PRISM
Public Risk Innovation, Solutions, and Management

Date: April 24, 2024

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

From: Puneet Behl, Chief Financial Officer Puneet Behl

RE: Investment Report for the Quarter Ending March 31, 2024

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 March 31, 2024 there were $117.3 million in cash equivalents and securities that will mature in less than one year in the Liquidity and Short Term Core portfolios managed by Chandler Asset Management, plus an additional $26.1 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 March 31, 2024, was evaluated as follows:

	Short-Term Core Portfolio	Liquidity Portfolio	LAIF/CAMP Portfolio*	Consolidated Portfolio
Market Value	$272.1	$96.6	$26.1	$395.4
Book Value	$276.9	$96.3	$26.1	$399.9
Modified Duration	2.51	0.07	0.00	1.74
Purchase (Book) Yield	3.27%	5.42%	5.33%	3.93%
Market Yield	4.79%	5.31%	5.33%	4.95%

*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 4.27% for the quarter, CAMP returned an annualized yield of 5.48% 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.

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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

January – March 2024

Despite interest rates moving higher on a quarter over quarter basis and the narrative on the trajectory of monetary policy remaining fluid and arguably less accommodative, risk assets performed well in the first quarter of 2024. Notably investment grade and high yield credit spreads narrowed, equity prices appreciated although market breadth remains a lingering concern, and the US consumer continues to exhibit resilient spending patterns in the face of higher interest rates and declining savings rates. The Chandler team's forecast for positive but below trend growth remains elusive as the aggregate amount of stimulative fiscal policy is more the offsetting the tightening of monetary policy and overall impact to the economy from higher interest rates.

The economic data released during the quarter remained consistent with above trend growth in the near term. Payroll growth accelerated with the current three-month moving average up to 276k as of March 2024 compared to 212k in December 2023. The unemployment rate also remains low at 3.8%, only up 0.1% from the December 2023 reading. In a negative development for Federal Reserve policymakers, the disinflation trends exhibited during the second half of 2023 appear to be stalling out. Both headline and core CPI inflation came in at 0.4% on a month over month basis for March, with headline CPI 3.5% and core CPI 3.8% on an annualized basis. Chandler's base case has been for core inflation – both CPI and PCE – to trend at 0.3% on a month over month basis in the first half of the year which would be enough to put downward pressure on year over year inflation and provide the Federal Reserve with the ability to deliver a modest reduction in the Fed Funds rate starting in the summer of 2024. Given the totality of the data this view is at risk, but the Chandler team believes there are additional policy objectives from the Federal Reserve and enough disinflationary momentum in various indicators to not abandon this view based on recent data trends. Notably, due to the underlying constituents of the index, PCE inflation historically runs cooler than CPI inflation, and we believe the 'spread' between the two indices is likely to diverge further in 2024, affording policymakers some flexibility. Additionally, wage inflation continues to moderate, with the Atlanta Fed Median Wage growth on a year over year basis down to 4.7% as of March 2024, compared to 5.2% at year end, and a cycle high of 6.7% last reached in August 2022. The personal savings rate also continues to deteriorate, with the monthly number in February at 3.6%, which we believe will ultimately impact the ability of the US consumer to continue to spend aggressively.

In addition to the dual mandate of stable prices and full employment, we believe the current Federal Reserve remains committed to attempting to deliver a 'soft landing' for the US economy, where the unemployment rate remains low and inflation trends towards their 2% policy objective over an intermediate time horizon. In our view this will require impeccable execution by the Federal Reserve in adjusting monetary policy. In contrast to some of the recent market rhetoric, we believe the cost of waiting too long to adjust policy is greater than remaining too patient. Notably, the spread between the two year and ten-year Treasury note has been inverted, with two-year note yields higher than ten-year notes, since July of 2022, an extremely long time frame. An inverted yield curve is historically associated with an economic slowdown and makes it more challenging for financial institutions to organically grow capital due to the mismatch between assets (long term) and liabilities (short term). An inverted yield curve also provides a disincentive for investors to term out their fixed income investments; given the current dynamics of the United States deficit, a positively sloped yield curve is an unspoken about policy objective in our view. We believe moderately adjusting lower the Fed Funds rate in 2024 is consistent with the shape of the yield curve normalizing (i.e., no longer being inverted) toward the end of the calendar year and is consistent with the ‘soft landing’ narrative.

Portfolio Summary – Short Term Core

- Chandler commenced management of the portfolio on January 31, 2015.
- For the three-month period ending March 31, 2024, the portfolio returned 0.23% compared to the 0.11% 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 March 31, 2024, the portfolio returned 3.46% compared to the 2.87% 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, Asset Backed, and corporate portions of the allocation to keep the portfolio positioned consistent with Chandler targets.
    - The purchased securities ranged in maturity from March 2027 to February 2029.
    - Several shorter maturity Treasury notes were sold to facilitate the new holdings in the portfolio.
- Short Term Core Sector
    - The sector allocation was relatively stable over the reporting period.
    - Both the Supranational and Corporate portions of the allocations increased by 1.1%, to 8.4% and 25.1% of the portfolio, respectively, partially offset by the 1.6% decline in the Agency allocation to 11.5% of the portfolio.
- Short Term Core Duration
    - The duration of the portfolio increased to 2.51 compared to 2.44 at the end of the prior reporting period.
    - The duration is 100% of the benchmark duration; the Chandler team will be looking to extend the duration to be greater than the benchmark as valuations in the market become more attractive and the aggregate economy responds to the tighter financial conditions.

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 March 31, 2024, the portfolio returned 1.32% compared to the 0.88% return of the custom index and the 1.29% return of the three-month Treasury Bill Index.
- For the 12-month period ending March 31, 2024, the portfolio returned 5.15% compared to the 4.32% return of the custom index and the 5.24% 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 during the quarter was moderate with a continued focus in the Treasury bill sector, where valuations look compelling relative to alternative high quality and highly liquid security types.
    - The purchased securities ranged in maturity from February 2024 to April 2024, syncing up with PRISM’s upcoming cash flow needs. $33.5 million was withdrawn from the portfolio during the quarter.

- Liquidity Sector
    - The sector allocation was stable with 95.6% of the portfolio allocated to the US Treasury sector, compared to 97.5% as of December 31, 2023.
    - Based on the cash flow forecast of PRISM we expect the overall cash balance to be close to zero in early May 2024.
- Liquidity Duration
    - The duration of the portfolio contracted to 0.07 compared to 0.22 at the end of the prior reporting period.
    - The portfolio remains invested to coincide with forecasted liquidity needs of PRISM, with a large cash withdrawal likely in April and/or May of 2024.

PRISM | Economic Update

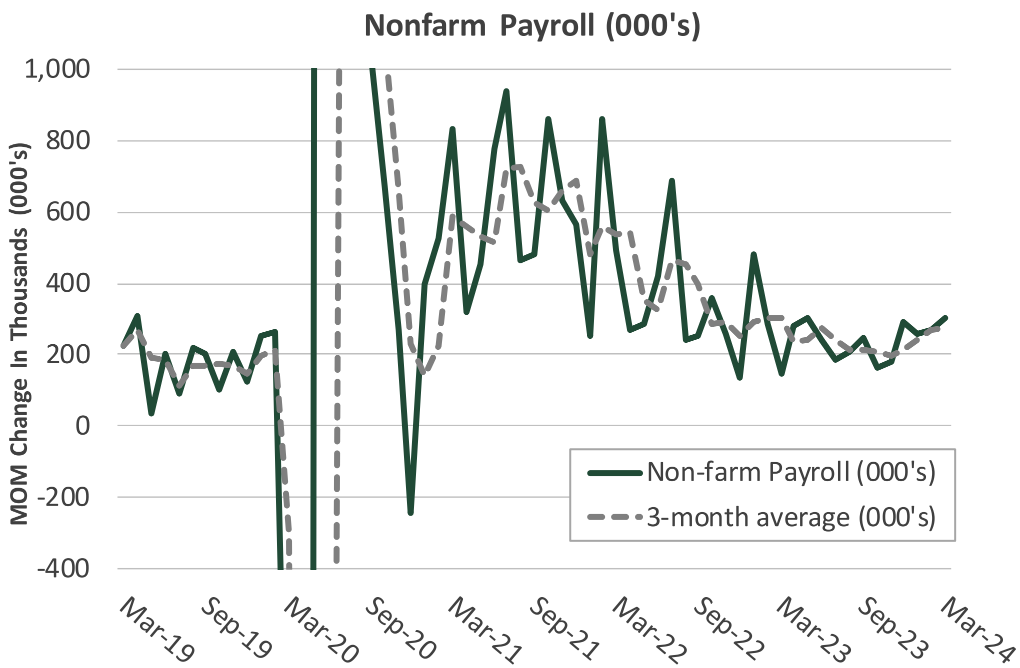
Economic Update

- Recent economic data has shown above trend growth fueled by a rise in consumer spending and a continuing healthy US job market. Inflationary trends are subsiding, but core levels remain above the Fed's target. Given the cumulative effects of restrictive monetary policy and tighter financial conditions, we believe the economy will gradually soften and the Fed will loosen monetary policy in 2024.

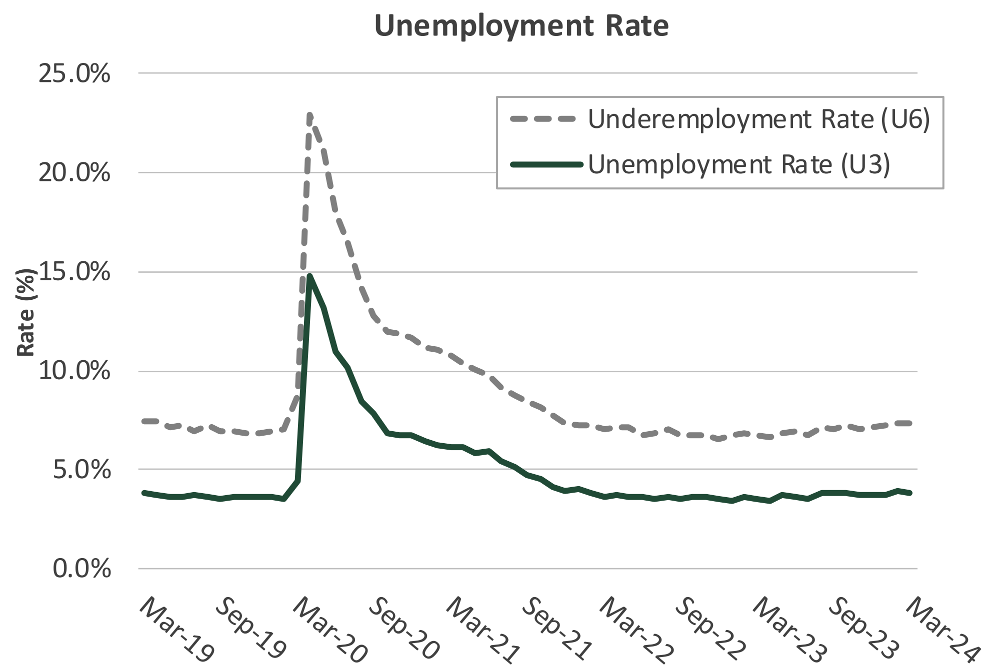
- As expected at the March meeting, the Federal Open Market Committee voted unanimously to leave the Federal Funds rate unchanged at a target range of 5.25 - 5.50%. The March Summary of Economic Projections (SEP) showed stronger real GDP growth outlook and higher core inflation projections for 2024 on resilient labor market and consumer data. The median projection for Federal Funds rate by year-end remained the same at 4.625%, implying three 0.25% cuts. We continue to believe the FOMC will loosen monetary policy in mid-2024 as inflation and economic growth continue to moderate.

- The US Treasury yield curve stabilized in March as the FOMC left the Federal Funds rate unchanged. The 2-year Treasury yield was unchanged at 4.62%, the 5-year Treasury fell 4 basis points to 4.21%, and the 10-year Treasury yield dropped 5 basis points to 4.20%. The inversion between the 2-year Treasury yield and 10-year Treasury yield widened to -42 basis points at March month-end versus -37 basis points at February month-end. The spread between the 2-year Treasury and 10-year Treasury yield one year ago was -56 basis points. The inversion between 3-month and 10-year Treasuries widened to -117 basis points in March from -113 basis points in February.

Employment



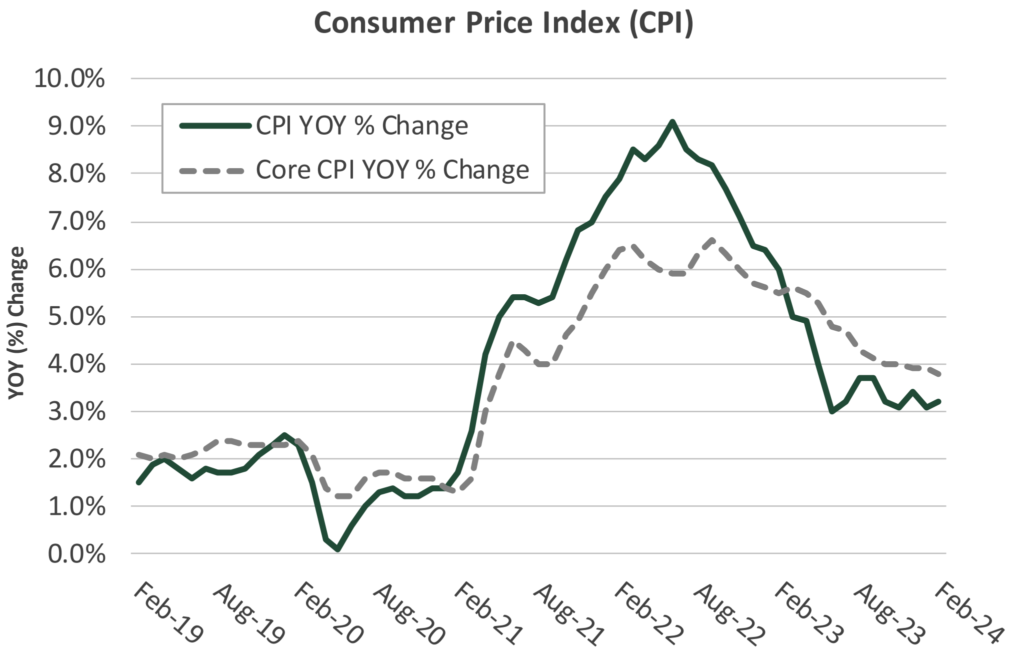
Source: US Department of Labor



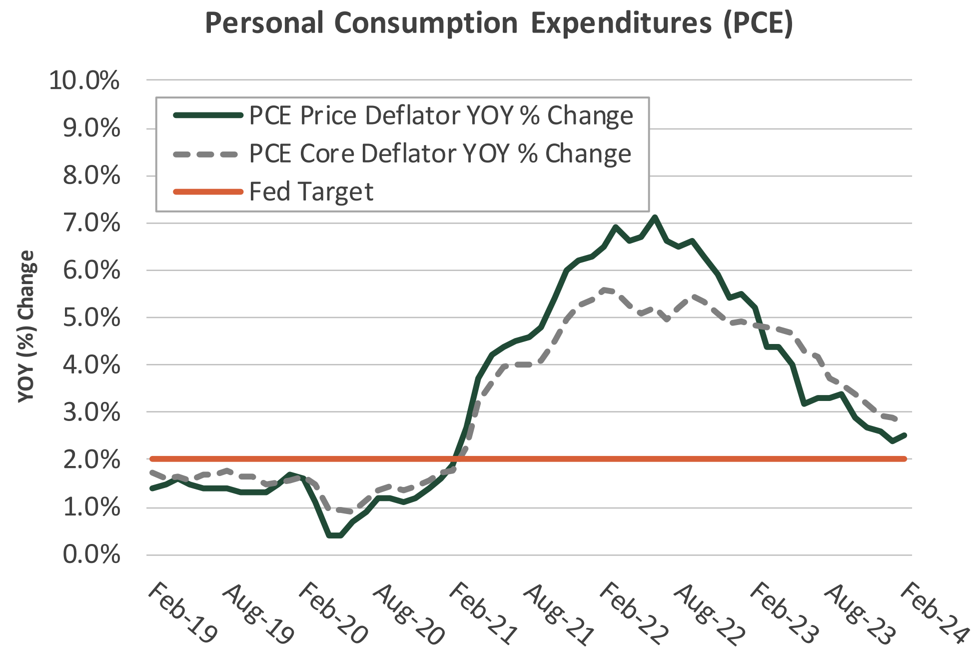
Source: US Department of Labor

The U.S. economy added a better-than-expected 303,000 jobs in March, and the prior two months were revised up by 22,000. Leading sectors included healthcare and government. Job creation remains healthy, with the three-month moving average payrolls at 276,000 and the six-month moving average at 244,000. The unemployment rate edged down to 3.8% in March. The labor participation rate ticked up to 62.7% but remained below the pre-pandemic level of 63.3%. The U-6 underemployment rate, which includes those who are marginally attached to the labor force and employed part time for economic reasons was unchanged at 7.3%. Average hourly earnings rose 4.1% year-over-year in March, down from 4.3% last month. Employment remains strong by historical standards.

Inflation



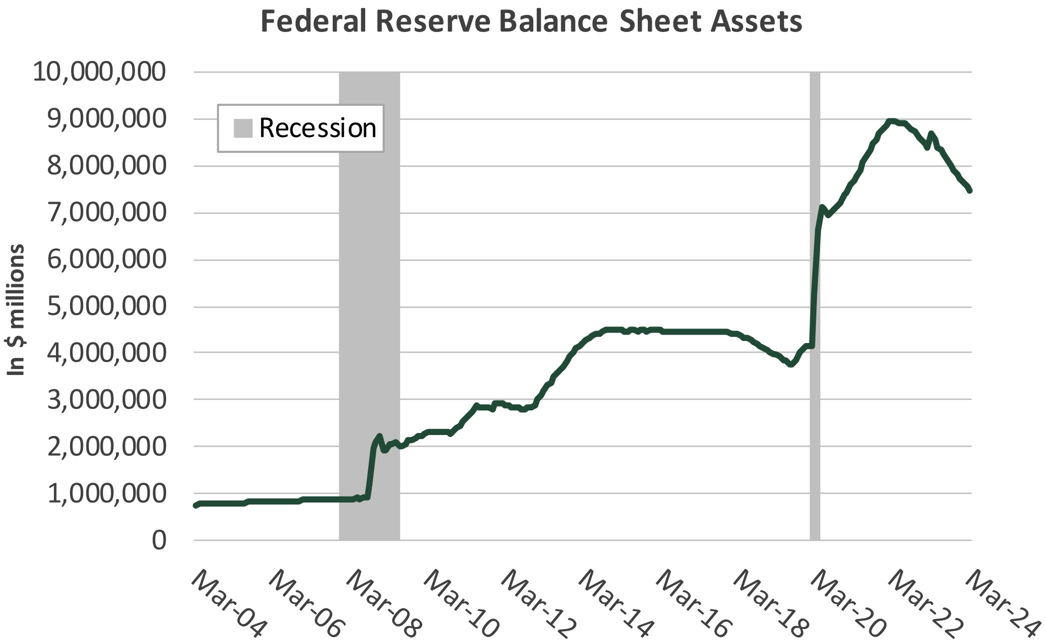
Source: US Department of Labor



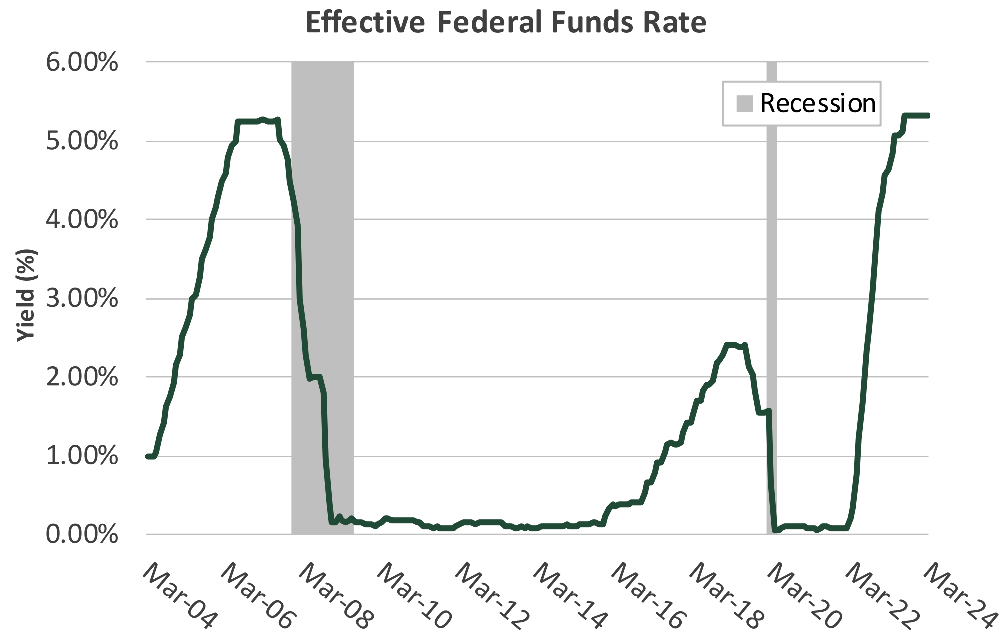
Source: US Department of Commerce

The Consumer Price Index (CPI) came in higher than expected in February, increasing 0.4% month-over-month and 3.2% year-over-year. The Core CPI, which excludes volatile food and energy components, was up 0.4% month-over-month and 3.8% year-over-year in February, falling from 3.9% last month. Shelter costs remain elevated, accounting for about two-thirds of the year-over-year increase. The Personal Consumption Expenditures (PCE) Index headline inflation increased 0.3% month-over-month and rose 2.5% year-over-year in February, in line with expectations. Core PCE, the Federal Reserve’s preferred inflation gauge, increased 0.3% month-over-month and rose 2.8% year-over-year. While the trend is moderating, the path to the Fed's 2% inflation target remains uneven.

Federal Reserve



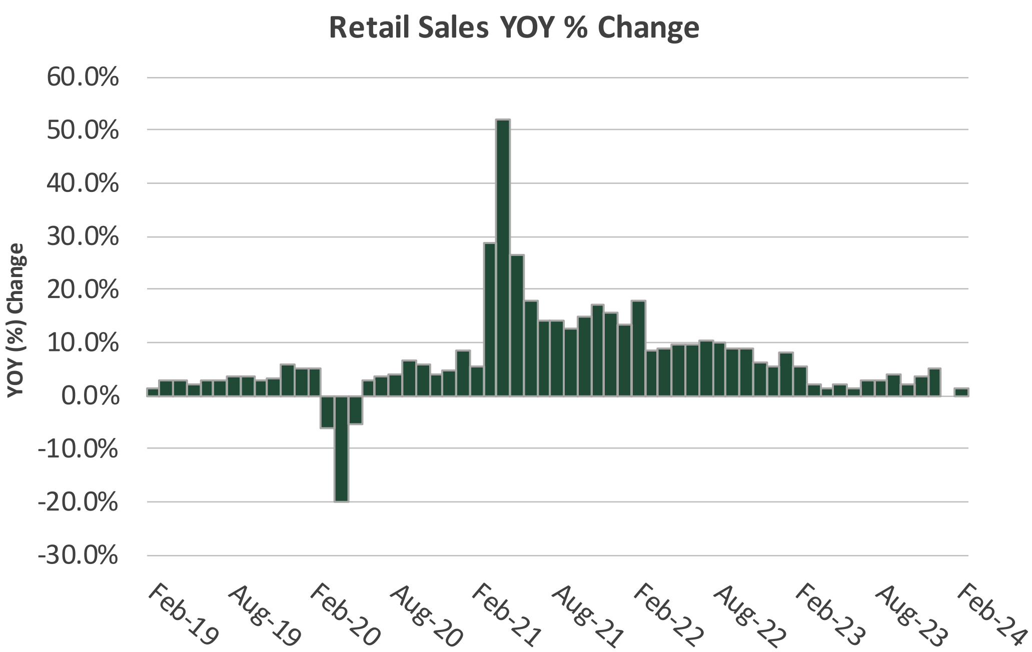
Source: Federal Reserve



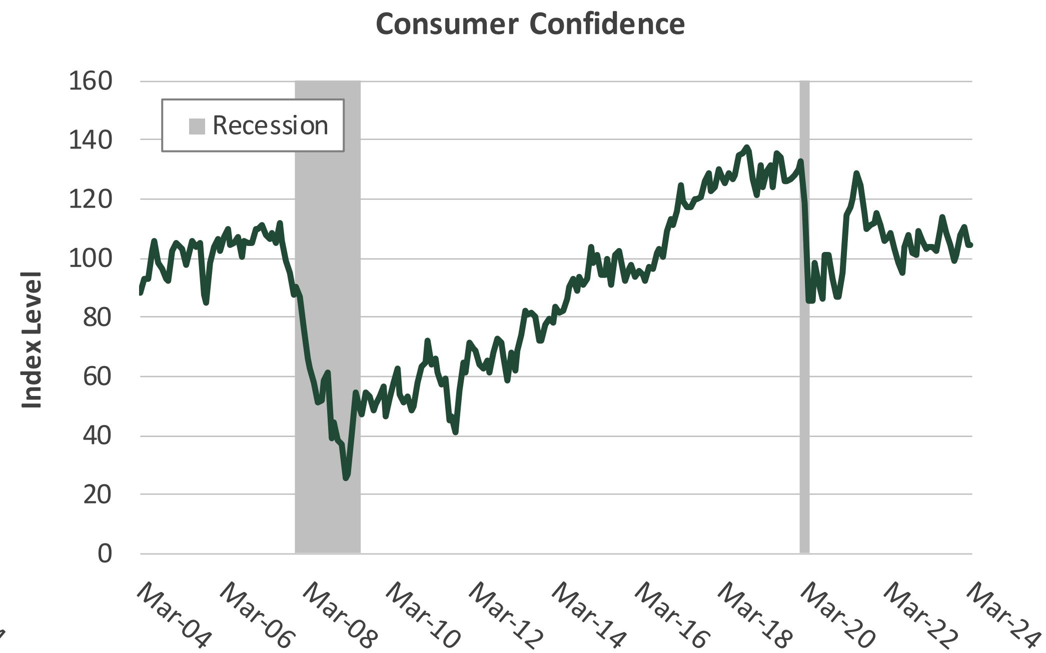
Source: Bloomberg

As expected at the March meeting, the Federal Open Market Committee voted unanimously to leave the federal funds rate unchanged at a target range of 5.25-5.50%. The FOMC Statement and Summary of Economic Projections (SEP) was minimally changed from January. The Fed assesses the progress to achieving its employment and inflation goals are moving into better balance, yet changes to monetary policy remain data dependent. For 2024, the March SEP showed stronger real GDP growth outlook of 2.1% from 1.4% in December as labor market and consumer data have been resilient. Core inflation projections nudged up from 2.4% to 2.6%. The median projection for the Federal Funds rate by the end of the year remained the same at 4.625%, implying three 0.25% cuts in 2024, three cuts in 2025 and three cuts in 2026. We believe the FOMC will loosen monetary policy in mid-2024 as inflation and economic growth continue to moderate. Since the Fed began its Quantitative Tightening campaign in June 2022, securities holdings have declined by over $1.5T to approximately $7.5T.

Consumer



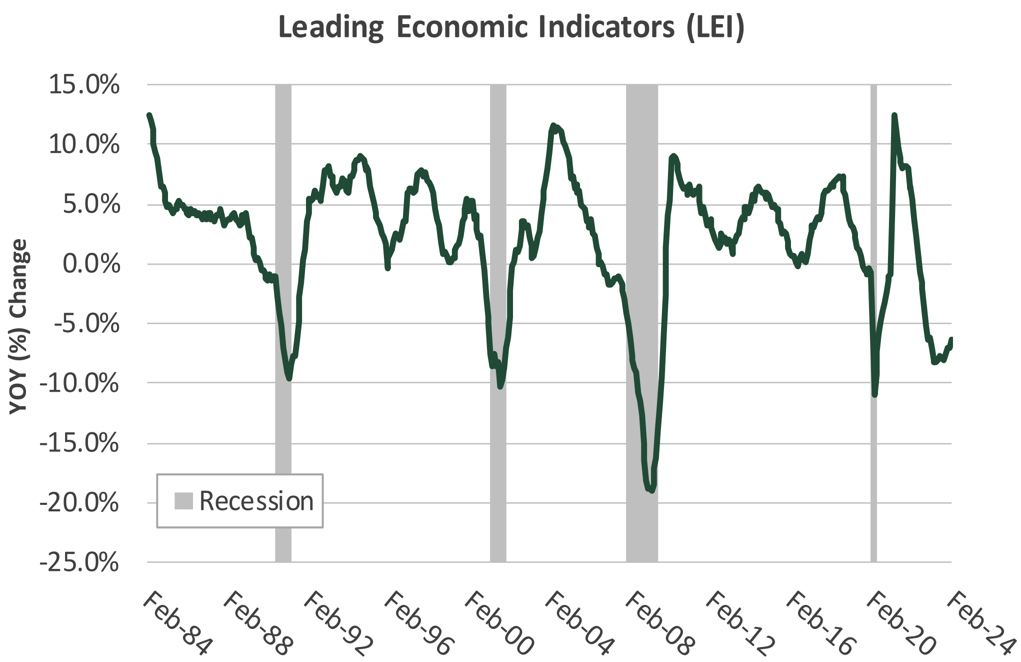
Source: US Department of Commerce



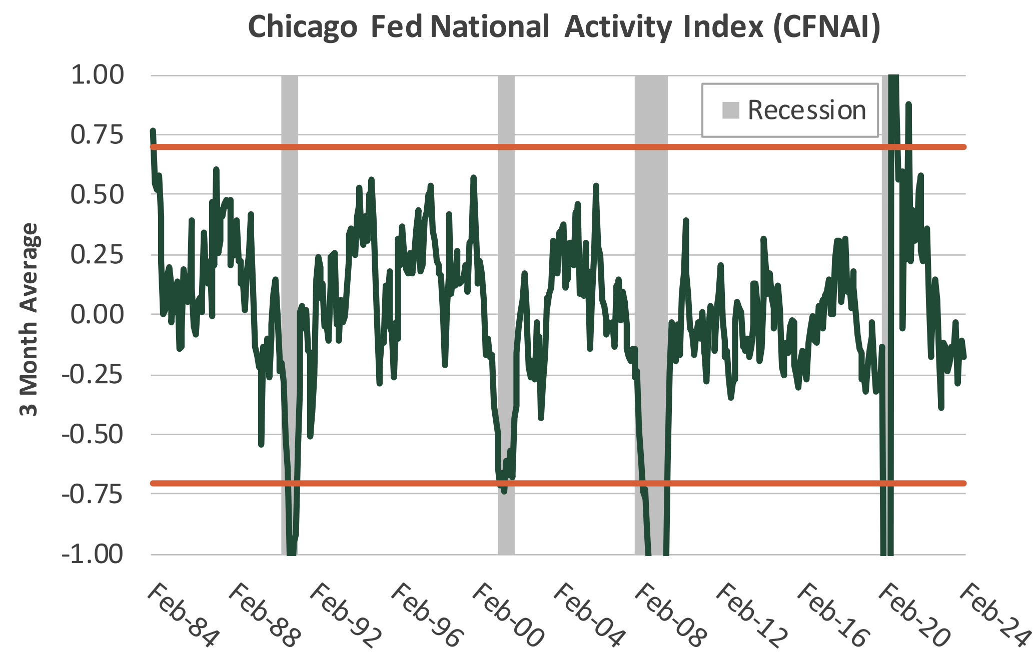
Source: The Conference Board
All time high is 144.70 (1/31/00); All time low is 25.30 (2/28/09)

February Retail Sales fell short of expectations but rebounded 0.6% month-over-month from a downwardly revised 1.1% decline last month. On a year-over-year basis, Retail Sales growth increased just 1.5% for February. Sales got a boost in the month from building materials and garden equipment stores, motor vehicles, and higher prices at the pump. Control-group sales, which are used to calculate gross domestic product, were unchanged in February after falling in the prior month, suggesting weaker economic activity in the first quarter. The Conference Board's Consumer Confidence Index edged down to 104.7 in March after a sizeable downward revision to 104.8 in February. The lower reading was largely due to a deteriorating view of the labor market and future business conditions, along with concerns about the highly polarized political environment. 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



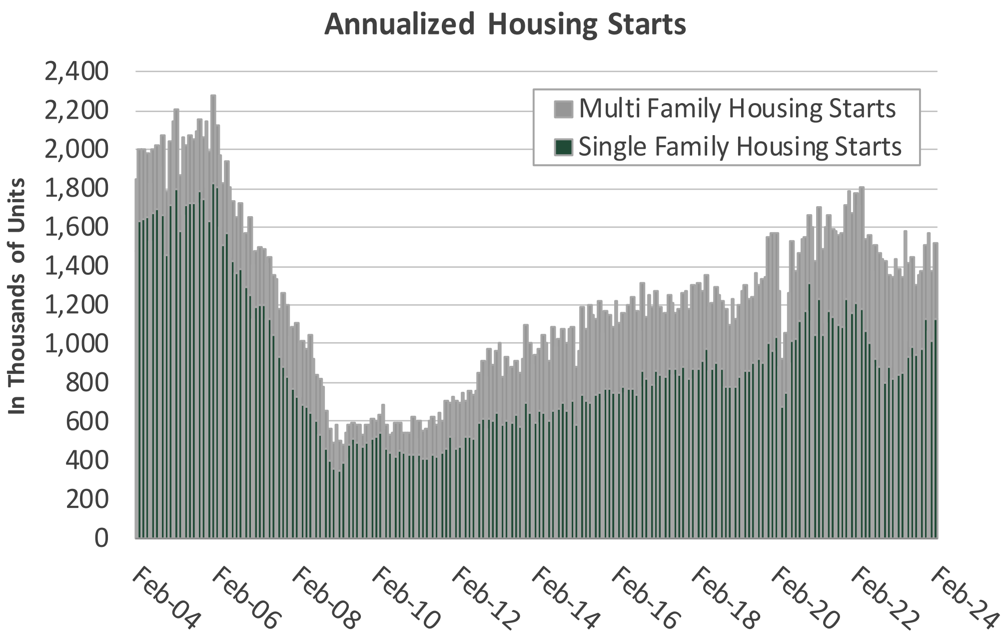
Source: The Conference Board



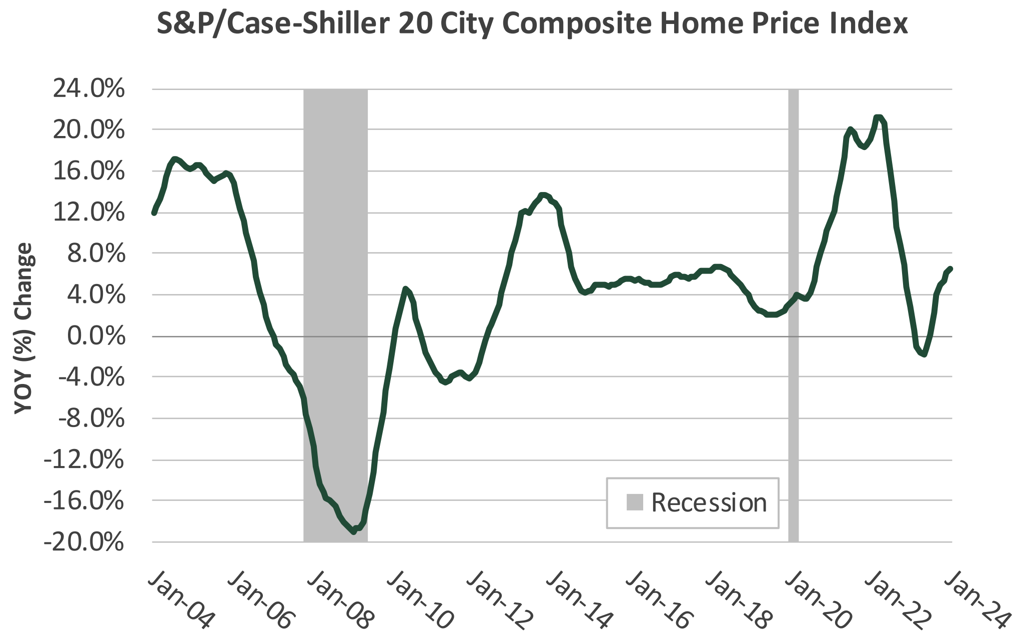
Source: Federal Reserve Bank of Chicago

The Conference Board's Leading Economic Index (LEI) rose to 0.1% month-over-month in February ending its 2-year uninterrupted contraction since February 2022. The index declined 6.3% year-over-year. The Conference Board is no longer calling for recession but expects GDP growth to slow to near zero this year. The Chicago Fed National Activity Index (CFNAI) increased +0.05 in February from a downwardly revised -0.54 in January. On a 3-month moving average basis, the CFNAI decreased to -0.18 in February from -0.11 in January, indicating moderating economic growth.

Housing



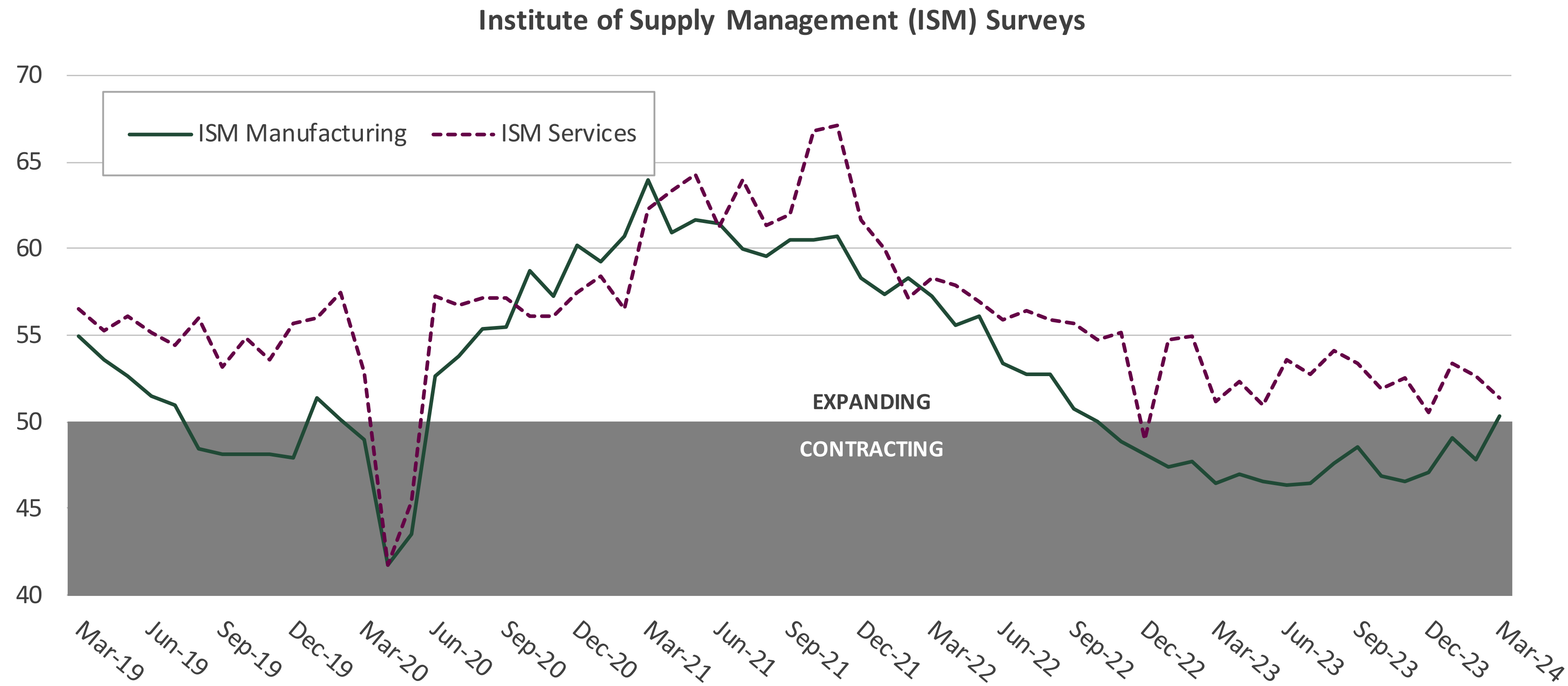
Source: US Department of Commerce



Source: S&P

Housing Starts increased 10.7% month-over-month in February to 1.521 million units, due to milder weather than seen in January and some rising confidence among homebuilders as mortgage rates fell below 7%. Starts for multi-family homes increased 8.6%, while single family homes increased 11.6% for the month. Total starts of new single-family homes are up 35.2% year-over-year. According to Freddie Mac, 30-year fixed mortgage rates averaged 6.79% as of March 31st. According to the Case-Shiller 20-City Home Price Index, housing prices rose 6.59% year-over-year in January, accelerating from a 6.15% year-over-year gain in December. Tight inventories and higher mortgage rates continue to impact affordability.

Survey Based Measures



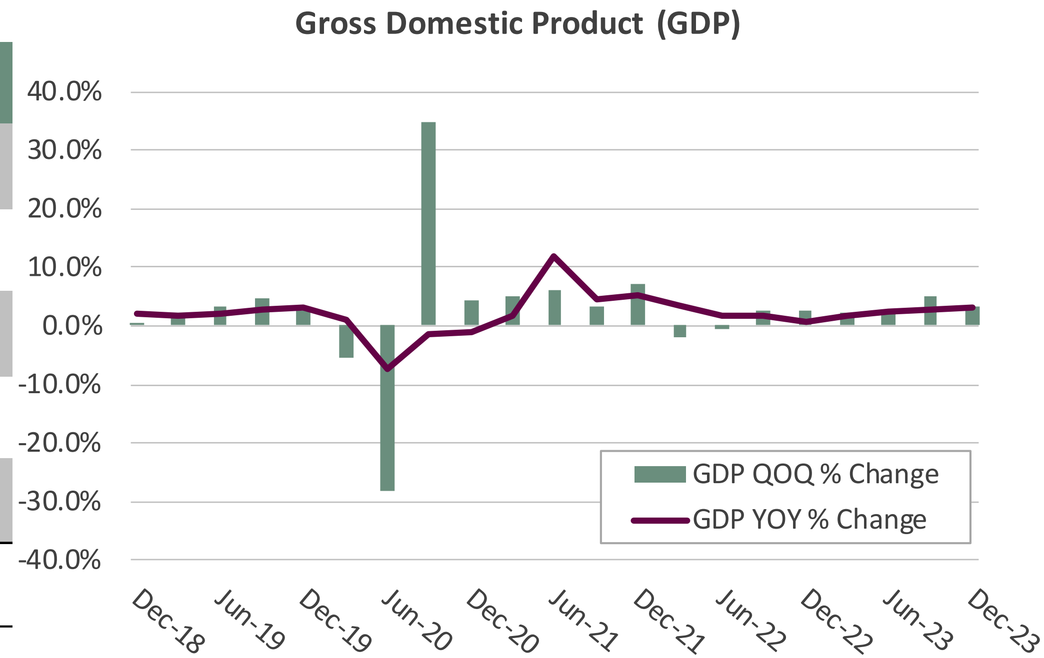
Source: Institute for Supply Management

The Institute for Supply Management (ISM) Manufacturing index unexpectedly expanded to 50.3 in March from 47.8 in February, marking the first month of expansion in factory activity above a reading of 50 since 2022. Production and new orders surged, while employment improved and prices paid increased. The ISM Services Index fell to 51.4 in March from 52.6 in February but remained in expansion territory for the 15th consecutive month. The survey reflected slower growth in new orders, a contraction in employment, faster supplier deliveries, and declining price pressures.

