2023	100,000,000.00	98,986,166.67
BANK OF MONTREAL CHICAGO	06366GA58	5.727%	01/05/2024	01/05/2024	01/05/2024	75,000,000.00	73,886,000.00
BOFA SECURITIES INC	06054NC74	5.818%	03/07/2024	03/07/2024	03/07/2024	84,000,000.00	81,917,033.34
BOFA SECURITIES INC	06054NE72	5.911%	05/07/2024	05/07/2024	05/07/2024	50,000,000.00	48,278,416.67
CANADIAN IMPERIAL HLDS	13609ABC8	5.710% <sup>(5)</sup>	10/01/2023	11/28/2023	11/28/2023	60,000,000.00	60,000,000.00
CANADIAN IMPERIAL HLDS	13609AAX3	5.500% <sup>(5)</sup>	10/01/2023	12/01/2023	12/01/2023	40,000,000.00	40,000,000.00
CANADIAN IMPERIAL HLDS	13609ABA2	5.690% <sup>(5)</sup>	10/01/2023	12/12/2023	12/12/2023	80,000,000.00	80,000,000.00



## California Asset Management Trust Cash Reserve Portfolio

### Schedule of Investments

For the Month Ending **September 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>							
CITIGROUP GLOBAL MARKETS	1730QPAX5	5.770% <sup>(5)</sup>	10/01/2023	01/05/2024	01/05/2024	105,000,000.00	105,000,000.00
COOPERATIEVE RABOBANK U.A.	21687AC84	5.768%	03/08/2024	03/08/2024	03/08/2024	50,000,000.00	48,767,750.00
CREDIT AGRICOLE CIB NY	22533TC46	5.800%	03/04/2024	03/04/2024	03/04/2024	57,000,000.00	55,618,304.16
CREDIT INDUST ET COMM NY	22536LD56	5.805%	04/05/2024	04/05/2024	04/05/2024	60,000,000.00	58,249,991.67
ING (US) FUNDING LLC	45685RZD2	5.668%	12/13/2023	12/13/2023	12/13/2023	50,000,000.00	49,438,305.56
ING (US) FUNDING LLC	45685QBG3	5.754%	02/16/2024	02/16/2024	02/16/2024	147,000,000.00	143,850,035.00
ING (US) FUNDING LLC	4497W0C55	5.789%	03/05/2024	03/05/2024	03/05/2024	100,000,000.00	97,564,666.66
ING (US) FUNDING LLC	4497W0D13	5.826%	04/01/2024	04/01/2024	04/01/2024	36,200,000.00	35,163,986.17
JP MORGAN SECURITIES LLC	46651VCQ7	5.860%	02/20/2024	02/20/2024	02/20/2024	65,000,000.00	65,000,000.00
MIZUHO BANK LTD/NY	60689FAV0	5.792%	01/29/2024	01/29/2024	01/29/2024	55,000,000.00	53,968,750.00
MUFG BANK LTD/NY	62479MXS7	5.640%	10/26/2023	10/26/2023	10/26/2023	50,000,000.00	49,806,944.45
MUFG BANK LTD/NY	62479MX6	5.629%	10/31/2023	10/31/2023	10/31/2023	40,000,000.00	39,815,000.00
MUFG BANK LTD/NY	62479MYL1	5.711%	11/20/2023	11/20/2023	11/20/2023	100,000,000.00	99,222,222.22
MUFG BANK LTD/NY	62479LA47	5.768%	01/04/2024	01/04/2024	01/04/2024	50,000,000.00	49,257,152.78
MUFG BANK LTD/NY	62479LA88	5.782%	01/08/2024	01/08/2024	01/08/2024	100,000,000.00	98,454,500.00
MUFG BANK LTD/NY	62479LCM5	5.848%	03/21/2024	03/21/2024	03/21/2024	90,000,000.00	87,557,600.00
NATIXIS NY BRANCH	63873JA83	5.785%	01/08/2024	01/08/2024	01/08/2024	250,000,000.00	246,145,875.00
NATIXIS NY BRANCH	63873JBD1	5.826%	02/13/2024	02/13/2024	02/13/2024	100,000,000.00	97,888,750.00
NATIXIS NY BRANCH	63873JC40	5.846%	03/04/2024	03/04/2024	03/04/2024	60,000,000.00	58,540,416.66
NATIXIS NY BRANCH	63873JD23	5.859%	04/02/2024	04/02/2024	04/02/2024	75,000,000.00	72,830,333.33
SUMITOMO MITSUI TRUST NY	86563HYH7	5.581%	11/17/2023	11/17/2023	11/17/2023	100,000,000.00	99,281,944.44
SUMITOMO MITSUI TRUST NY	86563HYW4	5.589%	11/30/2023	11/30/2023	11/30/2023	150,000,000.00	148,622,500.00
TOYOTA MOTOR CREDIT CORP	89233GA55	5.656%	01/05/2024	01/05/2024	01/05/2024	50,000,000.00	49,268,000.00
TOYOTA MOTOR CREDIT CORP	89233GAG1	5.731%	01/16/2024	01/16/2024	01/16/2024	85,000,000.00	83,592,801.39
TOYOTA MOTOR CREDIT CORP	89233GDS2	5.943%	04/26/2024	04/26/2024	04/26/2024	67,000,000.00	64,797,337.78
TOYOTA MOTOR CREDIT CORP	89233GFM3	5.889%	06/21/2024	06/21/2024	06/21/2024	25,000,000.00	23,966,000.00
<b>Category of Investment Sub-Total</b>						<b>2,786,200,000.00</b>	<b>2,739,996,573.96</b>
<b>Certificate of Deposit</b>							
BANK OF AMERICA NA	06052T3F5	5.750%	12/12/2023	12/12/2023	12/12/2023	35,000,000.00	35,000,000.00