Gross Domestic Product (GDP)

Components of GDP	3/23	6/23	9/23	12/23
Personal Consumption Expenditures	2.5%	0.6%	2.1%	2.2%
Gross Private Domestic Investment	-1.7%	0.9%	1.7%	0.2%
Net Exports and Imports	0.6%	0.0%	0.0%	0.3%
Federal Government Expenditures	0.3%	0.1%	0.5%	0.2%
State and Local (Consumption and Gross Investment)	0.5%	0.5%	0.5%	0.6%
Total	**2.3%**	**2.1%**	**4.9%**	**3.4%**

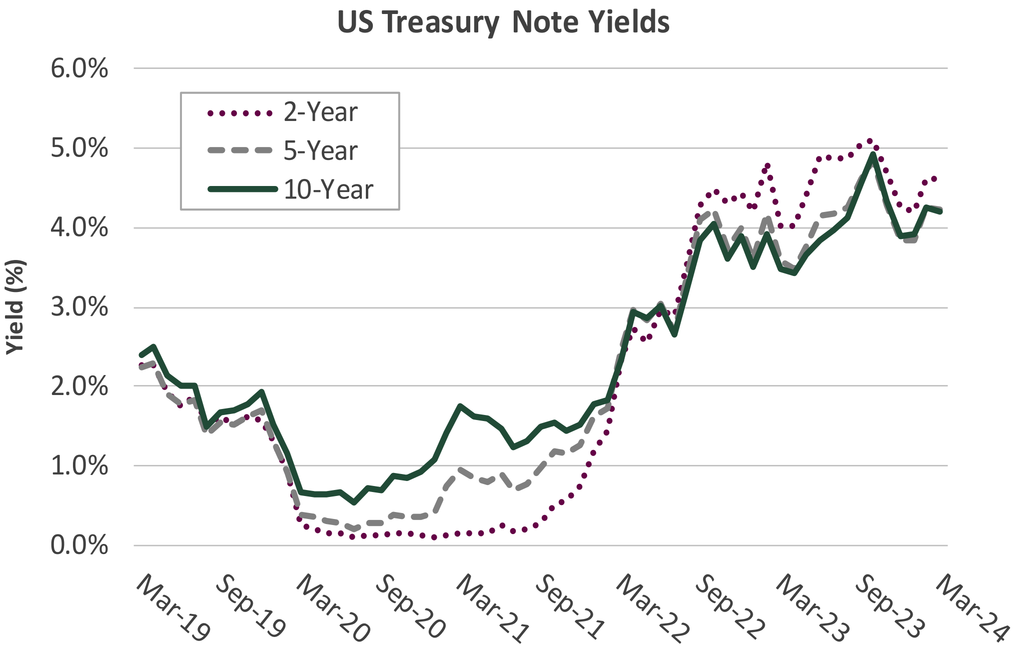
Source: US Department of Commerce



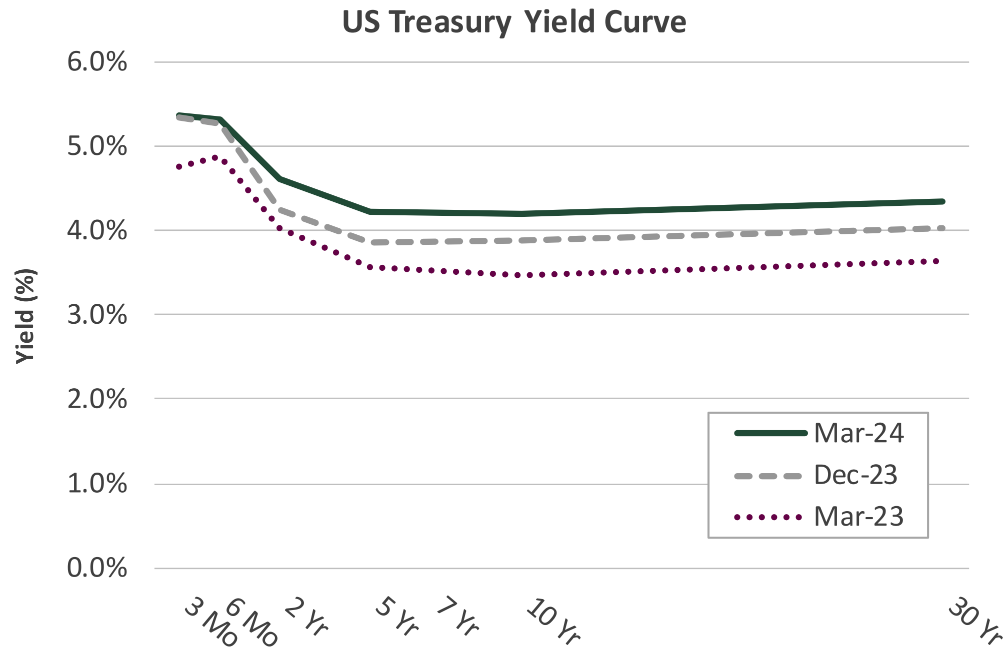
Source: US Department of Commerce

According to the third estimate, fourth quarter GDP increased at an annualized rate of 3.4%, revised up from the second estimate of 3.2%. The upward revision was due mainly to stronger personal consumption expenditures and nonresidential investment. GDP growth for the full year 2023 is estimated at 2.5%. The consensus projection calls for 2.0% growth in the first quarter and 2.2% growth for the full year 2024.

Bond Yields

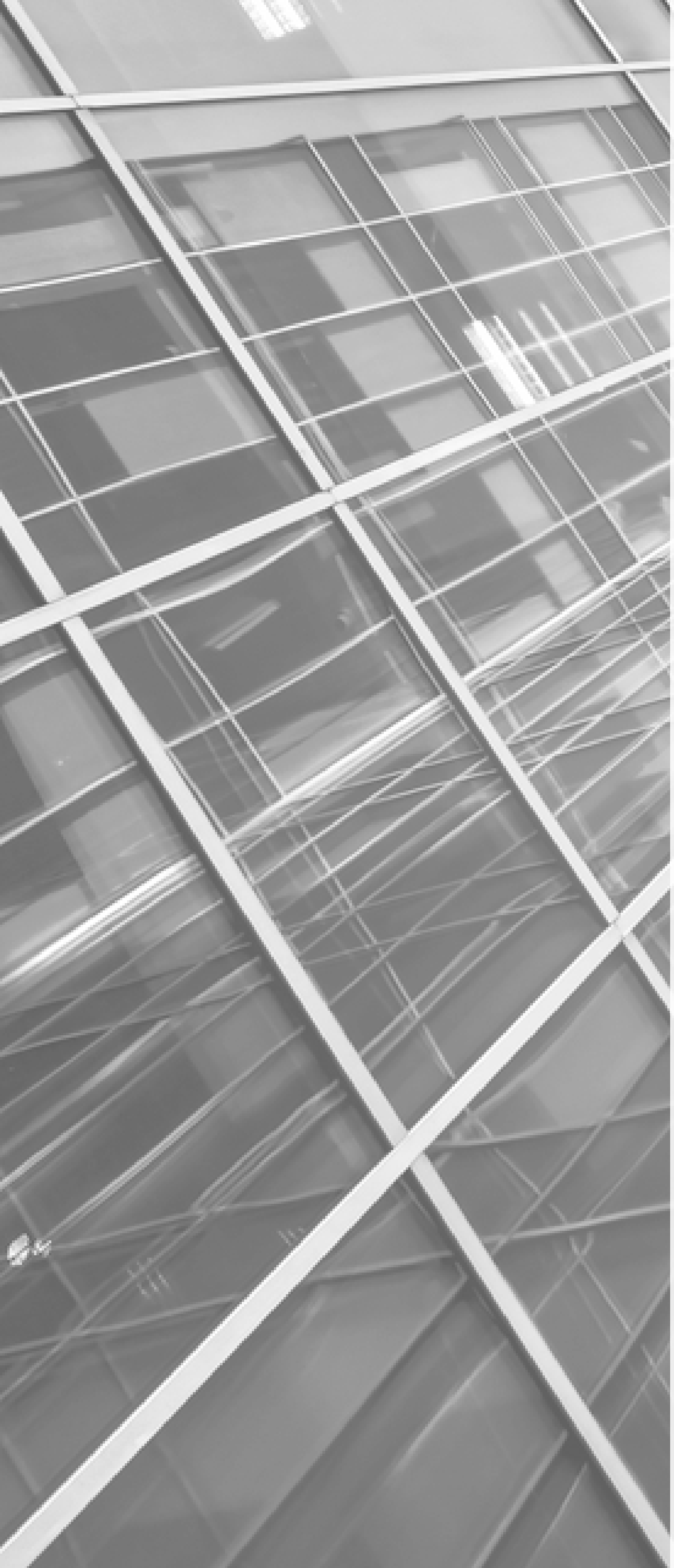


Source: Bloomberg



Source: Bloomberg

At the end of March, the 2-year Treasury yield was 59 basis point higher, and the 10-Year Treasury yield was 73 basis points higher, year-over-year. The inversion between the 2-year Treasury yield and 10-year Treasury yield widened to -42 basis points at March month-end versus -37 basis points at February month-end. The average historical spread (since 2003) is about +130 basis points. The inversion between 3-month and 10-year Treasuries widened to -117 basis points in March from -113 basis points in February.



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.

STATEMENT OF COMPLIANCE

PRISM Cons | Account #10293 | As of March 31, 2024

Rules Name	Limit	Actual	Compliance Status	Notes
AGENCY MORTGAGE SECURITIES (CMOS)				
Max % (MV)	100.0	0.0	Compliant	
Max % Issuer (MV)	25.0	0.0	Compliant	
Max Maturity (Years)	5.0	0.0	Compliant	
ASSET-BACKED SECURITIES (ABS)				
Max % (MV; Non Agency ABS & MBS)	20.0	6.7	Compliant	
Max % Issuer (MV)	5.0	0.9	Compliant	
Max Maturity (Years)	5	4	Compliant	
Min Rating (AA- by 1)	0.0	0.0	Compliant	
BANKERS' ACCEPTANCES				
Max % (MV)	40.0	0.0	Compliant	
Max % Issuer (MV)	5.0	0.0	Compliant	
Max Maturity (Days)	180	0.0	Compliant	
Min Rating (A-1 by 1 or A- by 1)	0.0	0.0	Compliant	
CERTIFICATE OF DEPOSIT PLACEMENT SERVICE (CDARS)				
Max % (MV)	30.0	0.0	Compliant	
Max Maturity (Years)	5.0	0.0	Compliant	
COLLATERALIZED TIME DEPOSITS (NON-NEGOTIABLE CD/TD)				
Max % (MV)	20.0	0.0	Compliant	
Max % Issuer (MV)	5.0	0.0	Compliant	
Max Maturity (Years)	5.0	0.0	Compliant	
COMMERCIAL PAPER				
Max % (MV)	40.0	0.5	Compliant	
Max % Issuer (MV)	5.0	0.5	Compliant	
Max Maturity (Days)	270	12	Compliant	
Min Rating (A-1 by 1 or A- by 1)	0.0	0.0	Compliant	
CORPORATE MEDIUM TERM NOTES				
Max % (MV)	30.0	16.8	Compliant	
Max % Issuer (MV)	5.0	1.2	Compliant	
Max Maturity (Years)	5	4	Compliant	
Min Rating (A- by 1)	0.0	0.0	Compliant	
FDIC INSURED TIME DEPOSITS (NON-NEGOTIABLE CD/TD)				

Rules Name	Limit	Actual	Compliance Status	Notes
Max % (MV)	20.0	0.0	Compliant	
Max Maturity (Years)	5	0.0	Compliant	
FEDERAL AGENCIES				
Max % (MV)	100.0	7.6	Compliant	
Max % Issuer (MV)	25.0	3.0	Compliant	
Max Callables (MV)	30.0	0.0	Compliant	
Max Maturity (Years)	5	3	Compliant	
LOCAL AGENCY INVESTMENT FUND (LAIF)				
Max Concentration (MV)	75.0	0.0	Compliant	
LOCAL GOVERNMENT INVESTMENT POOL (LGIP)				
Max % (MV)	100.0	10.5	Compliant	
MONEY MARKET MUTUAL FUNDS				
Max % (MV)	20.0	0.8	Compliant	
Max % Issuer (MV)	20.0	0.8	Compliant	
Min Rating (AAA by 2)	0.0	0.0	Compliant	
MORTGAGE-BACKED SECURITIES (NON-AGENCY)				
Max % (MV)	20.0	0.0	Compliant	
Max % Issuer (MV)	5.0	0.0	Compliant	
Max Maturity (Years)	5.0	0.0	Compliant	
Min Rating (AA- by 1)	0.0	0.0	Compliant	
MUNICIPAL SECURITIES (CA, LOCAL AGENCY)				
Max % (MV)	30.0	0.0	Compliant	
Max % Issuer (MV)	5.0	0.0	Compliant	
Max Maturity (Years)	5	0.0	Compliant	
Min Rating (A- by 1)	0.0	0.0	Compliant	
MUNICIPAL SECURITIES (CA, OTHER STATES)				
Max % (MV)	30.0	0.0	Compliant	
Max % Issuer (MV)	5.0	0.0	Compliant	
Max Maturity (Years)	5	0.0	Compliant	
Min Rating (A- by 1)	0.0	0.0	Compliant	
MUTUAL FUNDS				
Max % (MV)	20.0	0.0	Compliant	
Max % Issuer (MV)	10.0	0.0	Compliant	
Min Rating (AAA by 2)	0.0	0.0	Compliant	

STATEMENT OF COMPLIANCE

Rules Name	Limit	Actual	Compliance Status	Notes
NEGOTIABLE CERTIFICATES OF DEPOSIT (NCD)				
Max % (MV)	30.0	0.0	Compliant	
Max % Issuer (MV)	5.0	0.0	Compliant	
Max Maturity (Years)	5	0.0	Compliant	
Min Rating (A-1 by 1 or A- by 1 if > FDIC Limit)	0.0	0.0	Compliant	
REPURCHASE AGREEMENTS				
Max Maturity (Years)	1.0	0.0	Compliant	
SUPRANATIONAL OBLIGATIONS				
Max % (MV)	30.0	5.5	Compliant	
Max % Issuer (MV)	10.0	2.7	Compliant	
Max Maturity (Years)	5	4	Compliant	
Min Rating (AA- by 1)	0.0	0.0	Compliant	
U.S. TREASURIES				
Max % (MV)	100.0	50.5	Compliant	
Max Maturity (Years)	5	4	Compliant	

Portfolio Characteristics

As of March 31, 2024

PRISM Liquidity Portfolio

	03/31/24		12/31/23
	Benchmark*	Portfolio	Portfolio
Average Maturity (yrs)	0.91	0.07	0.22
Average Modified Duration	0.88	0.07	0.22
Average Purchase Yield	n/a	5.42%	5.46%
Average Market Yield	4.94%	5.31%	5.39%
Average Quality**	AA+	AAA	AAA/Aaa
Total Market Value		96,593,101	128,369,589

**0-3 Yr Treasury*

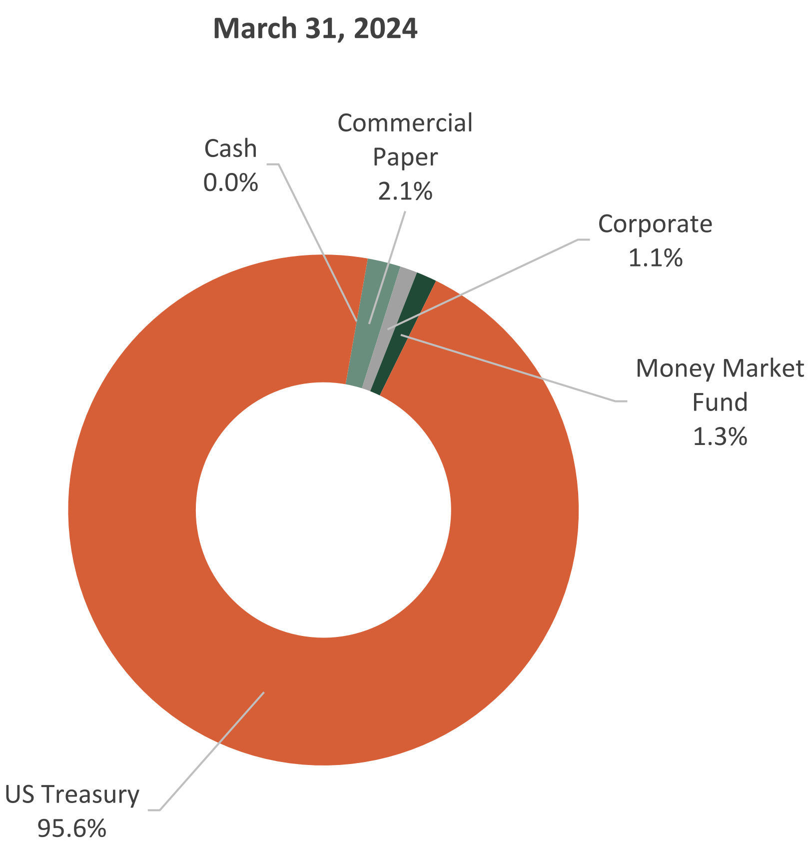
***Benchmark is a blended rating of S&P, Moody's, and Fitch. Portfolio is S&P and Moody's respectively.*

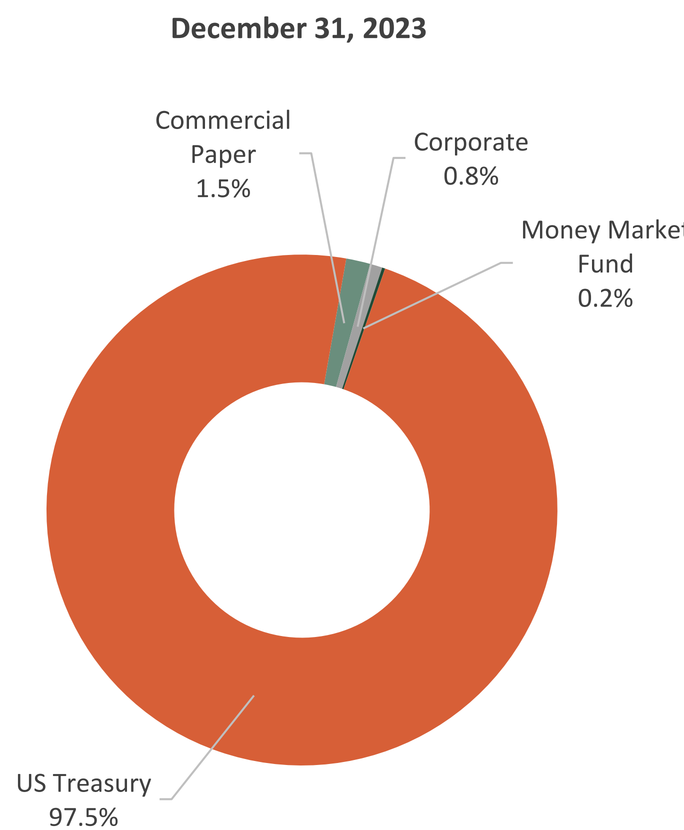
Transactional activity during the quarter was moderate with a continued focus in the Treasury bill sector, where valuations look compelling relative to alternative high quality and highly liquid security types. The purchased securities ranged in maturity from February 2024 to April 2024, syncing up with PRISM's upcoming cash flow needs. $33.5 million was withdrawn from the portfolio during the quarter.

Sector Distribution

As of March 31, 2024

PRISM Liquidity Portfolio





The sector allocation was stable with 95.6% of the portfolio allocated to the US Treasury sector, compared to 97.5% as of December 31, 2023. Based on the cash flow forecast of PRISM we expect the overall cash balance to be close to zero in early May 2024.

Issuers

As of March 31, 2024

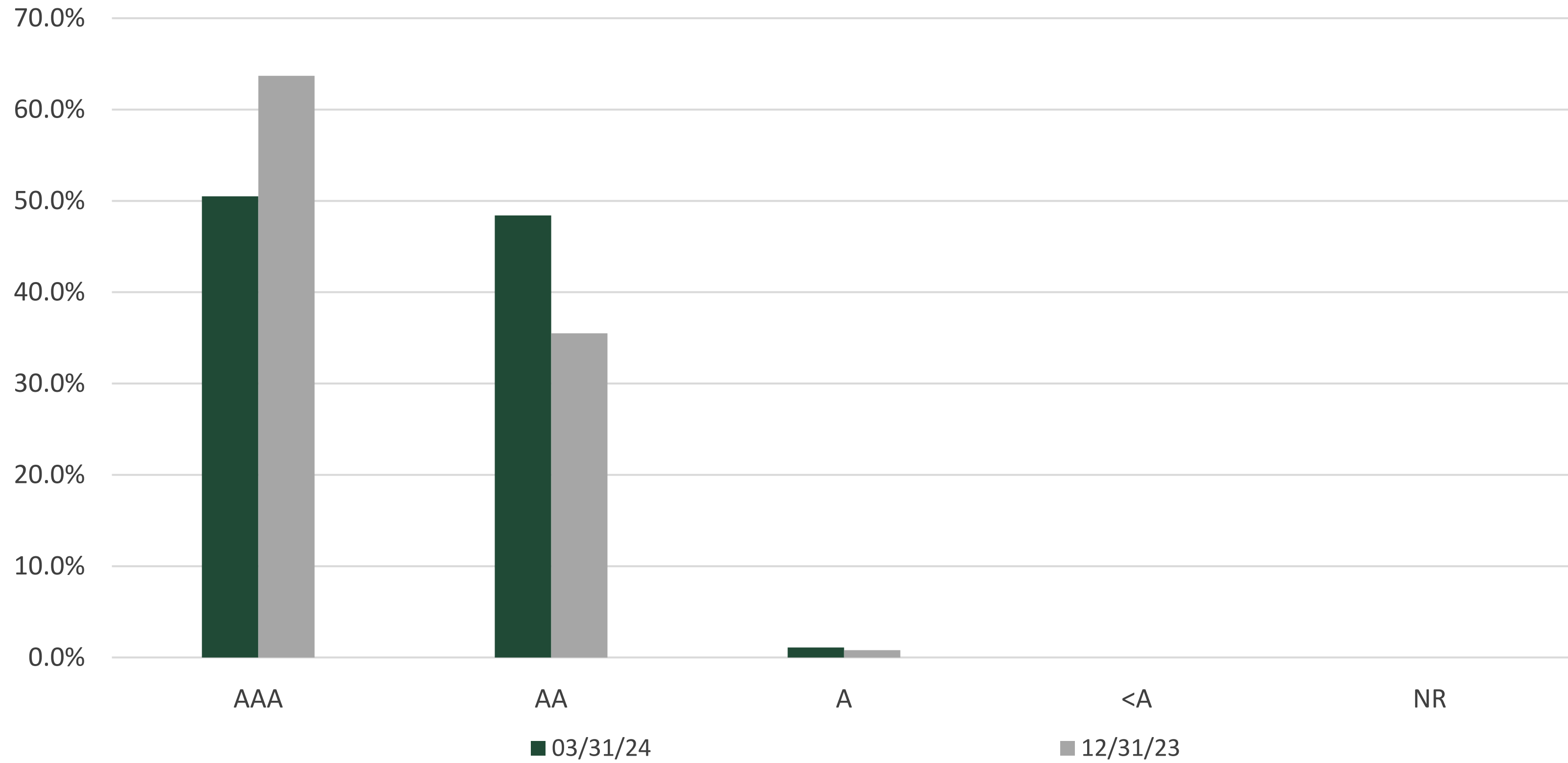
PRISM Liquidity Portfolio – Account #10292

Issue Name	Investment Type	% Portfolio
Government of the United States	US Treasury	95.56%
Toyota Motor Corp	Commercial Paper	2.07%
First American Govt Obligation Fund Class-Z	Money Market Fund	1.32%
Bank of America Corp	Corporate	1.04%
Account Receivable Payable	Cash	0.01%
TOTAL		**100.00%**

Quality Distribution

As of March 31, 2024

PRISM Liquidity Portfolio
March 31, 2024 vs. December 31, 2023



	AAA	AA	A	<A	NR
03/31/24	50.5%	48.4%	1.1%	0.0%	0.0%
12/31/23	63.7%	35.5%	0.8%	0.0%	0.0%

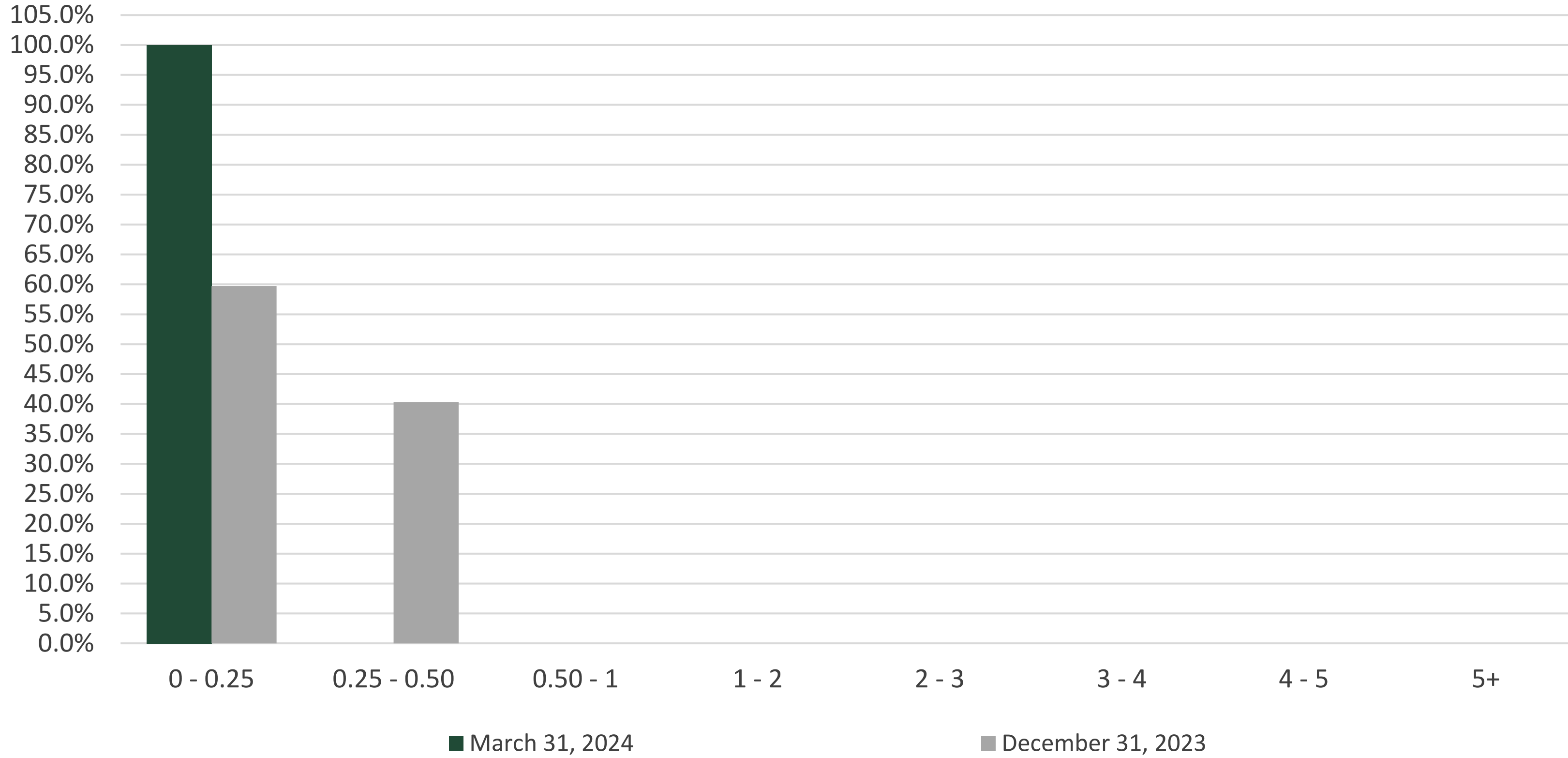
Source: S&P Ratings

Duration Distribution

As of March 31, 2024

PRISM Liquidity Portfolio

March 31, 2024 vs. December 31, 2023



	0 - 0.25	0.25 - 0.50	0.50 - 1	1 - 2	2 - 3	3 - 4	4 - 5	5+
03/31/24	100.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%
12/31/23	59.7%	40.3%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%

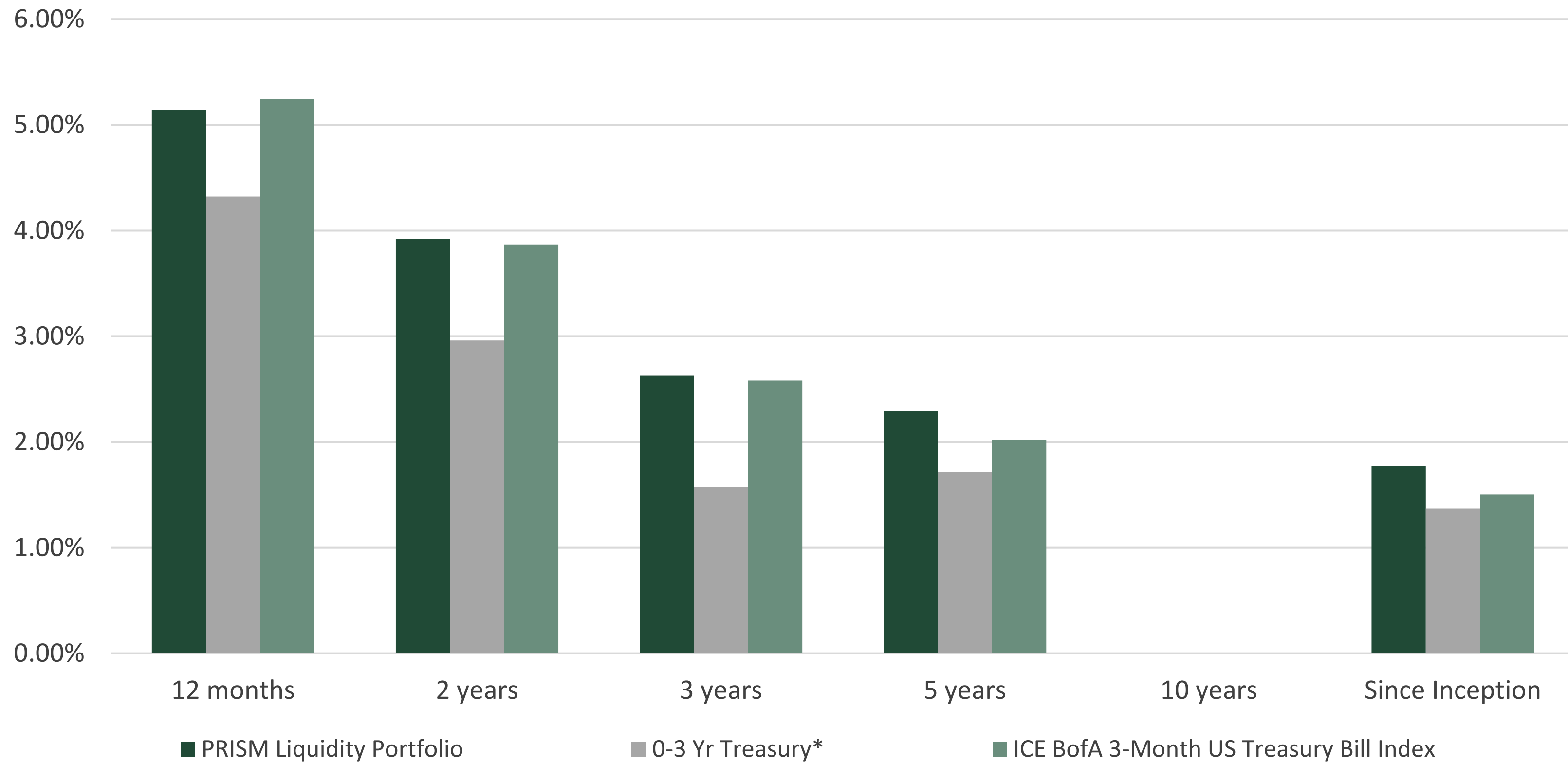
The duration of the portfolio contracted to 0.07 compared to 0.22 at the end of the prior reporting period. The portfolio remains invested to coincide with forecasted liquidity needs of PRISM, with a large cash withdrawal likely in April and/or May of 2024.

Investment Performance

As of March 31, 2024

PRISM Liquidity Portfolio

Total Rate of Return Annualized Since Inception January 31, 2015



			Annualized				
TOTAL RATE OF RETURN	**3 months**	**12 months**	**2 years**	**3 years**	**5 years**	**10 years**	**Since Inception**
PRISM Liquidity Portfolio	1.32%	5.15%	3.92%	2.63%	2.29%	N/A	1.77%
0-3 Yr Treasury*	0.88%	4.32%	2.96%	1.57%	1.71%	N/A	1.37%
ICE BofA 3-Month US Treasury Bill Index	1.29%	5.24%	3.86%	2.58%	2.02%	N/A	1.50%

**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 March 31, 2024

PRISM Short Term Core Portfolio

	03/31/24		12/31/23
	Benchmark*	Portfolio	Portfolio
Average Maturity (yrs)	2.69	2.90	2.89
Average Modified Duration	2.51	2.51	2.44
Average Purchase Yield	n/a	3.27%	3.19%
Average Market Yield	4.68%	4.79%	4.48%
Average Quality**	AA	AA	AA/Aa1
Total Market Value		272,140,985	273,066,488

**ICE BofA 1-5 Year AAA-A US Corp & Govt Index*
***Benchmark is a blended rating of S&P, Moody's, and Fitch. Portfolio is S&P and Moody's respectively.*

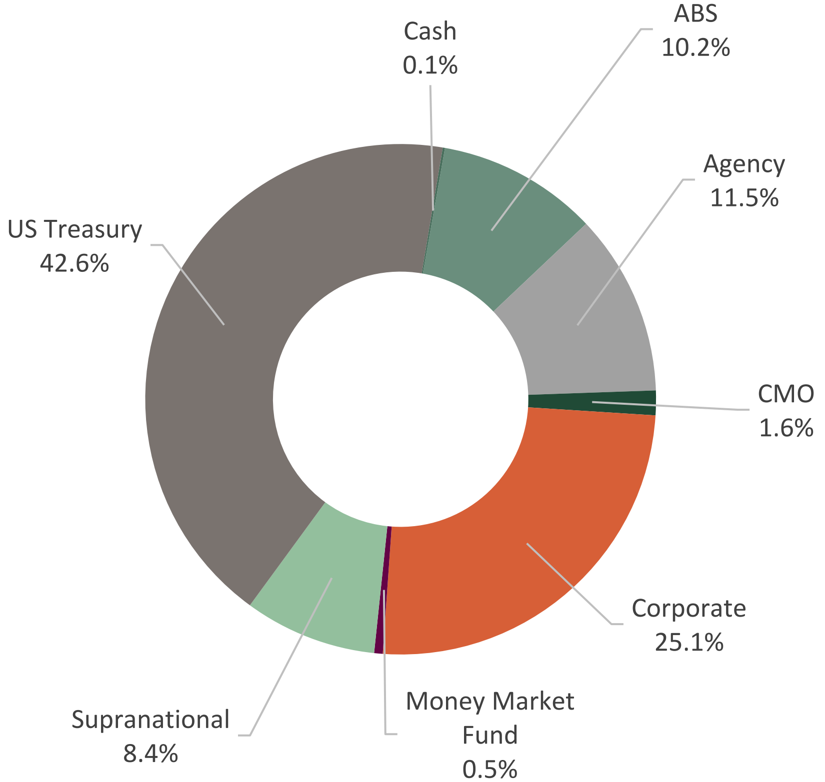
Multiple securities were purchased across the Treasury, Supranational, Asset Backed, and corporate portions of the allocation to keep the portfolio positioned consistent with Chandler targets. The purchased securities ranged in maturity from March 2027 to February 2029. Several shorter maturity Treasury notes were sold to facilitate the new holdings in the portfolio.

Sector Distribution

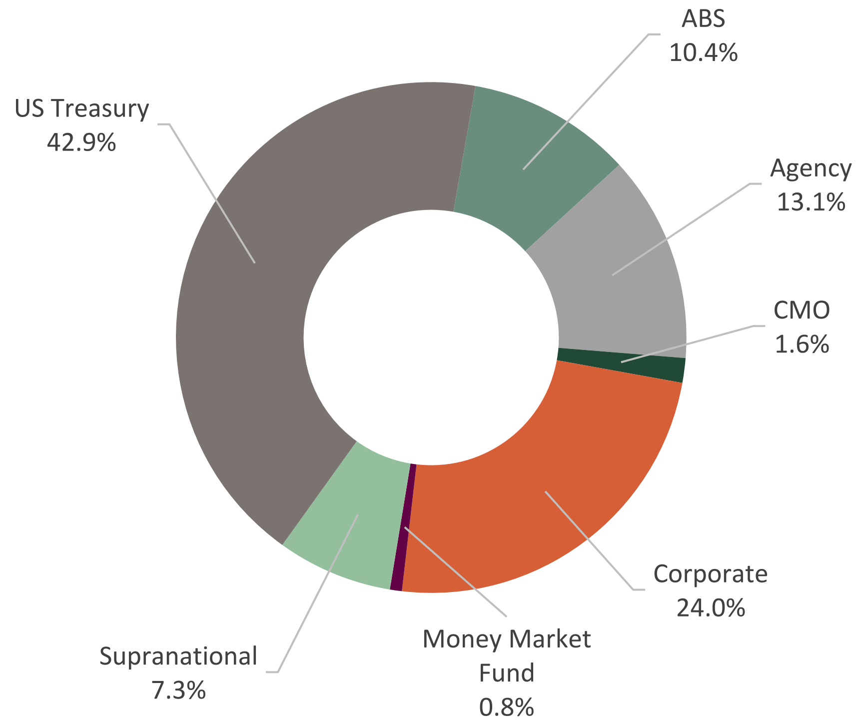
As of March 31, 2024

PRISM Short Term Core Portfolio

March 31, 2024



December 31, 2023



The sector allocation was relatively stable over the reporting period. Both the Supranational and corporate portions of the allocations increased by 1.1%, to 8.4% and 25.1% of the portfolio, respectively, partially offset by the 1.6% decline in the Agency allocation to 11.5% of the portfolio.

Issuers

As of March 31, 2024

PRISM ST Core Portfolio – Account #10290

Issue Name	Investment Type	% Portfolio
Government of the United States	US Treasury	42.62%
Federal National Mortgage Association	Agency	4.48%
Inter-American Dev Bank	Supranational	4.17%
Federal Home Loan Bank	Agency	4.05%
Intl Bank Recon and Development	Supranational	3.73%
Federal Home Loan Mortgage Corp	Agency	1.85%
John Deere ABS	Asset Backed Security	1.73%
Federal Home Loan Mortgage Corp	Agency CMBS	1.56%
US Bancorp	Corporate	1.48%
Royal Bank of Canada	Corporate	1.47%
Morgan Stanley	Corporate	1.46%
Toronto Dominion Holdings	Corporate	1.41%
Bank of America Corp	Corporate	1.37%
Mercedes-Benz	Asset Backed Security	1.33%
Caterpillar Inc	Corporate	1.32%
Toyota Motor Corp	Corporate	1.23%
Bank of Montreal Chicago	Corporate	1.22%
Hyundai Auto Receivables	Asset Backed Security	1.20%
Federal Farm Credit Bank	Agency	1.12%
Deere & Company	Corporate	1.10%
United Health Group Inc	Corporate	1.10%
JP Morgan ABS	Asset Backed Security	1.10%
American Express ABS	Asset Backed Security	1.08%
Dominion Resources Inc	Corporate	1.08%
Qualcomm Inc	Corporate	1.00%
Honeywell Corp	Corporate	0.88%
Realty Income Corp	Corporate	0.86%
Metlife Inc	Corporate	0.84%
Amazon.com Inc	Corporate	0.81%
Wal-Mart Stores	Corporate	0.81%
JP Morgan Chase & Co	Corporate	0.80%
BMW ABS	Asset Backed Security	0.79%
GM Financial Securitized Term Auto Trust	Asset Backed Security	0.76%
Bank of New York	Corporate	0.73%
Duke Energy Field Services	Corporate	0.71%
GM Financial Automobile Leasing Trust	Asset Backed Security	0.67%
Honda ABS	Asset Backed Security	0.67%
Honda Motor Corporation	Corporate	0.62%

Issuers

As of March 31, 2024

PRISM ST Core Portfolio – Account #10290

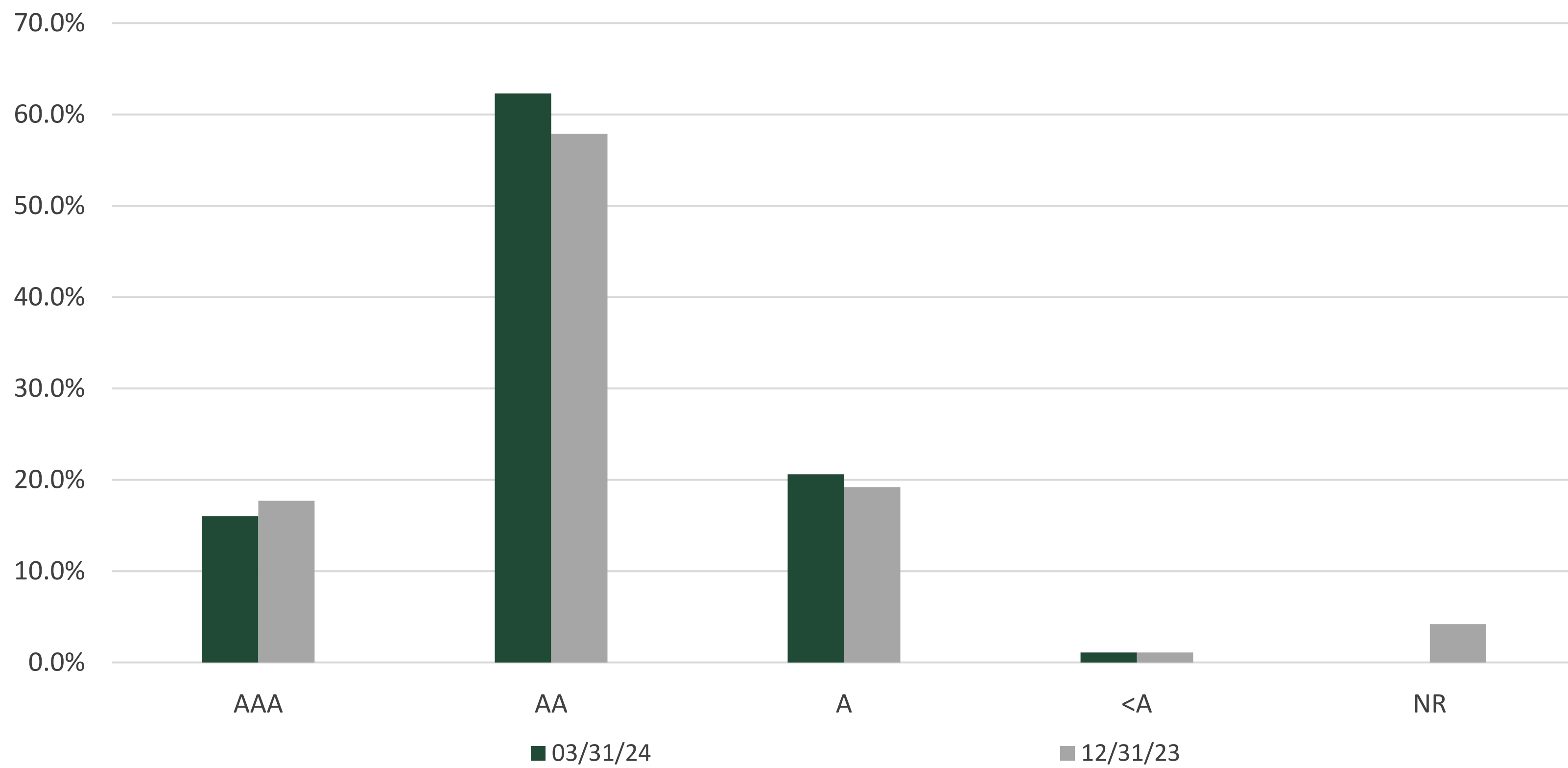
Issue Name	Investment Type	% Portfolio
Cisco Systems	Corporate	0.55%
First American Govt Obligation Fund Class-Z	Money Market Fund	0.54%
Comcast Corp	Corporate	0.53%
International Finance Corp	Supranational	0.48%
Guardian Life Global Funding	Corporate	0.46%
Berkshire Hathaway	Corporate	0.45%
Apple Inc	Corporate	0.36%
Toyota Lease Owner Trust	Asset Backed Security	0.35%
Charles Schwab Corp/The	Corporate	0.33%
Hyundai Auto Lease Securitization	Asset Backed Security	0.32%
Salesforce.com Inc	Corporate	0.18%
Account Receivable Payable	Cash	0.13%
BMW Vehicle Lease Trust	Asset Backed Security	0.13%
TOTAL		**100.00%**

Quality Distribution

As of March 31, 2024

PRISM ST Core Portfolio

March 31, 2024 vs. December 31, 2023



	AAA	AA	A	<A	NR
03/31/24	16.0%	62.3%	20.6%	1.1%	0.0%
12/31/23	17.7%	57.9%	19.2%	1.1%	4.2%

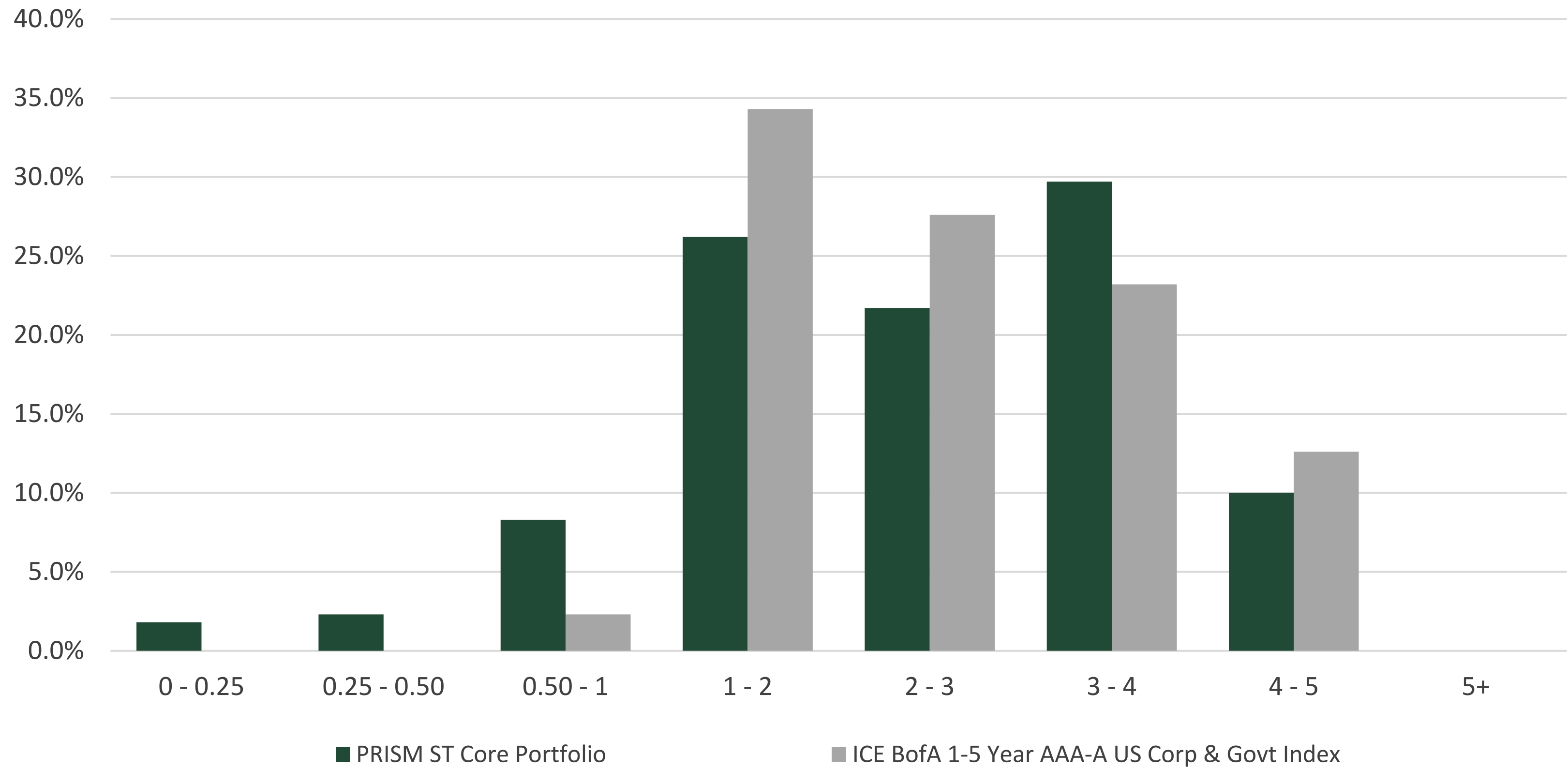
Source: S&P Ratings

Duration Distribution

As of March 31, 2024

PRISM ST 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%	2.3%	8.3%	26.2%	21.7%	29.7%	10.0%	0.0%
Benchmark*	0.0%	0.0%	2.3%	34.3%	27.6%	23.2%	12.6%	0.0%

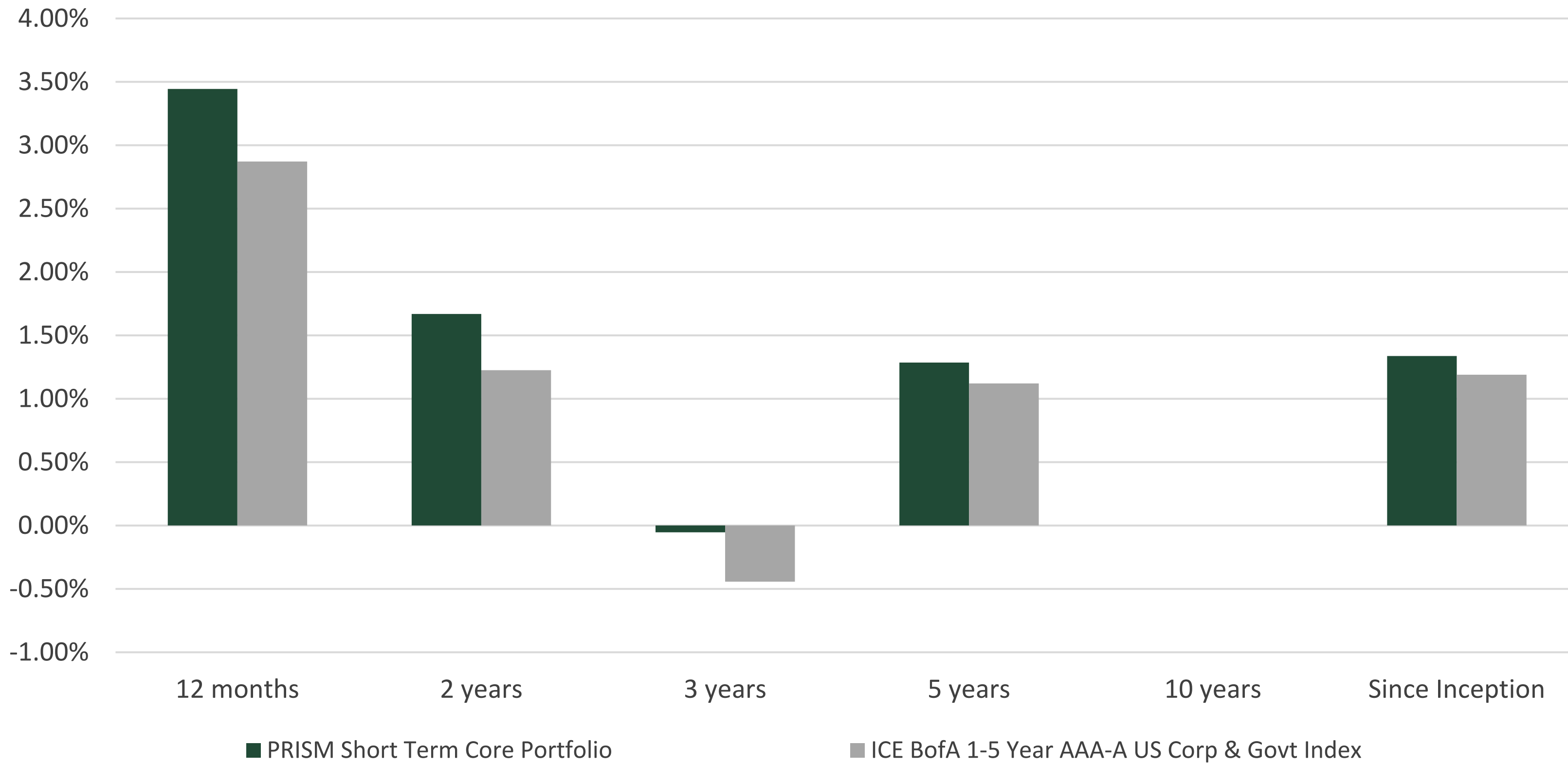
**ICE BofA 1-5 Year AAA-A US Corp & Govt Index*

The duration of the portfolio increased to 2.51 compared to 2.44 at the end of the prior reporting period. The duration is 100% of the benchmark duration; the Chandler team will be looking to extend the duration to be greater than the benchmark as valuations in the market become more attractive and the aggregate economy responds to the tighter financial conditions.