## California Asset Management Trust Cash Reserve Portfolio

### Schedule of Investments

For the Month Ending **September 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>Certificate of Deposit</b>							
BANK OF AMERICA NA	06052T3W8	5.800%	01/09/2024	01/09/2024	01/09/2024	36,200,000.00	36,189,646.57
BANK OF AMERICA NA	06051WCJ1	5.800%	02/15/2024	02/15/2024	02/15/2024	94,000,000.00	94,000,000.00
BANK OF AMERICA NA	06052T6E5	5.900%	04/17/2024	04/17/2024	04/17/2024	120,000,000.00	120,000,000.00
BANK OF NOVA SCOTIA HOUSTON	06417MW92	5.750% <sup>(5)</sup>	10/01/2023	10/06/2023	10/06/2023	50,000,000.00	50,000,000.00
BANK OF NOVA SCOTIA HOUSTON	06417MS48	5.660% <sup>(5)</sup>	10/01/2023	11/02/2023	11/02/2023	5,000,000.00	5,000,000.00
BANK OF NOVA SCOTIA HOUSTON	06417MZ73	5.700% <sup>(5)</sup>	10/01/2023	12/12/2023	12/12/2023	44,000,000.00	44,000,000.00
BANK OF NOVA SCOTIA HOUSTON	06417MR56	5.910% <sup>(5)</sup>	10/01/2023	01/05/2024	01/05/2024	50,000,000.00	50,000,000.00
BANK OF NOVA SCOTIA HOUSTON	06417MT62	5.690% <sup>(5)</sup>	10/01/2023	02/15/2024	02/15/2024	50,000,000.00	50,003,073.55
BANK OF NOVA SCOTIA HOUSTON	06417M3F0	5.830% <sup>(5)</sup>	10/01/2023	03/27/2024	03/27/2024	60,000,000.00	60,000,000.00
BNP PARIBAS NY BRANCH	05586FB55	5.930%	04/05/2024	04/05/2024	04/05/2024	110,000,000.00	110,000,000.00
CANADIAN IMP BK COMM NY	13606KVM5	5.710% <sup>(5)</sup>	10/01/2023	10/19/2023	10/19/2023	150,000,000.00	150,000,000.00
CANADIAN IMP BK COMM NY	13606KZE9	5.840% <sup>(5)</sup>	10/01/2023	04/05/2024	04/05/2024	50,000,000.00	50,000,000.00
HSBC BANK USA NA	40435RQB0	5.860% <sup>(5)</sup>	10/01/2023	10/06/2023	10/06/2023	75,000,000.00	75,000,000.00
HSBC BANK USA NA	40435RQD6	5.860% <sup>(5)</sup>	10/01/2023	10/10/2023	10/10/2023	42,000,000.00	42,001,002.36