As of March 31, 2024

PRISM Short Term Core Portfolio

Total Rate of Return Annualized Since Inception January 31, 2015



			Annualized				
TOTAL RATE OF RETURN	**3 months**	**12 months**	**2 years**	**3 years**	**5 years**	**10 years**	**Since Inception**
PRISM Short Term Core Portfolio	0.23%	3.46%	1.68%	-0.05%	1.29%	N/A	1.34%
ICE BofA 1-5 Year AAA-A US Corp & Govt Index	0.11%	2.87%	1.23%	-0.44%	1.12%	N/A	1.19%

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

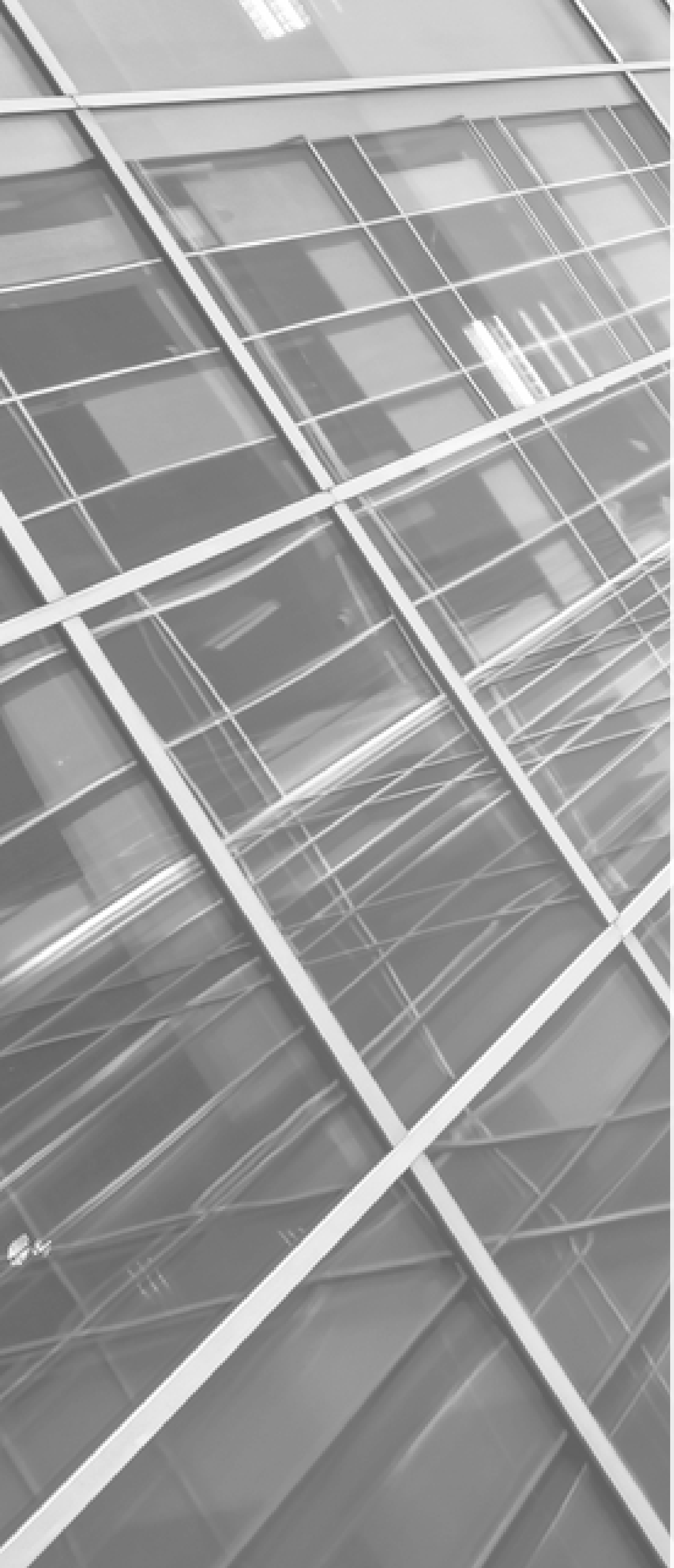
Portfolio Characteristics

As of March 31, 2024

PRISM LAIF and CAMP Portfolio

	03/31/24 Portfolio	12/31/23 Portfolio
Average Maturity (yrs)	0.00	0.00
Modified Duration	0.00	0.00
Average Purchase Yield	5.33%	5.56%
Average Market Yield	5.33%	5.56%
Average Quality*	NR/NR	AAA/NR
Total Market Value	26,134,433**	45,439,922

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



PRISM | Consolidated Information

Performance & Change in AUM

PRISM CONSOLIDATED PORTFOLIOS

TOTAL RATE OF RETURN

			Annualized Return					
As of 03/31/2024	**3 months**	**12 months**	**2YR**	**3YR**	**5YR**	**10 YR**	**Inception**	**Inception Date**
PRISM Consolidated	0.54%	3.47%	2.02%	0.35%	1.47%	N/A	1.42%	2/1/2015
PRISM ARC Consolidated	1.29%	6.58%	1.80%	0.59%	2.74%	N/A	3.39%	9/1/2016
PRISM/PRISM ARC Total Consolidated	1.03%	5.49%	1.90%	0.51%	2.21%	N/A	1.97%	2/1/2015

ANNUAL CHANGE IN ASSETS UNDER MANAGEMENT

	AUM 03/31/2024	**AUM 03/31/2023**	**Change**
PRISM Consolidated	395,385,906	410,697,795	(15,311,889)
PRISM ARC Consolidated	781,596,665	652,401,172	129,195,493
PRISM/PRISM ARC Total Consolidated	1,176,465,565	1,063,098,967	113,366,598

Portfolio Characteristics

As of March 31, 2024

PRISM Consolidated

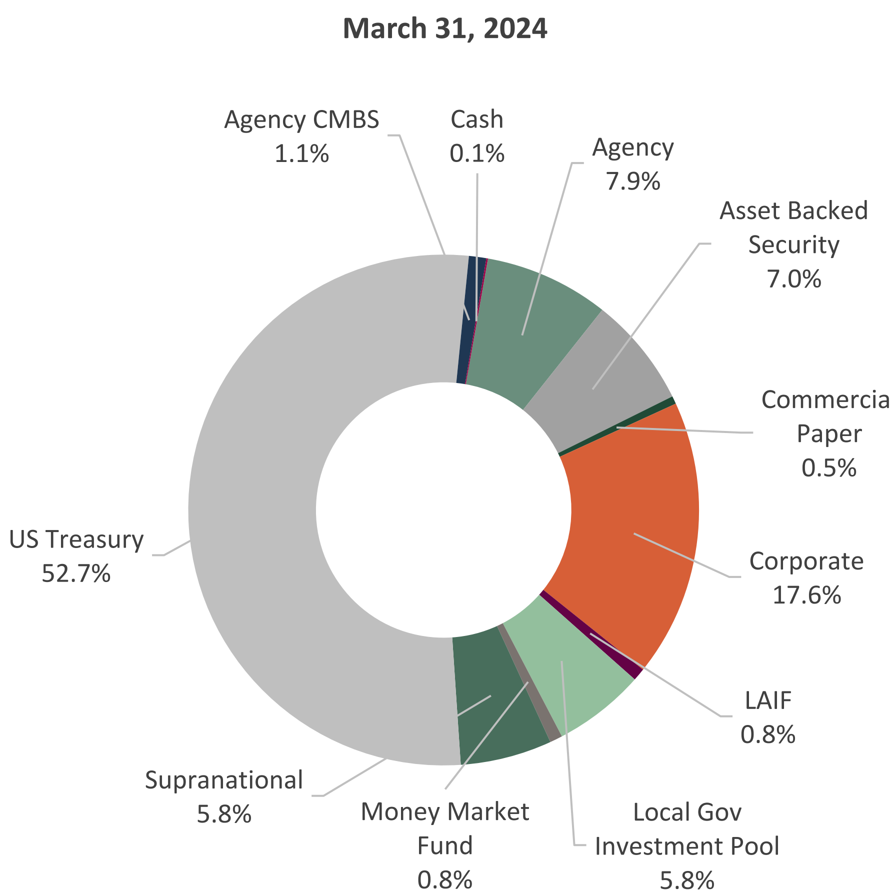
	03/31/24 Portfolio	12/31/23 Portfolio
Average Maturity (yrs)	2.01	1.83
Modified Duration	1.74	1.55
Average Purchase Yield	3.93%	4.08%
Average Market Yield	4.95%	4.85%
Average Quality*	AA+	AA+/Aa1
Total Market Value	395,385,906	447,415,431

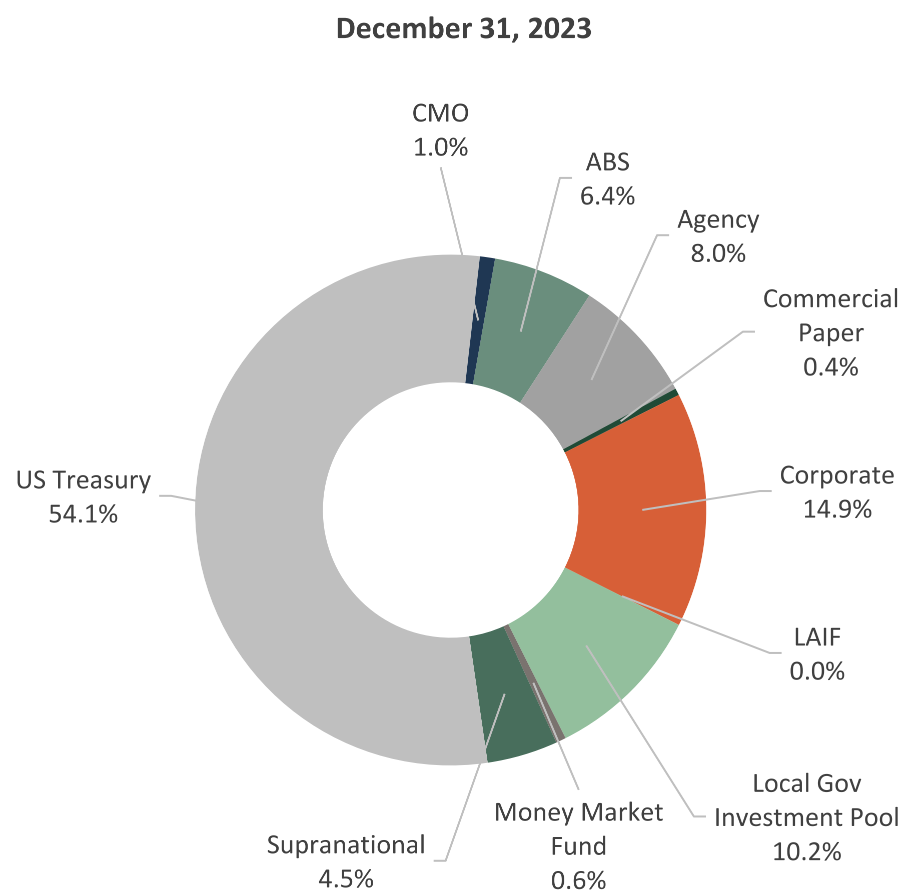
** Portfolio is S&P and Moody's respectively.*

Sector Distribution

As of March 31, 2024

PRISM Consolidated



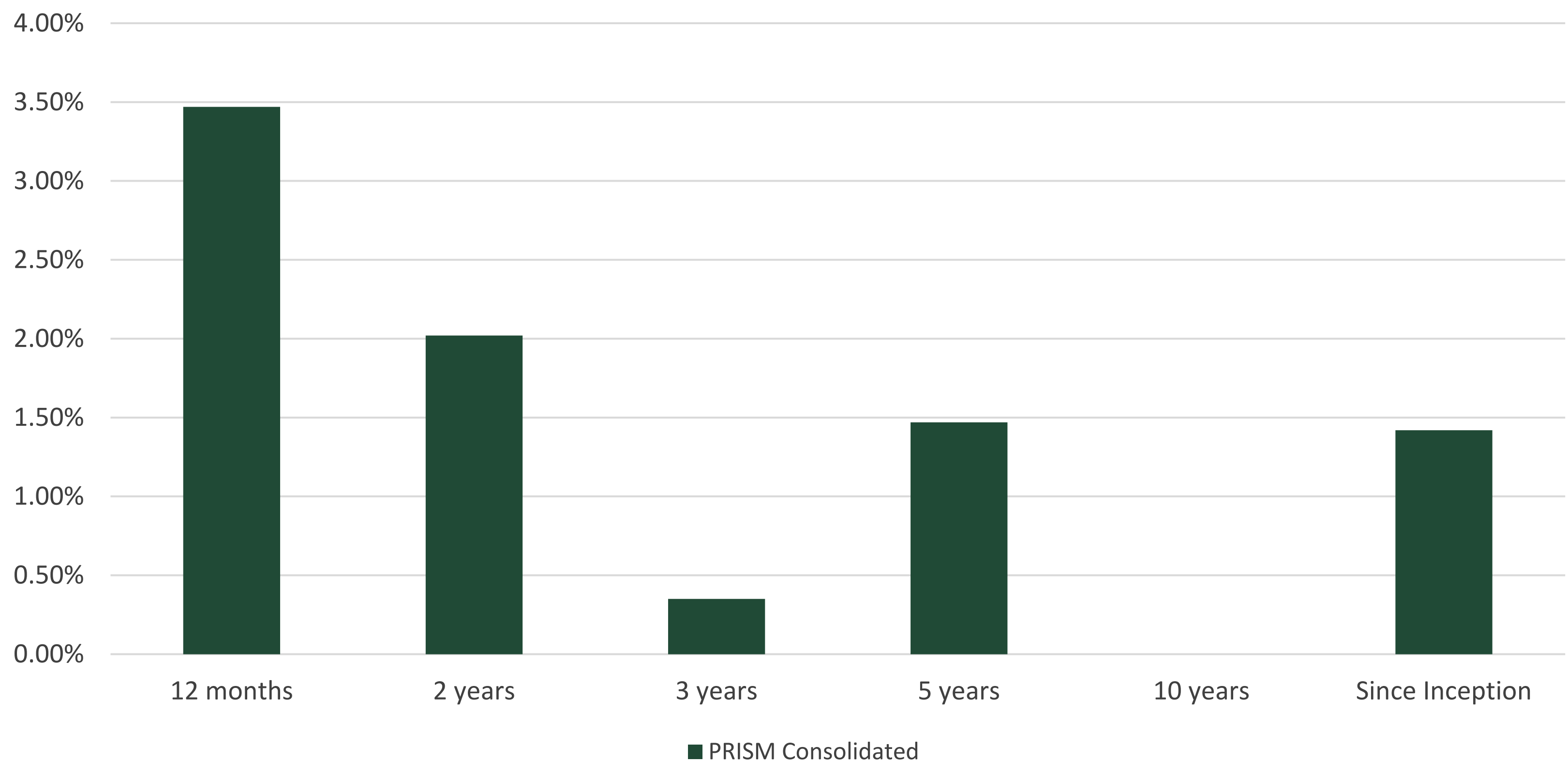


Investment Performance

As of March 31, 2024

PRISM Consolidated

Total Rate of Return Annualized Since Inception February 01, 2015



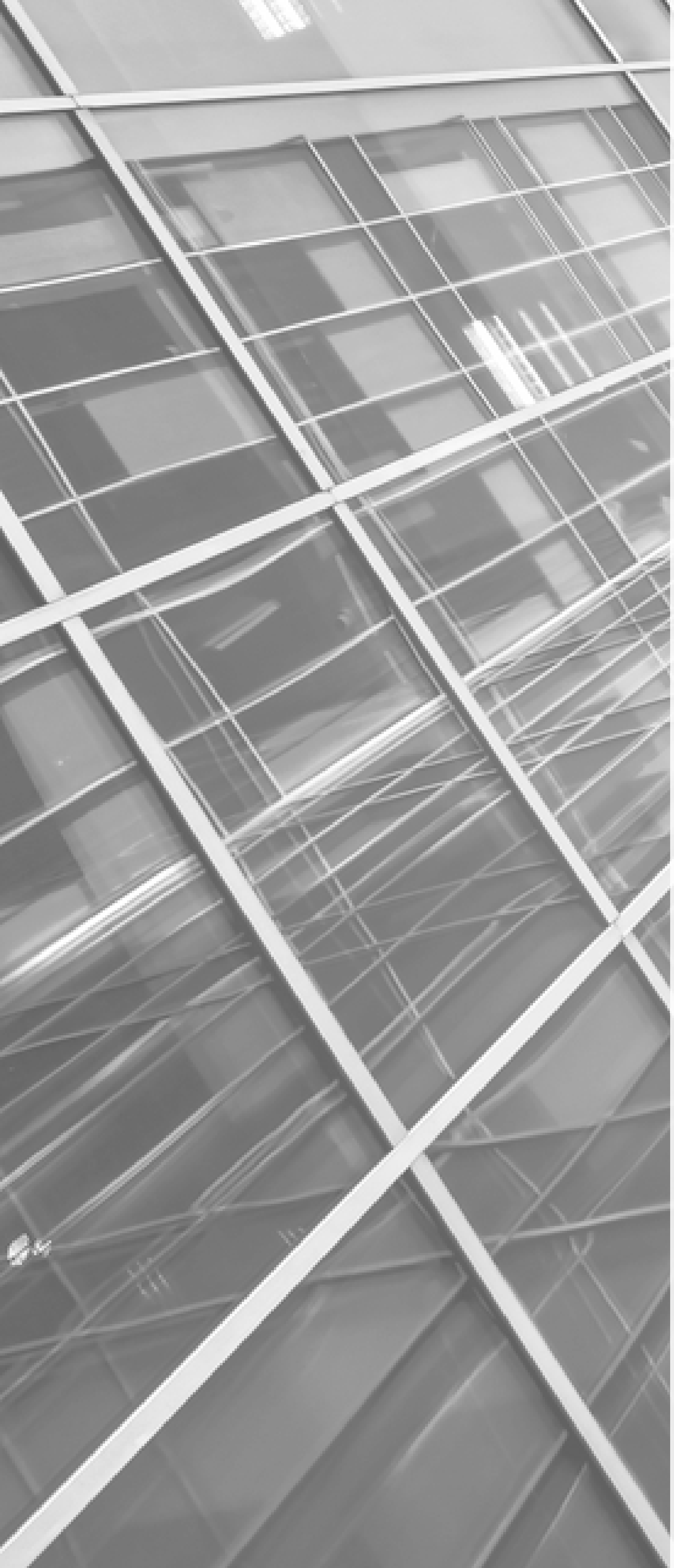
			Annualized				
TOTAL RATE OF RETURN	**3 months**	**12 months**	**2 years**	**3 years**	**5 years**	**10 years**	**Since Inception**
PRISM Consolidated	0.54%	3.47%	2.02%	0.35%	1.47%	N/A	1.42%

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 March 31, 2024

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



PRISM ARC | Liquidity Profile

Portfolio Characteristics

As of March 31, 2024

PRISM ARC Liquidity

	03/31/24		12/31/23
	Benchmark*	Portfolio	Portfolio
Average Maturity (yrs)	0.91	0.13	0.29
Average Modified Duration	0.88	0.13	0.28
Average Purchase Yield	n/a	5.43%	5.48%
Average Market Yield	4.94%	5.29%	5.36%
Average Quality**	AA+	AAA	AAA/Aaa
Total Market Value		93,513,288	125,659,288

**0-3 Yr Treasury*

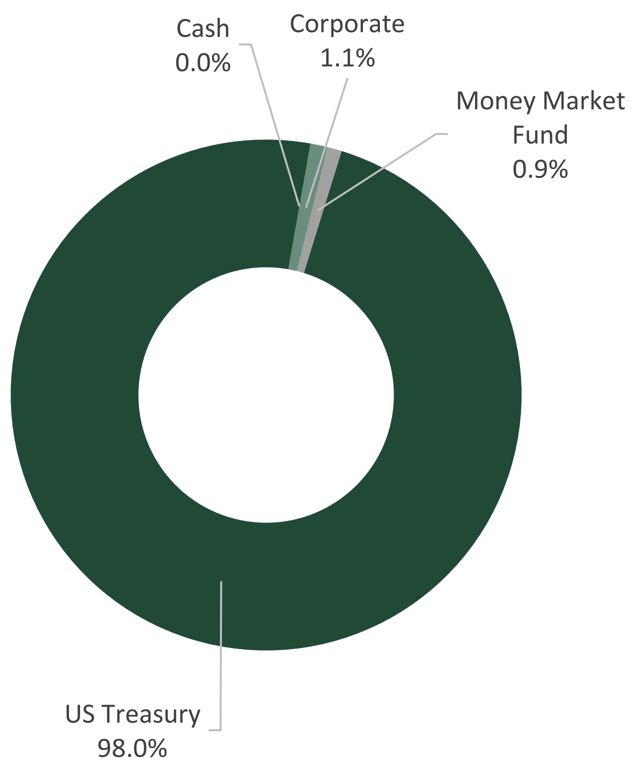
***Benchmark is a blended rating of S&P, Moody's, and Fitch. Portfolio is S&P and Moody's respectively.*

Sector Distribution

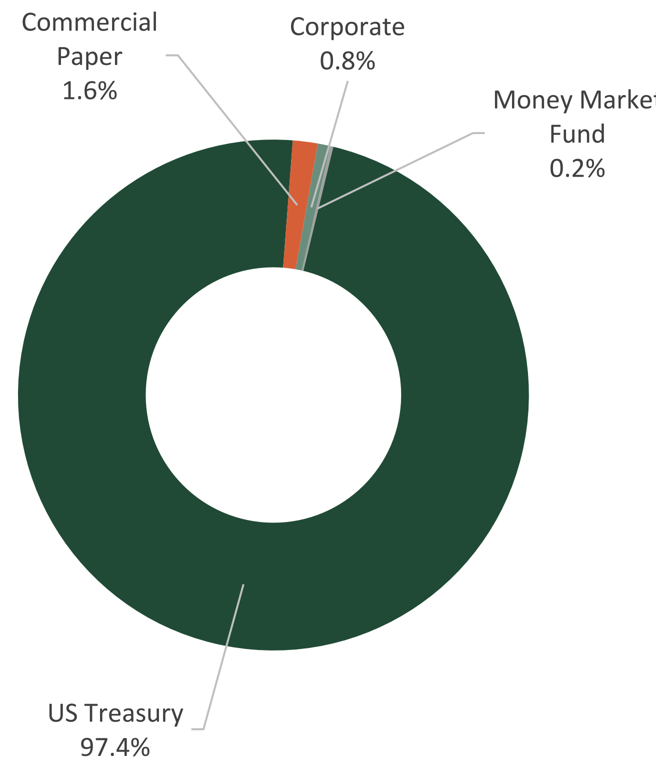
As of March 31, 2024

PRISM ARC Liquidity

March 31, 2024



December 31, 2023



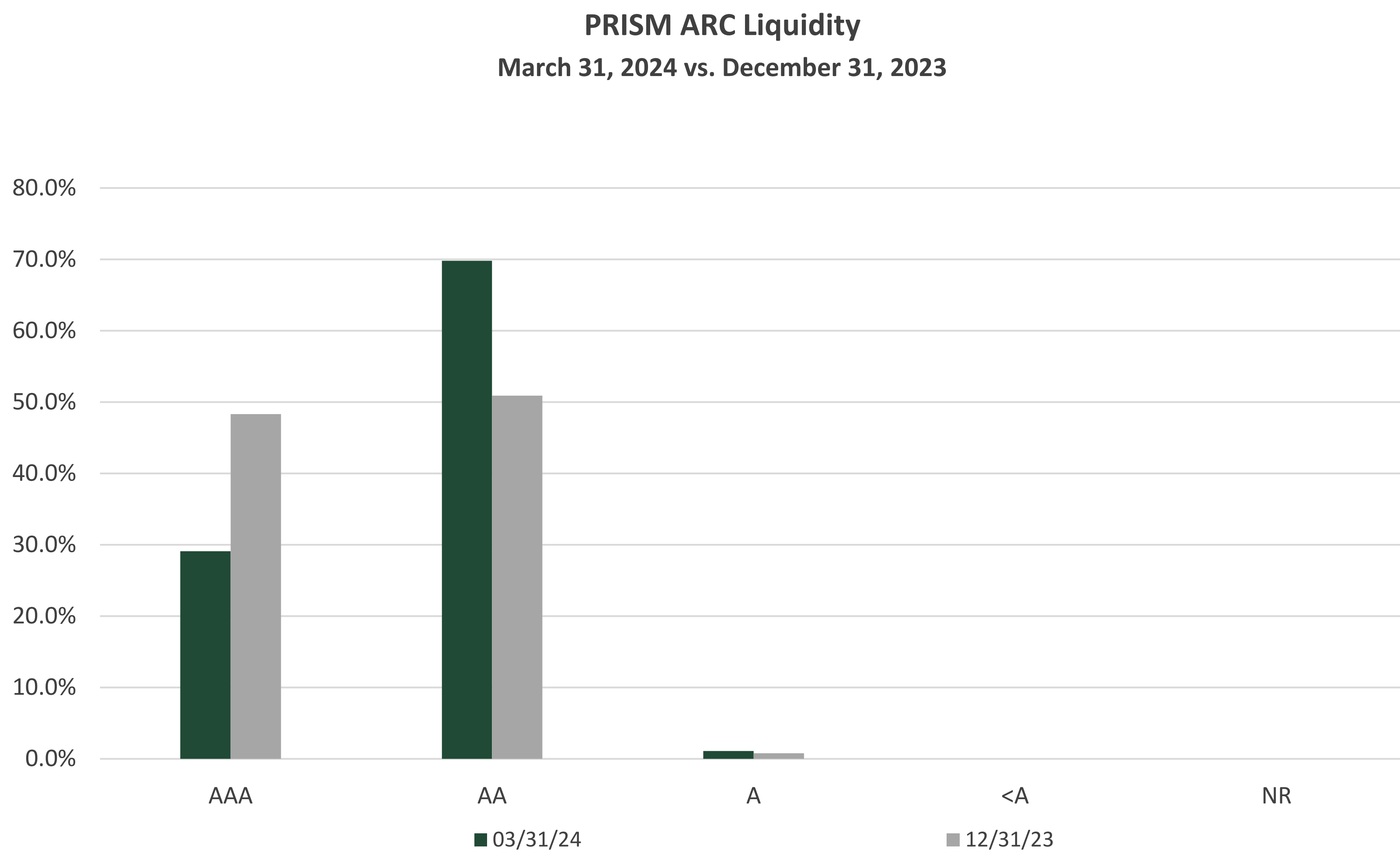
As of March 31, 2024

PRISM ARC Liquidity – Account #10483

Issue Name	Investment Type	% Portfolio
Government of the United States	US Treasury	98.05%
Bank of America Corp	Corporate	1.07%
First American Govt Oblig Fund	Money Market Fund	0.87%
Account Receivable Payable	Cash	0.01%
TOTAL		**100.00%**

Quality Distribution

As of March 31, 2024

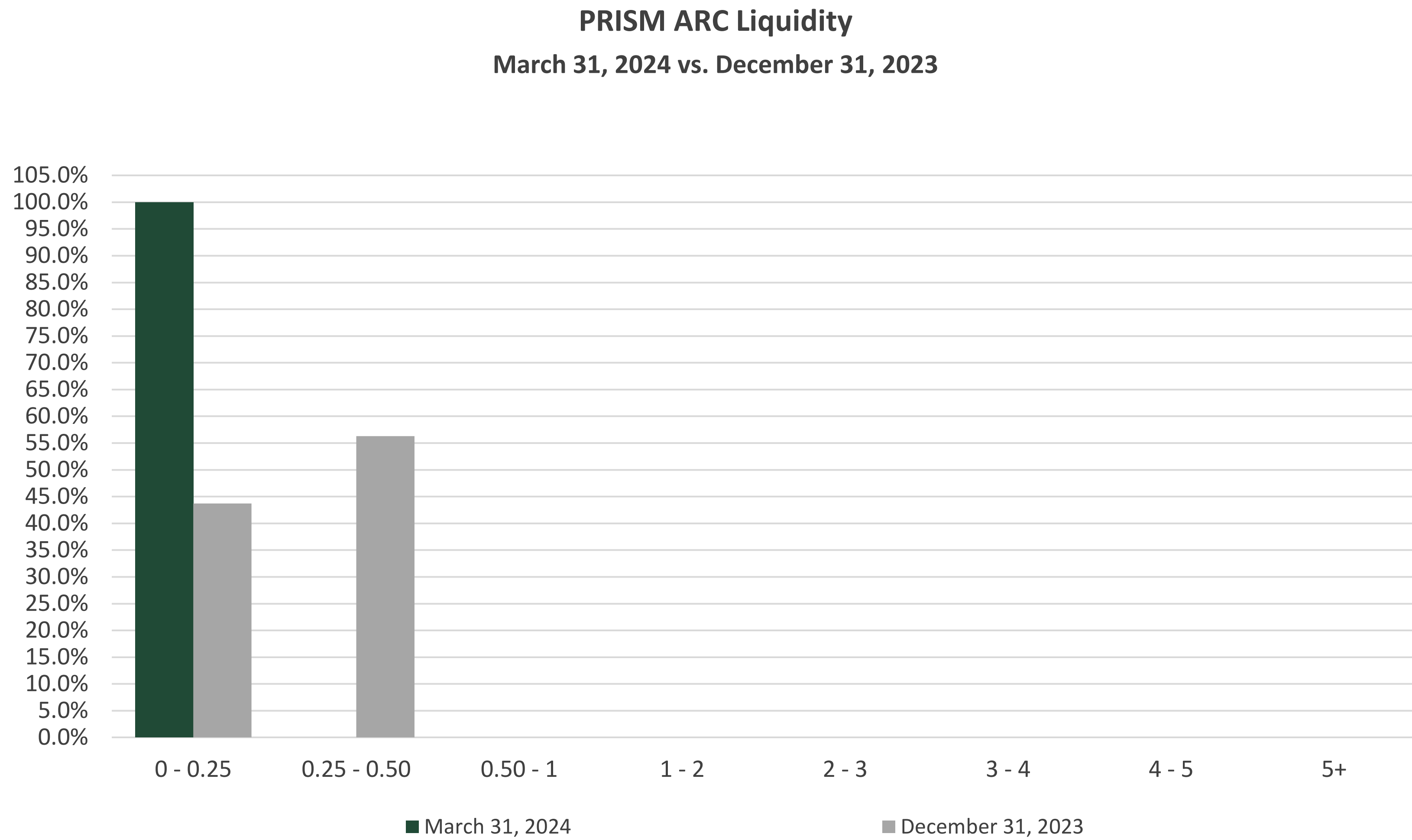


	AAA	AA	A	<A	NR
03/31/24	29.1%	69.8%	1.1%	0.0%	0.0%
12/31/23	48.3%	50.9%	0.8%	0.0%	0.0%

Source: S&P Ratings

Duration Distribution

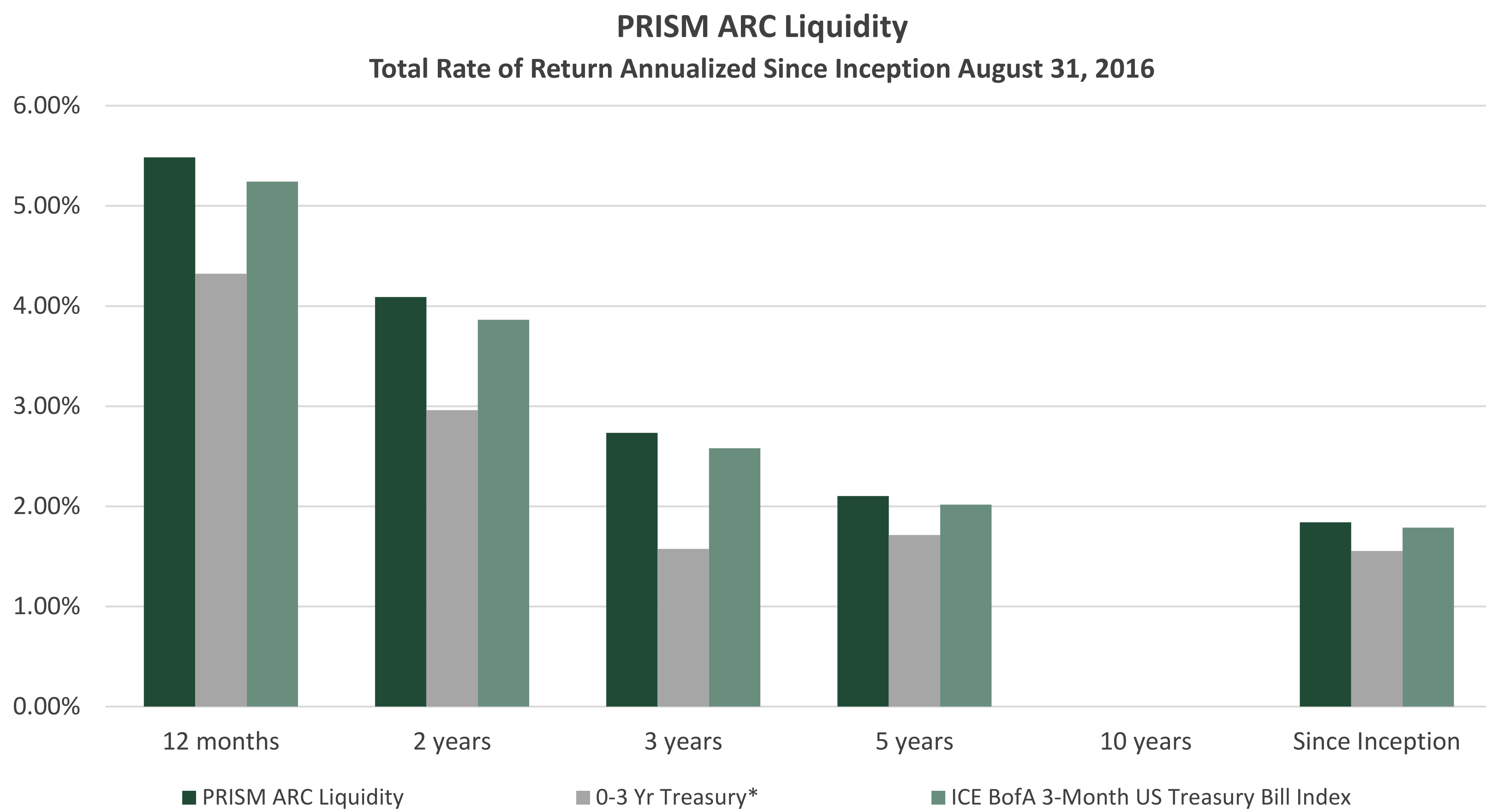
As of March 31, 2024



	0 - 0.25	0.25 - 0.50	0.50 - 1	1 - 2	2 - 3	3 - 4	4 - 5	5+
03/31/24	100.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%
12/31/23	43.7%	56.3%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%

Investment Performance

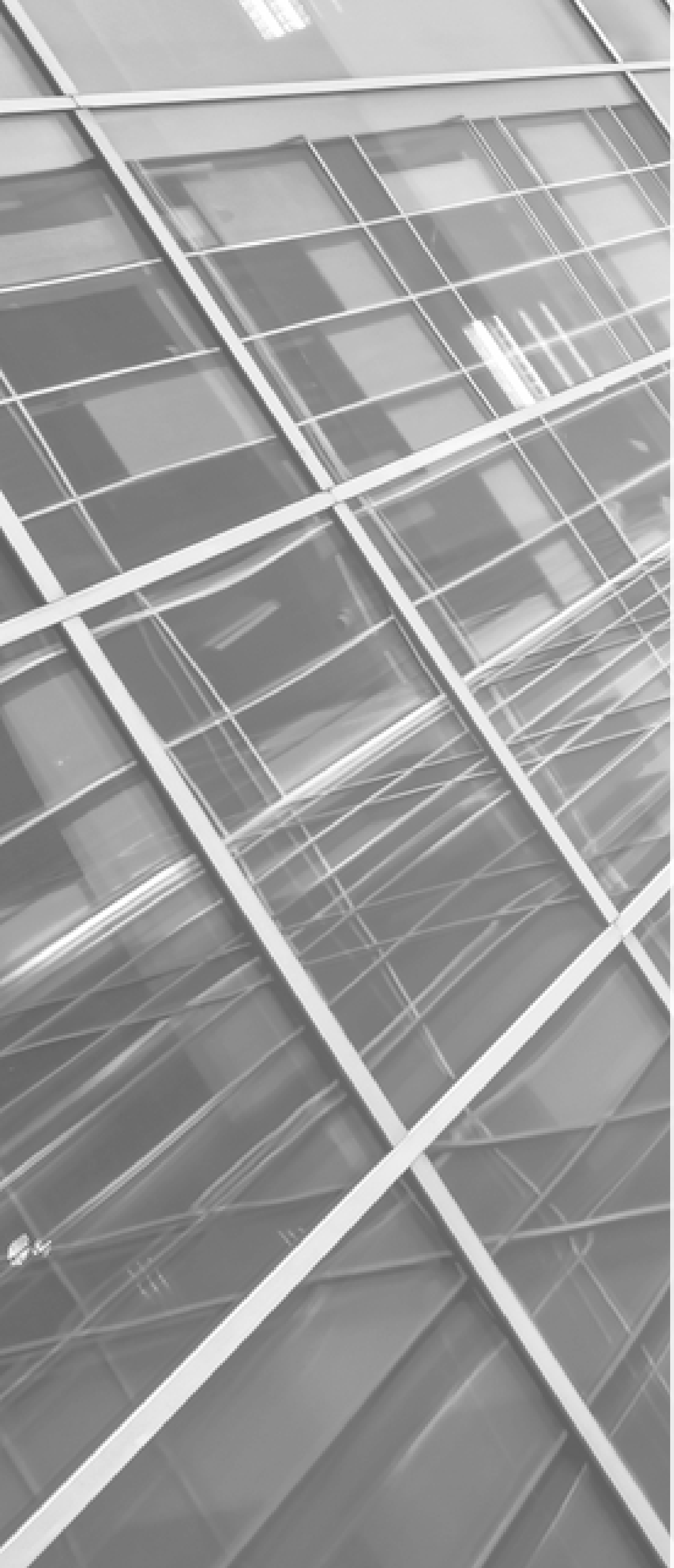
As of March 31, 2024



			Annualized				
TOTAL RATE OF RETURN	**3 months**	**12 months**	**2 years**	**3 years**	**5 years**	**10 years**	**Since Inception**
PRISM ARC Liquidity	1.32%	5.50%	4.09%	2.74%	2.10%	N/A	1.84%
0-3 Yr Treasury*	0.88%	4.32%	2.96%	1.57%	1.71%	N/A	1.55%
ICE BofA 3-Month US Treasury Bill Index	1.29%	5.24%	3.86%	2.58%	2.02%	N/A	1.79%

**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 March 31, 2024

PRISM ARC Core Fixed

	03/31/24		12/31/23
	Benchmark*	Portfolio	Portfolio
Average Maturity (yrs)	4.14	4.39	4.34
Average Modified Duration	3.67	3.66	3.61
Average Purchase Yield	n/a	2.93%	2.83%
Average Market Yield	4.74%	4.82%	4.53%
Average Quality**	AA-	AA-	AA-/Aa2
Total Market Value		559,139,996	559,231,815

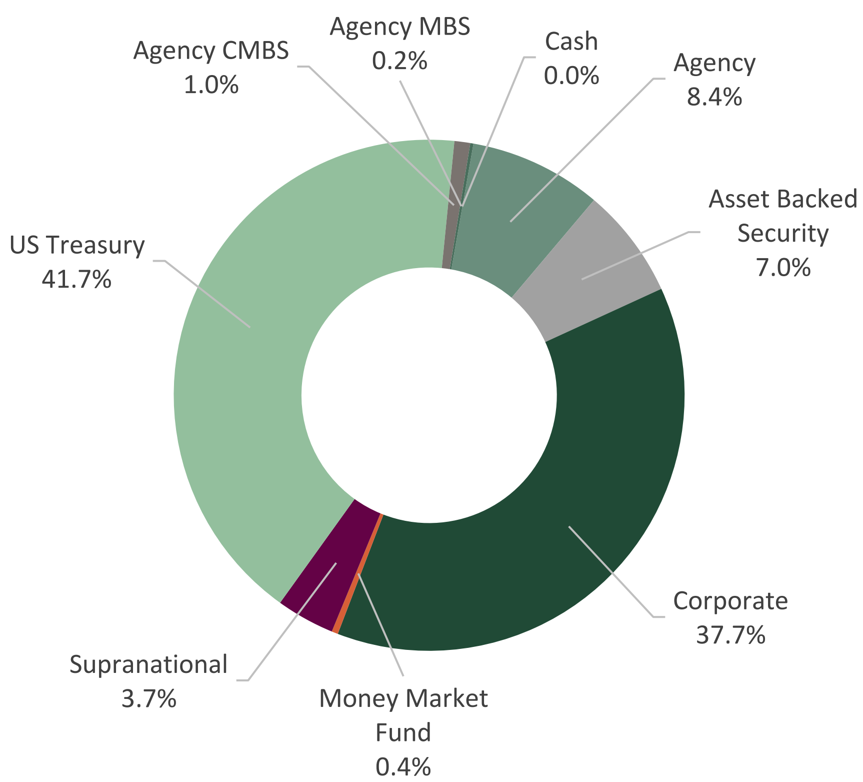
**ICE BofA 1-10 Yr US Corp & Govt Index*
***Benchmark is a blended rating of S&P, Moody's, and Fitch. Portfolio is S&P and Moody's respectively.*