HSBC BANK USA NA	40435RRD5	5.720% <sup>(5)</sup>	10/01/2023	11/17/2023	11/17/2023	70,000,000.00	70,000,000.00
HSBC BANK USA NA	40435RRM5	5.870% <sup>(5)</sup>	10/01/2023	04/12/2024	04/12/2024	100,000,000.00	100,000,000.00
HSBC BANK USA NA	40435RRP8	5.830% <sup>(5)</sup>	10/01/2023	05/02/2024	05/02/2024	91,000,000.00	91,000,000.00
MIZUHO BANK LTD/NY	60710THG9	5.800%	02/29/2024	02/29/2024	02/29/2024	100,000,000.00	100,000,000.00
NATIONAL AUSTRALIA BK/NY	63253T4S4	5.610% <sup>(5)</sup>	10/01/2023	04/01/2024	04/01/2024	200,000,000.00	200,000,000.00
NATIONAL AUSTRALIA BK/NY	63253T4N5	5.800% <sup>(5)</sup>	10/01/2023	04/08/2024	04/08/2024	100,000,000.00	100,000,000.00
NORDEA BANK ABP NEW YORK	65558U2U5	5.770%	03/01/2024	03/01/2024	03/01/2024	100,000,000.00	100,000,000.00
ROYAL BANK OF CANADA NY	78015JR66	5.810% <sup>(5)</sup>	10/01/2023	10/03/2023	10/03/2023	50,000,000.00	50,000,000.00
SKANDINAVISKA ENSKILDA BANKEN AB	83050PW21	5.720% <sup>(5)</sup>	10/01/2023	10/18/2023	10/18/2023	150,000,000.00	150,000,000.00
SKANDINAVISKA ENSKILDA BANKEN AB	83050PW70	5.670% <sup>(5)</sup>	10/01/2023	10/24/2023	10/24/2023	115,000,000.00	115,000,000.00
SKANDINAVISKA ENSKILDA BANKEN AB	83050P2Y4	5.570% <sup>(5)</sup>	10/01/2023	12/28/2023	12/28/2023	100,000,000.00	100,000,000.00
SKANDINAVISKA ENSKILDA BANKEN AB	83050PR43	5.740% <sup>(5)</sup>	10/01/2023	01/29/2024	01/29/2024	50,000,000.00	50,000,000.00
SVENSKA HANDELSBANKEN NY	86959RR77	5.800% <sup>(5)</sup>	10/01/2023	10/04/2023	10/04/2023	100,000,000.00	100,000,000.00
SVENSKA HANDELSBANKEN NY	86959RS50	5.760% <sup>(5)</sup>	10/01/2023	10/10/2023	10/10/2023	60,000,000.00	60,000,000.00
SVENSKA HANDELSBANKEN NY	86959R2C3	5.720% <sup>(5)</sup>	10/01/2023	10/17/2023	10/17/2023	100,000,000.00	100,000,000.00
SVENSKA HANDELSBANKEN NY	86959R2E9	5.720% <sup>(5)</sup>	10/01/2023	10/19/2023	10/19/2023	25,000,000.00	25,000,119.34



## California Asset Management Trust Cash Reserve Portfolio

### Schedule of Investments

For the Month Ending **September 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>Certificate of Deposit</b>							
SVENSKA HANDELSBANKEN NY	86959R2P4	5.670% <sup>(5)</sup>	10/01/2023	11/06/2023	11/06/2023	15,000,000.00	15,000,000.00
SVENSKA HANDELSBANKEN NY	86959RV80	5.500% <sup>(5)</sup>	10/01/2023	12/07/2023	12/07/2023	25,000,000.00	25,000,000.00
SVENSKA HANDELSBANKEN NY	86959RT34	5.740% <sup>(5)</sup>	10/01/2023	01/24/2024	01/24/2024	31,100,000.00	31,105,735.35
SVENSKA HANDELSBANKEN NY	86959RU57	5.720% <sup>(5)</sup>	10/01/2023	02/13/2024	02/13/2024	22,350,000.00	22,351,557.61
SVENSKA HANDELSBANKEN NY	86959R3Y4	5.830% <sup>(5)</sup>	10/01/2023	03/26/2024	03/26/2024	60,000,000.00	60,000,000.00
SVENSKA HANDELSBANKEN NY	86959R4C1	5.840% <sup>(5)</sup>	10/01/2023	04/02/2024	04/02/2024	40,000,000.00	40,000,000.00
SWEDBANK NY	87019WMY8	5.950%	04/01/2024	04/01/2024	04/01/2024	75,000,000.00	75,000,000.00
SWEDBANK NY	87019WQK4	5.900%	06/14/2024	06/14/2024	06/14/2024	74,000,000.00	74,000,000.00
TORONTO DOMINION BANK NY	89115BHY9	5.700%	12/01/2023	12/01/2023	12/01/2023	133,000,000.00	133,000,000.00
TORONTO DOMINION BANK NY	89115BS43	5.880%	04/17/2024	04/17/2024	04/17/2024	75,000,000.00	75,000,000.00
TORONTO DOMINION BANK NY	89115B3Z1	6.000%	09/05/2024	09/05/2024	09/05/2024	40,000,000.00	40,000,000.00
UBS AG STAMFORD CT	90275DRC6	5.570% <sup>(5)</sup>	10/02/2023	12/01/2023	12/01/2023	63,000,000.00	63,000,000.00
WELLS FARGO BANK NA	95001KKD5	5.760% <sup>(5)</sup>	10/01/2023	11/13/2023	11/13/2023	160,000,000.00	160,000,000.00
WELLS FARGO BANK NA	95001KLU6	5.800% <sup>(5)</sup>	10/01/2023	02/12/2024	02/12/2024	65,000,000.00	65,000,000.00
WELLS FARGO BANK NA	95001KNT7	5.690% <sup>(5)</sup>	10/01/2023	03/22/2024	03/22/2024	40,000,000.00	40,000,000.00
WELLS FARGO BANK NA	95001KJS4	5.940% <sup>(5)</sup>	10/01/2023	04/05/2024	04/05/2024	20,000,000.00	20,010,140.75
WELLS FARGO BANK NA	95001KNQ3	5.830% <sup>(5)</sup>	10/03/2023	06/03/2024	06/03/2024	130,000,000.00	130,000,000.00
WELLS FARGO BANK NA	95001KMQ4	5.950% <sup>(5)</sup>	10/01/2023	07/08/2024	07/08/2024	50,000,000.00	50,000,000.00
WESTPAC BANKING CORP NY	96130ATJ7	5.740% <sup>(5)</sup>	10/01/2023	11/13/2023	11/13/2023	125,000,000.00	125,000,000.00
WESTPAC BANKING CORP NY	96130ASF6	5.500% <sup>(5)</sup>	10/01/2023	11/21/2023	11/21/2023	100,000,000.00	100,000,000.00
<b>Category of Investment Sub-Total</b>						<b>3,825,650,000.00</b>	<b>3,825,661,275.53</b>
<b>Asset Backed Commercial Paper</b>							
ATLANTIC ASSET SEC LLC	04821QEE7	5.770% <sup>(5)</sup>	10/01/2023	01/02/2024	01/02/2024	50,000,000.00	50,000,000.00
ATLANTIC ASSET SEC LLC	04821QEF4	5.770% <sup>(5)</sup>	10/01/2023	01/02/2024	01/02/2024	65,000,000.00	65,000,000.00
ATLANTIC ASSET SEC LLC	04821PDP5	5.710% <sup>(5)</sup>	10/01/2023	01/05/2024	01/05/2024	50,000,000.00	50,000,000.00
ATLANTIC ASSET SEC LLC	04821PDN0	5.710% <sup>(5)</sup>	10/01/2023	01/11/2024	01/11/2024	50,000,000.00	50,000,000.00
ATLANTIC ASSET SEC LLC	04821PDQ3	5.670% <sup>(5)</sup>	10/01/2023	02/02/2024	02/02/2024	80,000,000.00	80,000,000.00
CHARTA LLC	16115WYA9	5.618%	11/10/2023	11/10/2023	11/10/2023	40,000,000.00	39,754,666.67
COLLAT COMM PAPER FLEX CO	19421MDW9	5.750% <sup>(5)</sup>	10/01/2023	01/12/2024	01/12/2024	50,000,000.00	50,000,000.00