Sector Distribution

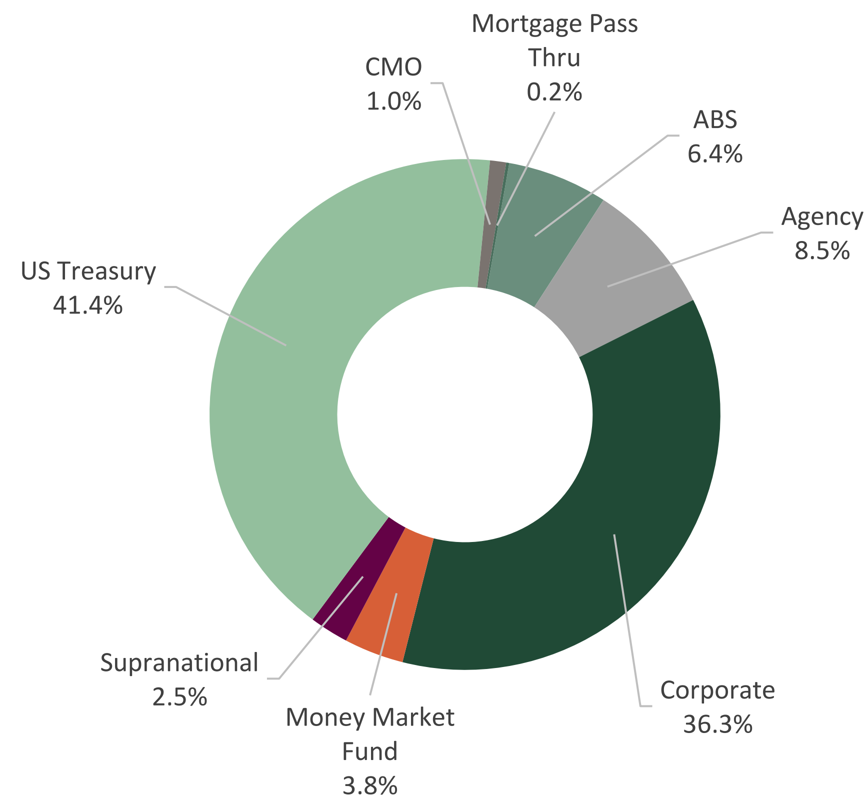
As of March 31, 2024

PRISM ARC Core Fixed

March 31, 2024



December 31, 2023



Issuers

As of March 31, 2024

PRISM ARC Core Fixed – Account #10485

Issue Name	Investment Type	% Portfolio
Government of the United States	US Treasury	41.69%
Federal National Mortgage Association	Agency	3.95%
Federal Home Loan Mortgage Corp	Agency	3.49%
Inter-American Dev Bank	Supranational	2.54%
Federal Home Loan Bank	Agency	2.22%
JP Morgan Chase & Co	Corporate	1.99%
John Deere ABS	Asset Backed Security	1.55%
Bank of America Corp	Corporate	1.37%
Capital One	Corporate	1.27%
Elevance Health Inc	Corporate	1.19%
Wells Fargo Corp	Corporate	1.15%
Citigroup Inc	Corporate	1.15%
Intl Bank Recon and Development	Supranational	1.12%
Comcast Corp	Corporate	1.11%
Goldman Sachs Inc.	Corporate	1.06%
CVS Corp	Corporate	0.97%
Morgan Stanley	Corporate	0.97%
Kinder Morgan Inc.	Corporate	0.93%
Simon Property Group Inc	Corporate	0.92%
Honda ABS	Asset Backed Security	0.89%
BMW Corp	Corporate	0.88%
American Tower Corporation	Corporate	0.85%
Hyundai Auto Receivables	Asset Backed Security	0.83%
Bank of Montreal Chicago	Corporate	0.83%
GM Financial Securitized Term Auto Trust	Asset Backed Security	0.81%
Royal Bank of Canada	Corporate	0.76%
Toyota Motor Corp	Corporate	0.74%
Nextera Energy Capital	Corporate	0.73%
Verizon Communications Inc	Corporate	0.67%
Guardian Life Global Funding	Corporate	0.67%
Crown Castle Intl Corp	Corporate	0.65%
Chubb Corporation	Corporate	0.64%
US Bancorp	Corporate	0.64%
Realty Income Corp	Corporate	0.63%
BlackRock Inc/New York	Corporate	0.62%
Metlife Inc	Corporate	0.61%

PRISM ARC Core Fixed – Account #10485

Issue Name	Investment Type	% Portfolio
Duke Energy Field Services	Corporate	0.61%
General Motors Corp	Corporate	0.60%
Toronto Dominion Holdings	Corporate	0.56%
Dominion Resources Inc	Corporate	0.55%
Honda Motor Corporation	Corporate	0.55%
Roper Technologies Inc	Corporate	0.55%
Sempra Energy	Corporate	0.54%
Bank of New York	Corporate	0.53%
Marsh & Mclennan Coc Inc	Corporate	0.53%
Pfizer Inc.	Corporate	0.53%
Target Corp	Corporate	0.53%
Truist Financial Corporation	Corporate	0.53%
Amazon.com Inc	Corporate	0.52%
Humana Inc	Corporate	0.52%
Toyota Lease Owner Trust	Asset Backed Security	0.52%
Bank of Nova Scotia	Corporate	0.51%
Qualcomm Inc	Corporate	0.49%
Honeywell Corp	Corporate	0.47%
AT&T Corporation	Corporate	0.44%
Berkshire Hathaway	Corporate	0.43%
GM Financial Automobile Leasing Trust	Asset Backed Security	0.42%
Cisco Systems	Corporate	0.37%
HSBC Holdings PLC	Corporate	0.37%
First American Govt Oblig Fund	Money Market Fund	0.36%
Broadcom Corp	Corporate	0.35%
Toyota ABS	Asset Backed Security	0.34%
Amgen Inc	Corporate	0.33%
United Health Group Inc	Corporate	0.33%
Oracle Corp	Corporate	0.32%
Hyundai Auto Lease Securitization	Asset Backed Security	0.30%
Fred Meyer Inc.	Corporate	0.30%
Intel Corp	Corporate	0.27%
American Express ABS	Asset Backed Security	0.26%
Ford Motor Co	Corporate	0.25%
Enterprise Products Partners LP	Corporate	0.23%
Pepsico Inc	Corporate	0.23%
Deere & Company	Corporate	0.21%

Issuers

As of March 31, 2024

PRISM ARC Core Fixed – Account #10485

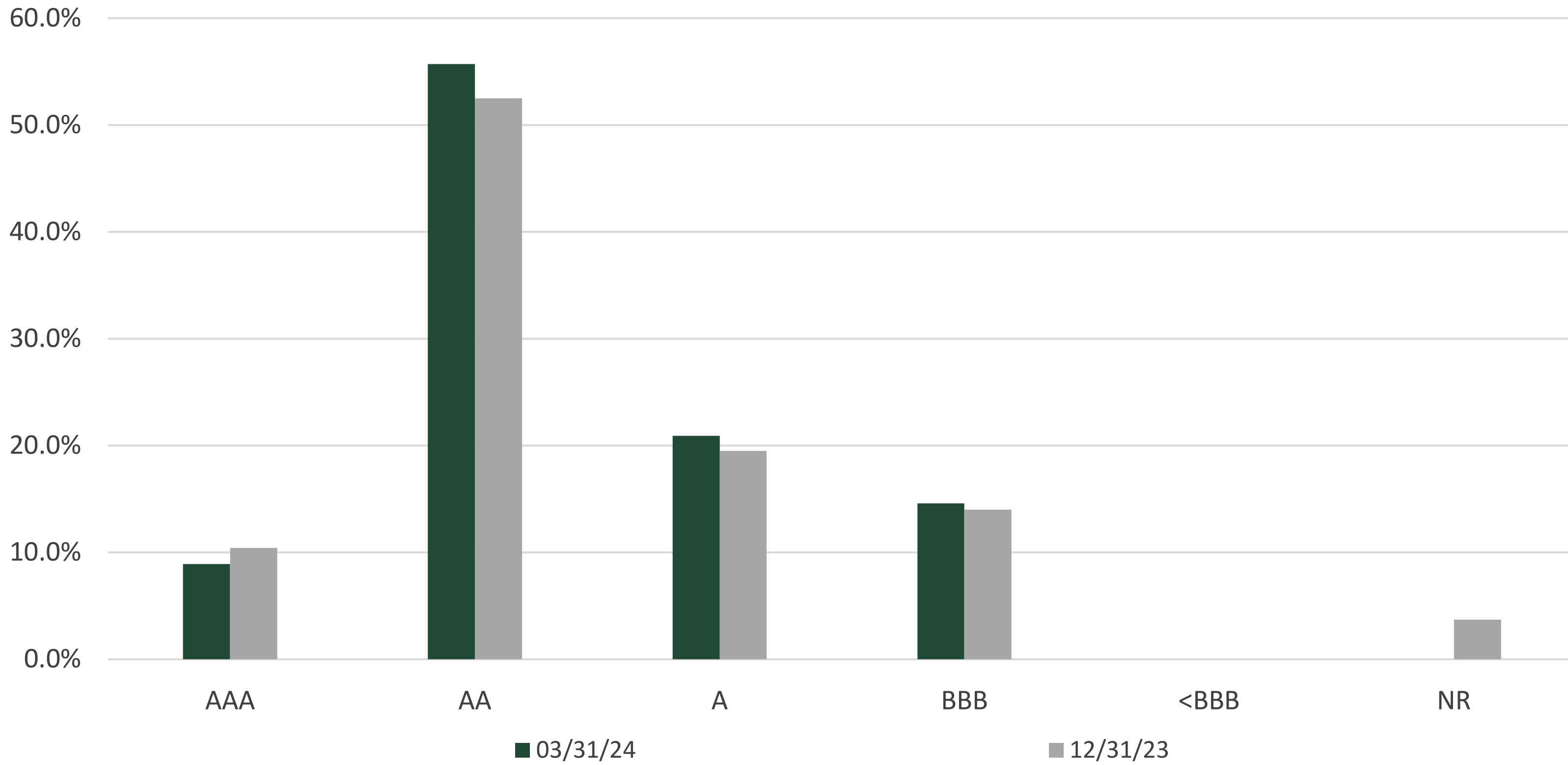
Issue Name	Investment Type	% Portfolio
Charles Schwab Corp/The	Corporate	0.18%
Shell International	Corporate	0.18%
Jeffries Group Inc	Corporate	0.17%
BMW ABS	Asset Backed Security	0.17%
Mercedes-Benz	Asset Backed Security	0.15%
Lowe's Companies Inc.	Corporate	0.11%
BMW Vehicle Lease Trust	Asset Backed Security	0.09%
Home Depot	Corporate	0.06%
Account Receivable Payable	Cash	0.04%
Thermo Fisher Scientific Inc	Corporate	0.03%
TOTAL		**100.00%**

Quality Distribution

As of March 31, 2024

PRISM ARC Core Fixed

March 31, 2024 vs. December 31, 2023

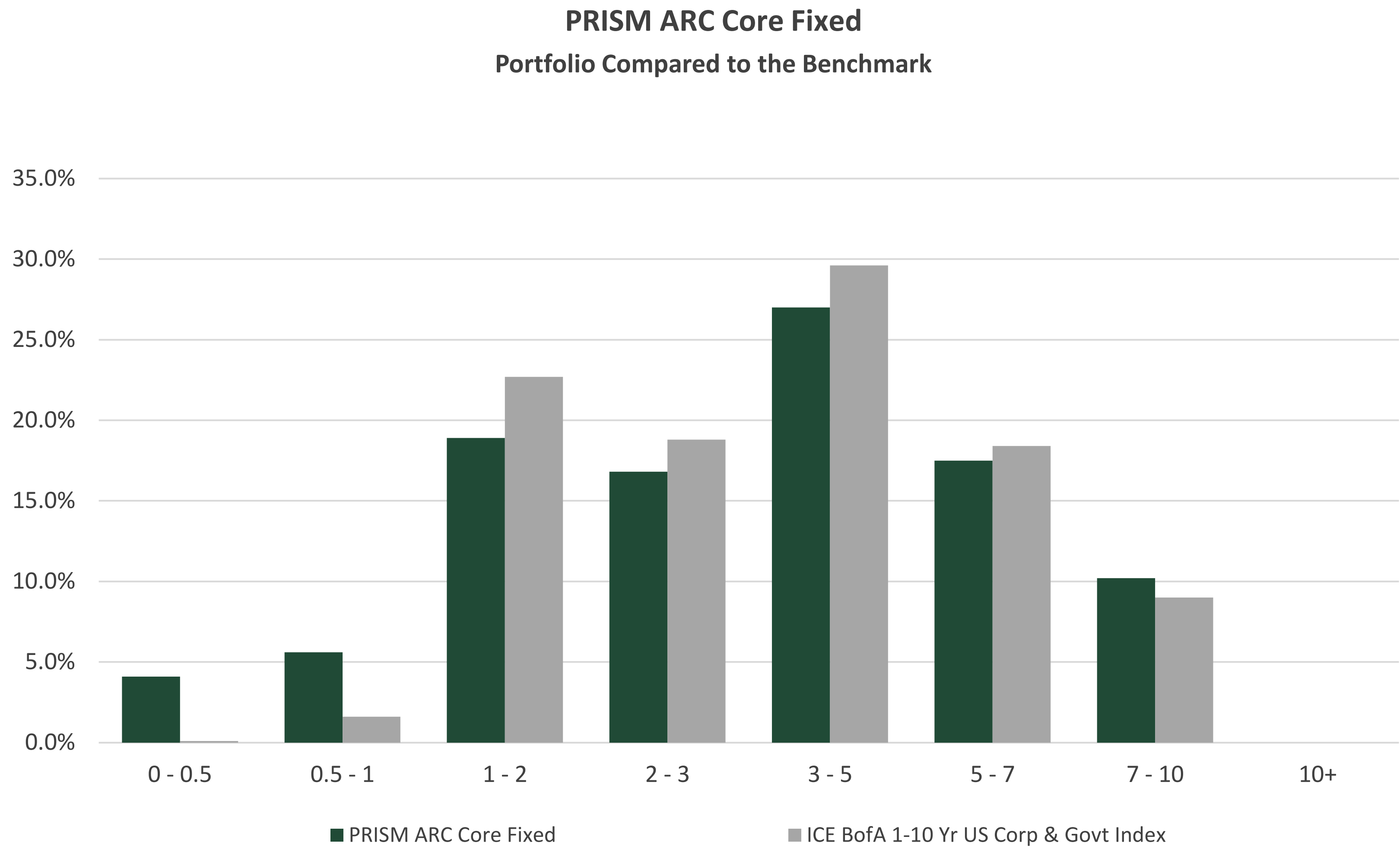


	AAA	AA	A	BBB	<BBB	NR
03/31/24	8.9%	55.7%	20.9%	14.6%	0.0%	0.0%
12/31/23	10.4%	52.5%	19.5%	14.0%	0.0%	3.7%

Source: S&P Ratings

Duration Distribution

As of March 31, 2024

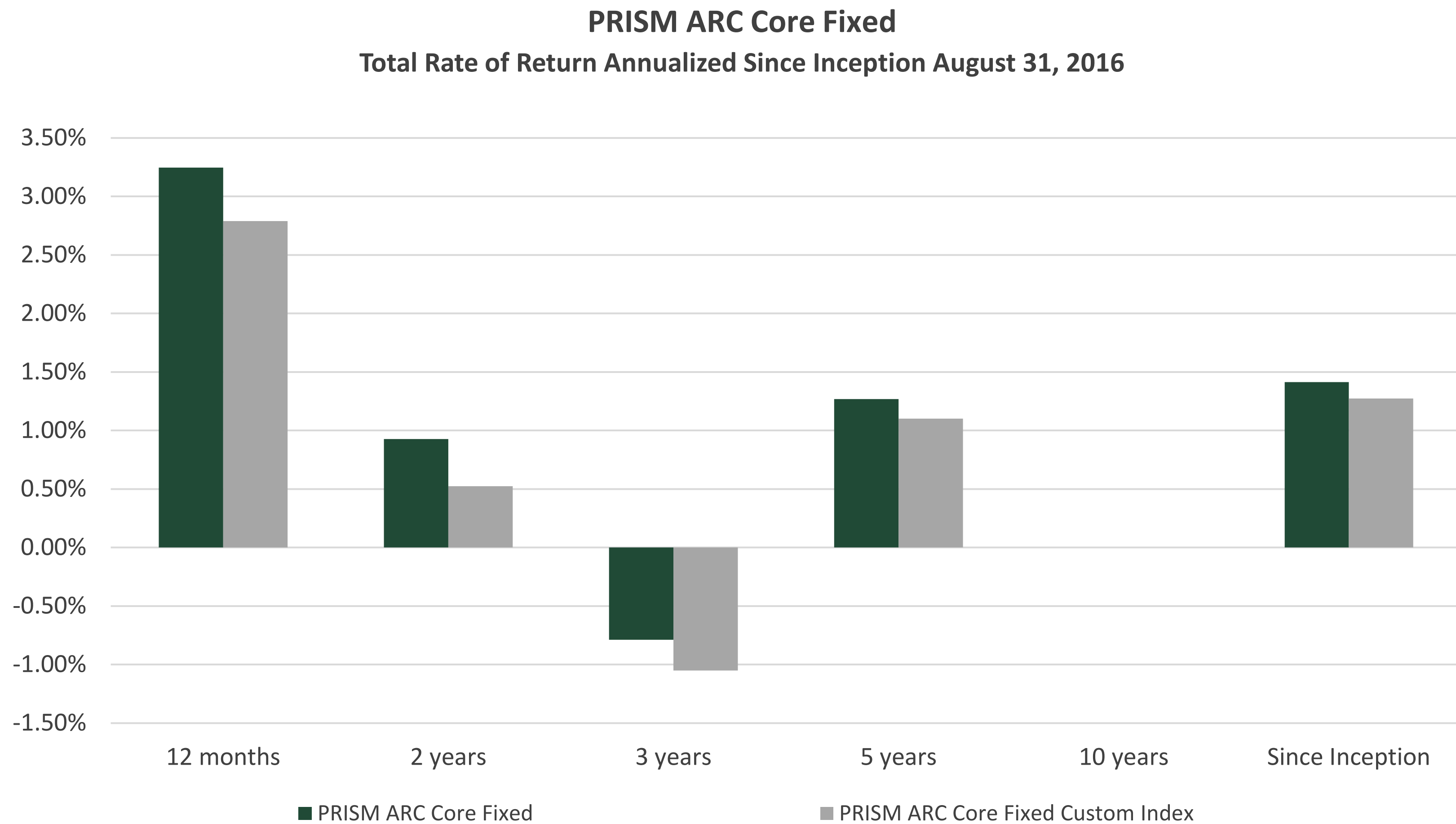


	0 - 0.5	0.5 - 1	1 - 2	2 - 3	3 - 5	5 - 7	7 - 10	10+
Portfolio	4.1%	5.6%	18.9%	16.8%	27.0%	17.5%	10.2%	0.0%
Benchmark*	0.1%	1.6%	22.7%	18.8%	29.6%	18.4%	9.0%	0.0%

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

Investment Performance

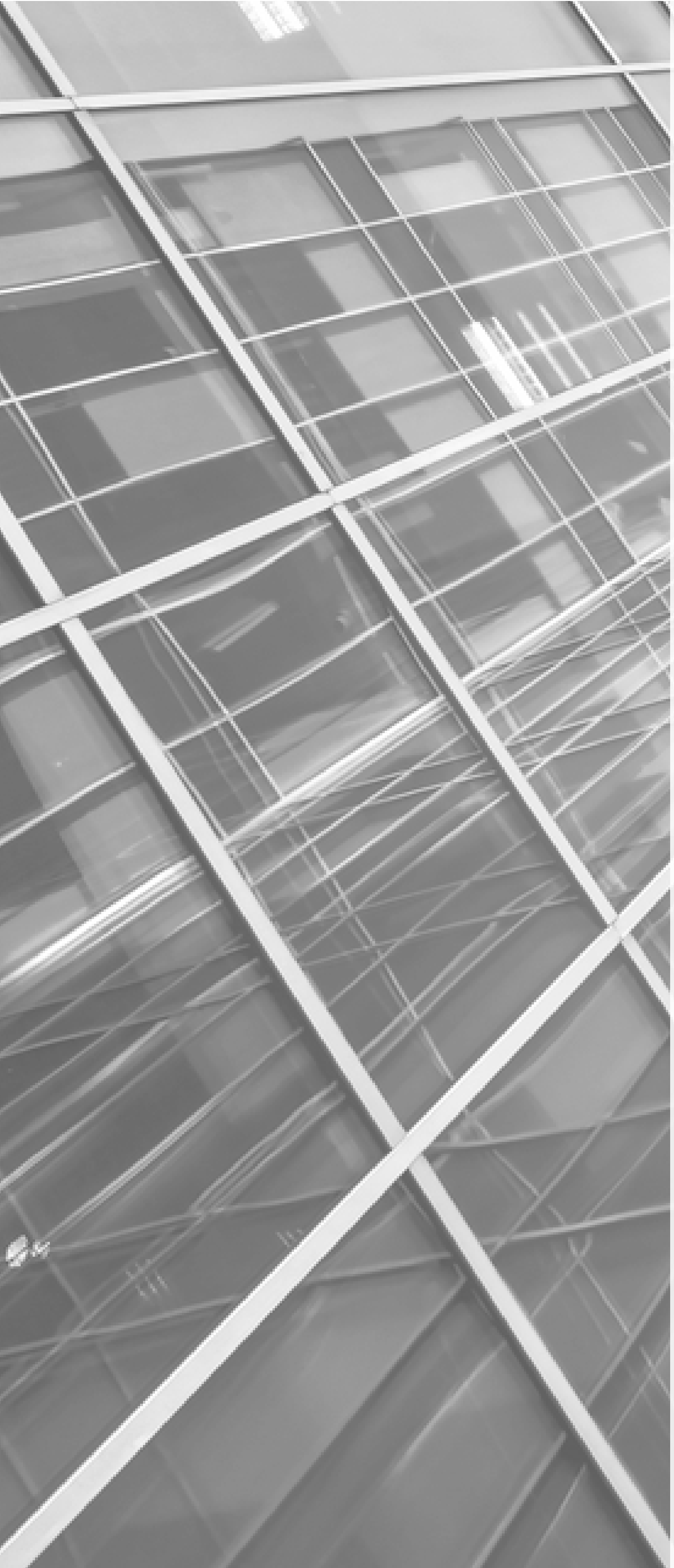
As of March 31, 2024



			Annualized				
TOTAL RATE OF RETURN	**3 months**	**12 months**	**2 years**	**3 years**	**5 years**	**10 years**	**Since Inception**
PRISM ARC Core Fixed	0.06%	3.25%	0.92%	-0.79%	1.27%	N/A	1.41%
PRISM ARC Core Fixed Custom Index	-0.06%	2.78%	0.52%	-1.05%	1.10%	N/A	1.27%

**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 | Starstone Reinsurance Trust

Portfolio Characteristics

As of March 31, 2024

PRISM ARC Starstone Reinsurance Trust

	03/31/24		12/31/23
	Benchmark*	Portfolio	Portfolio
Average Maturity (yrs)	0.16	1.47	1.74
Average Modified Duration	0.17	1.42	1.67
Average Purchase Yield	n/a	3.31%	3.19%
Average Market Yield	5.06%	4.93%	4.74%
Average Quality**	AA+	AAA	AAA/Aaa
Total Market Value		9,547,841	9,494,820

**ICE BofA 3-Month US Treasury Bill Index*

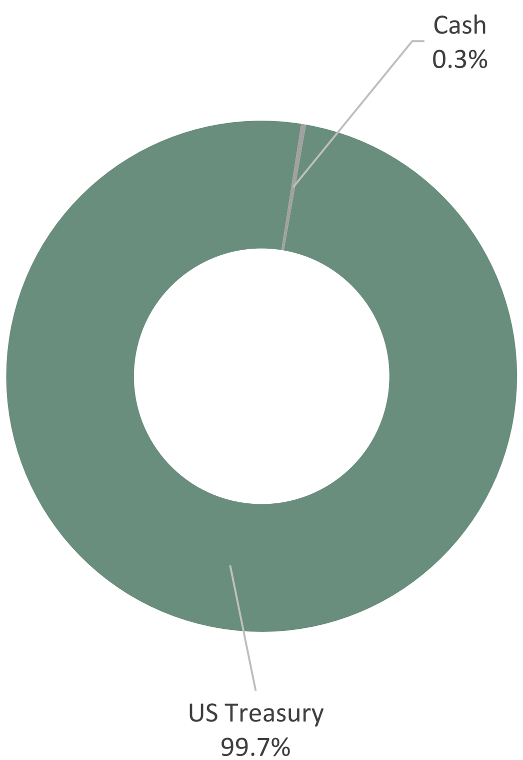
***Benchmark is a blended rating of S&P, Moody's, and Fitch. Portfolio is S&P and Moody's respectively.*

Sector Distribution

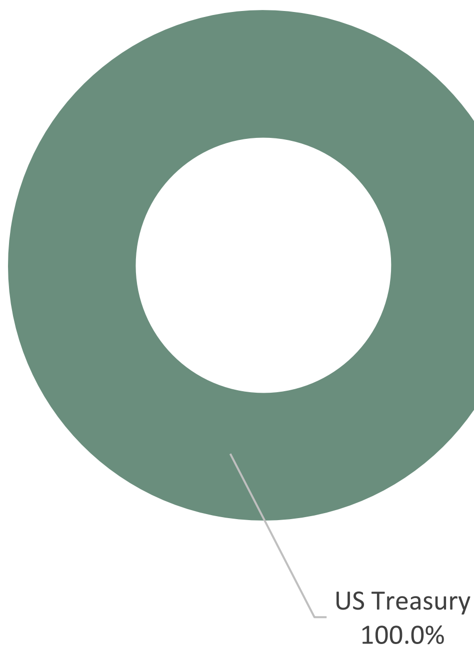
As of March 31, 2024

PRISM ARC Starstone Reinsurance Trust

March 31, 2024



December 31, 2023



Issuers

As of March 31, 2024

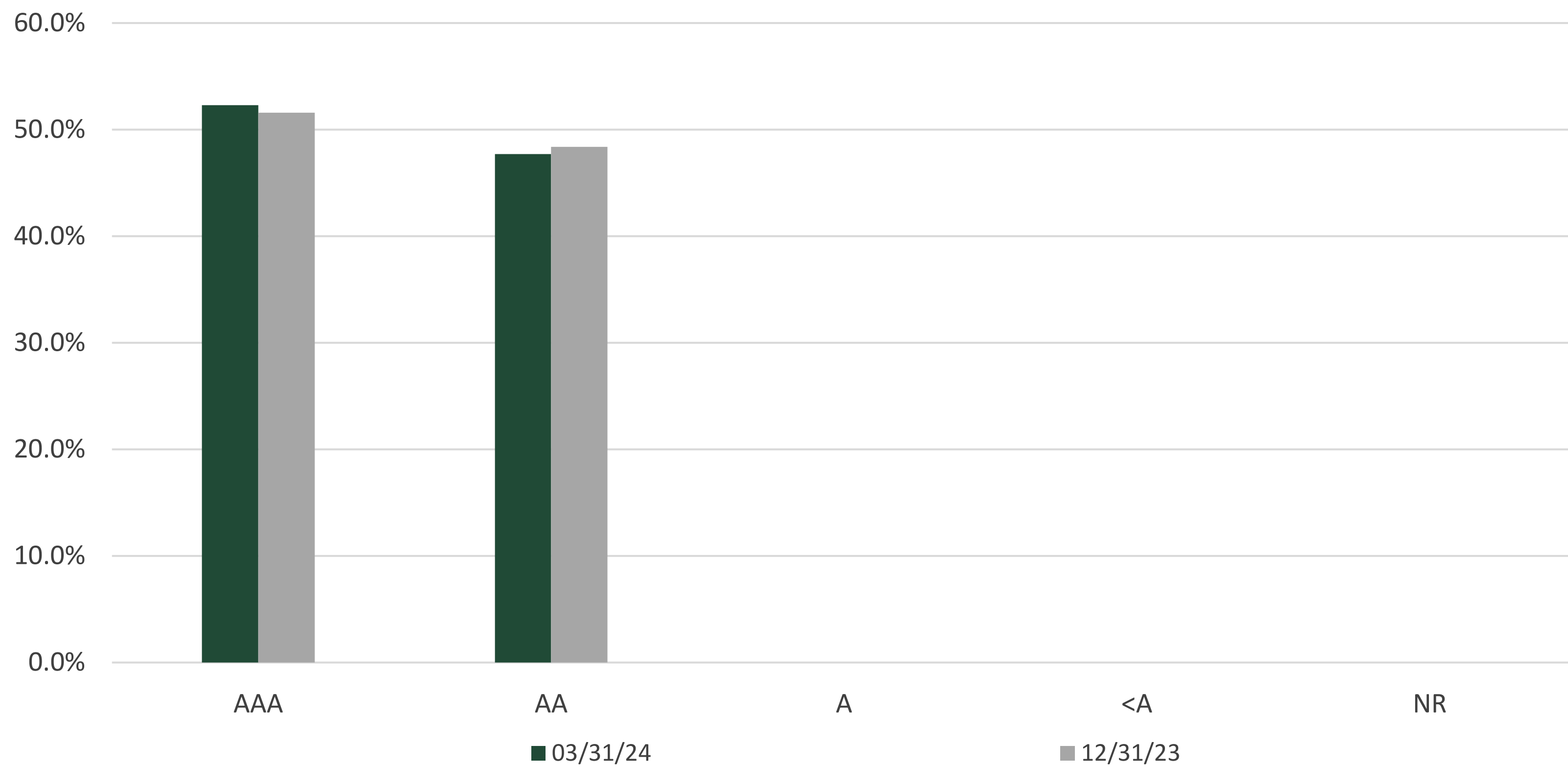
PRISM ARC Starstone Reinsurance Trust – Account #11160

Issue Name	Investment Type	% Portfolio
Government of the United States	US Treasury	99.71%
Account Receivable Payable	Cash	0.29%
TOTAL		**100.00%**

Quality Distribution

As of March 31, 2024

PRISM ARC Starstone Reinsurance Trust
March 31, 2024 vs. December 31, 2023

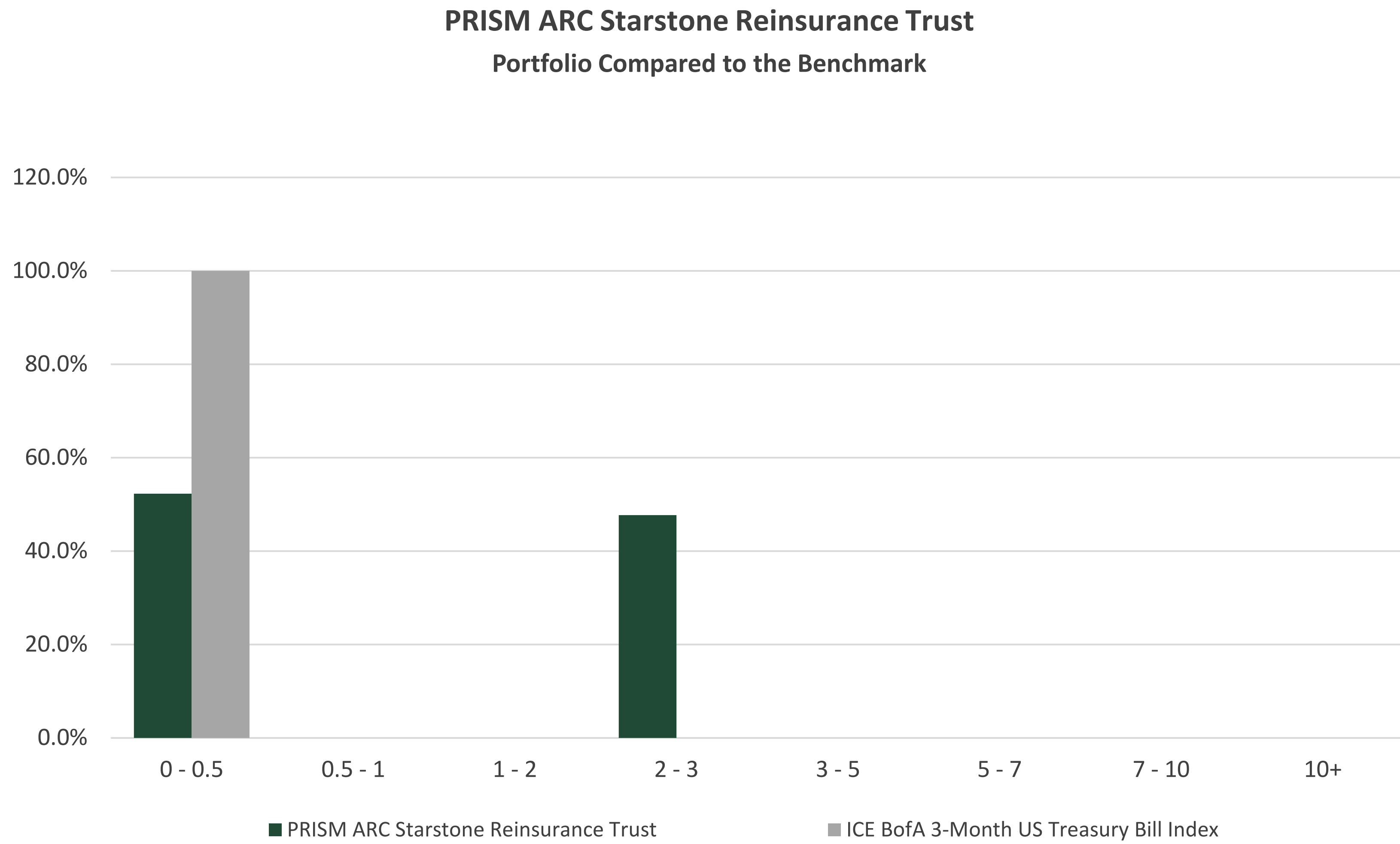


	AAA	AA	A	<A	NR
03/31/24	52.3%	47.7%	0.0%	0.0%	0.0%
12/31/23	51.6%	48.4%	0.0%	0.0%	0.0%

Source: S&P Ratings

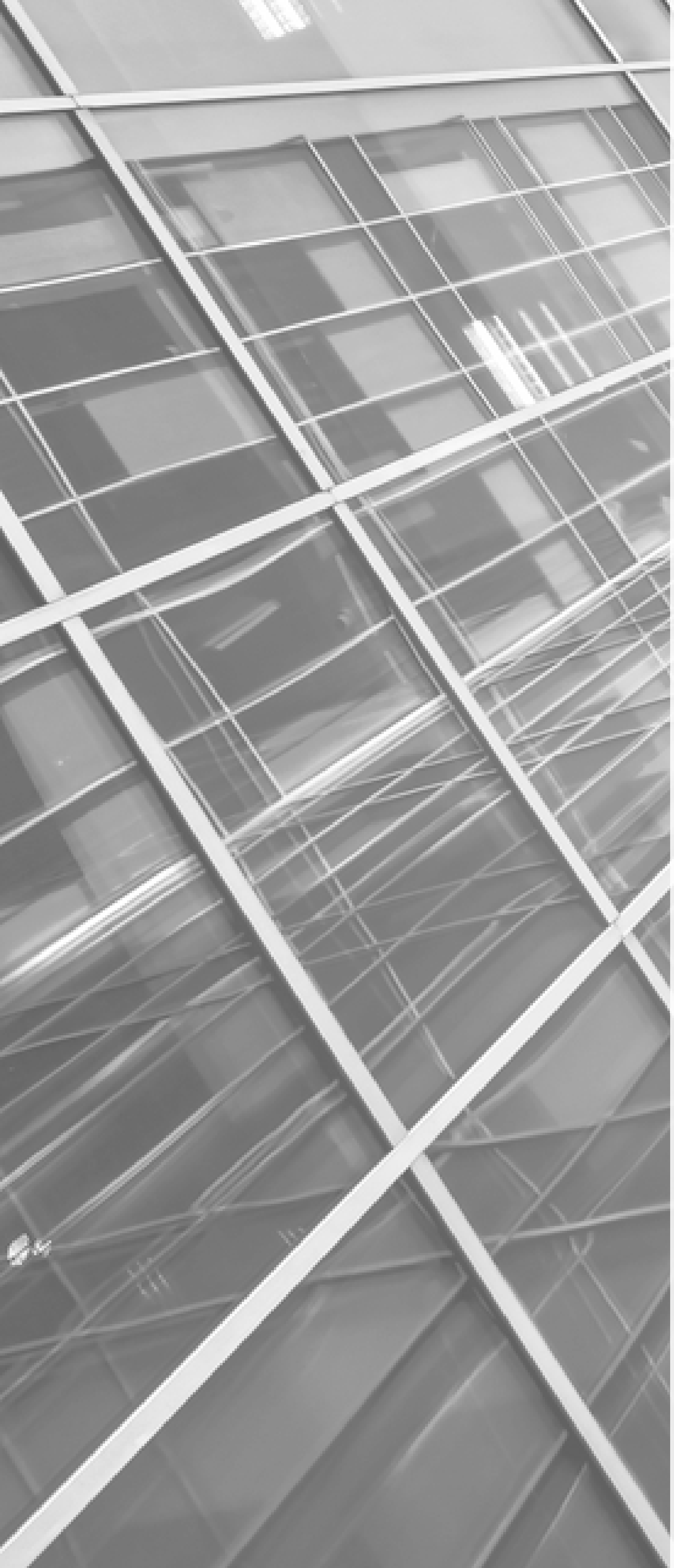
Duration Distribution

As of March 31, 2024



	0 - 0.5	0.5 - 1	1 - 2	2 - 3	3 - 5	5 - 7	7 - 10	10+
Portfolio	52.3%	0.0%	0.0%	47.7%	0.0%	0.0%	0.0%	0.0%
Benchmark*	100.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%

**ICE BofA 3-Month US Treasury Bill Index*



PRISM ARC | Equity Profile

Periodic Table of Asset Class Returns

As of March 31, 2024

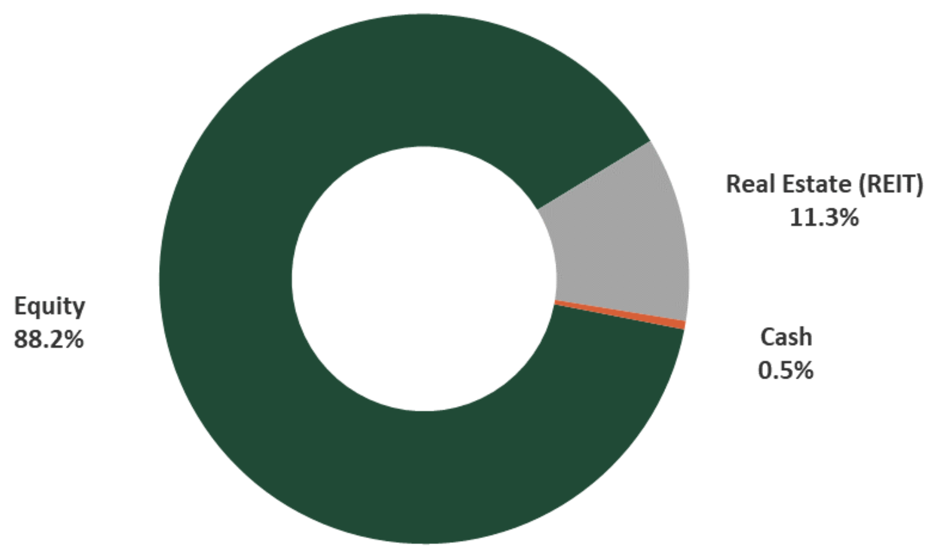
2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	YTD 2024
US Real Estate 30.4%	US Real Estate 2.5%	US Small Cap Stocks 20.4%	Emerging Market Stocks 37.3%	International Bonds 3.2%	US Large Cap Stocks 31.5%	US Mid Cap Stocks 19.8%	US Real Estate 43.1%	Diversified Commodities 26.0%	US Large Cap Stocks 26.3%	US Large Cap Stocks 10.6%
US Large Cap Stocks 13.7%	US Large Cap Stocks 1.4%	US High Yield Bonds 17.5%	International Stocks 25.0%	US Core Bonds 0.0%	US Mid Cap Stocks 30.6%	US Small Cap Stocks 19.2%	Diversified Commodities 40.4%	US High Yield Bonds -11.2%	US Small Cap Stocks 19.1%	Diversified Commodities 10.4%
US Mid Cap Stocks 13.4%	International Bonds 1.3%	US Mid Cap Stocks 12.6%	US Large Cap Stocks 21.8%	US High Yield Bonds -2.3%	US Small Cap Stocks 25.9%	US Large Cap Stocks 18.4%	US Large Cap Stocks 28.7%	International Bonds -12.7%	International Stocks 18.2%	US Mid Cap Stocks 9.0%
International Bonds 9.1%	US Core Bonds 0.6%	US Large Cap Stocks 12.0%	US Mid Cap Stocks 20.3%	US Large Cap Stocks -4.4%	US Real Estate 25.8%	Emerging Market Stocks 18.3%	US Mid Cap Stocks 24.0%	US Core Bonds -13.3%	US Mid Cap Stocks 14.5%	International Stocks 5.8%
US Core Bonds 6.4%	US Mid Cap Stocks -0.6%	Diversified Commodities 11.4%	International Real Estate 20.0%	US Real Estate -4.6%	International Stocks 22.0%	International Stocks 7.8%	US Small Cap Stocks 21.1%	International Stocks -14.5%	US Real Estate 13.7%	US Small Cap Stocks 4.9%
US Small Cap Stocks 6.1%	International Stocks -0.8%	Emerging Market Stocks 11.2%	US Small Cap Stocks 15.2%	International Real Estate -6.4%	International Real Estate 21.0%	US Core Bonds 7.6%	International Stocks 11.3%	US Mid Cap Stocks -16.9%	US High Yield Bonds 13.5%	Emerging Market Stocks 2.4%
International Real Estate 2.8%	International Real Estate -3.8%	US Real Estate 8.6%	US High Yield Bonds 7.5%	US Mid Cap Stocks -8.1%	Emerging Market Stocks 18.4%	US High Yield Bonds 6.2%	International Real Estate 8.1%	US Small Cap Stocks -17.8%	Emerging Market Stocks 9.8%	US High Yield Bonds 1.5%
US High Yield Bonds 2.5%	US Small Cap Stocks -4.1%	International Bonds 4.9%	Diversified Commodities 5.8%	US Small Cap Stocks -11.0%	Diversified Commodities 17.6%	International Bonds 4.7%	US High Yield Bonds 5.4%	US Large Cap Stocks -18.1%	International Bonds 8.7%	International Bonds 0.1%
Emerging Market Stocks -2.2%	High Yield Bonds -4.6%	US Core Bonds 2.6%	US Real Estate 5.1%	International Stocks -13.8%	US High Yield Bonds 14.4%	International Real Estate -7.1%	US Core Bonds -1.6%	Emerging Market Stocks -20.1%	International Real Estate 6.3%	US Real Estate -0.3%
International Stocks -4.9%	Emerging Market Stocks -14.9%	International Real Estate 1.3%	US Core Bonds 3.6%	Diversified Commodities -13.8%	US Core Bonds 9.0%	US Real Estate -7.6%	International Bonds -2.1%	International Real Estate -24.3%	US Core Bonds 5.4%	US Core Bonds -0.7%
Diversified Commodities -33.1%	Diversified Commodities -32.9%	International Stocks 1.0%	International Bonds 2.6%	Emerging Market Stocks -14.6%	International Bonds 8.1%	Diversified Commodities -23.7%	Emerging Market Stocks -2.5%	US Real Estate -24.5%	Diversified Commodities -4.3%	International Real Estate -2.0%

Index returns as of 3/31/2024. 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 March 31, 2024

Asset Class	Market Value	% Held
Equity	105,337,828	88.2%
Real Estate (REIT)	13,443,285	11.3%
Bonds	-	0.0%
Commodities	-	0.0%
Cash	614,428	0.5%
Total Portfolio	119,395,540	100.0%