## California Asset Management Trust Cash Reserve Portfolio

### Schedule of Investments

For the Month Ending **September 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>Asset Backed Commercial Paper</b>							
COLLAT COMM PAPER FLEX CO	19421MEE8	5.790% <sup>(5)</sup>	10/01/2023	02/22/2024	02/22/2024	150,000,000.00	150,000,000.00
COLLAT COMM PAPER FLEX CO	19421MEW8	5.760% <sup>(5)</sup>	10/01/2023	03/18/2024	03/18/2024	100,000,000.00	100,000,000.00
COLLAT COMM PAPER V CO	19423RBB4	5.720% <sup>(5)</sup>	10/01/2023	02/16/2024	02/16/2024	50,000,000.00	50,000,000.00
FAIRWAY FINANCE COMPANY LLC	30601VA84	5.746%	01/08/2024	01/08/2024	01/08/2024	95,000,000.00	93,542,500.00
FAIRWAY FINANCE COMPANY LLC	30601VAB7	5.741%	01/11/2024	01/11/2024	01/11/2024	25,000,000.00	24,604,750.00
MANHATTAN ASSET FUNDING CO	56274MZE5	5.623%	12/14/2023	12/14/2023	12/14/2023	25,000,000.00	24,716,333.33
MANHATTAN ASSET FUNDING CO	56274LCB8	5.783%	03/11/2024	03/11/2024	03/11/2024	92,000,000.00	89,673,320.00
MONT BLANC CAPITAL CORP	6117P5ZC4	5.670%	12/12/2023	12/12/2023	12/12/2023	35,000,000.00	34,610,800.00
OLD LINE FUNDING LLC	67985BHH9	5.700% <sup>(5)</sup>	10/01/2023	11/10/2023	11/10/2023	60,000,000.00	60,000,000.00
OLD LINE FUNDING LLC	67984RMP1	5.680% <sup>(5)</sup>	10/01/2023	11/17/2023	11/17/2023	80,000,000.00	80,000,000.00
OLD LINE FUNDING LLC	67984RMS5	5.740% <sup>(5)</sup>	10/01/2023	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	40,402,766.67
OLD LINE FUNDING LLC	67985EGY7	5.804%	04/01/2024	04/01/2024	04/01/2024	35,000,000.00	33,998,329.17
RIDGEFIELD FUNDNG CO LLC	76582KX22	5.536%	10/02/2023	10/02/2023	10/02/2023	50,000,000.00	49,992,416.67
RIDGEFIELD FUNDNG CO LLC	76582JB60	5.774%	02/06/2024	02/06/2024	02/06/2024	77,000,000.00	75,464,106.67
RIDGEFIELD FUNDNG CO LLC	76582JB94	5.781%	02/09/2024	02/09/2024	02/09/2024	23,000,000.00	22,529,637.22
RIDGEFIELD FUNDNG CO LLC	76582JCR3	5.804%	03/25/2024	03/25/2024	03/25/2024	46,793,000.00	45,502,761.01
SHEFFIELD RECEIVABLES	82124MX47	5.548%	10/04/2023	10/04/2023	10/04/2023	50,000,000.00	49,977,208.33
SHEFFIELD RECEIVABLES	82124MY61	5.582%	11/06/2023	11/06/2023	11/06/2023	25,000,000.00	24,862,500.00
SHEFFIELD RECEIVABLES	82124MY79	5.583%	11/07/2023	11/07/2023	11/07/2023	75,000,000.00	74,576,041.67
SHEFFIELD RECEIVABLES	82124MZK9	5.570%	12/19/2023	12/19/2023	12/19/2023	150,000,000.00	148,189,583.33
STARBIRD FUNDING CORP	85520MZ48	5.714%	12/04/2023	12/04/2023	12/04/2023	25,000,000.00	24,753,333.33
THUNDER BAY FUNDING LLC	88603AFZ1	5.740% <sup>(5)</sup>	10/01/2023	10/06/2023	10/06/2023	50,000,000.00	50,000,000.00
THUNDER BAY FUNDING LLC	88603AFY4	5.800% <sup>(5)</sup>	10/01/2023	10/19/2023	10/19/2023	20,000,000.00	20,000,000.00
THUNDER BAY FUNDING LLC	88603AGQ0	5.840% <sup>(5)</sup>	10/01/2023	03/22/2024	03/22/2024	50,000,000.00	50,000,000.00
<b>Category of Investment Sub-Total</b>						<b>1,864,793,000.00</b>	<b>1,852,151,054.07</b>
<b>Portfolio Totals</b>						<b>14,565,979,000.00</b>	<b>14,503,489,312.04</b>