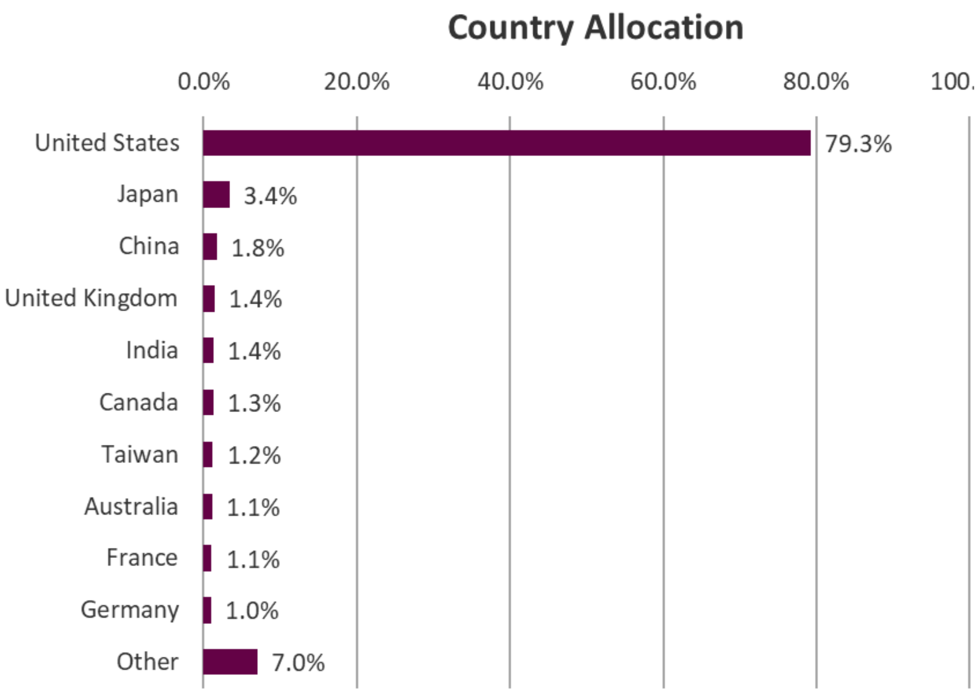


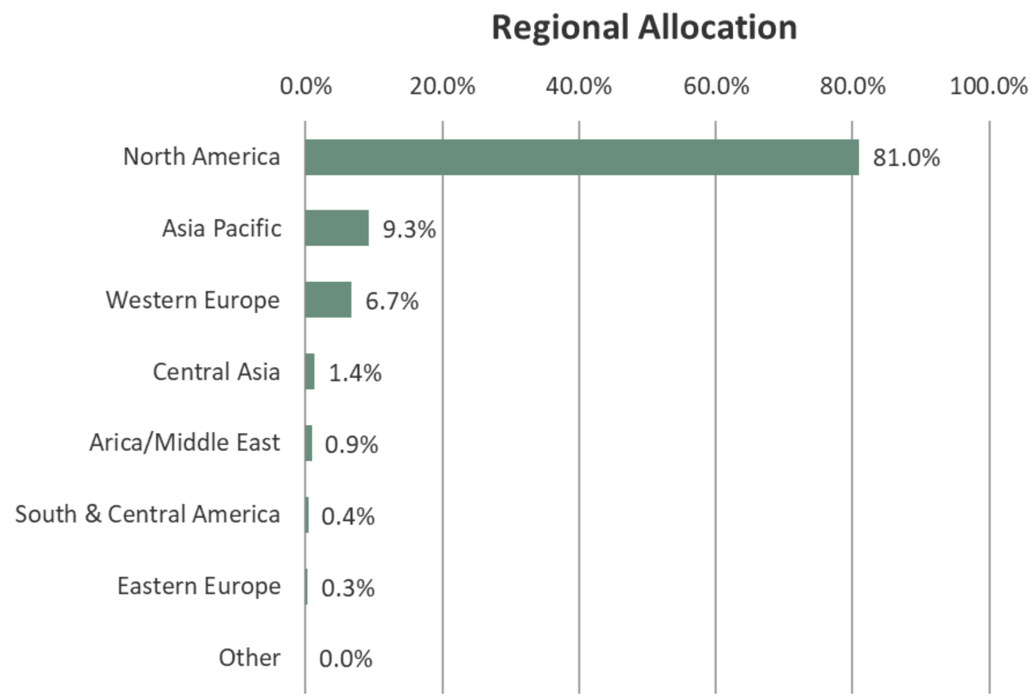
Current Asset Allocation

As of March 31, 2024

Country Allocation		
Country	**Region**	**% Held**
United States	North America	79.3%
Japan	Asia	3.4%
China	Asia	1.8%
United Kingdom	Europe	1.4%
India	Asia	1.4%
Canada	North America	1.3%
Taiwan	Asia	1.2%
Australia	Australia	1.1%
France	Europe	1.1%
Germany	Europe	1.0%
Other	Various	7.0%
Total		**100.0%**

Regional Allocation	
Region	**% Held**
North America	81.0%
Asia Pacific	9.3%
Western Europe	6.7%
Central Asia	1.4%
Arica/Middle East	0.9%
South & Central America	0.4%
Eastern Europe	0.3%
Other	0.0%
Total	**100.0%**

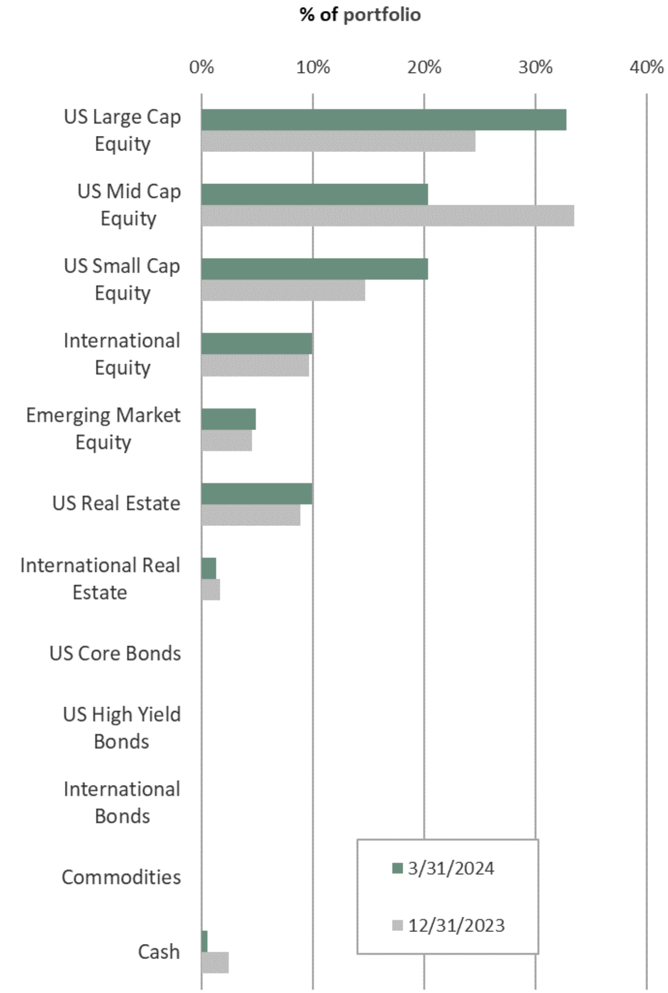




Change in Portfolio Holdings

As of March 31, 2024

Asset Class	3/31/2024 Market Value	3/31/2024 % Held	12/31/2023 Market Value	12/31/2023 % Held	Change Market Value	Change % Held
US Broad Market	-	0.0%	-	0.0%	-	0.0%
US Large Cap Equity	39,099,066	32.7%	27,402,111	24.6%	11,696,955	8.1%
US Mid Cap Equity	24,334,266	20.4%	37,244,248	33.5%	(12,909,982)	-13.1%
US Small Cap Equity	24,247,684	20.3%	16,335,745	14.7%	7,911,940	5.6%
International Equity	11,823,714	9.9%	10,709,147	9.6%	1,114,568	0.3%
Emerging Market Equity	5,833,097	4.9%	5,049,053	4.5%	784,044	0.3%
Total Equity	**105,337,828**	**88.2%**	**96,740,303**	**87.0%**	**8,597,524**	**1.3%**
US Real Estate	11,827,005	9.9%	9,901,622	8.9%	1,925,383	1.0%
International Real Estate	1,616,280	1.4%	1,863,525	1.7%	(247,246)	-0.3%
Total Real Estate	**13,443,285**	**11.3%**	**11,765,147**	**10.6%**	**1,678,137**	**0.7%**
US Core Bonds	-	0.0%	-	0.0%	-	0.0%
US High Yield Bonds	-	0.0%	-	0.0%	-	0.0%
International Bonds	-	0.0%	-	0.0%	-	0.0%
Total Bonds	**-**	**0.0%**	**-**	**0.0%**	**-**	**0.0%**
Commodities	-	0.0%	-	0.0%	-	0.0%
Total Commodities	**-**	**0.0%**	**-**	**0.0%**	**-**	**0.0%**
Cash	614,428	0.5%	2,733,577	2.5%	(2,119,149)	-1.9%
Total Cash	**614,428**	**0.5%**	**2,733,577**	**2.5%**	**(2,119,149)**	**-1.9%**
Total Portfolio	**119,395,540**	**100.0%**	**111,239,028**	**100.0%**	**8,156,513**	**0.0%**

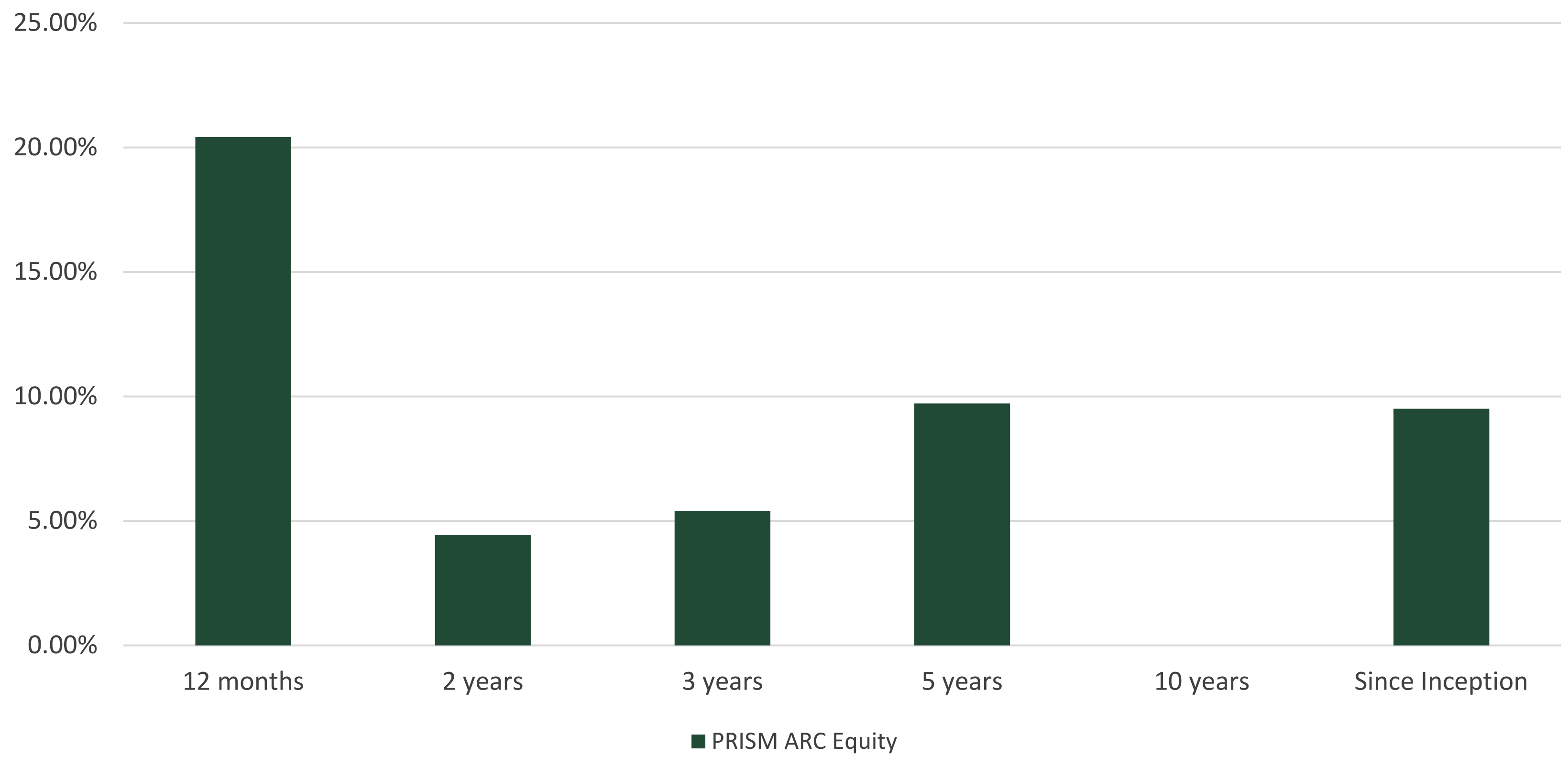


Investment Performance

As of March 31, 2024

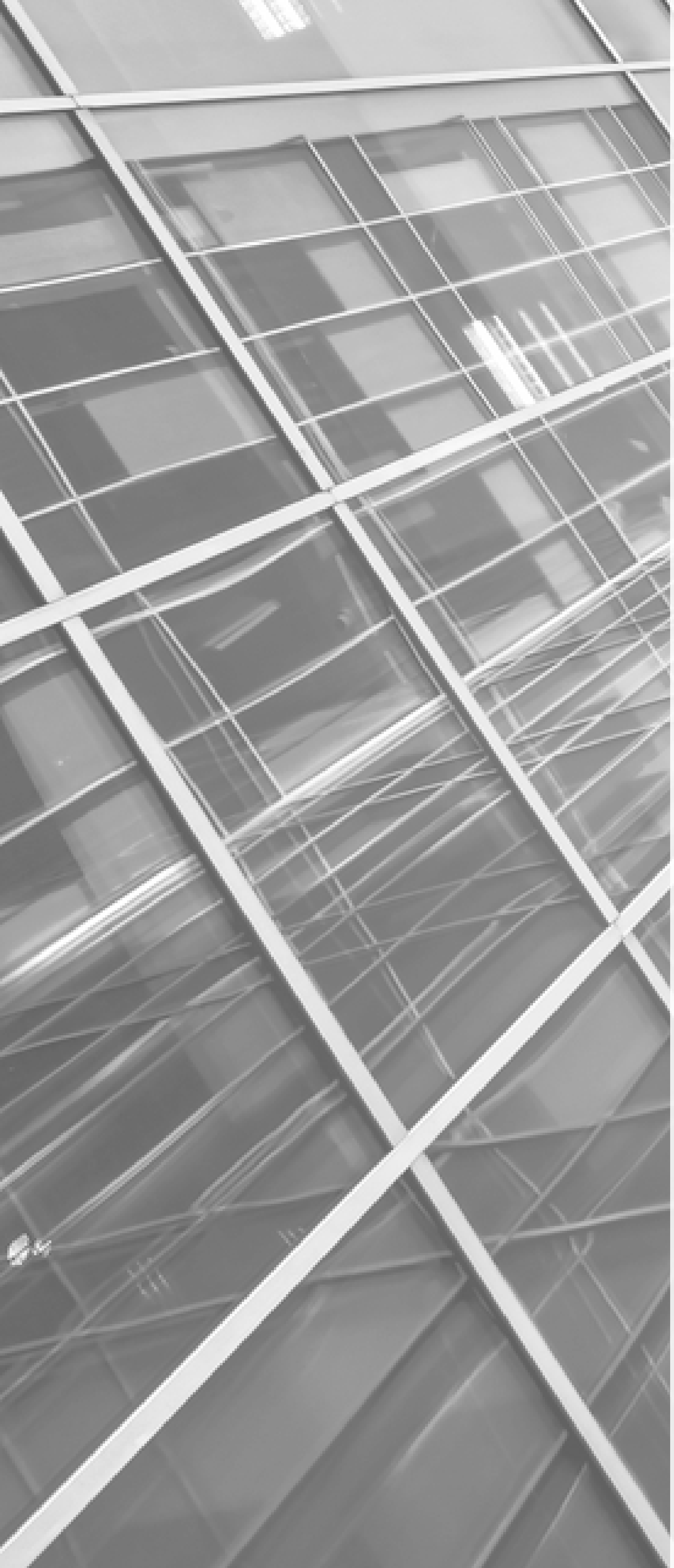
PRISM ARC Equity

Total Rate of Return Annualized Since Inception August 31, 2016



			Annualized				
TOTAL RATE OF RETURN	**3 months**	**12 months**	**2 years**	**3 years**	**5 years**	**10 years**	**Since Inception**
PRISM ARC Equity	7.32%	20.86%	4.62%	5.53%	9.79%	N/A	9.55%

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 March 31, 2024

PRISM ARC Consolidated

	03/31/24 Portfolio	12/31/23 Portfolio
Average Maturity (yrs)	3.74	3.08
Modified Duration	3.13	2.57
Average Purchase Yield	2.79%	3.20%
Average Market Yield	4.89%	4.19%
Average Quality*	AA-	AA/Aa2
Total Market Value	781,596,665	805,624,950

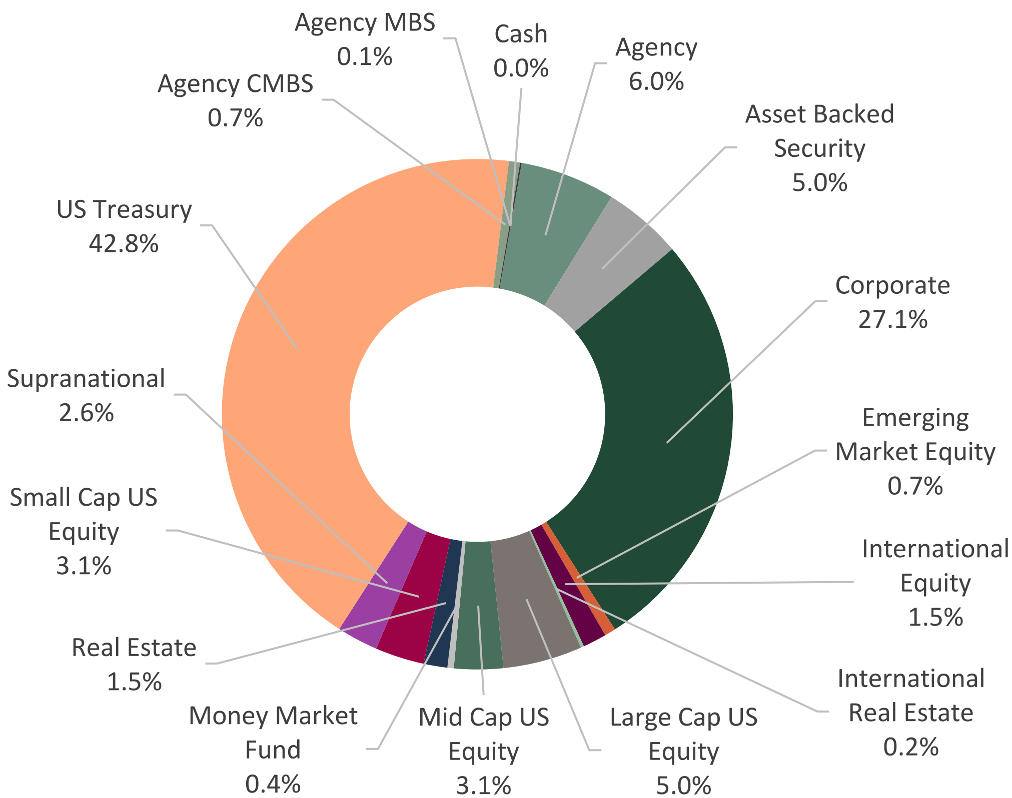
** Portfolio is S&P and Moody's respectively.*

Sector Distribution

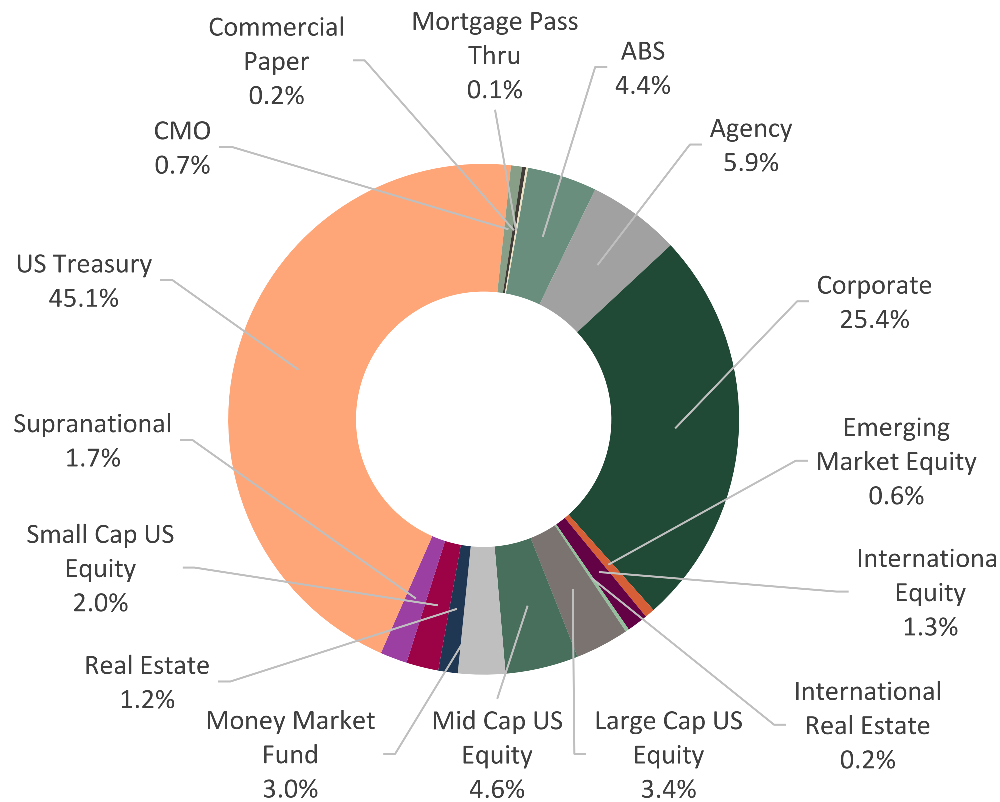
As of March 31, 2024

PRISM ARC Consolidated

March 31, 2024

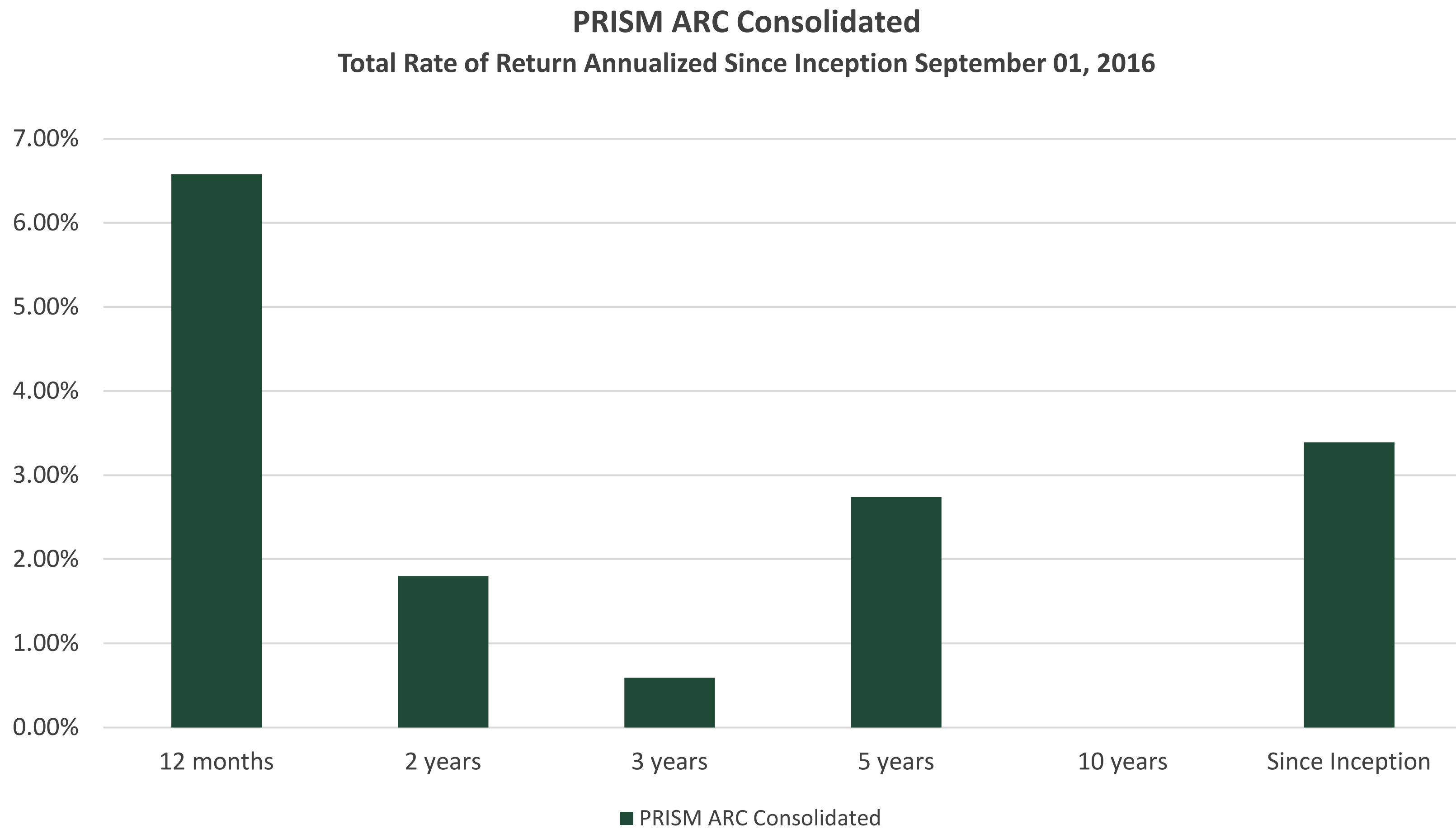


December 31, 2023



Investment Performance

As of March 31, 2024

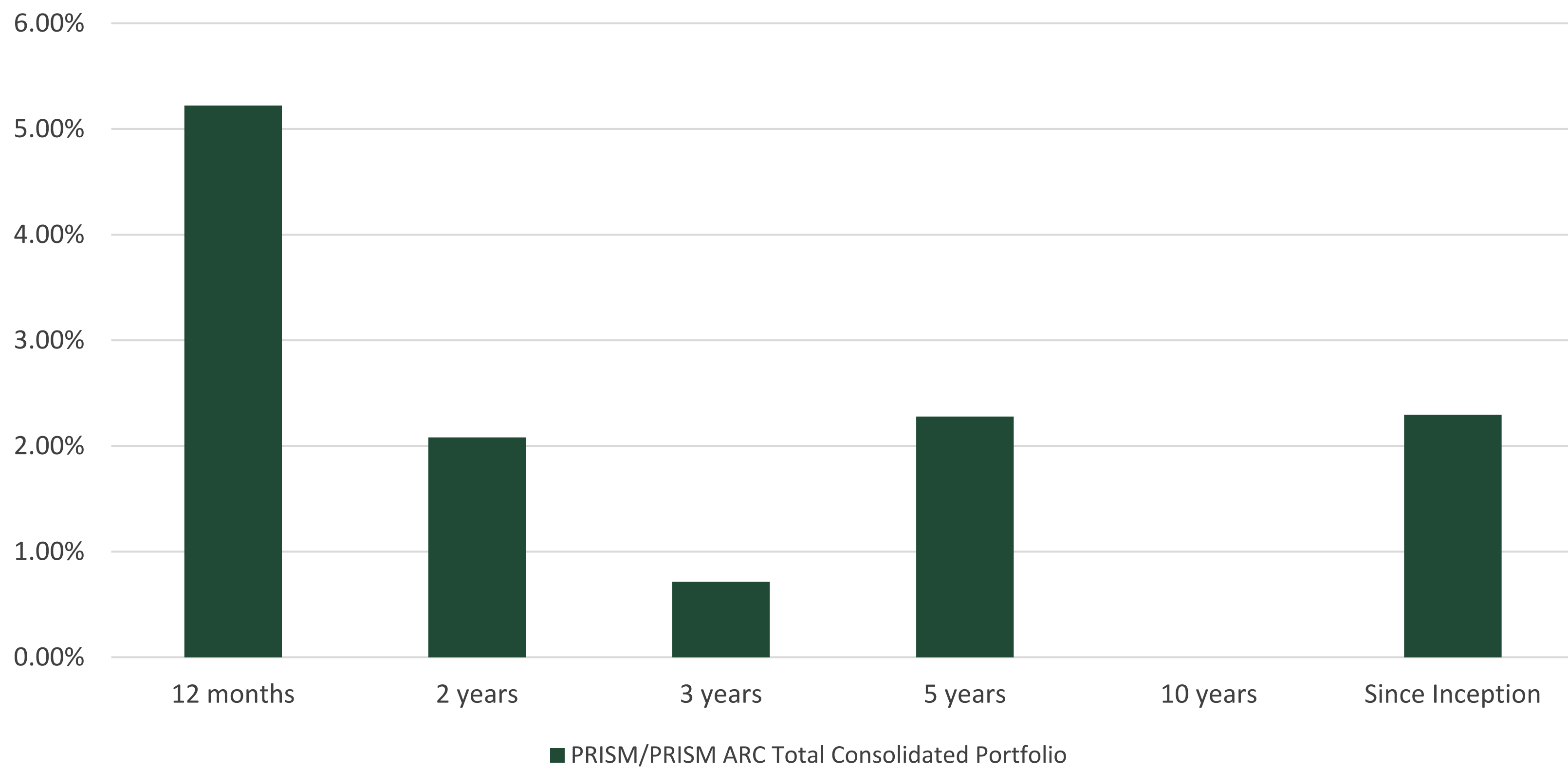


			Annualized				
TOTAL RATE OF RETURN	**3 months**	**12 months**	**2 years**	**3 years**	**5 years**	**10 years**	**Since Inception**
PRISM ARC Consolidated	1.29%	6.58%	1.80%	0.59%	2.74%	N/A	3.39%

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

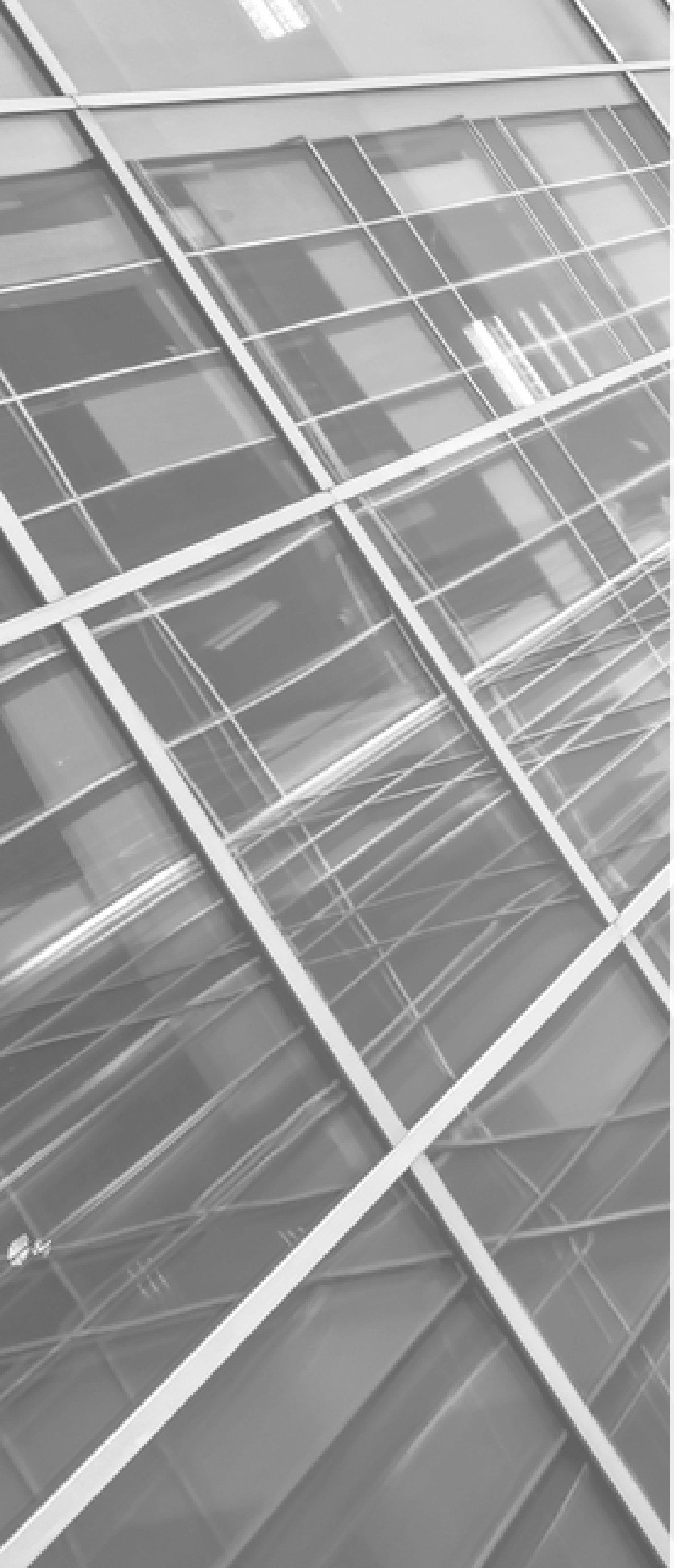
PRISM/PRISM ARC Total Consolidated Portfolio

Total Rate of Return Annualized Since Inception February 01, 2016



			Annualized				
TOTAL RATE OF RETURN	**3 months**	**12 months**	**2 years**	**3 years**	**5 years**	**10 years**	**Since Inception**
PRISM/PRISM ARC Total Consolidated Portfolio	1.03%	5.49%	1.90%	0.51%	2.21%	N/A	1.97%

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

PRISM Liquidity Portfolio | Account #10292 | As of March 31, 2024

Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P Fitch	Maturity Duration
CASH									
CCYUSD	Receivable	8,604.93	-- 0.00%	8,604.93 8,604.93	1.00 0.00%	8,604.93 0.00	0.01% 0.00	Aaa/AAA AAA	0.00 0.00
Total Cash		**8,604.93**	**0.00%**	**8,604.93 8,604.93**	**1.00 0.00%**	**8,604.93 0.00**	**0.01% 0.00**	**Aaa/AAA AAA**	**0.00 0.00**
COMMERCIAL PAPER									
89233GDC7	Toyota Motor Credit Corporation 04/12/2024	2,000,000.00	08/28/2023 5.82%	1,928,686.67 1,996,559.44	99.78 5.82%	1,995,584.00 0.00	2.07% (975.44)	P-1/A-1+ F1	0.03 0.04
Total Commercial Paper		**2,000,000.00**	**08/28/2023 5.82%**	**1,928,686.67 1,996,559.44**	**99.78 5.82%**	**1,995,584.00 0.00**	**2.07% (975.44)**	**P-1/A-1+ F1**	**0.03 0.04**
CORPORATE									
06051GFF1	BANK OF AMERICA CORP 4.0 04/01/2024	1,000,000.00	08/28/2023 5.79%	989,760.00 1,000,000.00	100.00 3.92%	1,000,000.00 20,000.00	1.04% 0.00	A1/A- AA-	0.00 0.01
Total Corporate		**1,000,000.00**	**08/28/2023 5.79%**	**989,760.00 1,000,000.00**	**100.00 3.92%**	**1,000,000.00 20,000.00**	**1.04% 0.00**	**A1/A- AA-**	**0.00 0.01**
MONEY MARKET FUND									
31846V567	FIRST AMER:GVT OBLG Z	1,273,528.79	-- 5.17%	1,273,528.79 1,273,528.79	1.00 5.17%	1,273,528.79 0.00	1.32% 0.00	Aaa/ AAAm AAA	0.00 0.00
Total Money Market Fund		**1,273,528.79**	**5.17%**	**1,273,528.79 1,273,528.79**	**1.00 5.17%**	**1,273,528.79 0.00**	**1.32% 0.00**	**Aaa/ AAAm AAA**	**0.00 0.00**
US TREASURY									
912797GZ4	UNITED STATES TREASURY 04/04/2024	15,000,000.00	02/22/2024 5.40%	14,909,757.29 14,993,396.87	99.96 5.42%	14,993,510.85 0.00	15.58% 113.98	P-1/A-1+ F1+	0.01 0.02
912797JM0	UNITED STATES TREASURY 04/09/2024	10,000,000.00	03/27/2024 5.32%	9,982,583.33 9,988,388.89	99.88 5.36%	9,988,352.20 0.00	10.38% (36.69)	P-1/A-1+ F1+	0.02 0.03
912797HG5	UNITED STATES TREASURY 04/25/2024	21,250,000.00	-- 5.41%	21,023,602.86 21,175,396.67	99.65 5.39%	21,175,527.68 0.00	22.00% 131.01	P-1/A-1+ F1+	0.07 0.07

CHANDLER ASSET MANAGEMENT

PRISM Liquidity Portfolio | Account #10292 | As of March 31, 2024

Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P Fitch	Maturity Duration
9128286R6	UNITED STATES TREASURY 2.25 04/30/2024	31,000,000.00	-- 5.45%	30,361,757.82 30,923,450.42	99.75 5.25%	30,922,353.06 293,179.94	32.12% (1,097.36)	Aaa/AA+ AA+	0.08 0.09
91282CCC3	UNITED STATES TREASURY 0.25 05/15/2024	15,000,000.00	08/30/2023 5.41%	14,470,898.44 14,909,765.63	99.39 5.23%	14,908,242.30 14,217.03	15.49% (1,523.33)	Aaa/AA+ AA+	0.12 0.13
Total US Treasury		**92,250,000.00**	**5.41%**	**90,748,599.74 91,990,398.48**	**99.72 5.32%**	**91,987,986.08 307,396.98**	**95.56% (2,412.39)**	**Aaa/AAA AAA**	**0.07 0.07**
Total Portfolio		**96,532,133.72**	**5.42%**	**94,949,180.13 96,269,091.64**	**98.41 5.31%**	**96,265,703.80 327,396.98**	**100.00% (3,387.84)**	**Aaa/AA+ AA+**	**0.07 0.07**
Total Market Value + Accrued						**96,593,100.78**			

HOLDINGS REPORT

CHANDLER ASSET MANAGEMENT

PRISM Short Term Core Portfolio | Account #10290 | As of March 31, 2024

Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P Fitch	Maturity Duration
ABS									
44891WAC3	HALST 2022-A A3 1.16 01/15/2025	122,003.35	01/11/2022 1.16%	122,000.66 122,002.75	99.81 5.65%	121,775.60 62.90	0.05% (227.15)	Aaa/AAA NA	0.79 0.04
36265MAC9	GMALT 2022-1 A3 1.9 03/20/2025	290,531.88	02/15/2022 1.91%	290,529.39 290,531.23	99.76 3.51%	289,825.43 168.67	0.11% (705.80)	Aaa/NA AAA	0.97 0.07
36266FAC3	GMALT 2022-2 A3 3.42 06/20/2025	588,080.49	05/03/2022 3.45%	588,019.15 588,059.08	99.65 5.17%	586,035.32 614.54	0.22% (2,023.76)	NA/AAA AAA	1.22 0.17
02582JJV3	AMXCA 2022-3 A 3.75 08/15/2025	3,000,000.00	09/21/2022 4.44%	2,949,140.63 2,966,167.59	98.07 5.26%	2,942,181.90 5,000.00	1.09% (23,985.69)	Aaa/NA AAA	1.38 1.82
44933LAC7	HART 2021-A A3 0.38 09/15/2025	134,032.83	04/20/2021 0.39%	134,018.73 134,029.42	99.18 5.26%	132,934.46 22.64	0.05% (1,094.96)	NA/AAA AAA	1.46 0.24
47788UAC6	JDOT 2021 A3 0.36 09/15/2025	170,047.78	03/02/2021 0.37%	170,015.10 170,039.04	98.74 5.84%	167,911.67 27.21	0.06% (2,127.37)	Aaa/NA AAA	1.46 0.28
05593AAC3	BMWLT 2023-1 A3 5.16 11/25/2025	360,000.00	02/07/2023 5.43%	359,991.43 359,994.90	99.76 5.64%	359,153.60 309.60	0.13% (841.30)	Aaa/AAA NA	1.65 0.64
44934KAC8	HART 2021-B A3 0.38 01/15/2026	690,582.51	07/20/2021 0.60%	690,430.09 690,533.65	98.47 5.90%	680,000.85 116.63	0.25% (10,532.80)	NA/AAA AAA	1.79 0.46
43815GAC3	HAROT 2021-4 A3 0.88 01/21/2026	554,215.40	11/16/2021 0.89%	554,098.57 554,169.80	97.56 5.98%	540,709.00 135.47	0.20% (13,460.80)	Aaa/NA AAA	1.81 0.67
44935FAD6	HART 2021-C A3 0.74 05/15/2026	388,504.89	11/09/2021 0.75%	388,418.17 388,469.69	97.77 6.00%	379,837.93 127.77	0.14% (8,631.76)	NA/AAA AAA	2.12 0.66
43815BAC4	HAROT 2022-1 A3 1.88 05/15/2026	1,301,453.86	02/15/2022 1.89%	1,301,258.12 1,301,363.33	97.68 6.04%	1,271,207.81 1,087.44	0.47% (30,155.52)	Aaa/AAA NA	2.12 0.81
05602RAD3	BMWOT 2022-A A3 3.21 08/25/2026	2,172,288.08	-- 4.10%	2,136,847.19 2,151,152.81	98.48 5.71%	2,139,354.02 1,162.17	0.79% (11,798.79)	Aaa/AAA NA	2.40 0.93
47787JAC2	JDOT 2022 A3 0.36 09/15/2026	871,408.88	03/10/2022 2.34%	871,216.12 871,310.16	97.90 5.74%	853,111.56 898.52	0.32% (18,198.60)	Aaa/NA AAA	2.46 0.77
362554AC1	GMCAR 2021-4 A3 0.68 09/16/2026	452,765.28	10/13/2021 0.68%	452,753.74 452,760.32	97.10 6.58%	439,650.94 128.28	0.16% (13,109.38)	Aaa/AAA NA	2.46 0.85
448977AD0	HART 2022-A A3 2.22 10/15/2026	1,437,655.68	03/09/2022 2.23%	1,437,600.32 1,437,627.67	97.85 6.00%	1,406,751.97 1,418.49	0.52% (30,875.70)	NA/AAA AAA	2.54 0.91
380146AC4	GMCAR 2022-1 A3 1.23 11/16/2026	453,170.75	01/11/2022 1.27%	453,131.38 453,151.70	97.54 6.28%	442,030.28 237.91	0.16% (11,121.43)	NA/AAA AAA	2.63 0.90
362585AC5	GMCAR 2022-2 A3 3.1 02/16/2027	887,470.46	04/05/2022 3.13%	887,284.98 887,368.28	98.21 5.87%	871,566.19 1,146.32	0.32% (15,802.09)	Aaa/AAA NA	2.88 1.12

Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P Fitch	Maturity Duration
47800AAC4	JDOT 2022-B A3 3.74 02/16/2027	1,160,000.00	07/12/2022 3.77%	1,159,889.22 1,159,932.50	98.54 5.73%	1,143,015.51 1,928.18	0.42% (16,916.99)	Aaa/NA AAA	2.88 1.04
448988AD7	HALST 24A A3 5.02 03/15/2027	740,000.00	01/17/2024 5.03%	739,859.77 739,868.09	99.52 5.57%	736,417.22 1,651.02	0.27% (3,450.87)	NA/AAA AAA	2.96 1.87
36269FAD8	GMALT 2024-1 A3 5.09 03/22/2027	940,000.00	02/08/2024 5.09%	939,882.50 939,887.28	99.93 5.49%	939,379.88 1,461.96	0.35% (507.40)	NA/AAA AAA	2.97 1.90
89238GAD3	TLOT 2024-A A3 5.25 04/20/2027	940,000.00	02/21/2024 5.25%	939,960.33 939,961.50	100.29 5.59%	942,697.24 1,507.92	0.35% 2,735.73	NA/AAA AAA	3.05 2.00
47800BAC2	JDOT 2022-C A3 5.09 06/15/2027	2,030,000.00	10/12/2022 5.15%	2,029,842.47 2,029,892.93	99.65 5.67%	2,022,840.60 4,592.31	0.75% (7,052.33)	Aaa/NA AAA	3.21 1.33
58768PAC8	MBART 2022-1 A3 5.21 08/16/2027	3,615,000.00	11/15/2022 5.27%	3,614,284.95 3,614,494.55	99.89 5.58%	3,611,167.02 8,370.73	1.34% (3,327.54)	Aaa/AAA NA	3.38 1.59
47800RAD5	JDOT 2024 A3 4.96 11/15/2028	515,000.00	03/11/2024 5.12%	514,971.16 514,971.38	99.98 5.41%	514,918.78 851.47	0.19% (52.60)	Aaa/NA AAA	4.63 2.28
36268GAD7	GMCAR 2024-1 A3 4.85 12/18/2028	315,000.00	01/09/2024 4.91%	314,936.65 314,939.29	99.72 5.40%	314,132.46 636.56	0.12% (806.84)	Aaa/NA AAA	4.72 3.05
161571HV9	CHAIT 241 A 4.6 01/16/2029	2,995,000.00	01/24/2024 4.61%	2,994,543.86 2,994,559.22	99.44 4.86%	2,978,151.03 6,123.11	1.10% (16,408.19)	NR/AAA AAA	4.80 2.71
448973AD9	HART 2024-A A3 4.99 02/15/2029	660,000.00	03/11/2024 5.05%	659,854.47 659,855.44	99.99 5.38%	659,959.41 1,006.32	0.24% 103.97	NA/AAA AAA	4.88 2.23
Total ABS		**27,784,212.12**	**3.91%**	**27,694,779.15** **27,727,093.62**	**98.94** **5.55%**	**27,486,717.67** **40,794.15**	**10.16%** **(240,375.95)**	**Aaa/AAA** **AAA**	**2.86** **1.45**
AGENCY									
3133XVDG3	FEDERAL HOME LOAN BANKS 4.375 09/13/2024	3,000,000.00	09/26/2022 4.37%	2,999,940.00 2,999,986.19	99.57 5.34%	2,987,105.61 6,562.50	1.10% (12,880.58)	Aaa/AA+ AA+	0.45 0.44
3135G0W66	FEDERAL NATIONAL MORTGAGE ASSOCIATION 1.625 10/15/2024	3,000,000.00	11/08/2019 1.80%	2,975,100.00 2,997,273.32	98.11 5.23%	2,943,198.93 22,479.17	1.09% (54,074.39)	Aaa/AA+ AA+	0.54 0.52
3133ENS43	FEDERAL FARM CREDIT BANKS FUNDING CORP 4.375 10/17/2024	3,000,000.00	10/12/2022 4.44%	2,995,890.00 2,998,881.14	99.56 5.20%	2,986,847.04 59,791.67	1.10% (12,034.10)	Aaa/AA+ AA+	0.55 0.52
3130A3GE8	FEDERAL HOME LOAN BANKS 2.75 12/13/2024	2,500,000.00	02/06/2020 1.57%	2,640,650.00 2,520,365.61	98.32 5.21%	2,458,069.60 20,625.00	0.91% (62,296.01)	Aaa/AA+ AA+	0.70 0.68
3135G03U5	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.625 04/22/2025	2,880,000.00	04/22/2020 0.67%	2,874,067.20 2,878,744.48	95.48 5.06%	2,749,857.06 7,950.00	1.02% (128,887.42)	Aaa/AA+ AA+	1.06 1.03
3137EAEU9	FEDERAL HOME LOAN MORTGAGE CORP 0.375 07/21/2025	2,100,000.00	07/21/2020 0.48%	2,089,542.00 2,097,270.83	94.34 4.90%	1,981,110.14 1,531.25	0.73% (116,160.69)	Aaa/AA+ AA+	1.31 1.27

Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P Fitch	Maturity Duration
3135G05X7	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.375 08/25/2025	3,385,000.00	08/25/2020 0.47%	3,369,158.20 3,380,561.86	93.93 4.91%	3,179,632.05 1,269.38	1.18% (200,929.81)	Aaa/AA+ AA+	1.40 1.37
3137EAEX3	FEDERAL HOME LOAN MORTGAGE CORP 0.375 09/23/2025	3,260,000.00	09/23/2020 0.44%	3,250,187.40 3,257,094.95	93.67 4.87%	3,053,638.12 271.67	1.13% (203,456.83)	Aaa/AA+ AA+	1.48 1.44
3135G06G3	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.5 11/07/2025	3,515,000.00	11/09/2020 0.57%	3,502,416.30 3,510,957.46	93.47 4.79%	3,285,570.36 7,030.00	1.21% (225,387.10)	Aaa/AA+ AA+	1.61 1.56
3130ATUC9	FEDERAL HOME LOAN BANKS 4.5 12/12/2025	2,500,000.00	02/09/2023 4.22%	2,518,274.00 2,510,936.18	99.50 4.81%	2,487,402.20 34,062.50	0.92% (23,533.98)	Aaa/AA+ AA+	1.70 1.60
3130ATS57	FEDERAL HOME LOAN BANKS 4.5 03/10/2028	3,000,000.00	03/21/2023 4.01%	3,065,010.00 3,051,542.36	100.43 4.38%	3,012,831.24 7,875.00	1.11% (38,711.12)	Aaa/AA+ AA+	3.94 3.58
Total Agency		**32,140,000.00**	**2.11%**	**32,280,235.10 32,203,614.38**	**96.92 4.97%**	**31,125,262.35 169,448.13**	**11.51% (1,078,352.03)**	**Aaa/AA+ AA+**	**1.36 1.29**
AGENCY CMBS									
3137BFE98	FHMS K-041 A2 3.171 10/25/2024	1,964,960.54	07/01/2021 0.66%	2,113,714.19 1,987,990.93	98.68 5.34%	1,938,936.21 5,192.41	0.72% (49,054.72)	Aaa/AA+ AAA	0.57 0.49
3137FGR31	FHMS K-078 A2 3.854 06/25/2028	1,000,000.00	09/18/2023 4.94%	954,531.25 959,648.14	96.98 5.05%	969,774.70 3,211.67	0.36% 10,126.56	Aaa/AA+ AAA	4.24 3.70
3137FJKE8	FHMS K-082 A2 3.92 09/25/2028	1,355,000.00	10/30/2023 5.31%	1,274,705.66 1,281,575.03	97.05 5.04%	1,315,010.29 4,426.33	0.49% 33,435.26	Aaa/AA+ AAA	4.49 3.95
Total Agency CMBS		**4,319,960.54**	**3.09%**	**4,342,951.10 4,229,214.10**	**97.78 5.18%**	**4,223,721.20 12,830.41**	**1.56% (5,492.90)**	**Aaa/AA+ AAA**	**2.63 2.30**
CASH									
CCYUSD	Receivable	367,106.56	-- 0.00%	367,106.56 367,106.56	1.00 0.00%	367,106.56 0.00	0.14% 0.00	Aaa/AAA AAA	0.00 0.00
Total Cash		**367,106.56**	**0.00%**	**367,106.56 367,106.56**	**1.00 0.00%**	**367,106.56 0.00**	**0.14% 0.00**	**Aaa/AAA AAA**	**0.00 0.00**
CORPORATE									
79466LAG9	SALESFORCE INC 0.625 07/15/2024	490,000.00	06/29/2021 0.64%	489,750.10 489,976.13	98.61 5.50%	483,200.03 646.53	0.18% (6,776.09)	A1/A+ NA	0.29 0.29
90331HPL1	US BANK NA 2.05 01/21/2025	4,115,000.00	01/16/2020 2.09%	4,106,235.05 4,113,584.75	97.34 5.47%	4,005,392.28 16,402.85	1.48% (108,192.47)	A2/A+ A+	0.81 0.78
037833AZ3	APPLE INC 2.5 02/09/2025	1,000,000.00	07/14/2021 0.82%	1,059,280.00 1,014,274.48	97.76 5.21%	977,580.56 3,611.11	0.36% (36,693.92)	Aaa/AA+ NA	0.86 0.83

Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P Fitch	Maturity Duration
14913R2V8	CATERPILLAR FINANCIAL SERVICES CORP 3.4 05/13/2025	1,345,000.00	05/10/2022 3.44%	1,343,291.85 1,344,365.68	98.08 5.19%	1,319,160.03 17,529.83	0.49% (25,205.64)	A2/A A+	1.12 1.07
747525AF0	QUALCOMM INC 3.45 05/20/2025	2,725,000.00	-- 1.51%	2,883,508.50 2,770,988.95	98.13 5.16%	2,674,175.48 34,210.10	0.99% (96,813.47)	A2/A NA	1.14 1.09
61747YEA9	MORGAN STANLEY 0.79 05/30/2025	2,000,000.00	-- 0.81%	1,999,328.77 1,999,950.13	99.07 6.40%	1,981,458.00 5,310.56	0.73% (18,492.13)	A1/A- A+	1.16 0.17
438516CB0	HONEYWELL INTERNATIONAL INC 1.35 06/01/2025	2,500,000.00	06/23/2020 0.84%	2,559,500.00 2,513,517.56	95.83 5.07%	2,395,772.22 11,250.00	0.89% (117,745.33)	A2/A A	1.17 1.13
78015K7H1	ROYAL BANK OF CANADA 1.15 06/10/2025	1,000,000.00	12/22/2021 1.43%	990,600.00 996,757.34	95.39 5.19%	953,884.97 3,545.83	0.35% (42,872.37)	A1/A AA-	1.19 1.16
06406HCQ0	BANK OF NEW YORK MELLON CORP 3.95 11/18/2025	1,000,000.00	04/05/2022 3.20%	1,024,910.00 1,010,977.65	97.95 5.27%	979,515.14 14,593.06	0.36% (31,462.51)	A1/A AA-	1.64 1.54
46647PBH8	JPMORGAN CHASE & CO 2.005 03/13/2026	1,250,000.00	03/12/2021 1.15%	1,286,037.50 1,259,952.69	96.68 5.65%	1,208,456.18 1,253.12	0.45% (51,496.52)	A1/A- AA-	1.95 0.92
46647PBK1	JPMORGAN CHASE & CO 2.083 04/22/2026	1,000,000.00	08/27/2021 1.11%	1,030,930.00 1,010,097.01	96.36 5.68%	963,562.24 9,199.92	0.36% (46,534.77)	A1/A- AA-	2.06 1.02
40139LBD4	GUARDIAN LIFE GLOBAL FUNDING 1.25 05/13/2026	1,350,000.00	02/09/2022 2.20%	1,297,782.00 1,324,025.58	92.00 5.29%	1,242,030.04 6,468.75	0.46% (81,995.54)	Aa1/AA+ NA	2.12 2.03
89236TJK2	TOYOTA MOTOR CREDIT CORP 1.125 06/18/2026	2,000,000.00	-- 1.14%	1,998,721.66 1,999,420.13	92.04 4.96%	1,840,855.80 6,437.50	0.68% (158,564.33)	A1/A+ A+	2.22 2.14
06368FAC3	BANK OF MONTREAL 1.25 09/15/2026	2,500,000.00	-- 1.29%	2,495,539.50 2,497,808.83	91.23 5.10%	2,280,676.22 1,388.89	0.84% (217,132.61)	A2/A- AA-	2.46 2.37
931142ER0	WALMART INC 1.05 09/17/2026	780,000.00	09/08/2021 1.09%	778,525.80 779,274.21	91.68 4.67%	715,066.21 318.50	0.26% (64,208.00)	Aa2/AA AA	2.47 2.38
61747YEX9	MORGAN STANLEY 6.138 10/16/2026	1,000,000.00	10/19/2022 6.16%	998,790.00 999,228.79	101.14 5.35%	1,011,436.98 28,132.50	0.37% 12,208.19	A1/A- A+	2.54 1.42
26442CAS3	DUKE ENERGY CAROLINAS LLC 2.95 12/01/2026	2,000,000.00	10/05/2022 4.68%	1,870,220.00 1,916,618.92	95.32 4.84%	1,906,399.06 19,666.67	0.70% (10,219.86)	Aa3/A WR	2.67 2.50
59217GER6	METROPOLITAN LIFE GLOBAL FUNDING I 1.875 01/11/2027	2,475,000.00	01/03/2022 1.90%	2,472,178.50 2,473,431.64	91.85 5.05%	2,273,348.63 10,312.50	0.84% (200,083.01)	Aa3/AA- AA-	2.78 2.64
808513BY0	CHARLES SCHWAB CORP 2.45 03/03/2027	975,000.00	03/01/2022 2.47%	973,947.00 974,385.27	93.19 4.98%	908,591.12 1,857.92	0.34% (65,794.15)	A2/A- A	2.92 2.76
89114TZT2	TORONTO-DOMINION BANK 2.8 03/10/2027	3,250,000.00	03/09/2022 2.97%	3,224,227.50 3,234,847.18	94.15 4.96%	3,060,028.92 5,308.33	1.13% (174,818.26)	A1/A NA	2.94 2.77
084664CZ2	BERKSHIRE HATHAWAY FINANCE CORP 2.3 03/15/2027	1,300,000.00	03/07/2022 2.30%	1,299,753.00 1,299,854.18	94.16 4.43%	1,224,144.28 1,328.89	0.45% (75,709.90)	Aa2/AA A+	2.96 2.81

Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P Fitch	Maturity Duration
023135CF1	AMAZON.COM INC 3.3 04/13/2027	2,250,000.00	-- 3.52%	2,229,017.50 2,236,321.96	96.18 4.66%	2,164,127.13 34,650.00	0.80% (72,194.83)	A1/AA AA-	3.04 2.80
91324PEG3	UNITEDHEALTH GROUP INC 3.7 05/15/2027	2,000,000.00	08/16/2022 3.47%	2,019,860.00 2,012,967.61	96.96 4.76%	1,939,211.06 27,955.56	0.72% (73,756.55)	A2/A+ A	3.12 2.87
927804GH1	VIRGINIA ELECTRIC AND POWER CO 3.75 05/15/2027	3,000,000.00	-- 3.75%	2,999,496.15 2,999,725.50	96.47 4.98%	2,893,990.95 42,500.00	1.07% (105,734.55)	A2/BBB+ A	3.12 2.86
14913R3A3	CATERPILLAR FINANCIAL SERVICES CORP 3.6 08/12/2027	2,315,000.00	-- 3.73%	2,301,428.15 2,305,763.64	96.37 4.78%	2,231,010.13 11,343.50	0.82% (74,753.51)	A2/A A+	3.37 3.11
931142EX7	WALMART INC 3.95 09/09/2027	1,500,000.00	-- 3.98%	1,497,846.40 1,498,518.66	98.25 4.50%	1,473,760.66 3,620.83	0.54% (24,758.00)	Aa2/AA AA	3.44 3.17
24422EWK1	JOHN DEERE CAPITAL CORP 4.15 09/15/2027	1,500,000.00	09/20/2022 4.46%	1,479,465.00 1,485,753.07	98.22 4.71%	1,473,247.71 2,766.67	0.54% (12,505.36)	A1/A A+	3.46 3.18
89236TKJ3	TOYOTA MOTOR CREDIT CORP 4.55 09/20/2027	1,500,000.00	09/26/2022 5.13%	1,462,125.00 1,473,604.17	99.03 4.86%	1,485,431.43 2,085.42	0.55% 11,827.26	A1/A+ A+	3.47 3.17
24422EWR6	JOHN DEERE CAPITAL CORP 4.75 01/20/2028	1,500,000.00	01/23/2023 4.40%	1,523,085.00 1,517,608.49	100.21 4.69%	1,503,199.50 14,052.08	0.56% (14,408.99)	A1/A A+	3.81 3.42
06051GGF0	BANK OF AMERICA CORP 3.824 01/20/2028	3,850,000.00	-- 5.54%	3,624,607.05 3,685,367.86	96.32 5.25%	3,708,147.60 29,035.84	1.37% 22,779.74	A1/A- AA-	3.81 2.60
91324PEP3	UNITEDHEALTH GROUP INC 5.25 02/15/2028	1,000,000.00	02/21/2023 4.90%	1,015,260.00 1,011,818.60	101.83 4.72%	1,018,331.17 6,708.33	0.38% 6,512.57	A2/A+ A	3.88 3.39
20030NCH2	COMCAST CORP 3.55 05/01/2028	1,500,000.00	08/24/2023 5.05%	1,407,270.00 1,419,051.27	95.42 4.80%	1,431,268.59 22,187.50	0.53% 12,217.32	A3/A- A-	4.08 3.69
06406RBG1	BANK OF NEW YORK MELLON CORP 3.992 06/13/2028	1,000,000.00	10/26/2023 6.16%	930,620.00 938,702.09	97.02 5.01%	970,183.06 11,976.00	0.36% 31,480.97	A1/A AA-	4.20 2.93
02665WEM9	AMERICAN HONDA FINANCE CORP 5.125 07/07/2028	1,640,000.00	10/12/2023 5.60%	1,608,023.50 1,611,135.93	101.13 4.83%	1,658,523.08 19,611.67	0.61% 47,387.15	A3/A- A	4.27 3.76
89115A2U5	TORONTO-DOMINION BANK 5.523 07/17/2028	750,000.00	09/19/2023 5.63%	746,647.50 747,014.92	102.13 4.96%	765,956.17 8,514.62	0.28% 18,941.24	A1/A AA-	4.30 3.76
78016HZS2	ROYAL BANK OF CANADA 5.2 08/01/2028	3,000,000.00	-- 5.54%	2,956,340.00 2,961,405.47	101.00 4.94%	3,029,872.71 26,000.00	1.12% 68,467.24	A1/A AA-	4.34 3.82
06368LWU6	BANK OF MONTREAL 5.717 09/25/2028	1,000,000.00	11/09/2023 6.03%	986,880.00 987,913.07	102.70 5.03%	1,027,001.56 952.83	0.38% 39,088.49	A2/A- AA-	4.49 3.86
756109BS2	REALTY INCOME CORP 4.7 12/15/2028	2,355,000.00	01/19/2024 4.86%	2,338,466.70 2,339,104.73	98.49 5.06%	2,319,469.43 32,590.58	0.86% (19,635.30)	A3/A- NA	4.71 4.11
61744YAP3	MORGAN STANLEY 3.772 01/24/2029	1,000,000.00	01/23/2024 5.17%	950,090.00 952,380.39	95.19 5.18%	951,874.46 7,020.11	0.35% (505.93)	A1/A- A+	4.82 3.47

Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P Fitch	Maturity Duration
17275RBR2	CISCO SYSTEMS INC 4.85 02/26/2029	1,475,000.00	02/21/2024 4.86%	1,474,483.75 1,474,493.64	100.74 4.68%	1,485,887.62 6,955.03	0.55% 11,393.98	A1/AA- NA	4.91 4.30
Total Corporate		**70,190,000.00**	**3.38%**	**69,734,068.44** **69,681,988.18**	**96.87** **5.05%**	**67,935,228.44** **509,299.94**	**25.11%** **(1,746,759.74)**	**A1/A** **A+**	**2.85** **2.47**
MONEY MARKET FUND									
31846V567	FIRST AMER:GVT OBLG Z	1,471,247.69	-- 5.17%	1,471,247.69 1,471,247.69	1.00 5.17%	1,471,247.69 0.00	0.54% 0.00	Aaa/ AAAm AAA	0.00 0.00
Total Money Market Fund		**1,471,247.69**	**5.17%**	**1,471,247.69** **1,471,247.69**	**1.00** **5.17%**	**1,471,247.69** **0.00**	**0.54%** **0.00**	**Aaa/** **AAAm** **AAA**	**0.00** **0.00**
SUPRANATIONAL									
459058JB0	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM 0.625 04/22/2025	3,560,000.00	04/15/2020 0.70%	3,546,222.80 3,557,087.63	95.58 4.96%	3,402,646.50 9,842.81	1.26% (154,441.12)	Aaa/AAA NA	1.06 1.03
459058JL8	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM 0.5 10/28/2025	2,000,000.00	-- 0.51%	1,998,673.68 1,999,587.99	93.53 4.81%	1,870,668.06 4,250.00	0.69% (128,919.93)	Aaa/AAA NA	1.58 1.53
4581X0DV7	INTER-AMERICAN DEVELOPMENT BANK 0.875 04/20/2026	5,420,000.00	04/13/2021 0.97%	5,395,176.40 5,409,817.70	92.58 4.71%	5,018,060.06 21,209.51	1.86% (391,757.64)	Aaa/AAA NA	2.05 1.99
459058KT9	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM 3.5 07/12/2028	5,000,000.00	-- 4.39%	4,806,560.10 4,830,785.93	96.64 4.37%	4,831,811.10 38,402.78	1.79% 1,025.17	Aaa/AAA NA	4.28 3.89
45950KDD9	INTERNATIONAL FINANCE CORP 4.5 07/13/2028	1,285,000.00	07/06/2023 4.53%	1,283,573.65 1,283,778.98	100.54 4.36%	1,291,921.67 12,528.75	0.48% 8,142.69	Aaa/AAA NA	4.28 3.83
4581X0DC9	INTER-AMERICAN DEVELOPMENT BANK 3.125 09/18/2028	3,480,000.00	-- 4.32%	3,302,354.40 3,314,314.48	94.96 4.38%	3,304,764.60 3,927.08	1.22% (9,549.88)	Aaa/AAA NA	4.47 4.10
4581X0EN4	INTER-AMERICAN DEVELOPMENT BANK 4.125 02/15/2029	3,000,000.00	02/15/2024 4.34%	2,970,690.00 2,971,349.56	99.04 4.34%	2,971,208.67 20,968.75	1.10% (140.89)	Aaa/AAA NA	4.88 4.34
Total Supranational		**23,745,000.00**	**2.75%**	**23,303,251.02** **23,366,722.25**	**95.62** **4.57%**	**22,691,080.66** **111,129.68**	**8.39%** **(675,641.59)**	**Aaa/AAA** **NA**	**3.19** **2.93**
US TREASURY									

Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P Fitch	Maturity Duration
91282CEQ0	UNITED STATES TREASURY 2.75 05/15/2025	4,500,000.00	-- 3.87%	4,373,236.62 4,446,499.53	97.58 4.99%	4,391,191.40 46,916.21	1.62% (55,308.13)	Aaa/AA+ AA+	1.12 1.08
91282CFE6	UNITED STATES TREASURY 3.125 08/15/2025	7,500,000.00	-- 3.73%	7,376,594.28 7,441,661.44	97.72 4.85%	7,329,199.20 29,618.82	2.71% (112,462.24)	Aaa/AA+ AA+	1.38 1.33
91282CFP1	UNITED STATES TREASURY 4.25 10/15/2025	4,000,000.00	-- 4.20%	4,004,746.09 4,002,749.30	99.18 4.81%	3,967,031.24 78,497.27	1.47% (35,718.06)	Aaa/AA+ AA+	1.54 1.45
91282CBH3	UNITED STATES TREASURY 0.375 01/31/2026	2,000,000.00	-- 0.68%	1,970,680.15 1,988,979.66	92.46 4.71%	1,849,140.62 1,256.87	0.68% (139,839.04)	Aaa/AA+ AA+	1.84 1.79
91282CBT7	UNITED STATES TREASURY 0.75 03/31/2026	3,000,000.00	-- 1.01%	2,964,785.16 2,984,546.65	92.66 4.64%	2,779,687.50 61.48	1.03% (204,859.15)	Aaa/AA+ AA+	2.00 1.94
91282CCF6	UNITED STATES TREASURY 0.75 05/31/2026	2,000,000.00	-- 0.93%	1,983,159.72 1,992,408.78	92.13 4.61%	1,842,578.12 5,040.98	0.68% (149,830.66)	Aaa/AA+ AA+	2.17 2.10
91282CCW9	UNITED STATES TREASURY 0.75 08/31/2026	10,000,000.00	-- 0.81%	9,969,880.95 9,985,312.75	91.41 4.54%	9,141,015.60 6,521.74	3.38% (844,297.15)	Aaa/AA+ AA+	2.42 2.35
91282CDG3	UNITED STATES TREASURY 1.125 10/31/2026	7,000,000.00	-- 1.26%	6,953,772.42 6,975,587.86	91.84 4.51%	6,429,062.50 33,100.96	2.38% (546,525.36)	Aaa/AA+ AA+	2.59 2.49
912828Z78	UNITED STATES TREASURY 1.5 01/31/2027	3,000,000.00	04/27/2022 2.80%	2,825,976.56 2,896,426.53	92.22 4.45%	2,766,562.50 7,541.21	1.02% (129,864.03)	Aaa/AA+ AA+	2.84 2.72
91282CEN7	UNITED STATES TREASURY 2.75 04/30/2027	7,500,000.00	-- 4.22%	7,043,164.06 7,192,647.09	95.23 4.42%	7,141,992.15 86,692.99	2.64% (50,654.94)	Aaa/AA+ AA+	3.08 2.88
91282CEW7	UNITED STATES TREASURY 3.25 06/30/2027	5,000,000.00	-- 3.11%	5,030,981.99 5,020,592.25	96.57 4.44%	4,828,515.60 41,071.43	1.79% (192,076.65)	Aaa/AA+ AA+	3.25 3.02
91282CFM8	UNITED STATES TREASURY 4.125 09/30/2027	4,000,000.00	-- 3.98%	4,025,625.00 4,018,868.09	99.22 4.37%	3,968,906.24 450.82	1.47% (49,961.85)	Aaa/AA+ AA+	3.50 3.16
91282CGC9	UNITED STATES TREASURY 3.875 12/31/2027	8,000,000.00	-- 3.70%	8,063,515.63 8,048,277.13	98.39 4.34%	7,870,937.52 78,351.65	2.91% (177,339.61)	Aaa/AA+ AA+	3.75 3.42
91282CGT2	UNITED STATES TREASURY 3.625 03/31/2028	5,000,000.00	-- 4.17%	4,886,816.41 4,902,526.46	97.48 4.32%	4,874,218.75 495.22	1.80% (28,307.71)	Aaa/AA+ AA+	4.00 3.61
91282CHE4	UNITED STATES TREASURY 3.625 05/31/2028	9,000,000.00	-- 4.15%	8,796,660.16 8,824,854.32	97.46 4.29%	8,771,835.96 109,641.39	3.24% (53,018.36)	Aaa/AA+ AA+	4.17 3.78
91282CHQ7	UNITED STATES TREASURY 4.125 07/31/2028	12,750,000.00	-- 4.42%	12,586,845.72 12,605,965.10	99.38 4.28%	12,670,312.50 88,137.88	4.68% 64,347.40	Aaa/AA+ AA+	4.33 3.91
91282CJA0	UNITED STATES TREASURY 4.625 09/30/2028	7,500,000.00	-- 4.66%	7,489,453.12 7,490,902.44	101.44 4.27%	7,608,105.45 947.75	2.81% 117,203.01	Aaa/AA+ AA+	4.50 3.95
91282CJN2	UNITED STATES TREASURY 4.375 11/30/2028	9,000,000.00	-- 4.07%	9,121,132.81 9,114,444.44	100.53 4.25%	9,047,460.96 132,325.82	3.34% (66,983.48)	Aaa/AA+ AA+	4.67 4.13

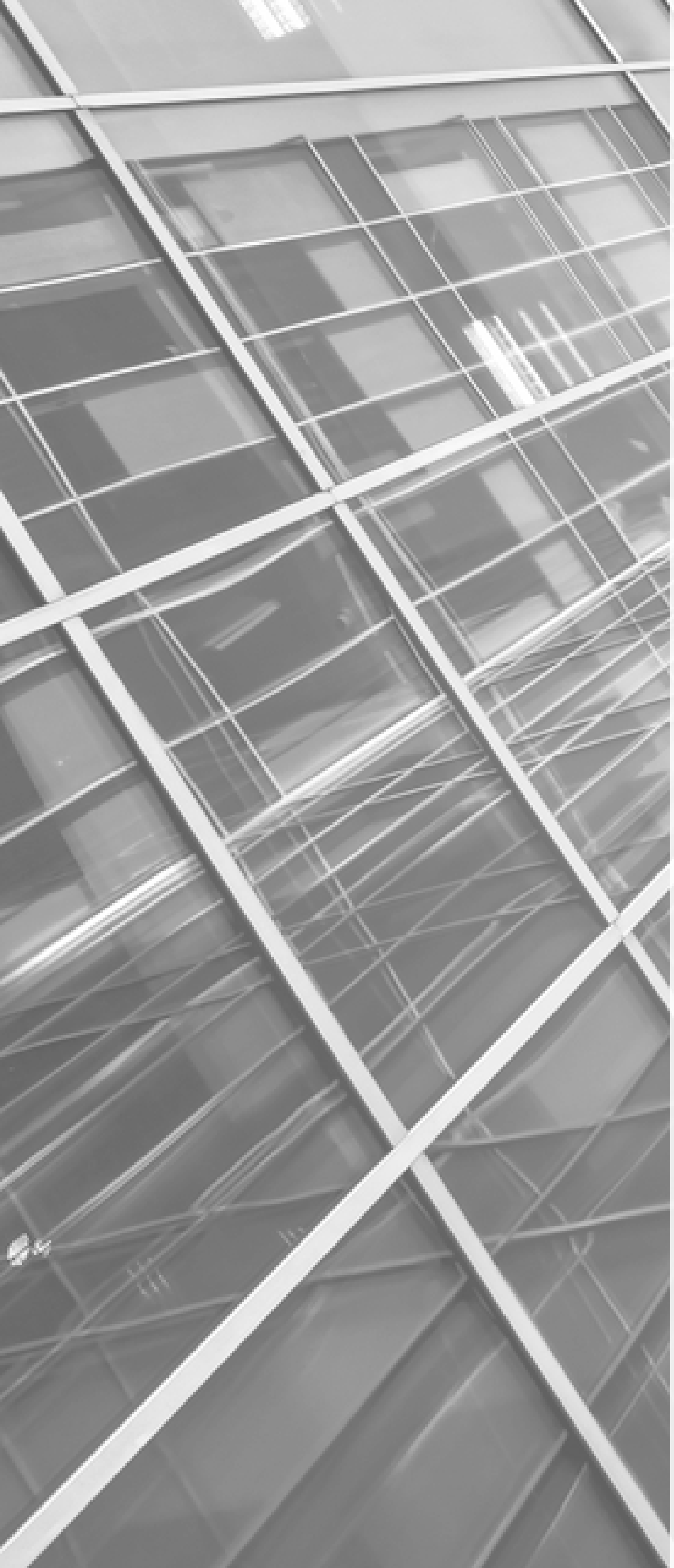
Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P Fitch	Maturity Duration
91282CJR3	UNITED STATES TREASURY 3.75 12/31/2028	4,000,000.00	-- 4.01%	3,953,476.57 3,955,309.72	97.87 4.25%	3,914,687.52 37,912.09	1.45% (40,622.20)	Aaa/AA+ AA+	4.75 4.26
91282CKD2	UNITED STATES TREASURY 4.25 02/28/2029	4,000,000.00	-- 4.26%	3,998,750.00 3,998,793.31	100.13 4.22%	4,005,312.48 14,782.61	1.48% 6,519.17	Aaa/AA+ AA+	4.91 4.38
Total US Treasury		**118,750,000.00**	**3.45%**	**117,419,253.42 117,887,352.85**	**97.11 4.44%**	**115,197,753.80 799,365.17**	**42.59% (2,689,599.04)**	**Aaa/AA+ AA+**	**3.36 3.08**
Total Portfolio		**278,767,526.91**	**3.27%**	**276,612,892.48 276,934,339.64**	**96.45 4.79%**	**270,498,118.38 1,642,867.48**	**100.00% (6,436,221.26)**	**Aa2/AA- AA**	**2.90 2.51**
Total Market Value + Accrued						**272,140,985.86**			

HOLDINGS REPORT

PRISM LGIP Portfolio | Account #10464 | As of March 31, 2024

Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P Fitch	Maturity Duration
CASH									
CCYUSD	Receivable	3,752.02	-- 0.00%	3,752.02 3,752.02	1.00 0.00%	3,752.02 0.00	0.01% 0.00	Aaa/AAA AAA	0.00 0.00
Total Cash		**3,752.02**	**0.00%**	**3,752.02 3,752.02**	**1.00 0.00%**	**3,752.02 0.00**	**0.01% 0.00**	**Aaa/AAA AAA**	**0.00 0.00**
LAIF									
90LAIF$00	State Pool	3,261,373.19	-- 4.27%	3,261,373.19 3,261,373.19	1.00 4.27%	3,261,373.19 0.00	12.48% 0.00	NA/NA NA	0.00 0.00
Total LAIF		**3,261,373.19**	**4.27%**	**3,261,373.19 3,261,373.19**	**1.00 4.27%**	**3,261,373.19 0.00**	**12.48% 0.00**	**NA/NA NA**	**0.00 0.00**
CAMP									
90CAMP$00	CAMP	22,869,307.88	03/31/2024 5.48%	22,869,307.88 22,869,307.88	1.00 5.48%	22,869,307.88 0.00	87.51% 0.00	NA/AAAm AAA	0.00 0.00
Total CAMP		**22,869,307.88**	**5.48%**	**22,869,307.88 22,869,307.88**	**1.00 5.48%**	**22,869,307.88 0.00**	**87.51% 0.00**	**NA/ AAAm AAA**	**0.00 0.00**
Total Portfolio		**26,134,433.09**	**5.33%**	**26,134,433.09 26,134,433.09**	**1.00 5.33%**	**26,134,433.09 0.00**	**100.00% 0.00**	**Aaa/AAA AAA**	**0.00 0.00**
Total Market Value + Accrued						**26,134,433.09***			

**Estimated Amount*



PRISM | Quarterly Transactions and Interest Earned

Transaction Ledger

As of March 31, 2024

PRISM Liquidity Portfolio - Account #10292

December 31, 2023 through March 31, 2024

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
ACQUISITIONS										
Purchase	01/26/2024	912797JE8	7,000,000.00	US Treasury Bill 5.258% Due: 02/20/2024	99.635	5.35%	6,974,442.71	0.00	6,974,442.71	0.00
Purchase	01/26/2024	912797JJ7	7,000,000.00	US Treasury Bill 5.253% Due: 03/19/2024	99.227	5.37%	6,945,870.07	0.00	6,945,870.07	0.00
Purchase	01/31/2024	912797JK4	7,000,000.00	US Treasury Bill 5.253% Due: 03/26/2024	99.197	5.37%	6,943,819.94	0.00	6,943,819.94	0.00
Purchase	02/22/2024	912797HG5	9,000,000.00	US Treasury Bill 5.24% Due: 04/25/2024	99.083	5.36%	8,917,470.00	0.00	8,917,470.00	0.00
Purchase	02/22/2024	912797JJ7	3,000,000.00	US Treasury Bill 5.282% Due: 03/19/2024	99.619	5.38%	2,988,555.67	0.00	2,988,555.67	0.00
Purchase	02/23/2024	912797GZ4	15,000,000.00	US Treasury Bill 5.282% Due: 04/04/2024	99.398	5.39%	14,909,757.29	0.00	14,909,757.29	0.00
Purchase	03/28/2024	912797HG5	8,000,000.00	US Treasury Bill 5.269% Due: 04/25/2024	99.590	5.36%	7,967,215.11	0.00	7,967,215.11	0.00
Purchase	03/28/2024	912797JM0	10,000,000.00	US Treasury Bill 5.225% Due: 04/09/2024	99.826	5.31%	9,982,583.33	0.00	9,982,583.33	0.00
Subtotal			**66,000,000.00**				**65,629,714.12**	**0.00**	**65,629,714.12**	**0.00**
TOTAL ACQUISITIONS			**66,000,000.00**				**65,629,714.12**	**0.00**	**65,629,714.12**	**0.00**
DISPOSITIONS										
Maturity	01/23/2024	912797JA6	15,000,000.00	US Treasury Bill 5.256% Due: 01/23/2024	100.000		14,929,913.33	70,086.67	15,000,000.00	0.00
Maturity	01/30/2024	912797JB4	6,000,000.00	US Treasury Bill 5.341% Due: 01/30/2024	100.000		5,894,060.25	105,939.75	6,000,000.00	0.00
Maturity	02/15/2024	912797GN1	20,000,000.00	US Treasury Bill 5.284% Due: 02/15/2024	100.000		19,506,297.00	493,703.00	20,000,000.00	0.00
Maturity	02/20/2024	912797JE8	7,000,000.00	US Treasury Bill 5.258% Due: 02/20/2024	100.000		6,974,442.71	25,557.29	7,000,000.00	0.00

Transaction Ledger

As of March 31, 2024

PRISM Liquidity Portfolio - Account #10292

December 31, 2023 through March 31, 2024

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Maturity	02/22/2024	912796Z28	15,000,000.00	US Treasury Bill 5.289% Due: 02/22/2024	100.000		14,607,485.42	392,514.58	15,000,000.00	0.00
Maturity	03/19/2024	912797JJ7	10,000,000.00	US Treasury Bill 5.267% Due: 03/19/2024	100.000		9,934,425.74	65,574.26	10,000,000.00	0.00
Maturity	03/21/2024	912797LL9	10,000,000.00	US Treasury Bill 5.215% Due: 03/21/2024	100.000		9,869,630.00	130,370.00	10,000,000.00	0.00
Maturity	03/26/2024	912797JK4	7,000,000.00	US Treasury Bill 5.253% Due: 03/26/2024	100.000		6,943,819.94	56,180.06	7,000,000.00	0.00
Maturity	03/28/2024	912797GY7	10,000,000.00	US Treasury Bill 5.317% Due: 03/28/2024	100.000		9,732,647.92	267,352.08	10,000,000.00	0.00
Subtotal			**100,000,000.00**				**98,392,722.31**	**1,607,277.69**	**100,000,000.00**	**0.00**
TOTAL DISPOSITIONS			**100,000,000.00**				**98,392,722.31**	**1,607,277.69**	**100,000,000.00**	**0.00**

Income Earned

As of January 31, 2024

CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
FIXED INCOME						
06051GFF1	Bank of America Corp Note 4% Due 04/01/2024	08/28/2023 08/30/2023 1,000,000.00	995,665.86 0.00 0.00 997,142.33	10,000.00 0.00 13,333.33 3,333.33	1,476.47 0.00 1,476.47 4,809.80	4,809.80
9128286R6	US Treasury Note 2.25% Due 04/30/2024	Various Various 31,000,000.00	30,683,243.13 0.00 0.00 30,765,071.98	118,804.96 0.00 178,207.41 59,402.45	81,828.85 0.00 81,828.85 141,231.30	141,231.30
91282CCC3	US Treasury Note 0.25% Due 05/15/2024	08/30/2023 08/31/2023 15,000,000.00	14,723,144.53 0.00 0.00 14,786,718.75	4,842.03 0.00 8,035.71 3,193.68	63,574.22 0.00 63,574.22 66,767.90	66,767.90
Total Fixed Income		**47,000,000.00**	**46,402,053.52** **0.00** **0.00** **46,548,933.06**	**133,646.99** **0.00** **199,576.45** **65,929.46**	**146,879.54** **0.00** **146,879.54** **212,809.00**	**212,809.00**
CASH & EQUIVALENT						
262006307	Dreyfus Gov't Cash Management Money Market Fund	Various Various 408,073.04	238,737.19 21,033,468.57 20,864,132.72 408,073.04	0.00 33,468.57 0.00 33,468.57	0.00 0.00 0.00 33,468.57	33,468.57
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	39,410.00 0.00 49,106.11 9,696.11	0.00 0.00 0.00 9,696.11	9,696.11
912796Z28	US Treasury Bill 5.293% Due 02/22/2024	Various Various 15,000,000.00	14,607,485.42 0.00 0.00 14,607,485.42	277,843.74 0.00 346,205.20 68,361.46	0.00 0.00 0.00 68,361.46	68,361.46
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	361,461.13 0.00 452,561.08 91,099.95	0.00 0.00 0.00 91,099.95	91,099.95

Income Earned

As of January 31, 2024

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
912797GY7	US Treasury Bill 5.317% Due 03/28/2024	09/28/2023 09/29/2023 10,000,000.00	9,732,647.92 0.00 0.00 9,732,647.92	138,845.83 0.00 184,635.41 45,789.58	0.00 0.00 0.00 45,789.58	45,789.58
912797HG5	US Treasury Bill 5.316% Due 04/25/2024	10/30/2023 10/31/2023 4,250,000.00	4,138,917.75 0.00 0.00 4,138,917.75	38,910.17 0.00 58,365.25 19,455.08	0.00 0.00 0.00 19,455.08	19,455.08
912797JA6	US Treasury Bill Due 01/23/2024	12/22/2023 12/22/2023 0.00	14,929,913.33 0.00 14,929,913.33 0.00	21,902.08 70,086.67 0.00 48,184.59	0.00 0.00 0.00 48,184.59	48,184.59
912797JB4	US Treasury Bill Due 01/30/2024	09/28/2023 10/03/2023 0.00	5,894,060.25 0.00 5,894,060.25 0.00	80,122.50 105,939.75 0.00 25,817.25	0.00 0.00 0.00 25,817.25	25,817.25
912797JE8	US Treasury Bill 5.258% Due 02/20/2024	01/25/2024 01/26/2024 7,000,000.00	0.00 6,974,442.71 0.00 6,974,442.71	0.00 0.00 6,133.75 6,133.75	0.00 0.00 0.00 6,133.75	6,133.75
912797JJ7	US Treasury Bill 5.253% Due 03/19/2024	01/25/2024 01/26/2024 7,000,000.00	0.00 6,945,870.07 0.00 6,945,870.07	0.00 0.00 6,127.92 6,127.92	0.00 0.00 0.00 6,127.92	6,127.92
912797JK4	US Treasury Bill 5.253% Due 03/26/2024	01/31/2024 01/31/2024 7,000,000.00	0.00 6,943,819.94 0.00 6,943,819.94	0.00 0.00 1,021.46 1,021.46	0.00 0.00 0.00 1,021.46	1,021.46
912797LL9	US Treasury Bill 5.215% Due 03/21/2024	12/22/2023 12/22/2023 10,000,000.00	9,869,630.00 0.00 0.00 9,869,630.00	14,485.56 0.00 59,390.78 44,905.22	0.00 0.00 0.00 44,905.22	44,905.22

Income Earned

As of January 31, 2024

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
Total Cash & Equivalent		82,658,073.04	80,846,375.53 41,897,601.29 41,688,106.30 81,055,870.52	972,981.01 209,494.99 1,163,546.96 400,060.94	0.00 0.00 0.00 400,060.94	400,060.94
TOTAL PORTFOLIO		129,658,073.04	127,248,429.05 41,897,601.29 41,688,106.30 127,604,803.58	1,106,628.00 209,494.99 1,363,123.41 465,990.40	146,879.54 0.00 146,879.54 612,869.94	612,869.94

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 & EQUIVALENTS						
31846V567	FIRST AMER:GVT OBLG Z	707,787.02	439,191.84 30,103,382.36 (29,834,787.18) 707,787.02	0.00 9,408.03 0.00 9,408.03	0.00 0.00 0.00 9,408.03	9,408.03
912797GZ4	UNITED STATES TREASURY 04/04/2024	02/22/2024 02/23/2024 15,000,000.00	0.00 14,909,757.29 0.00 14,925,164.58	0.00 0.00 0.00 0.00	15,407.29 0.00 15,407.29 15,407.29	15,407.29
912797JE8	UNITED STATES TREASURY 02/20/2024	01/25/2024 01/26/2024 0.00	6,980,576.46 0.00 (7,000,000.00) 0.00	0.00 0.00 0.00 0.00	19,423.54 0.00 19,423.54 19,423.54	19,423.54
912797JJ7	UNITED STATES TREASURY 03/19/2024	10,000,000.00	6,951,997.99 2,988,555.67 0.00 9,973,693.25	0.00 0.00 0.00 0.00	33,139.60 0.00 33,139.60 33,139.60	33,139.60
912797JK4	UNITED STATES TREASURY 03/26/2024	01/31/2024 01/31/2024 7,000,000.00	6,944,841.40 0.00 0.00 6,974,463.61	0.00 0.00 0.00 0.00	29,622.21 0.00 29,622.21 29,622.21	29,622.21
912797LL9	UNITED STATES TREASURY 03/21/2024	12/22/2023 12/22/2023 10,000,000.00	9,929,020.78 0.00 0.00 9,971,028.89	0.00 0.00 0.00 0.00	42,008.11 0.00 42,008.11 42,008.11	42,008.11
CCYUSD	Receivable	13,387.79	9,408.03 0.00 0.00 13,387.79	0.00 0.00 0.00 0.00	0.00 0.00 0.00 0.00	0.00
Total Cash & Equivalents		**42,721,174.81**	**31,255,036.49** **48,001,695.32** **(36,834,787.18)** **42,565,525.14**	**0.00** **9,408.03** **0.00** **9,408.03**	**139,600.75** **0.00** **139,600.75** **149,008.78**	**149,008.78**
FIXED INCOME						

CHANDLER ASSET MANAGEMENT

PRISM Liquidity Portfolio | Account #10292 | As of February 29, 2024

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
06051GFF1	BANK OF AMERICA CORP 4.0 04/01/2024	08/28/2023 08/30/2023 1,000,000.00	997,142.33 0.00 0.00 998,523.53	13,333.33 0.00 16,666.67 3,333.33	1,381.21 0.00 1,381.21 4,714.54	4,714.54
89233GDC7	Toyota Motor Credit Corporation 04/12/2024	08/28/2023 08/28/2023 2,000,000.00	1,977,792.78 0.00 0.00 1,986,863.33	0.00 0.00 0.00 0.00	9,070.56 0.00 9,070.56 9,070.56	9,070.56
912796Z28	UNITED STATES TREASURY 02/22/2024	0.00	14,953,690.63 0.00 (15,000,000.00) 0.00	0.00 0.00 0.00 0.00	46,309.37 0.00 46,309.37 46,309.37	46,309.37
912797GN1	UNITED STATES TREASURY 02/15/2024	08/31/2023 0.00	19,958,858.08 0.00 (20,000,000.00) 0.00	0.00 0.00 0.00 0.00	41,141.92 0.00 41,141.92 41,141.92	41,141.92
912797GY7	UNITED STATES TREASURY 03/28/2024	09/28/2023 09/29/2023 10,000,000.00	9,917,283.33 0.00 0.00 9,960,118.75	0.00 0.00 0.00 0.00	42,835.42 0.00 42,835.42 42,835.42	42,835.42
912797HG5	UNITED STATES TREASURY 04/25/2024	13,250,000.00	4,197,283.00 8,917,470.00 0.00 13,143,432.92	0.00 0.00 0.00 0.00	28,679.92 0.00 28,679.92 28,679.92	28,679.92
9128286R6	UNITED STATES TREASURY 2.25 04/30/2024	31,000,000.00	30,765,071.99 0.00 0.00 30,841,621.57	178,207.42 0.00 233,777.47 55,570.06	76,549.58 0.00 76,549.58 132,119.63	132,119.63
91282CCC3	UNITED STATES TREASURY 0.25 05/15/2024	08/30/2023 08/31/2023 15,000,000.00	14,786,718.75 0.00 0.00 14,846,191.41	8,035.71 0.00 11,023.35 2,987.64	59,472.66 0.00 59,472.66 62,460.29	62,460.29
Total Fixed Income		**72,250,000.00**	**97,553,840.89** **8,917,470.00** **(35,000,000.00)** **71,776,751.51**	**199,576.47** **0.00** **261,467.49** **61,891.03**	**305,440.62** **0.00** **305,440.62** **367,331.65**	**367,331.65**

Cusip	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
TOTAL PORTFOLIO		**114,971,174.81**	**128,808,877.38** **56,919,165.32** **(71,834,787.18)** **114,342,276.65**	**199,576.47** **9,408.03** **261,467.49** **71,299.06**	**445,041.37** **0.00** **445,041.37** **516,340.43**	**516,340.43**

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 & EQUIVALENTS						
31846V567	FIRST AMER:GVT OBLG Z	1,273,528.79	707,787.02 17,015,540.21 (16,449,798.44) 1,273,528.79	0.00 13,387.79 0.00 13,387.79	0.00 0.00 0.00 13,387.79	13,387.79
912797GZ4	UNITED STATES TREASURY 04/04/2024	02/22/2024 02/23/2024 15,000,000.00	14,925,164.58 0.00 0.00 14,993,396.87	0.00 0.00 0.00 0.00	68,232.29 0.00 68,232.29 68,232.29	68,232.29
912797JJ7	UNITED STATES TREASURY 03/19/2024	0.00	9,973,693.25 0.00 (10,000,000.00) 0.00	0.00 0.00 0.00 0.00	26,306.75 0.00 26,306.75 26,306.75	26,306.75
912797JK4	UNITED STATES TREASURY 03/26/2024	01/31/2024 01/31/2024 0.00	6,974,463.61 0.00 (7,000,000.00) 0.00	0.00 0.00 0.00 0.00	25,536.39 0.00 25,536.39 25,536.39	25,536.39
912797JM0	UNITED STATES TREASURY 04/09/2024	03/27/2024 03/28/2024 10,000,000.00	0.00 9,982,583.33 0.00 9,988,388.89	0.00 0.00 0.00 0.00	5,805.56 0.00 5,805.56 5,805.56	5,805.56
912797LL9	UNITED STATES TREASURY 03/21/2024	12/22/2023 12/22/2023 0.00	9,971,028.89 0.00 (10,000,000.00) 0.00	0.00 0.00 0.00 0.00	28,971.11 0.00 28,971.11 28,971.11	28,971.11
CCYUSD	Receivable	8,604.93	13,387.79 0.00 0.00 8,604.93	0.00 0.00 0.00 0.00	0.00 0.00 0.00 0.00	0.00
Total Cash & Equivalents		**26,282,133.72**	**42,565,525.14** **26,998,123.54** **(43,449,798.44)** **26,263,919.48**	**0.00** **13,387.79** **0.00** **13,387.79**	**154,852.10** **0.00** **154,852.10** **168,239.89**	**168,239.89**

FIXED INCOME

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
06051GFF1	BANK OF AMERICA CORP 4.0 04/01/2024	08/28/2023 08/30/2023 1,000,000.00	998,523.53 0.00 0.00 1,000,000.00	16,666.67 0.00 20,000.00 3,333.33	1,476.47 0.00 1,476.47 4,809.80	4,809.80
89233GDC7	Toyota Motor Credit Corporation 04/12/2024	08/28/2023 08/28/2023 2,000,000.00	1,986,863.33 0.00 0.00 1,996,559.44	0.00 0.00 0.00 0.00	9,696.11 0.00 9,696.11 9,696.11	9,696.11
912797GY7	UNITED STATES TREASURY 03/28/2024	09/28/2023 09/29/2023 0.00	9,960,118.75 0.00 (10,000,000.00) 0.00	0.00 0.00 0.00 0.00	39,881.25 0.00 39,881.25 39,881.25	39,881.25
912797HG5	UNITED STATES TREASURY 04/25/2024	21,250,000.00	13,143,432.92 7,967,215.11 0.00 21,175,396.67	0.00 0.00 0.00 0.00	64,748.64 0.00 64,748.64 64,748.64	64,748.64
9128286R6	UNITED STATES TREASURY 2.25 04/30/2024	31,000,000.00	30,841,621.57 0.00 0.00 30,923,450.42	233,777.47 0.00 293,179.94 59,402.47	81,828.86 0.00 81,828.86 141,231.33	141,231.33
91282CCC3	UNITED STATES TREASURY 0.25 05/15/2024	08/30/2023 08/31/2023 15,000,000.00	14,846,191.41 0.00 0.00 14,909,765.63	11,023.35 0.00 14,217.03 3,193.68	63,574.22 0.00 63,574.22 66,767.90	66,767.90
Total Fixed Income		**70,250,000.00**	**71,776,751.51** **7,967,215.11** **(10,000,000.00)** **70,005,172.16**	**261,467.49** **0.00** **327,396.98** **65,929.49**	**261,205.54** **0.00** **261,205.54** **327,135.03**	**327,135.03**
TOTAL PORTFOLIO		**96,532,133.72**	**114,342,276.65** **34,965,338.65** **(53,449,798.44)** **96,269,091.64**	**261,467.49** **13,387.79** **327,396.98** **79,317.28**	**416,057.64** **0.00** **416,057.64** **495,374.92**	**495,374.92**

Transaction Ledger

As of March 31, 2024

PRISM Short Term Core Portfolio - Account #10290

December 31, 2023 through March 31, 2024

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
ACQUISITIONS										
Purchase	01/17/2024	36268GAD7	315,000.00	GM Financial Securitized Term 2024-1 A3 4.85% Due: 12/18/2028	99.980	4.91%	314,936.65	0.00	314,936.65	0.00
Purchase	01/18/2024	91282CJR3	3,000,000.00	US Treasury Note 3.75% Due: 12/31/2028	98.785	4.02%	2,963,554.69	5,563.19	2,969,117.88	0.00
Purchase	01/23/2024	756109BS2	1,500,000.00	Realty Income Corp Callable Note Cont. 11/15/2028 4.7% Due: 12/15/2028	99.323	4.86%	1,489,845.00	7,441.67	1,497,286.67	0.00
Purchase	01/23/2024	756109BS2	855,000.00	Realty Income Corp Callable Note Cont. 11/15/2028 4.7% Due: 12/15/2028	99.254	4.87%	848,621.70	4,241.75	852,863.45	0.00
Purchase	01/24/2024	448988AD7	740,000.00	Hyundai Auto Lease Securitizat 2024-A A3 5.02% Due: 03/15/2027	99.981	5.08%	739,859.77	0.00	739,859.77	0.00
Purchase	01/25/2024	61744YAP3	1,000,000.00	Morgan Stanley Callable Note 1X 1/24/2028 3.772% Due: 01/24/2029	95.009	5.48%	950,090.00	104.78	950,194.78	0.00
Purchase	01/31/2024	161571HV9	2,995,000.00	Chase Issuance Trust 2024-A1 A 4.6% Due: 01/16/2029	99.985	4.66%	2,994,543.86	0.00	2,994,543.86	0.00
Purchase	01/31/2024	91282CJR3	1,000,000.00	US Treasury Note 3.75% Due: 12/31/2028	98.992	3.98%	989,921.88	3,193.68	993,115.56	0.00
Purchase	02/15/2024	36269FAD8	940,000.00	GM Financial Automobile 2024-1 A3 5.09% Due: 03/22/2027	99.988	5.15%	939,882.50	0.00	939,882.50	0.00
Purchase	02/20/2024	4581X0EN4	3,000,000.00	Inter-American Dev Bank Note 4.125% Due: 02/15/2029	99.023	4.34%	2,970,690.00	6,875.00	2,977,565.00	0.00
Purchase	02/26/2024	17275RBR2	1,475,000.00	Cisco Systems Callable Note Cont 1/26/2029 4.85% Due: 02/26/2029	99.965	4.86%	1,474,483.75	0.00	1,474,483.75	0.00
Purchase	02/27/2024	89238GAD3	940,000.00	Toyota Lease Owner Trust 2024-A A3 5.25% Due: 04/20/2027	99.996		939,960.33	0.00	939,960.33	0.00
Purchase	03/18/2024	91282CKD2	2,000,000.00	US Treasury Note 4.25% Due: 02/28/2029	99.633	4.33%	1,992,656.25	4,157.61	1,996,813.86	0.00
Purchase	03/19/2024	47800RAD5	515,000.00	John Deere Owner Trust 2024-A A3 4.96% Due: 11/15/2028	99.994	5.01%	514,971.16	0.00	514,971.16	0.00

Transaction Ledger

As of March 31, 2024

PRISM Short Term Core Portfolio - Account #10290

December 31, 2023 through March 31, 2024

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Purchase	03/20/2024	448973AD9	660,000.00	Hyundai Auto Receivables Trust 2024-A A3 4.99% Due: 02/15/2029	99.978	5.05%	659,854.47	0.00	659,854.47	0.00
Purchase	03/28/2024	91282CKD2	2,000,000.00	US Treasury Note 4.25% Due: 02/28/2029	100.305	4.18%	2,006,093.75	6,467.39	2,012,561.14	0.00
Subtotal			**22,935,000.00**				**22,789,965.76**	**38,045.07**	**22,828,010.83**	**0.00**
TOTAL ACQUISITIONS			**22,935,000.00**				**22,789,965.76**	**38,045.07**	**22,828,010.83**	**0.00**
DISPOSITIONS										
Sale	02/16/2024	3130ASHK8	2,500,000.00	FHLB Note 3.125% Due: 06/14/2024	99.261	5.39%	2,481,525.00	13,454.86	2,494,979.86	-16,646.29
Sale	02/23/2024	91282CEQ0	1,000,000.00	US Treasury Note 2.75% Due: 05/15/2025	97.426	4.94%	974,257.81	7,554.95	981,812.76	-12,748.59
Sale	03/18/2024	91282CEQ0	2,000,000.00	US Treasury Note 2.75% Due: 05/15/2025	97.480	5.01%	1,949,609.38	18,736.26	1,968,345.64	-25,798.71
Sale	03/28/2024	3133XVDG3	2,000,000.00	FHLB Note 4.375% Due: 09/13/2024	99.534	5.41%	1,990,680.00	3,645.83	1,994,325.83	-9,310.57
Subtotal			**7,500,000.00**				**7,396,072.19**	**43,391.90**	**7,439,464.09**	**-64,504.16**
Call	03/15/2024	46647PAH9	1,500,000.00	JP Morgan Chase & Co Callable Note 2X 3/1/2024 Due: 03/01/2025	100.000	6.80%	1,500,000.00	0.00	1,500,000.00	-26,137.91
Subtotal			**1,500,000.00**				**1,500,000.00**	**0.00**	**1,500,000.00**	**-26,137.91**
Maturity	01/16/2024	912797HZ3	5,000,000.00	US Treasury Bill 5.277% Due: 01/16/2024	100.000		4,958,952.78	41,047.22	5,000,000.00	0.00
Subtotal			**5,000,000.00**				**4,958,952.78**	**41,047.22**	**5,000,000.00**	**0.00**
TOTAL DISPOSITIONS			**14,000,000.00**				**13,855,024.97**	**84,439.12**	**13,939,464.09**	**-90,642.07**

Income Earned

As of January 31, 2024

CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
FIXED INCOME						
023135CF1	Amazon.com Inc Callable Note Cont 3/13/2027 3.3% Due 04/13/2027	Various Various 2,250,000.00	2,235,197.58 0.00 0.00 2,235,580.61	16,087.50 0.00 22,275.00 6,187.50	383.03 0.00 383.03 6,570.53	6,570.53
02582JJV3	American Express Credit Trust 2022-3 A 3.75% Due 08/16/2027	09/21/2022 09/23/2022 3,000,000.00	2,962,367.48 0.00 0.00 2,963,249.27	4,687.50 9,375.00 4,687.50 9,375.00	881.79 0.00 881.79 10,256.79	10,256.79
02665WEM9	American Honda Finance Note 5.125% Due 07/07/2028	10/12/2023 10/16/2023 1,640,000.00	1,609,450.03 0.00 0.00 1,610,024.35	40,624.17 42,025.00 5,603.34 7,004.17	574.32 0.00 574.32 7,578.49	7,578.49
037833AZ3	Apple Inc Note 2.5% Due 02/09/2025	07/14/2021 07/16/2021 1,000,000.00	1,018,411.35 0.00 0.00 1,017,002.09	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	359,995.00 0.00 0.00 359,995.34	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 156,421.28	258,699.00 0.00 102,281.80 156,419.72	47.43 237.14 28.68 218.39	2.52 0.00 2.52 220.91	220.91
05602RAD3	BMW Vehicle Owner Trust 2022-A A3 3.21% Due 08/25/2026	Various Various 2,501,140.30	2,646,556.04 0.00 169,003.91 2,480,311.19	1,428.53 7,142.63 1,338.11 7,052.21	2,759.06 0.00 2,759.06 9,811.27	9,811.27
06051GGF0	Bank of America Corp Callable Note 1/20/2027 3.824% Due 01/20/2028	Various Various 3,850,000.00	3,661,209.26 0.00 0.00 3,665,163.66	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
06368FAC3	Bank of Montreal Note 1.25% Due 09/15/2026	Various 09/15/2021 2,500,000.00	2,497,586.55 0.00 0.00 2,497,662.27	9,201.39 0.00 11,805.56 2,604.17	75.72 0.00 75.72 2,679.89	2,679.89

Income Earned

As of January 31, 2024

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
06368LWU6	Bank of Montreal Callable Note Cont 8/25/2028 5.717% Due 09/25/2028	11/09/2023 11/13/2023 1,000,000.00	987,241.57 0.00 0.00 987,470.33	15,245.33 0.00 20,009.50 4,764.17	228.76 0.00 228.76 4,992.93	4,992.93
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	1,012,954.71 0.00 0.00 1,012,370.14	4,718.06 0.00 8,009.72 3,291.66	0.00 584.57 (584.57) 2,707.09	2,707.09
06406RBG1	Bank of NY Mellon Corp Callable Note Cont 6/13/2027 3.992% Due 06/13/2028	10/26/2023 10/30/2023 1,000,000.00	933,209.42 0.00 0.00 934,483.58	1,996.00 0.00 5,322.67 3,326.67	1,274.16 0.00 1,274.16 4,600.83	4,600.83
084664CZ2	Berkshire Hathaway Callable Note Cont 2/15/2027 2.3% Due 03/15/2027	03/07/2022 03/15/2022 1,300,000.00	1,299,841.87 0.00 0.00 1,299,846.06	8,803.89 0.00 11,295.56 2,491.67	4.19 0.00 4.19 2,495.86	2,495.86
14913R2V8	Caterpillar Financial Service Note 3.4% Due 05/13/2025	05/10/2022 05/13/2022 1,345,000.00	1,344,223.85 0.00 0.00 1,344,272.17	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	2,305,079.18 0.00 0.00 2,305,312.36	32,178.50 0.00 39,123.50 6,945.00	233.18 0.00 233.18 7,178.18	7,178.18
161571HV9	Chase Issuance Trust 2024-A1 A 4.6% Due 01/16/2029	01/24/2024 01/31/2024 2,995,000.00	0.00 2,994,543.86 0.00 2,994,544.28	0.00 0.00 382.69 382.69	0.42 0.00 0.42 383.11	383.11
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	1,414,110.74 0.00 0.00 1,415,793.78	8,875.00 0.00 13,312.50 4,437.50	1,683.04 0.00 1,683.04 6,120.54	6,120.54
24422EWK1	John Deere Capital Corp Note 4.15% Due 09/15/2027	09/20/2022 09/22/2022 1,500,000.00	1,484,725.75 0.00 0.00 1,485,075.72	18,329.17 0.00 23,516.67 5,187.50	349.97 0.00 349.97 5,537.47	5,537.47

Income Earned

As of January 31, 2024

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
24422EWR6	John Deere Capital Corp Note 4.75% Due 01/20/2028	01/23/2023 01/25/2023 1,500,000.00	1,518,762.11 0.00 0.00 1,518,369.12	31,864.58 35,625.00 2,177.08 5,937.50	0.00 392.99 (392.99) 5,544.51	5,544.51
26442CAS3	Duke Energy Carolinas Callable Note Cont 9/1/2026 2.95% Due 12/01/2026	10/05/2022 10/07/2022 2,000,000.00	1,908,828.69 0.00 0.00 1,911,482.51	4,916.67 0.00 9,833.33 4,916.66	2,653.82 0.00 2,653.82 7,570.48	7,570.48
3130A3GE8	FHLB Note 2.75% Due 12/13/2024	02/06/2020 02/10/2020 2,500,000.00	2,527,604.95 0.00 0.00 2,525,138.80	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 2,500,000.00	2,497,464.39 0.00 0.00 2,497,940.78	3,689.24 0.00 10,199.65 6,510.41	476.39 0.00 476.39 6,986.80	6,986.80
3130ATS57	FHLB Note 4.5% Due 03/10/2028	03/21/2023 03/22/2023 3,000,000.00	3,054,801.82 0.00 0.00 3,053,691.45	41,625.00 0.00 52,875.00 11,250.00	0.00 1,110.37 (1,110.37) 10,139.63	10,139.63
3130ATUC9	FHLB Note 4.5% Due 12/12/2025	02/09/2023 02/10/2023 2,500,000.00	2,512,541.32 0.00 0.00 2,511,994.52	5,937.50 0.00 15,312.50 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	2,998,369.49 0.00 0.00 2,998,543.79	26,979.17 0.00 37,916.67 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	4,999,964.30 0.00 0.00 4,999,968.62	65,625.00 0.00 83,854.17 18,229.17	4.32 0.00 4.32 18,233.49	18,233.49
3135G03U5	FNMA Note 0.625% Due 04/22/2025	04/22/2020 04/24/2020 2,880,000.00	2,878,448.49 0.00 0.00 2,878,549.33	3,450.00 0.00 4,950.00 1,500.00	100.84 0.00 100.84 1,600.84	1,600.84

Income Earned

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CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
3135G05X7	FNMA Note 0.375% Due 08/25/2025	08/25/2020 08/27/2020 3,385,000.00	3,379,771.51 0.00 0.00 3,380,040.75	4,442.81 0.00 5,500.63 1,057.82	269.24 0.00 269.24 1,327.06	1,327.06
3135G06G3	FNMA Note 0.5% Due 11/07/2025	11/09/2020 11/12/2020 3,515,000.00	3,510,328.62 0.00 0.00 3,510,542.84	2,636.25 0.00 4,100.83 1,464.58	214.22 0.00 214.22 1,678.80	1,678.80
3135G0W66	FNMA Note 1.625% Due 10/15/2024	11/08/2019 11/12/2019 3,000,000.00	2,996,013.79 0.00 0.00 2,996,442.86	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 1,974,253.10	2,013,360.86 0.00 4,385.08 2,004,979.06	5,228.55 5,228.55 5,216.96 5,216.96	0.00 3,996.72 (3,996.72) 1,220.24	1,220.24
3137EAEU9	FHLMC Note 0.375% Due 07/21/2025	07/21/2020 07/23/2020 2,100,000.00	2,096,749.08 0.00 0.00 2,096,926.82	3,500.00 3,937.50 218.75 656.25	177.74 0.00 177.74 833.99	833.99
3137EAEX3	FHLMC Note 0.375% Due 09/23/2025	09/23/2020 09/25/2020 3,260,000.00	3,256,605.40 0.00 0.00 3,256,772.17	3,327.92 0.00 4,346.67 1,018.75	166.77 0.00 166.77 1,185.52	1,185.52
3137FGR31	FHLMC K078 A2 3.854% Due 06/25/2028	09/18/2023 09/21/2023 1,000,000.00	957,198.19 0.00 0.00 958,008.73	642.33 3,211.67 642.33 3,211.67	810.54 0.00 810.54 4,022.21	4,022.21
3137FJKE8	FHLMC K082 A2 3.92% Due 09/25/2028	10/30/2023 11/02/2023 1,355,000.00	1,277,398.59 0.00 0.00 1,278,789.94	4,426.33 4,426.33 4,426.33 4,426.33	1,391.35 0.00 1,391.35 5,817.68	5,817.68
362554AC1	GM Financial Securitized Term 2021-4 A3 0.68% Due 09/16/2026	10/13/2021 10/21/2021 523,187.06	558,332.12 0.00 35,150.10 523,182.67	158.20 316.39 148.24 306.43	0.65 0.00 0.65 307.08	307.08

Income Earned

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CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
362585AC5	GM Financial Securitized ART 2022-2 A3 3.1% Due 02/16/2027	04/05/2022 04/13/2022 975,000.00	974,898.44 0.00 0.00 974,903.49	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 812,784.81	1,039,063.88 0.00 226,280.32 812,784.11	603.24 1,645.19 471.87 1,513.82	0.55 0.00 0.55 1,514.37	1,514.37
36266FAC3	GM Financial Auto Lease Trust 2022-2 A3 3.42% Due 06/20/2025	05/03/2022 05/11/2022 937,613.71	1,088,869.90 0.00 151,284.69 937,592.96	1,137.90 3,103.36 979.81 2,945.27	7.75 0.00 7.75 2,953.02	2,953.02
36268GAD7	GM Financial Securitized Term 2024-1 A3 4.85% Due 12/18/2028	01/09/2024 01/17/2024 315,000.00	0.00 314,936.65 0.00 314,937.18	0.00 0.00 594.13 594.13	0.53 0.00 0.53 594.66	594.66
380146AC4	GM Financial Auto Receivables 2022-1 A3 1.26% Due 11/16/2026	01/11/2022 01/19/2022 517,686.02	550,389.06 0.00 32,722.80 517,668.59	288.96 577.93 271.79 560.76	2.33 0.00 2.33 563.09	563.09
40139LBD4	Guardian Life Glob Fun Note 1.25% Due 05/13/2026	02/09/2022 02/11/2022 1,350,000.00	1,320,963.83 0.00 0.00 1,322,006.85	2,250.00 0.00 3,656.25 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 Due 10/18/2024	09/22/2020 09/29/2020 0.00	27,824.53 0.00 27,824.53 0.00	3.72 8.58 0.00 4.86	0.00 0.00 0.00 4.86	4.86
43815BAC4	Honda Auto Receivables Trust 2022-1 A3 1.88% Due 05/15/2026	02/15/2022 02/23/2022 1,500,034.97	1,600,379.71 0.00 100,447.00 1,499,945.07	1,337.29 2,507.42 1,253.36 2,423.49	12.36 0.00 12.36 2,435.85	2,435.85
43815GAC3	Honda Auto Receivables Trust 2021-4 A3 0.88% Due 01/21/2026	11/16/2021 11/24/2021 657,480.80	710,430.60 0.00 53,002.50 657,435.65	173.67 521.02 160.72 508.07	7.55 0.00 7.55 515.62	515.62

Income Earned

As of January 31, 2024

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438516CB0	Honeywell Intl	06/23/2020	2,517,070.75	2,812.50	0.00	1,788.92
	Callable Note Cont 5/1/2025	06/25/2020	0.00	0.00	1,023.58	
	1.35% Due 06/01/2025	2,500,000.00	0.00	5,625.00	(1,023.58)	
			2,516,047.17	2,812.50	1,788.92	
44891WAC3	Hyundai Auto Lease Trust	01/11/2022	500,869.19	258.23	0.66	421.42
	2022-A A3	01/19/2022	0.00	484.17	0.00	
	1.16% Due 01/15/2025	377,888.18	122,982.43	194.82	0.66	
			377,887.42	420.76	421.42	
448977AD0	Hyundai Auto Receivables Trust	03/09/2022	1,743,081.39	1,719.87	3.44	3,125.13
	2022-A A3	03/16/2022	0.00	3,224.76	0.00	
	2.22% Due 10/15/2026	1,638,646.84	104,464.57	1,616.80	3.44	
			1,638,620.26	3,121.69	3,125.13	
448988AD7	Hyundai Auto Lease Securitizat	01/17/2024	0.00	0.00	1.33	723.65
	2024-A A3	01/24/2024	739,859.77	0.00	0.00	
	5.02% Due 03/15/2027	740,000.00	0.00	722.32	1.33	
			739,861.10	722.32	723.65	
44933LAC7	Hyundai Auto Receivables Trust	04/20/2021	245,818.71	41.52	1.10	72.52
	2021-A A3	04/28/2021	0.00	77.84	0.00	
	0.38% Due 09/15/2025	207,809.20	38,012.65	35.10	1.10	
			207,807.16	71.42	72.52	
44934KAC8	Hyundai Auto Receivables Trust	07/20/2021	1,005,405.75	169.81	10.74	310.85
	2021-B A3	07/28/2021	0.00	318.39	0.00	
	0.38% Due 01/15/2026	897,207.96	108,247.79	151.53	10.74	
			897,168.70	300.11	310.85	
44935FAD6	Hyundai Auto Receivables Trust	11/09/2021	504,038.26	165.78	5.64	303.73
	2021-C A3	11/17/2021	0.00	310.85	0.00	
	0.74% Due 05/15/2026	465,248.73	38,826.55	153.02	5.64	
			465,217.35	298.09	303.73	
4581X0DC9	Inter-American Dev Bank	Various	3,305,070.23	31,114.57	3,149.14	12,211.64
	Note	Various	0.00	0.00	0.00	
	3.125% Due 09/18/2028	3,480,000.00	0.00	40,177.07	3,149.14	
			3,308,219.37	9,062.50	12,211.64	
4581X0DV7	Inter-American Dev Bank	04/13/2021	5,408,580.60	9,353.26	421.43	4,373.52
	Note	04/20/2021	0.00	0.00	0.00	
	0.875% Due 04/20/2026	5,420,000.00	0.00	13,305.35	421.43	
			5,409,002.03	3,952.09	4,373.52	

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459058JB0	Intl. Bank Recon & Development Note 0.625% Due 04/22/2025	04/15/2020 04/22/2020 3,560,000.00	3,556,401.03 0.00 0.00 3,556,634.92	4,264.58 0.00 6,118.75 1,854.17	233.89 0.00 233.89 2,088.06	2,088.06
459058JL8	Intl. Bank Recon & Development Note 0.5% Due 10/28/2025	Various Various 2,000,000.00	1,999,522.78 0.00 0.00 1,999,544.99	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 5,000,000.00	4,820,934.05 0.00 0.00 4,824,290.18	82,152.78 87,500.00 9,236.12 14,583.34	3,356.13 0.00 3,356.13 17,939.47	17,939.47
45950KDD9	International Finance Corp Note 4.5% Due 07/13/2028	07/06/2023 07/13/2023 1,285,000.00	1,283,707.93 0.00 0.00 1,283,732.13	26,985.00 28,912.50 2,891.25 4,818.75	24.20 0.00 24.20 4,842.95	4,842.95
46647PAH9	JP Morgan Chase & Co Callable Note 2X 3/1/2024 3.22% Due 03/01/2025	Various Various 1,500,000.00	1,531,648.46 0.00 0.00 1,529,339.99	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	1,265,854.13 0.00 0.00 1,265,241.31	7,518.75 0.00 9,607.29 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	1,015,364.64 0.00 0.00 1,014,798.96	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 992,522.49	1,060,412.99 0.00 68,004.77 992,420.87	1,093.52 2,050.35 1,023.40 1,980.23	12.65 0.00 12.65 1,992.88	1,992.88
47788UAC6	John Deere Owner Trust 2021-A A3 0.36% Due 09/15/2025	03/02/2021 03/10/2021 228,732.99	267,788.07 0.00 39,066.35 228,724.40	42.85 80.34 36.60 74.09	2.68 0.00 2.68 76.77	76.77

Income Earned

As of January 31, 2024

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
47800AAC4	John Deere Owner Trust 2022-B A3 3.74% Due 02/16/2027	07/12/2022 07/20/2022 1,160,000.00	1,159,934.18 0.00 0.00 1,159,936.81	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	2,029,894.27 0.00 0.00 2,029,897.93	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	3,614,512.98 0.00 0.00 3,614,530.43	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 Due 11/15/2024	06/22/2021 06/29/2021 0.00	107,272.16 0.00 107,272.28 0.00	19.07 35.76 0.00 16.69	0.12 0.00 0.12 16.81	16.81
59217GER6	Metlife Note 1.875% Due 01/11/2027	01/03/2022 01/11/2022 2,475,000.00	2,473,291.03 0.00 0.00 2,473,338.93	21,914.06 23,203.13 2,578.13 3,867.20	47.90 0.00 47.90 3,915.10	3,915.10
61744YAP3	Morgan Stanley Callable Note 1X 1/24/2028 3.772% Due 01/24/2029	01/23/2024 01/25/2024 1,000,000.00	0.00 950,090.00 0.00 950,281.33	0.00 (104.78) 733.44 628.66	191.33 0.00 191.33 819.99	819.99
61747YEA9	Morgan Stanley Callable Note Cont 5/30/2024 0.79% Due 05/30/2025	Various Various 2,000,000.00	1,999,773.72 0.00 0.00 1,999,787.35	1,360.55 0.00 2,677.23 1,316.68	31.71 18.08 13.63 1,330.31	1,330.31
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	999,153.17 0.00 0.00 999,178.93	12,787.50 0.00 17,902.50 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	2,789,149.50 0.00 0.00 2,785,211.61	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

Income Earned

As of January 31, 2024

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
756109BS2	Realty Income Corp Callable Note Cont. 11/15/2028 4.7% Due 12/15/2028	01/19/2024 01/23/2024 2,355,000.00	0.00 2,338,466.70 0.00 2,338,549.93	0.00 (11,683.42) 14,143.08 2,459.66	83.23 0.00 83.23 2,542.89	2,542.89
78015K7H1	Royal Bank of Canada Note 1.15% Due 06/10/2025	12/22/2021 12/27/2021 1,000,000.00	996,078.98 0.00 0.00 996,310.07	670.83 0.00 1,629.17 958.34	231.09 0.00 231.09 1,189.43	1,189.43
78016HZS2	ROYAL BANK OF CANADA Note 5.2% Due 08/01/2028	Various Various 3,000,000.00	2,959,186.83 0.00 0.00 2,959,942.63	69,766.67 0.00 82,766.67 13,000.00	755.80 0.00 755.80 13,755.80	13,755.80
79466LAG9	Salesforce.com Inc Callable Note Cont 7/15/2022 0.625% Due 07/15/2024	06/29/2021 07/12/2021 490,000.00	489,955.43 0.00 0.00 489,962.48	1,412.15 1,531.25 136.11 255.21	7.05 0.00 7.05 262.26	262.26
808513BY0	Charles Schwab Corp Callable Note Cont 2/3/2027 2.45% Due 03/03/2027	03/01/2022 03/03/2022 975,000.00	974,332.79 0.00 0.00 974,350.67	7,829.79 0.00 9,820.42 1,990.63	17.88 0.00 17.88 2,008.51	2,008.51
89114TZT2	Toronto-Dominion Bank Note 2.8% Due 03/10/2027	03/09/2022 03/11/2022 3,250,000.00	3,233,562.09 0.00 0.00 3,233,999.87	28,058.33 0.00 35,641.67 7,583.34	437.78 0.00 437.78 8,021.12	8,021.12
89115A2U5	Toronto-Dominion Bank Note 5.523% Due 07/17/2028	09/19/2023 09/21/2023 750,000.00	746,841.68 0.00 0.00 746,900.70	18,870.25 20,711.25 1,610.88 3,451.88	59.02 0.00 59.02 3,510.90	3,510.90
89236TJK2	Toyota Motor Credit Corp Note 1.125% Due 06/18/2026	Various Various 2,000,000.00	1,999,354.83 0.00 0.00 1,999,377.07	812.50 0.00 2,687.50 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	1,471,708.33 0.00 0.00 1,472,354.17	19,147.92 0.00 24,835.42 5,687.50	645.84 0.00 645.84 6,333.34	6,333.34

CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
90331HPL1	US Bank NA Callable Note Cont 12/21/2024 2.05% Due 01/21/2025	01/16/2020 01/21/2020 4,115,000.00	4,113,148.18 0.00 0.00 4,113,296.90	37,492.22 42,178.75 2,343.26 7,029.79	148.72 0.00 148.72 7,178.51	7,178.51
912828Z78	US Treasury Note 1.5% Due 01/31/2027	04/27/2022 04/28/2022 3,000,000.00	2,887,320.07 0.00 0.00 2,890,422.27	18,831.52 22,500.00 123.63 3,792.11	3,102.20 0.00 3,102.20 6,894.31	6,894.31
91282CBH3	US Treasury Note 0.375% Due 01/31/2026	Various Various 2,000,000.00	1,987,482.87 0.00 0.00 1,987,992.76	3,138.58 3,750.00 20.61 632.03	509.89 0.00 509.89 1,141.92	1,141.92
91282CBT7	US Treasury Note 0.75% Due 03/31/2026	Various Various 3,000,000.00	2,982,617.63 0.00 0.00 2,983,274.76	5,717.21 0.00 7,622.95 1,905.74	657.13 0.00 657.13 2,562.87	2,562.87
91282CCF6	US Treasury Note 0.75% Due 05/31/2026	Various Various 2,000,000.00	1,991,534.35 0.00 0.00 1,991,832.23	1,311.48 0.00 2,581.97 1,270.49	297.88 0.00 297.88 1,568.37	1,568.37
91282CCW9	US Treasury Note 0.75% Due 08/31/2026	Various Various 10,000,000.00	9,983,797.40 0.00 0.00 9,984,313.61	25,343.41 0.00 31,730.77 6,387.36	516.21 0.00 516.21 6,903.57	6,903.57
91282CDG3	US Treasury Note 1.125% Due 10/31/2026	Various Various 7,000,000.00	6,973,232.07 0.00 0.00 6,974,034.61	13,413.45 0.00 20,120.19 6,706.74	802.54 0.00 802.54 7,509.28	7,509.28
91282CEN7	US Treasury Note 2.75% Due 04/30/2027	Various Various 7,500,000.00	7,167,763.54 0.00 0.00 7,176,240.36	35,130.49 0.00 52,695.74 17,565.25	8,476.82 0.00 8,476.82 26,042.07	26,042.07
91282CEQ0	US Treasury Note 2.75% Due 05/15/2025	Various Various 7,500,000.00	7,390,993.33 0.00 0.00 7,397,751.74	26,631.18 0.00 44,196.42 17,565.24	6,758.41 0.00 6,758.41 24,323.65	24,323.65

Income Earned

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CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
91282CEW7	US Treasury Note 3.25% Due 06/30/2027	Various Various 5,000,000.00	5,022,173.59 0.00 0.00 5,021,634.89	446.44 0.00 14,285.70 13,839.26	63.15 601.85 (538.70) 13,300.56	13,300.56
91282CFE6	US Treasury Note 3.125% Due 08/15/2025	Various Various 7,500,000.00	7,431,065.02 0.00 0.00 7,434,674.79	88,527.51 0.00 108,271.05 19,743.54	3,609.77 0.00 3,609.77 23,353.31	23,353.31
91282CFM8	US Treasury Note 4.125% Due 09/30/2027	Various Various 4,000,000.00	4,020,212.65 0.00 0.00 4,019,754.61	41,926.23 0.00 55,901.63 13,975.40	87.02 545.06 (458.04) 13,517.36	13,517.36
91282CFP1	US Treasury Note 4.25% Due 10/15/2025	Various Various 4,000,000.00	4,003,194.47 0.00 0.00 4,003,042.81	36,229.51 0.00 50,628.42 14,398.91	174.91 326.57 (151.66) 14,247.25	14,247.25
91282CGC9	US Treasury Note 3.875% Due 12/31/2027	Various Various 8,000,000.00	8,051,486.20 0.00 0.00 8,050,393.00	851.65 0.00 27,252.75 26,401.10	160.73 1,253.93 (1,093.20) 25,307.90	25,307.90
91282CGT2	US Treasury Note 3.625% Due 03/31/2028	Various Various 5,000,000.00	4,896,451.05 0.00 0.00 4,898,520.69	46,055.33 0.00 61,407.11 15,351.78	2,069.64 0.00 2,069.64 17,421.42	17,421.42
91282CHE4	US Treasury Note 3.625% Due 05/31/2028	Various Various 9,000,000.00	8,814,375.52 0.00 0.00 8,817,945.23	28,524.59 0.00 56,157.79 27,633.20	3,569.71 0.00 3,569.71 31,202.91	31,202.91
91282CHQ7	US Treasury Note 4.125% Due 07/31/2028	Various Various 12,750,000.00	12,597,679.92 0.00 0.00 12,600,502.35	220,093.41 262,968.75 1,444.88 44,320.22	2,822.43 0.00 2,822.43 47,142.65	47,142.65
91282CJA0	US Treasury Note 4.625% Due 09/30/2028	Various Various 7,500,000.00	7,490,398.56 0.00 0.00 7,490,570.20	88,140.37 0.00 117,520.49 29,380.12	613.17 441.53 171.64 29,551.76	29,551.76

Income Earned

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CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
91282CJN2	US Treasury Note 4.375% Due 11/30/2028	Various Various 9,000,000.00	9,120,556.20 0.00 0.00 9,118,474.17	34,426.23 0.00 67,776.64 33,350.41	0.00 2,082.03 (2,082.03) 31,268.38	31,268.38
91282CJR3	US Treasury Note 3.75% Due 12/31/2028	Various Various 4,000,000.00	0.00 3,953,476.57 0.00 3,953,764.23	0.00 (8,756.87) 13,186.81 4,429.94	287.66 0.00 287.66 4,717.60	4,717.60
91324PEG3	United Health Group Inc Callable Note Cont 4/15/2027 3.7% Due 05/15/2027	08/16/2022 08/18/2022 2,000,000.00	2,014,111.96 0.00 0.00 2,013,756.29	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	1,012,641.12 0.00 0.00 1,012,380.91	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 Due 07/20/2027	Various Various 0.00	3,638,924.72 0.00 3,656,000.00 0.00	4,155.66 11,333.60 0.00 7,177.94	17,075.28 0.00 17,075.28 24,253.22	24,253.22
927804GH1	Virginia Electric Power Corp Callable Note Cont. 4/15/2027 3.75% Due 05/15/2027	Various Various 3,000,000.00	2,999,713.32 0.00 0.00 2,999,720.55	14,375.01 0.00 23,750.00 9,374.99	39.27 32.04 7.23 9,382.22	9,382.22
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	779,200.73 0.00 0.00 779,225.76	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	1,498,411.34 0.00 0.00 1,498,447.90	18,433.34 0.00 23,370.83 4,937.49	36.56 0.00 36.56 4,974.05	4,974.05
Total Fixed Income		**277,283,658.44**	**269,230,279.79** **11,291,373.55** **5,185,260.12** **275,393,652.42**	**1,692,198.21** **716,115.12** **1,642,453.50** **666,370.41**	**82,137.51** **24,878.31** **57,259.20** **723,629.61**	**723,629.61**

Income Earned

As of January 31, 2024

CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
CASH & EQUIVALENT						
262006307	Dreyfus Gov't Cash Management Money Market Fund	Various Various 1,718,001.24	2,082,316.26 10,947,603.60 11,311,918.62 1,718,001.24	0.00 25,683.29 0.00 25,683.29	0.00 0.00 0.00 25,683.29	25,683.29
912797HZ3	US Treasury Bill Due 01/16/2024	11/20/2023 11/21/2023 0.00	4,958,952.78 0.00 4,958,952.78 0.00	30,052.43 41,047.22 0.00 10,994.79	0.00 0.00 0.00 10,994.79	10,994.79
Total Cash & Equivalent		**1,718,001.24**	**7,041,269.04** **10,947,603.60** **16,270,871.40** **1,718,001.24**	**30,052.43** **66,730.51** **0.00** **36,678.08**	**0.00** **0.00** **0.00** **36,678.08**	**36,678.08**
TOTAL PORTFOLIO		**279,001,659.68**	**276,271,548.83** **22,238,977.15** **21,456,131.52** **277,111,653.66**	**1,722,250.64** **782,845.63** **1,642,453.50** **703,048.49**	**82,137.51** **24,878.31** **57,259.20** **760,307.69**	**760,307.69**

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 & EQUIVALENTS						
31846V567	FIRST AMER:GVT OBLG Z	681,737.05	1,718,200.37 3,772,290.72 (4,808,754.04) 681,737.05	0.00 17,694.40 0.00 17,694.40	0.00 0.00 0.00 17,694.40	17,694.40
CCYUSD	Receivable	8,739.42	17,694.40 0.00 0.00 8,739.42	0.00 0.00 0.00 0.00	0.00 0.00 0.00 0.00	0.00
Total Cash & Equivalents		**690,476.47**	**1,735,894.77** **3,772,290.72** **(4,808,754.04)** **690,476.47**	**0.00** **17,694.40** **0.00** **17,694.40**	**0.00** **0.00** **0.00** **17,694.40**	**17,694.40**
FIXED INCOME						
023135CF1	AMAZON.COM INC 3.3 04/13/2027	2,250,000.00	2,235,580.61 0.00 0.00 2,235,938.93	22,275.00 0.00 28,462.50 6,187.50	358.32 0.00 358.32 6,545.82	6,545.82
02582JJV3	AMXCA 2022-3 A 3.75 08/15/2025	09/21/2022 09/23/2022 3,000,000.00	2,963,249.27 0.00 0.00 2,964,074.17	5,000.00 9,375.00 5,000.00 9,375.00	824.90 0.00 824.90 10,199.90	10,199.90
02665WEM9	AMERICAN HONDA FINANCE CORP 5.125 07/07/2028	10/12/2023 10/16/2023 1,640,000.00	1,610,024.35 0.00 0.00 1,610,561.61	5,603.33 0.00 12,607.50 7,004.17	537.26 0.00 537.26 7,541.43	7,541.43
037833AZ3	APPLE INC 2.5 02/09/2025	07/14/2021 07/16/2021 1,000,000.00	1,017,002.08 0.00 0.00 1,015,683.74	11,944.44 12,500.00 1,527.78 2,083.33	0.00 (1,318.34) (1,318.34) 764.99	764.99
05593AAC3	BMWLT 2023-1 A3 5.16 11/25/2025	02/07/2023 02/15/2023 360,000.00	359,994.40 0.00 0.00 359,994.64	309.60 1,548.00 309.60 1,548.00	0.25 0.00 0.25 1,548.25	1,548.25

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
05601XAC3	BMWLT 2022-1 A3 1.03 03/25/2025	01/11/2022 01/19/2022 63,667.27	156,414.52 0.00 (92,754.02) 63,664.71	28.68 143.39 11.67 126.39	4.21 0.00 4.21 130.59	130.59
05602RAD3	BMWOT 2022-A A3 3.21 08/25/2026	2,330,293.84	2,475,138.70 0.00 (170,846.47) 2,306,818.91	1,338.11 6,690.55 1,246.71 6,599.15	2,526.68 0.00 2,526.68 9,125.83	9,125.83
06051GGF0	BANK OF AMERICA CORP 3.824 01/20/2028	3,850,000.00	3,675,721.44 0.00 0.00 3,680,383.88	4,498.51 0.00 16,767.18 12,268.67	4,662.43 0.00 4,662.43 16,931.10	16,931.10
06368FAC3	BANK OF MONTREAL 1.25 09/15/2026	09/15/2021 2,500,000.00	2,497,662.27 0.00 0.00 2,497,733.11	11,805.56 0.00 14,409.72 2,604.17	70.84 0.00 70.84 2,675.01	2,675.01
06368LWU6	BANK OF MONTREAL 5.717 09/25/2028	11/09/2023 11/13/2023 1,000,000.00	987,470.33 0.00 0.00 987,684.32	20,009.50 0.00 24,773.67 4,764.17	213.99 0.00 213.99 4,978.16	4,978.16
06406HCQ0	BANK OF NEW YORK MELLON CORP 3.95 11/18/2025	04/05/2022 04/07/2022 1,000,000.00	1,012,143.42 0.00 0.00 1,011,579.96	8,009.72 0.00 11,301.39 3,291.67	0.00 (563.45) (563.45) 2,728.21	2,728.21
06406RBG1	BANK OF NEW YORK MELLON CORP 3.992 06/13/2028	10/26/2023 10/30/2023 1,000,000.00	935,553.22 0.00 0.00 937,075.17	5,322.67 0.00 8,649.33 3,326.67	1,521.95 0.00 1,521.95 4,848.62	4,848.62
084664CZ2	BERKSHIRE HATHAWAY FINANCE CORP 2.3 03/15/2027	03/07/2022 03/15/2022 1,300,000.00	1,299,846.06 0.00 0.00 1,299,849.99	11,295.56 0.00 13,787.22 2,491.67	3.92 0.00 3.92 2,495.59	2,495.59
14913R2V8	CATERPILLAR FINANCIAL SERVICES CORP 3.4 05/13/2025	05/10/2022 05/13/2022 1,345,000.00	1,344,272.17 0.00 0.00 1,344,317.36	9,908.17 0.00 13,719.00 3,810.83	45.20 0.00 45.20 3,856.03	3,856.03

Cusip	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
14913R3A3	CATERPILLAR FINANCIAL SERVICES CORP 3.6 08/12/2027	2,315,000.00	2,305,312.35 0.00 0.00 2,305,530.47	39,123.50 41,670.00 4,398.50 6,945.00	218.12 0.00 218.12 7,163.12	7,163.12
161571HV9	CHAIT 241 A 4.6 01/16/2029	01/24/2024 01/31/2024 2,995,000.00	2,994,544.11 0.00 0.00 2,994,551.41	382.69 5,740.41 6,123.11 11,480.83	7.30 0.00 7.30 11,488.13	11,488.13
17275RBR2	CISCO SYSTEMS INC 4.85 02/26/2029	02/21/2024 02/26/2024 1,475,000.00	0.00 1,474,483.75 0.00 1,474,484.88	0.00 0.00 993.58 993.58	1.13 0.00 1.13 994.71	994.71
20030NCH2	COMCAST CORP 3.55 05/01/2028	08/24/2023 08/28/2023 1,500,000.00	1,415,793.78 0.00 0.00 1,417,368.23	13,312.50 0.00 17,750.00 4,437.50	1,574.46 0.00 1,574.46 6,011.96	6,011.96
24422EWK1	JOHN DEERE CAPITAL CORP 4.15 09/15/2027	09/20/2022 09/22/2022 1,500,000.00	1,485,075.72 0.00 0.00 1,485,403.10	23,516.67 0.00 28,704.17 5,187.50	327.39 0.00 327.39 5,514.89	5,514.89
24422EWR6	JOHN DEERE CAPITAL CORP 4.75 01/20/2028	01/23/2023 01/25/2023 1,500,000.00	1,518,369.12 0.00 0.00 1,518,001.48	2,177.08 0.00 8,114.58 5,937.50	0.00 (367.64) (367.64) 5,569.86	5,569.86
26442CAS3	DUKE ENERGY CAROLINAS LLC 2.95 12/01/2026	10/05/2022 10/07/2022 2,000,000.00	1,911,482.51 0.00 0.00 1,913,965.11	9,833.33 0.00 14,750.00 4,916.67	2,482.60 0.00 2,482.60 7,399.27	7,399.27
3130A3GE8	FEDERAL HOME LOAN BANKS 2.75 12/13/2024	02/06/2020 02/10/2020 2,500,000.00	2,525,138.80 0.00 0.00 2,522,831.76	9,166.67 0.00 14,895.83 5,729.17	0.00 (2,307.04) (2,307.04) 3,422.12	3,422.12
3130ASHK8	FEDERAL HOME LOAN BANKS 3.125 06/14/2024	08/16/2022 08/17/2022 0.00	2,497,940.78 0.00 (2,498,171.29) 0.00	10,199.65 13,454.86 0.00 3,255.21	230.51 0.00 230.51 3,485.72	3,485.72