## California Asset Management Trust Cash Reserve Portfolio

### Schedule of Investments

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

The Fund's Weighted Average Maturity and Weighted Average Life Maturity as of the reporting date are **41** and **70** 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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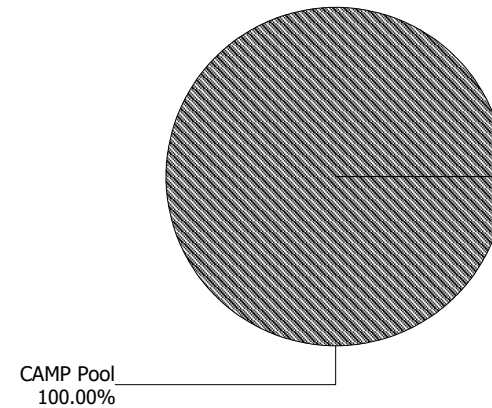
## Account Statement - Transaction Summary

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

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

CAMP Pool	
Opening Market Value	23,687,165.49
Purchases	280,549,353.71
Redemptions	(244,340,000.00)
Unsettled Trades	0.00
Change in Value	0.00
<b>Closing Market Value</b>	<b>\$59,896,519.20</b>
Cash Dividends and Income	185,353.71

Asset Summary		
	July 31, 2023	June 30, 2023
<b>CAMP Pool</b>	59,896,519.20	23,687,165.49
<b>Total</b>	<b>\$59,896,519.20</b>	<b>\$23,687,165.49</b>
Asset Allocation		







## Account Statement

For the Month Ending **July 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>23,687,165.49</b>
07/03/23	07/03/23	Redemption - ACH Redemption	1.00	(200,000.00)	23,487,165.49
07/12/23	07/12/23	Purchase - ACH Purchase	1.00	3,282,000.00	26,769,165.49
07/14/23	07/14/23	Purchase - ACH Purchase	1.00	5,457,000.00	32,226,165.49
07/14/23	07/14/23	Purchase - ACH Purchase	1.00	20,000,000.00	52,226,165.49
07/14/23	07/14/23	Redemption - ACH Redemption	1.00	(20,000,000.00)	32,226,165.49
07/17/23	07/17/23	Purchase - ACH Purchase	1.00	14,489,000.00	46,715,165.49
07/17/23	07/17/23	Redemption - ACH Redemption	1.00	(13,000,000.00)	33,715,165.49
07/18/23	07/18/23	Purchase - ACH Purchase	1.00	44,570,000.00	78,285,165.49
07/19/23	07/19/23	Purchase - ACH Purchase	1.00	48,700,000.00	126,985,165.49
07/19/23	07/19/23	Redemption - ACH Redemption	1.00	(40,000,000.00)	86,985,165.49
07/20/23	07/20/23	Purchase - ACH Purchase	1.00	9,715,000.00	96,700,165.49
07/20/23	07/20/23	Redemption - ACH Redemption	1.00	(44,000,000.00)	52,700,165.49
07/20/23	07/20/23	Redemption - ACH Redemption	1.00	(200,000.00)	52,500,165.49
07/21/23	07/21/23	Purchase - ACH Purchase	1.00	24,000,000.00	76,500,165.49
07/21/23	07/21/23	Redemption - ACH Redemption	1.00	(29,500,000.00)	47,000,165.49
07/24/23	07/24/23	Purchase - ACH Purchase	1.00	37,000,000.00	84,000,165.49
07/24/23	07/24/23	Redemption - ACH Redemption	1.00	(2,000,000.00)	82,000,165.49
07/24/23	07/24/23	Redemption - ACH Redemption	1.00	(31,440,000.00)	50,560,165.49
07/25/23	07/25/23	Purchase - ACH Purchase	1.00	54,050,000.00	104,610,165.49
07/25/23	07/25/23	Redemption - ACH Redemption	1.00	(47,000,000.00)	57,610,165.49
07/26/23	07/26/23	Purchase - ACH Purchase	1.00	19,101,000.00	76,711,165.49





## Account Statement

For the Month Ending **July 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>					
07/26/23	07/26/23	Redemption - ACH Redemption	1.00	(17,000,000.00)	59,711,165.49
07/31/23	08/01/23	Accrual Income Div Reinvestment - Distributions	1.00	185,353.71	59,896,519.20
<b>Closing Balance</b>					<b>59,896,519.20</b>

	Month of July	Fiscal YTD July-July		
<b>Opening Balance</b>	23,687,165.49	23,687,165.49	<b>Closing Balance</b>	59,896,519.20
<b>Purchases</b>	280,549,353.71	280,549,353.71	<b>Average Monthly Balance</b>	40,905,951.09
<b>Redemptions (Excl. Checks)</b>	(244,340,000.00)	(244,340,000.00)	<b>Monthly Distribution Yield</b>	5.31%
<b>Check Disbursements</b>	0.00	0.00		
<b>Closing Balance</b>	<b>59,896,519.20</b>	<b>59,896,519.20</b>		
<b>Cash Dividends and Income</b>	185,353.71	185,353.71		



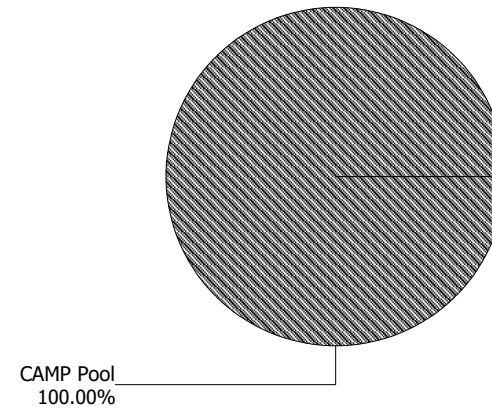
## Account Statement - Transaction Summary

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

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

CAMP Pool	
Opening Market Value	59,896,519.20
Purchases	36,373,156.43
Redemptions	(46,201,000.00)
Unsettled Trades	0.00
Change in Value	0.00
<b>Closing Market Value</b>	<b>\$50,068,675.63</b>
Cash Dividends and Income	255,156.43

Asset Summary		
	August 31, 2023	July 31, 2023
<b>CAMP Pool</b>	50,068,675.63	59,896,519.20
<b>Total</b>	<b>\$50,068,675.63</b>	<b>\$59,896,519.20</b>
Asset Allocation		





## Account Statement

For the Month Ending **August 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>59,896,519.20</b>
08/03/23	08/03/23	Redemption - ACH Redemption	1.00	(2,000,000.00)	57,896,519.20
08/04/23	08/04/23	Purchase - ACH Purchase	1.00	7,000,000.00	64,896,519.20
08/11/23	08/11/23	Redemption - ACH Redemption	1.00	(4,550,000.00)	60,346,519.20
08/15/23	08/15/23	Redemption - ACH Redemption	1.00	(17,291,000.00)	43,055,519.20
08/16/23	08/16/23	Redemption - ACH Redemption	1.00	(1,000,000.00)	42,055,519.20
08/17/23	08/17/23	Purchase - ACH Purchase	1.00	25,527,000.00	67,582,519.20
08/17/23	08/17/23	Redemption - ACH Redemption	1.00	(150,000.00)	67,432,519.20
08/17/23	08/17/23	Redemption - ACH Redemption	1.00	(19,940,000.00)	47,492,519.20
08/23/23	08/23/23	Purchase - ACH Purchase	1.00	494,000.00	47,986,519.20
08/23/23	08/23/23	Purchase - ACH Purchase	1.00	961,000.00	48,947,519.20
08/23/23	08/23/23	Redemption - ACH Redemption	1.00	(270,000.00)	48,677,519.20
08/25/23	08/25/23	Purchase - ACH Purchase	1.00	677,000.00	49,354,519.20
08/28/23	08/28/23	Purchase - ACH Purchase	1.00	424,000.00	49,778,519.20
08/29/23	08/29/23	Purchase - ACH Purchase	1.00	1,035,000.00	50,813,519.20
08/29/23	08/29/23	Redemption - ACH Redemption	1.00	(1,000,000.00)	49,813,519.20
08/31/23	09/01/23	Accrual Income Div Reinvestment - Distributions	1.00	255,156.43	50,068,675.63



## Account Statement

For the Month Ending **August 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>50,068,675.63</b>
	<b>Month of August</b>	<b>Fiscal YTD July-August</b>			
<b>Opening Balance</b>	59,896,519.20	23,687,165.49	<b>Closing Balance</b>	50,068,675.63	
<b>Purchases</b>	36,373,156.43	316,922,510.14	<b>Average Monthly Balance</b>	54,461,621.02	
<b>Redemptions (Excl. Checks)</b>	(46,201,000.00)	(290,541,000.00)	<b>Monthly Distribution Yield</b>	5.52%	
<b>Check Disbursements</b>	0.00	0.00			
<b>Closing Balance</b>	<b>50,068,675.63</b>	<b>50,068,675.63</b>			
<b>Cash Dividends and Income</b>	255,156.43	440,510.14			



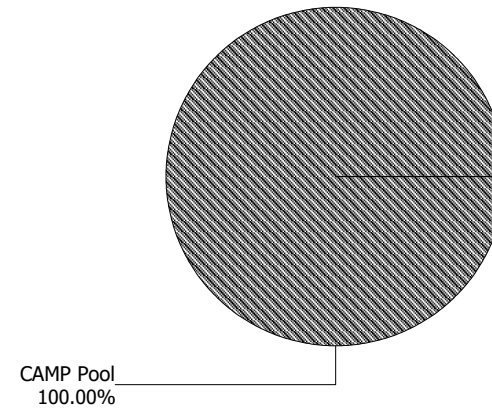
## Account Statement - Transaction Summary

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

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

CAMP Pool	
Opening Market Value	50,068,675.63
Purchases	15,498,788.90
Redemptions	(20,253,685.00)
Unsettled Trades	0.00
Change in Value	0.00
<b>Closing Market Value</b>	<b>\$45,313,779.53</b>
Cash Dividends and Income	212,788.90

Asset Summary		
	September 30, 2023	August 31, 2023
<b>CAMP Pool</b>	45,313,779.53	50,068,675.63
<b>Total</b>	<b>\$45,313,779.53</b>	<b>\$50,068,675.63</b>
Asset Allocation		





## Account Statement

For the Month Ending **September 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>50,068,675.63</b>
09/05/23	09/05/23	Purchase - ACH Purchase	1.00	2,094,000.00	52,162,675.63
09/05/23	09/05/23	Redemption - ACH Redemption	1.00	(1,000,000.00)	51,162,675.63
09/07/23	09/07/23	Purchase - ACH Purchase	1.00	8,644,000.00	59,806,675.63
09/07/23	09/07/23	Redemption - ACH Redemption	1.00	(14,428,685.00)	45,377,990.63
09/12/23	09/12/23	Purchase - ACH Purchase	1.00	2,673,000.00	48,050,990.63
09/12/23	09/12/23	Redemption - ACH Redemption	1.00	(1,075,000.00)	46,975,990.63
09/19/23	09/19/23	Redemption - ACH Redemption	1.00	(750,000.00)	46,225,990.63
09/19/23	09/19/23	Redemption - ACH Redemption	1.00	(150,000.00)	46,075,990.63
09/20/23	09/20/23	Redemption - ACH Redemption	1.00	(750,000.00)	45,325,990.63
09/26/23	09/26/23	Redemption - ACH Redemption	1.00	(2,000,000.00)	43,325,990.63
09/26/23	09/26/23	Redemption - ACH Redemption	1.00	(100,000.00)	43,225,990.63
09/27/23	09/27/23	Purchase - ACH Purchase	1.00	1,875,000.00	45,100,990.63
09/29/23	10/02/23	Accrual Income Div Reinvestment - Distributions	1.00	212,788.90	45,313,779.53



## Account Statement

For the Month Ending **September 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>45,313,779.53</b>
	<b>Month of September</b>	<b>Fiscal YTD July-September</b>			
<b>Opening Balance</b>	50,068,675.63	23,687,165.49	<b>Closing Balance</b>	45,313,779.53	
<b>Purchases</b>	15,498,788.90	332,421,299.04	<b>Average Monthly Balance</b>	46,680,313.56	
<b>Redemptions (Excl. Checks)</b>	(20,253,685.00)	(310,794,685.00)	<b>Monthly Distribution Yield</b>	5.55%	
<b>Check Disbursements</b>	0.00	0.00			
<b>Closing Balance</b>	<b>45,313,779.53</b>	<b>45,313,779.53</b>			
<b>Cash Dividends and Income</b>	212,788.90	653,299.04			