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3130ATS57	FEDERAL HOME LOAN BANKS 4.5 03/10/2028	03/21/2023 03/22/2023 3,000,000.00	3,053,691.45 0.00 0.00 3,052,652.73	52,875.00 0.00 64,125.00 11,250.00	0.00 (1,038.73) (1,038.73) 10,211.27	10,211.27
3130ATUC9	FEDERAL HOME LOAN BANKS 4.5 12/12/2025	02/09/2023 02/10/2023 2,500,000.00	2,511,994.52 0.00 0.00 2,511,482.99	15,312.50 0.00 24,687.50 9,375.00	0.00 (511.53) (511.53) 8,863.47	8,863.47
3133ENS43	FEDERAL FARM CREDIT BANKS FUNDING CORP 4.375 10/17/2024	10/12/2022 10/17/2022 3,000,000.00	2,998,543.79 0.00 0.00 2,998,706.84	37,916.67 0.00 48,854.17 10,937.50	163.05 0.00 163.05 11,100.55	11,100.55
3133XVDG3	FEDERAL HOME LOAN BANKS 4.375 09/13/2024	09/26/2022 09/27/2022 5,000,000.00	4,999,968.62 0.00 0.00 4,999,972.66	83,854.17 0.00 102,083.33 18,229.17	4.04 0.00 4.04 18,233.21	18,233.21
3135G03U5	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.625 04/22/2025	04/22/2020 04/24/2020 2,880,000.00	2,878,549.32 0.00 0.00 2,878,643.65	4,950.00 0.00 6,450.00 1,500.00	94.33 0.00 94.33 1,594.33	1,594.33
3135G05X7	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.375 08/25/2025	08/25/2020 08/27/2020 3,385,000.00	3,380,040.75 0.00 0.00 3,380,292.62	5,500.62 6,346.88 211.56 1,057.82	251.87 0.00 251.87 1,309.69	1,309.69
3135G06G3	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.5 11/07/2025	11/09/2020 11/12/2020 3,515,000.00	3,510,542.84 0.00 0.00 3,510,743.24	4,100.83 0.00 5,565.42 1,464.58	200.40 0.00 200.40 1,664.98	1,664.98
3135G0W66	FEDERAL NATIONAL MORTGAGE ASSOCIATION 1.625 10/15/2024	11/08/2019 11/12/2019 3,000,000.00	2,996,442.86 0.00 0.00 2,996,844.25	14,354.17 0.00 18,416.67 4,062.50	401.39 0.00 401.39 4,463.89	4,463.89
3137BFE98	FHMS K-041 A2 3.171 10/25/2024	07/01/2021 07/07/2021 1,969,852.86	2,004,979.06 0.00 (4,400.24) 1,996,851.62	5,216.96 5,216.96 5,205.34 5,205.33	0.00 (3,727.19) (3,727.19) 1,478.14	1,478.14

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3137EAEU9	FEDERAL HOME LOAN MORTGAGE CORP 0.375 07/21/2025	07/21/2020 07/23/2020 2,100,000.00	2,096,926.82 0.00 0.00 2,097,093.09	218.75 0.00 875.00 656.25	166.27 0.00 166.27 822.52	822.52
3137EAEX3	FEDERAL HOME LOAN MORTGAGE CORP 0.375 09/23/2025	09/23/2020 09/25/2020 3,260,000.00	3,256,772.17 0.00 0.00 3,256,928.18	4,346.67 0.00 5,365.42 1,018.75	156.01 0.00 156.01 1,174.76	1,174.76
3137FGR31	FHMS K-078 A2 3.854 06/25/2028	09/18/2023 09/21/2023 1,000,000.00	958,057.40 0.00 0.00 958,826.26	3,211.67 3,211.67 3,211.67 3,211.67	768.86 0.00 768.86 3,980.53	3,980.53
3137FJKE8	FHMS K-082 A2 3.92 09/25/2028	10/30/2023 11/02/2023 1,355,000.00	1,278,845.48 0.00 0.00 1,280,164.76	4,426.33 4,426.33 4,426.33 4,426.33	1,319.28 0.00 1,319.28 5,745.61	5,745.61
362554AC1	GMCAR 2021-4 A3 0.68 09/16/2026	10/13/2021 10/21/2021 488,055.06	523,180.94 0.00 (35,132.00) 488,049.52	148.24 296.47 138.28 286.52	0.58 0.00 0.58 287.10	287.10
362585AC5	GMCAR 2022-2 A3 3.1 02/16/2027	04/05/2022 04/13/2022 939,207.81	974,881.33 0.00 (35,792.19) 939,096.48	1,259.38 2,518.75 1,213.14 2,472.52	7.34 0.00 7.34 2,479.86	2,479.86
36265MAC9	GMALT 2022-1 A3 1.9 03/20/2025	02/15/2022 02/23/2022 558,052.01	812,782.63 0.00 (254,732.77) 558,050.63	471.87 1,286.91 323.98 1,139.02	0.78 0.00 0.78 1,139.80	1,139.80
36266FAC3	GMALT 2022-2 A3 3.42 06/20/2025	05/03/2022 05/11/2022 770,457.04	937,574.98 0.00 (167,156.67) 770,427.04	979.81 2,672.20 805.13 2,497.52	8.73 0.00 8.73 2,506.25	2,506.25
36268GAD7	GMCAR 2024-1 A3 4.85 12/18/2028	01/09/2024 01/17/2024 315,000.00	314,937.18 0.00 0.00 314,938.20	594.12 1,230.69 636.56 1,273.13	1.02 0.00 1.02 1,274.15	1,274.15

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36269FAD8	GMALT 2024-1 A3 5.09 03/22/2027	02/08/2024 02/15/2024 940,000.00	0.00 939,882.50 0.00 939,884.06	0.00 0.00 2,126.49 2,126.49	1.56 0.00 1.56 2,128.05	2,128.05
380146AC4	GMCAR 2022-1 A3 1.23 11/16/2026	01/11/2022 01/19/2022 485,355.86	517,662.90 0.00 (32,330.16) 485,334.80	271.79 543.57 254.81 526.60	2.06 0.00 2.06 528.66	528.66
40139LBD4	GUARDIAN LIFE GLOBAL FUNDING 1.25 05/13/2026	02/09/2022 02/11/2022 1,350,000.00	1,322,006.85 0.00 0.00 1,322,982.57	3,656.25 0.00 5,062.50 1,406.25	975.72 0.00 975.72 2,381.97	2,381.97
43815BAC4	HAROT 2022-1 A3 1.88 05/15/2026	02/15/2022 02/23/2022 1,399,950.11	1,499,922.54 0.00 (100,084.86) 1,399,848.84	1,253.36 2,350.05 1,169.74 2,266.42	11.15 0.00 11.15 2,277.57	2,277.57
43815GAC3	HAROT 2021-4 A3 0.88 01/21/2026	11/16/2021 11/24/2021 604,724.84	657,421.78 0.00 (52,755.95) 604,672.75	160.72 482.15 147.82 469.25	6.92 0.00 6.92 476.18	476.18
438516CB0	HONEYWELL INTERNATIONAL INC 1.35 06/01/2025	06/23/2020 06/25/2020 2,500,000.00	2,515,570.86 0.00 0.00 2,514,578.43	5,625.00 0.00 8,437.50 2,812.50	0.00 (992.43) (992.43) 1,820.07	1,820.07
44891WAC3	HALST 2022-A A3 1.16 01/15/2025	01/11/2022 01/19/2022 249,426.45	377,885.92 0.00 (128,461.72) 249,425.09	194.82 365.29 128.59 299.06	0.89 0.00 0.89 299.95	299.95
448977AD0	HART 2022-A A3 2.22 10/15/2026	03/09/2022 03/16/2022 1,536,757.81	1,638,612.86 0.00 (101,889.04) 1,536,726.87	1,616.80 3,031.50 1,516.27 2,930.97	3.05 0.00 3.05 2,934.02	2,934.02
448988AD7	HALST 24A A3 5.02 03/15/2027	01/17/2024 01/24/2024 740,000.00	739,860.75 0.00 0.00 739,864.30	722.32 2,166.97 1,651.02 3,095.67	3.55 0.00 3.55 3,099.22	3,099.22

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44933LAC7	HART 2021-A A3 0.38 09/15/2025	04/20/2021 04/28/2021 170,163.71	207,803.32 0.00 (37,645.49) 170,159.12	35.10 65.81 28.74 59.45	1.30 0.00 1.30 60.75	60.75
44934KAC8	HART 2021-B A3 0.38 01/15/2026	07/20/2021 07/28/2021 792,040.29	897,138.63 0.00 (105,167.65) 791,981.59	151.53 284.12 133.77 266.36	10.61 0.00 10.61 276.97	276.97
44935FAD6	HART 2021-C A3 0.74 05/15/2026	11/09/2021 11/17/2021 425,961.09	465,203.31 0.00 (39,287.65) 425,920.95	153.02 286.90 140.09 273.98	5.28 0.00 5.28 279.26	279.26
4581X0DC9	INTER-AMERICAN DEVELOPMENT BANK 3.125 09/18/2028	3,480,000.00	3,308,219.37 0.00 0.00 3,311,165.34	40,177.08 0.00 49,239.58 9,062.50	2,945.97 0.00 2,945.97 12,008.47	12,008.47
4581X0DV7	INTER-AMERICAN DEVELOPMENT BANK 0.875 04/20/2026	04/13/2021 04/20/2021 5,420,000.00	5,409,002.03 0.00 0.00 5,409,396.27	13,305.35 0.00 17,257.43 3,952.08	394.24 0.00 394.24 4,346.32	4,346.32
4581X0EN4	INTER-AMERICAN DEVELOPMENT BANK 4.125 02/15/2029	02/15/2024 02/20/2024 3,000,000.00	0.00 2,970,690.00 0.00 2,970,850.87	0.00 (6,875.00) 10,656.25 3,781.25	160.87 0.00 160.87 3,942.12	3,942.12
459058JB0	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM 0.625 04/22/2025	04/15/2020 04/22/2020 3,560,000.00	3,556,634.92 0.00 0.00 3,556,853.73	6,128.54 0.00 7,985.67 1,857.13	218.81 0.00 218.81 2,075.94	2,075.94
459058JL8	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM 0.5 10/28/2025	2,000,000.00	1,999,544.99 0.00 0.00 1,999,565.77	2,583.33 0.00 3,416.67 833.33	26.43 (5.65) 20.78 854.11	854.11
459058KT9	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM 3.5 07/12/2028	5,000,000.00	4,824,290.19 0.00 0.00 4,827,429.79	9,236.11 0.00 23,819.44 14,583.33	3,139.61 0.00 3,139.61 17,722.94	17,722.94

INCOME EARNED

PRISM Short Term Core Portfolio | Account #10290 | As of February 29, 2024

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45950KDD9	INTERNATIONAL FINANCE CORP 4.5 07/13/2028	07/06/2023 07/13/2023 1,285,000.00	1,283,732.13 0.00 0.00 1,283,754.77	2,891.25 0.00 7,710.00 4,818.75	22.64 0.00 22.64 4,841.39	4,841.39
46647PAH9	JPMORGAN CHASE & CO 3.22 03/01/2025	1,500,000.00	1,501,390.77 0.00 0.00 1,500,000.00	20,125.00 0.00 24,150.00 4,025.00	0.00 (1,390.77) (1,390.77) 2,634.23	2,634.23
46647PBH8	JPMORGAN CHASE & CO 2.005 03/13/2026	03/12/2021 03/16/2021 1,250,000.00	1,261,678.60 0.00 0.00 1,260,844.41	9,607.29 0.00 11,695.83 2,088.54	0.00 (834.19) (834.19) 1,254.36	1,254.36
46647PBK1	JPMORGAN CHASE & CO 2.083 04/22/2026	08/27/2021 08/31/2021 1,000,000.00	1,011,666.49 0.00 0.00 1,010,907.91	5,728.25 0.00 7,464.08 1,735.83	0.00 (758.58) (758.58) 977.25	977.25
47787JAC2	JDOT 2022 A3 0.36 09/15/2026	03/10/2022 03/16/2022 917,210.77	992,402.53 0.00 (75,311.72) 917,103.27	1,023.40 1,918.88 945.75 1,841.23	12.46 0.00 12.46 1,853.69	1,853.69
47788UAC6	JDOT 2021 A3 0.36 09/15/2025	03/02/2021 03/10/2021 194,633.50	228,719.90 0.00 (34,099.48) 194,622.92	36.60 68.62 31.14 63.16	2.50 0.00 2.50 65.66	65.66
47800AAC4	JDOT 2022-B A3 3.74 02/16/2027	07/12/2022 07/20/2022 1,160,000.00	1,159,928.65 0.00 0.00 1,159,930.51	1,928.18 3,615.33 1,928.18 3,615.33	1.86 0.00 1.86 3,617.19	3,617.19
47800BAC2	JDOT 2022-C A3 5.09 06/15/2027	10/12/2022 10/19/2022 2,030,000.00	2,029,887.44 0.00 0.00 2,029,890.09	4,592.31 8,610.58 4,592.31 8,610.58	2.65 0.00 2.65 8,613.23	8,613.23
58768PAC8	MBART 2022-1 A3 5.21 08/16/2027	11/15/2022 11/22/2022 3,615,000.00	3,614,469.94 0.00 0.00 3,614,481.83	8,370.73 15,695.13 8,370.73 15,695.13	11.90 0.00 11.90 15,707.03	15,707.03

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59217GER6	METROPOLITAN LIFE GLOBAL FUNDING I 1.875 01/11/2027	01/03/2022 01/11/2022 2,475,000.00	2,473,338.93 0.00 0.00 2,473,383.74	2,578.12 0.00 6,445.31 3,867.19	44.81 0.00 44.81 3,912.00	3,912.00
61744YAP3	MORGAN STANLEY 3.772 01/24/2029	01/23/2024 01/25/2024 1,000,000.00	950,329.29 0.00 0.00 951,320.66	733.44 0.00 3,876.78 3,143.33	991.36 0.00 991.36 4,134.70	4,134.70
61747YEA9	MORGAN STANLEY 0.79 05/30/2025	2,000,000.00	1,999,899.42 0.00 0.00 1,999,923.93	2,677.22 0.00 3,993.89 1,316.67	27.46 (2.95) 24.51 1,341.18	1,341.18
61747YEX9	MORGAN STANLEY 6.138 10/16/2026	10/19/2022 10/21/2022 1,000,000.00	999,178.93 0.00 0.00 999,203.03	17,902.50 0.00 23,017.50 5,115.00	24.10 0.00 24.10 5,139.10	5,139.10
747525AF0	QUALCOMM INC 3.45 05/20/2025	2,725,000.00	2,779,479.22 0.00 0.00 2,775,375.59	18,541.35 0.00 26,375.73 7,834.38	0.00 (4,103.63) (4,103.63) 3,730.75	3,730.75
756109BS2	REALTY INCOME CORP 4.7 12/15/2028	01/19/2024 01/23/2024 2,355,000.00	2,338,549.92 0.00 0.00 2,338,818.08	14,143.08 0.00 23,366.83 9,223.75	268.16 0.00 268.16 9,491.91	9,491.91
78015K7H1	ROYAL BANK OF CANADA 1.15 06/10/2025	12/22/2021 12/27/2021 1,000,000.00	996,310.07 0.00 0.00 996,526.25	1,629.17 0.00 2,587.50 958.33	216.18 0.00 216.18 1,174.51	1,174.51
78016HZS2	ROYAL BANK OF CANADA 5.2 08/01/2028	3,000,000.00	2,959,942.63 0.00 0.00 2,960,649.67	82,766.67 82,766.67 13,000.00 13,000.00	707.04 0.00 707.04 13,707.04	13,707.04
79466LAG9	SALESFORCE INC 0.625 07/15/2024	06/29/2021 07/12/2021 490,000.00	489,962.48 0.00 0.00 489,969.08	136.11 0.00 391.32 255.21	6.59 0.00 6.59 261.80	261.80

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808513BY0	CHARLES SCHWAB CORP 2.45 03/03/2027	03/01/2022 03/03/2022 975,000.00	974,350.67 0.00 0.00 974,367.39	9,820.42 0.00 11,811.04 1,990.62	16.72 0.00 16.72 2,007.35	2,007.35
89114TZT2	TORONTO-DOMINION BANK 2.8 03/10/2027	03/09/2022 03/11/2022 3,250,000.00	3,233,999.87 0.00 0.00 3,234,409.40	35,641.67 0.00 43,225.00 7,583.33	409.54 0.00 409.54 7,992.87	7,992.87
89115A2U5	TORONTO-DOMINION BANK 5.523 07/17/2028	09/19/2023 09/21/2023 750,000.00	746,900.70 0.00 0.00 746,955.91	1,610.88 0.00 5,062.75 3,451.88	55.21 0.00 55.21 3,507.08	3,507.08
89236TJK2	TOYOTA MOTOR CREDIT CORP 1.125 06/18/2026	2,000,000.00	1,999,377.07 0.00 0.00 1,999,397.88	2,687.50 0.00 4,562.50 1,875.00	20.81 0.00 20.81 1,895.81	1,895.81
89236TKJ3	TOYOTA MOTOR CREDIT CORP 4.55 09/20/2027	09/26/2022 09/28/2022 1,500,000.00	1,472,354.17 0.00 0.00 1,472,958.34	24,835.42 0.00 30,522.92 5,687.50	604.17 0.00 604.17 6,291.67	6,291.67
89238GAD3	TLOT 2024-A A3 5.25 04/20/2027	02/21/2024 02/27/2024 940,000.00	0.00 939,960.33 0.00 939,960.43	0.00 0.00 548.33 548.33	0.10 0.00 0.10 548.44	548.44
90331HPL1	US BANK NA 2.05 01/21/2025	01/16/2020 01/21/2020 4,115,000.00	4,113,296.90 0.00 0.00 4,113,436.03	2,343.26 0.00 9,373.06 7,029.79	139.13 0.00 139.13 7,168.92	7,168.92
912828Z78	UNITED STATES TREASURY 1.5 01/31/2027	04/27/2022 04/28/2022 3,000,000.00	2,890,422.27 0.00 0.00 2,893,324.33	123.63 0.00 3,708.79 3,585.16	2,902.06 0.00 2,902.06 6,487.22	6,487.22
91282CBH3	UNITED STATES TREASURY 0.375 01/31/2026	2,000,000.00	1,987,992.76 0.00 0.00 1,988,469.76	20.60 0.00 618.13 597.53	477.00 0.00 477.00 1,074.53	1,074.53

Cusip	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
91282CBT7	UNITED STATES TREASURY 0.75 03/31/2026	3,000,000.00	2,983,274.77 0.00 0.00 2,983,889.51	7,622.95 0.00 9,405.74 1,782.79	614.74 0.00 614.74 2,397.53	2,397.53
91282CCF6	UNITED STATES TREASURY 0.75 05/31/2026	2,000,000.00	1,991,832.23 0.00 0.00 1,992,110.89	2,581.97 0.00 3,770.49 1,188.52	278.67 0.00 278.67 1,467.19	1,467.19
91282CCW9	UNITED STATES TREASURY 0.75 08/31/2026	10,000,000.00	9,984,313.61 0.00 0.00 9,984,796.53	31,730.77 37,500.00 203.80 5,973.04	482.91 0.00 482.91 6,455.95	6,455.95
91282CDG3	UNITED STATES TREASURY 1.125 10/31/2026	7,000,000.00	6,974,034.60 0.00 0.00 6,974,785.34	20,120.19 0.00 26,394.23 6,274.04	750.74 0.00 750.74 7,024.78	7,024.78
91282CEN7	UNITED STATES TREASURY 2.75 04/30/2027	7,500,000.00	7,176,240.36 0.00 0.00 7,184,170.28	52,695.74 0.00 69,127.75 16,432.01	7,929.92 0.00 7,929.92 24,361.93	24,361.93
91282CEQ0	UNITED STATES TREASURY 2.75 05/15/2025	6,500,000.00	7,397,751.74 0.00 (987,006.41) 6,416,864.25	44,196.43 7,554.95 52,544.64 15,903.16	6,118.91 0.00 6,118.91 22,022.07	22,022.07
91282CEW7	UNITED STATES TREASURY 3.25 06/30/2027	5,000,000.00	5,021,634.90 0.00 0.00 5,021,130.95	14,285.71 0.00 27,232.14 12,946.43	4.59 (508.54) (503.95) 12,442.48	12,442.48
91282CFE6	UNITED STATES TREASURY 3.125 08/15/2025	7,500,000.00	7,434,674.79 0.00 0.00 7,438,051.67	108,271.06 117,187.50 9,658.31 18,574.75	3,376.88 0.00 3,376.88 21,951.63	21,951.63
91282CFM8	UNITED STATES TREASURY 4.125 09/30/2027	4,000,000.00	4,019,754.61 0.00 0.00 4,019,326.13	55,901.64 0.00 68,975.41 13,073.77	81.41 (509.90) (428.48) 12,645.29	12,645.29

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91282CFP1	UNITED STATES TREASURY 4.25 10/15/2025	4,000,000.00	4,003,042.81 0.00 0.00 4,002,900.95	50,628.42 0.00 64,098.36 13,469.95	163.63 (305.50) (141.87) 13,328.08	13,328.08
91282CGC9	UNITED STATES TREASURY 3.875 12/31/2027	8,000,000.00	8,050,393.00 0.00 0.00 8,049,370.33	27,252.75 0.00 51,950.55 24,697.80	150.36 (1,173.03) (1,022.67) 23,675.13	23,675.13
91282CGT2	UNITED STATES TREASURY 3.625 03/31/2028	5,000,000.00	4,898,520.70 0.00 0.00 4,900,456.81	61,407.10 0.00 75,768.44 14,361.34	1,936.12 0.00 1,936.12 16,297.46	16,297.46
91282CHE4	UNITED STATES TREASURY 3.625 05/31/2028	9,000,000.00	8,817,945.23 0.00 0.00 8,821,284.62	56,157.79 0.00 82,008.20 25,850.41	3,339.40 0.00 3,339.40 29,189.81	29,189.81
91282CHQ7	UNITED STATES TREASURY 4.125 07/31/2028	12,750,000.00	12,600,502.34 0.00 0.00 12,603,142.68	1,444.88 0.00 43,346.50 41,901.61	2,640.34 0.00 2,640.34 44,541.95	44,541.95
91282CJA0	UNITED STATES TREASURY 4.625 09/30/2028	7,500,000.00	7,490,570.21 0.00 0.00 7,490,730.78	117,520.49 0.00 145,005.12 27,484.63	573.62 (413.04) 160.58 27,645.21	27,645.21
91282CJN2	UNITED STATES TREASURY 4.375 11/30/2028	9,000,000.00	9,118,474.17 0.00 0.00 9,116,526.47	67,776.64 0.00 98,975.41 31,198.77	0.00 (1,947.70) (1,947.70) 29,251.07	29,251.07
91282CJR3	UNITED STATES TREASURY 3.75 12/31/2028	4,000,000.00	3,953,764.24 0.00 0.00 3,954,511.22	13,186.81 0.00 25,137.36 11,950.55	746.98 0.00 746.98 12,697.53	12,697.53
91324PEG3	UNITEDHEALTH GROUP INC 3.7 05/15/2027	08/16/2022 08/18/2022 2,000,000.00	2,013,669.20 0.00 0.00 2,013,330.10	15,622.22 0.00 21,788.89 6,166.67	0.00 (339.10) (339.10) 5,827.57	5,827.57

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91324PEP3	UNITEDHEALTH GROUP INC 5.25 02/15/2028	02/21/2023 02/23/2023 1,000,000.00	1,012,330.97 0.00 0.00 1,012,083.32	24,208.33 26,250.00 2,333.33 4,375.00	0.00 (247.64) (247.64) 4,127.36	4,127.36
927804GH1	VIRGINIA ELECTRIC AND POWER CO 3.75 05/15/2027	3,000,000.00	2,999,712.71 0.00 0.00 2,999,718.89	23,750.00 0.00 33,125.00 9,375.00	36.74 (30.56) 6.18 9,381.18	9,381.18
931142ER0	WALMART INC 1.05 09/17/2026	09/08/2021 09/17/2021 780,000.00	779,225.76 0.00 0.00 779,249.18	3,048.50 0.00 3,731.00 682.50	23.41 0.00 23.41 705.91	705.91
931142EX7	WALMART INC 3.95 09/09/2027	09/09/2022 1,500,000.00	1,498,447.90 0.00 0.00 1,498,482.10	23,370.83 0.00 28,308.33 4,937.50	34.20 0.00 34.20 4,971.70	4,971.70
Total Fixed Income		**278,670,810.31**	**275,358,895.93** **6,325,016.58** **(4,953,025.77)** **276,770,801.08**	**1,645,345.09** **422,198.09** **1,896,334.35** **673,187.35**	**63,311.47** **(23,397.12)** **39,914.35** **713,101.69**	**713,101.69**
TOTAL PORTFOLIO		**279,361,286.78**	**277,094,790.70** **10,097,307.30** **(9,761,779.81)** **277,461,277.55**	**1,645,345.09** **439,892.49** **1,896,334.35** **690,881.75**	**63,311.47** **(23,397.12)** **39,914.35** **730,796.09**	**730,796.09**

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CASH & EQUIVALENTS						
31846V567	FIRST AMER:GVT OBLG Z	1,471,247.69	681,737.05 12,276,858.54 (11,487,347.90) 1,471,247.69	0.00 8,739.42 0.00 8,739.42	0.00 0.00 0.00 8,739.42	8,739.42
CCYUSD	Receivable	367,106.56	8,739.42 0.00 0.00 367,106.56	0.00 0.00 0.00 0.00	0.00 0.00 0.00 0.00	0.00
Total Cash & Equivalents		**1,838,354.25**	**690,476.47** **12,276,858.54** **(11,487,347.90)** **1,838,354.25**	**0.00** **8,739.42** **0.00** **8,739.42**	**0.00** **0.00** **0.00** **8,739.42**	**8,739.42**
FIXED INCOME						
023135CF1	AMAZON.COM INC 3.3 04/13/2027	2,250,000.00	2,235,938.93 0.00 0.00 2,236,321.96	28,462.50 0.00 34,650.00 6,187.50	383.03 0.00 383.03 6,570.53	6,570.53
02582JJV3	AMXCA 2022-3 A 3.75 08/15/2025	09/21/2022 09/23/2022 3,000,000.00	2,964,074.17 0.00 0.00 2,966,167.59	5,000.00 9,375.00 5,000.00 9,375.00	2,093.42 0.00 2,093.42 11,468.42	11,468.42
02665WEM9	AMERICAN HONDA FINANCE CORP 5.125 07/07/2028	10/12/2023 10/16/2023 1,640,000.00	1,610,561.61 0.00 0.00 1,611,135.93	12,607.50 0.00 19,611.67 7,004.17	574.32 0.00 574.32 7,578.48	7,578.48
037833AZ3	APPLE INC 2.5 02/09/2025	07/14/2021 07/16/2021 1,000,000.00	1,015,683.74 0.00 0.00 1,014,274.48	1,527.78 0.00 3,611.11 2,083.33	0.00 (1,409.26) (1,409.26) 674.07	674.07
05593AAC3	BMWLT 2023-1 A3 5.16 11/25/2025	02/07/2023 02/15/2023 360,000.00	359,994.64 0.00 0.00 359,994.90	309.60 1,548.00 309.60 1,548.00	0.26 0.00 0.26 1,548.26	1,548.26

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05601XAC3	BMWLT 2022-1 A3 1.03 03/25/2025	01/11/2022 01/19/2022 0.00	63,664.71 0.00 (63,667.27) 0.00	11.67 58.36 0.00 46.69	2.57 0.00 2.57 49.25	49.25
05602RAD3	BMWOT 2022-A A3 3.21 08/25/2026	2,172,288.08	2,306,818.91 0.00 (158,005.76) 2,151,152.81	1,246.71 6,233.53 1,162.17 6,149.00	2,339.66 0.00 2,339.66 8,488.65	8,488.65
06051GGF0	BANK OF AMERICA CORP 3.824 01/20/2028	3,850,000.00	3,680,383.88 0.00 0.00 3,685,367.86	16,767.18 0.00 29,035.84 12,268.67	4,983.98 0.00 4,983.98 17,252.65	17,252.65
06368FAC3	BANK OF MONTREAL 1.25 09/15/2026	09/15/2021 2,500,000.00	2,497,733.11 0.00 0.00 2,497,808.83	14,409.72 15,625.00 1,388.89 2,604.17	75.73 0.00 75.73 2,679.89	2,679.89
06368LWU6	BANK OF MONTREAL 5.717 09/25/2028	11/09/2023 11/13/2023 1,000,000.00	987,684.32 0.00 0.00 987,913.07	24,773.67 28,585.00 952.83 4,764.17	228.75 0.00 228.75 4,992.92	4,992.92
06406HCQ0	BANK OF NEW YORK MELLON CORP 3.95 11/18/2025	04/05/2022 04/07/2022 1,000,000.00	1,011,579.96 0.00 0.00 1,010,977.65	11,301.39 0.00 14,593.06 3,291.67	0.00 (602.31) (602.31) 2,689.35	2,689.35
06406RBG1	BANK OF NEW YORK MELLON CORP 3.992 06/13/2028	10/26/2023 10/30/2023 1,000,000.00	937,075.17 0.00 0.00 938,702.09	8,649.33 0.00 11,976.00 3,326.67	1,626.91 0.00 1,626.91 4,953.58	4,953.58
084664CZ2	BERKSHIRE HATHAWAY FINANCE CORP 2.3 03/15/2027	03/07/2022 03/15/2022 1,300,000.00	1,299,849.99 0.00 0.00 1,299,854.18	13,787.22 14,950.00 1,328.89 2,491.67	4.19 0.00 4.19 2,495.86	2,495.86
14913R2V8	CATERPILLAR FINANCIAL SERVICES CORP 3.4 05/13/2025	05/10/2022 05/13/2022 1,345,000.00	1,344,317.36 0.00 0.00 1,344,365.68	13,719.00 0.00 17,529.83 3,810.83	48.31 0.00 48.31 3,859.15	3,859.15

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14913R3A3	CATERPILLAR FINANCIAL SERVICES CORP 3.6 08/12/2027	2,315,000.00	2,305,530.47 0.00 0.00 2,305,763.64	4,398.50 0.00 11,343.50 6,945.00	233.17 0.00 233.17 7,178.17	7,178.17
161571HV9	CHAIT 241 A 4.6 01/16/2029	01/24/2024 01/31/2024 2,995,000.00	2,994,551.41 0.00 0.00 2,994,559.22	6,123.11 11,480.83 6,123.11 11,480.83	7.80 0.00 7.80 11,488.63	11,488.63
17275RBR2	CISCO SYSTEMS INC 4.85 02/26/2029	02/21/2024 02/26/2024 1,475,000.00	1,474,484.88 0.00 0.00 1,474,493.64	993.58 0.00 6,955.03 5,961.46	8.76 0.00 8.76 5,970.22	5,970.22
20030NCH2	COMCAST CORP 3.55 05/01/2028	08/24/2023 08/28/2023 1,500,000.00	1,417,368.23 0.00 0.00 1,419,051.27	17,750.00 0.00 22,187.50 4,437.50	1,683.04 0.00 1,683.04 6,120.54	6,120.54
24422EWK1	JOHN DEERE CAPITAL CORP 4.15 09/15/2027	09/20/2022 09/22/2022 1,500,000.00	1,485,403.10 0.00 0.00 1,485,753.07	28,704.17 31,125.00 2,766.67 5,187.50	349.96 0.00 349.96 5,537.46	5,537.46
24422EWR6	JOHN DEERE CAPITAL CORP 4.75 01/20/2028	01/23/2023 01/25/2023 1,500,000.00	1,518,001.48 0.00 0.00 1,517,608.49	8,114.58 0.00 14,052.08 5,937.50	0.00 (392.99) (392.99) 5,544.51	5,544.51
26442CAS3	DUKE ENERGY CAROLINAS LLC 2.95 12/01/2026	10/05/2022 10/07/2022 2,000,000.00	1,913,965.11 0.00 0.00 1,916,618.92	14,750.00 0.00 19,666.67 4,916.67	2,653.81 0.00 2,653.81 7,570.48	7,570.48
3130A3GE8	FEDERAL HOME LOAN BANKS 2.75 12/13/2024	02/06/2020 02/10/2020 2,500,000.00	2,522,831.76 0.00 0.00 2,520,365.61	14,895.83 0.00 20,625.00 5,729.17	0.00 (2,466.15) (2,466.15) 3,263.02	3,263.02
3130ATS57	FEDERAL HOME LOAN BANKS 4.5 03/10/2028	03/21/2023 03/22/2023 3,000,000.00	3,052,652.73 0.00 0.00 3,051,542.36	64,125.00 67,500.00 7,875.00 11,250.00	0.00 (1,110.36) (1,110.36) 10,139.64	10,139.64

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3130ATUC9	FEDERAL HOME LOAN BANKS 4.5 12/12/2025	02/09/2023 02/10/2023 2,500,000.00	2,511,482.99 0.00 0.00 2,510,936.18	24,687.50 0.00 34,062.50 9,375.00	0.00 (546.81) (546.81) 8,828.19	8,828.19
3133ENS43	FEDERAL FARM CREDIT BANKS FUNDING CORP 4.375 10/17/2024	10/12/2022 10/17/2022 3,000,000.00	2,998,706.84 0.00 0.00 2,998,881.14	48,854.17 0.00 59,791.67 10,937.50	174.30 0.00 174.30 11,111.80	11,111.80
3133XVDG3	FEDERAL HOME LOAN BANKS 4.375 09/13/2024	09/26/2022 09/27/2022 3,000,000.00	4,999,972.66 0.00 (1,999,990.57) 2,999,986.19	102,083.33 113,020.83 6,562.50 17,500.00	4.10 0.00 4.10 17,504.10	17,504.10
3135G03U5	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.625 04/22/2025	04/22/2020 04/24/2020 2,880,000.00	2,878,643.65 0.00 0.00 2,878,744.48	6,450.00 0.00 7,950.00 1,500.00	100.83 0.00 100.83 1,600.83	1,600.83
3135G05X7	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.375 08/25/2025	08/25/2020 08/27/2020 3,385,000.00	3,380,292.62 0.00 0.00 3,380,561.86	211.56 0.00 1,269.38 1,057.81	269.24 0.00 269.24 1,327.05	1,327.05
3135G06G3	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.5 11/07/2025	11/09/2020 11/12/2020 3,515,000.00	3,510,743.24 0.00 0.00 3,510,957.46	5,565.42 0.00 7,030.00 1,464.58	214.22 0.00 214.22 1,678.80	1,678.80
3135G0W66	FEDERAL NATIONAL MORTGAGE ASSOCIATION 1.625 10/15/2024	11/08/2019 11/12/2019 3,000,000.00	2,996,844.25 0.00 0.00 2,997,273.32	18,416.67 0.00 22,479.17 4,062.50	429.07 0.00 429.07 4,491.57	4,491.57
3137BFE98	FHMS K-041 A2 3.171 10/25/2024	07/01/2021 07/07/2021 1,964,960.54	1,996,851.62 0.00 (4,892.32) 1,987,990.93	5,205.34 5,205.34 5,192.41 5,192.41	0.00 (3,968.38) (3,968.38) 1,224.04	1,224.04
3137EAEU9	FEDERAL HOME LOAN MORTGAGE CORP 0.375 07/21/2025	07/21/2020 07/23/2020 2,100,000.00	2,097,093.09 0.00 0.00 2,097,270.83	875.00 0.00 1,531.25 656.25	177.74 0.00 177.74 833.99	833.99

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3137EAEX3	FEDERAL HOME LOAN MORTGAGE CORP 0.375 09/23/2025	09/23/2020 09/25/2020 3,260,000.00	3,256,928.18 0.00 0.00 3,257,094.95	5,365.42 6,112.50 271.67 1,018.75	166.77 0.00 166.77 1,185.52	1,185.52
3137FGR31	FHMS K-078 A2 3.854 06/25/2028	09/18/2023 09/21/2023 1,000,000.00	958,826.26 0.00 0.00 959,648.14	3,211.67 3,211.67 3,211.67 3,211.67	821.88 0.00 821.88 4,033.55	4,033.55
3137FJKE8	FHMS K-082 A2 3.92 09/25/2028	10/30/2023 11/02/2023 1,355,000.00	1,280,164.76 0.00 0.00 1,281,575.03	4,426.33 4,426.33 4,426.33 4,426.33	1,410.27 0.00 1,410.27 5,836.60	5,836.60
362554AC1	GMCAR 2021-4 A3 0.68 09/16/2026	10/13/2021 10/21/2021 452,765.28	488,049.52 0.00 (35,289.77) 452,760.32	138.28 276.56 128.28 266.56	0.57 0.00 0.57 267.13	267.13
362585AC5	GMCAR 2022-2 A3 3.1 02/16/2027	04/05/2022 04/13/2022 887,470.46	939,096.48 0.00 (51,737.35) 887,368.28	1,213.14 2,426.29 1,146.32 2,359.46	9.15 0.00 9.15 2,368.61	2,368.61
36265MAC9	GMALT 2022-1 A3 1.9 03/20/2025	02/15/2022 02/23/2022 290,531.88	558,050.63 0.00 (267,520.13) 290,531.23	323.98 883.58 168.67 728.27	0.72 0.00 0.72 728.99	728.99
36266FAC3	GMALT 2022-2 A3 3.42 06/20/2025	05/03/2022 05/11/2022 588,080.49	770,427.04 0.00 (182,376.56) 588,059.08	805.13 2,195.80 614.54 2,005.22	8.59 0.00 8.59 2,013.81	2,013.81
36268GAD7	GMCAR 2024-1 A3 4.85 12/18/2028	01/09/2024 01/17/2024 315,000.00	314,938.20 0.00 0.00 314,939.29	636.56 1,273.13 636.56 1,273.13	1.09 0.00 1.09 1,274.22	1,274.22
36269FAD8	GMALT 2024-1 A3 5.09 03/22/2027	02/08/2024 02/15/2024 940,000.00	939,884.06 0.00 0.00 939,887.28	2,126.49 4,651.69 1,461.96 3,987.16	3.22 0.00 3.22 3,990.38	3,990.38

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380146AC4	GMCAR 2022-1 A3 1.23 11/16/2026	01/11/2022 01/19/2022 453,170.75	485,334.80 0.00 (32,185.11) 453,151.70	254.81 509.63 237.91 492.73	2.01 0.00 2.01 494.75	494.75
40139LBD4	GUARDIAN LIFE GLOBAL FUNDING 1.25 05/13/2026	02/09/2022 02/11/2022 1,350,000.00	1,322,982.57 0.00 0.00 1,324,025.58	5,062.50 0.00 6,468.75 1,406.25	1,043.01 0.00 1,043.01 2,449.26	2,449.26
43815BAC4	HAROT 2022-1 A3 1.88 05/15/2026	02/15/2022 02/23/2022 1,301,453.86	1,399,848.84 0.00 (98,496.25) 1,301,363.33	1,169.74 2,193.26 1,087.44 2,110.96	10.75 0.00 10.75 2,121.71	2,121.71
43815GAC3	HAROT 2021-4 A3 0.88 01/21/2026	11/16/2021 11/24/2021 554,215.40	604,672.75 0.00 (50,509.44) 554,169.80	147.82 443.46 135.47 431.11	6.49 0.00 6.49 437.61	437.61
438516CB0	HONEYWELL INTERNATIONAL INC 1.35 06/01/2025	06/23/2020 06/25/2020 2,500,000.00	2,514,578.43 0.00 0.00 2,513,517.56	8,437.50 0.00 11,250.00 2,812.50	0.00 (1,060.87) (1,060.87) 1,751.63	1,751.63
44891WAC3	HALST 2022-A A3 1.16 01/15/2025	01/11/2022 01/19/2022 122,003.35	249,425.09 0.00 (127,423.10) 122,002.75	128.59 241.11 62.90 175.42	0.76 0.00 0.76 176.18	176.18
448973AD9	HART 2024-A A3 4.99 02/15/2029	03/11/2024 03/20/2024 660,000.00	0.00 659,854.47 0.00 659,855.44	0.00 0.00 1,006.32 1,006.32	0.97 0.00 0.97 1,007.29	1,007.29
448977AD0	HART 2022-A A3 2.22 10/15/2026	03/09/2022 03/16/2022 1,437,655.68	1,536,726.87 0.00 (99,102.13) 1,437,627.67	1,516.27 2,843.00 1,418.49 2,745.22	2.93 0.00 2.93 2,748.15	2,748.15
448988AD7	HALST 24A A3 5.02 03/15/2027	01/17/2024 01/24/2024 740,000.00	739,864.30 0.00 0.00 739,868.09	1,651.02 3,095.67 1,651.02 3,095.67	3.79 0.00 3.79 3,099.46	3,099.46

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	HART 2021-A A3 0.38 09/15/2025	04/20/2021 04/28/2021 134,032.83	170,159.12 0.00 (36,130.87) 134,029.42	28.74 53.88 22.64 47.78	1.17 0.00 1.17 48.95	48.95
44934KAC8	HART 2021-B A3 0.38 01/15/2026	07/20/2021 07/28/2021 690,582.51	791,981.59 0.00 (101,457.78) 690,533.65	133.77 250.81 116.63 233.67	9.83 0.00 9.83 243.51	243.51
44935FAD6	HART 2021-C A3 0.74 05/15/2026	11/09/2021 11/17/2021 388,504.89	425,920.95 0.00 (37,456.20) 388,469.69	140.09 262.68 127.77 250.36	4.94 0.00 4.94 255.30	255.30
4581X0DC9	INTER-AMERICAN DEVELOPMENT BANK 3.125 09/18/2028	3,480,000.00	3,311,165.34 0.00 0.00 3,314,314.48	49,239.58 54,375.00 3,927.08 9,062.50	3,149.14 0.00 3,149.14 12,211.64	12,211.64
4581X0DV7	INTER-AMERICAN DEVELOPMENT BANK 0.875 04/20/2026	04/13/2021 04/20/2021 5,420,000.00	5,409,396.27 0.00 0.00 5,409,817.70	17,257.43 0.00 21,209.51 3,952.08	421.43 0.00 421.43 4,373.51	4,373.51
4581X0EN4	INTER-AMERICAN DEVELOPMENT BANK 4.125 02/15/2029	02/15/2024 02/20/2024 3,000,000.00	2,970,850.87 0.00 0.00 2,971,349.56	10,656.25 0.00 20,968.75 10,312.50	498.69 0.00 498.69 10,811.19	10,811.19
459058JB0	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM 0.625 04/22/2025	04/15/2020 04/22/2020 3,560,000.00	3,556,853.73 0.00 0.00 3,557,087.63	7,985.67 0.00 9,842.81 1,857.13	233.90 0.00 233.90 2,091.03	2,091.03
459058JL8	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM 0.5 10/28/2025	2,000,000.00	1,999,565.77 0.00 0.00 1,999,587.99	3,416.67 0.00 4,250.00 833.33	28.25 (6.04) 22.21 855.55	855.55
459058KT9	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM 3.5 07/12/2028	5,000,000.00	4,827,429.79 0.00 0.00 4,830,785.93	23,819.44 0.00 38,402.78 14,583.33	3,356.13 0.00 3,356.13 17,939.47	17,939.47

PRISM Short Term Core Portfolio | Account #10290 | As of March 31, 2024

Cusip	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
45950KDD9	INTERNATIONAL FINANCE CORP 4.5 07/13/2028	07/06/2023 07/13/2023 1,285,000.00	1,283,754.77 0.00 0.00 1,283,778.98	7,710.00 0.00 12,528.75 4,818.75	24.20 0.00 24.20 4,842.95	4,842.95
46647PAH9	JPMORGAN CHASE & CO 3.22 03/01/2025	0.00	1,500,000.00 0.00 (1,500,000.00) 0.00	24,150.00 24,150.00 0.00 0.00	0.00 0.00 0.00 0.00	0.00
46647PBH8	JPMORGAN CHASE & CO 2.005 03/13/2026	03/12/2021 03/16/2021 1,250,000.00	1,260,844.41 0.00 0.00 1,259,952.69	11,695.83 12,531.25 1,253.12 2,088.54	0.00 (891.72) (891.72) 1,196.83	1,196.83
46647PBK1	JPMORGAN CHASE & CO 2.083 04/22/2026	08/27/2021 08/31/2021 1,000,000.00	1,010,907.91 0.00 0.00 1,010,097.01	7,464.08 0.00 9,199.92 1,735.83	0.00 (810.90) (810.90) 924.93	924.93
47787JAC2	JDOT 2022 A3 0.36 09/15/2026	03/10/2022 03/16/2022 871,408.88	917,103.27 0.00 (45,801.89) 871,310.16	945.75 1,773.27 898.52 1,726.04	8.78 0.00 8.78 1,734.82	1,734.82
47788UAC6	JDOT 2021 A3 0.36 09/15/2025	03/02/2021 03/10/2021 170,047.78	194,622.92 0.00 (24,585.72) 170,039.04	31.14 58.39 27.21 54.46	1.85 0.00 1.85 56.30	56.30
47800AAC4	JDOT 2022-B A3 3.74 02/16/2027	07/12/2022 07/20/2022 1,160,000.00	1,159,930.51 0.00 0.00 1,159,932.50	1,928.18 3,615.33 1,928.18 3,615.33	1.99 0.00 1.99 3,617.32	3,617.32
47800BAC2	JDOT 2022-C A3 5.09 06/15/2027	10/12/2022 10/19/2022 2,030,000.00	2,029,890.09 0.00 0.00 2,029,892.93	4,592.31 8,610.58 4,592.31 8,610.58	2.84 0.00 2.84 8,613.42	8,613.42
47800RAD5	JDOT 2024 A3 4.96 11/15/2028	03/11/2024 03/19/2024 515,000.00	0.00 514,971.16 0.00 514,971.38	0.00 0.00 851.47 851.47	0.22 0.00 0.22 851.69	851.69

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58768PAC8	MBART 2022-1 A3 5.21 08/16/2027	11/15/2022 11/22/2022 3,615,000.00	3,614,481.83 0.00 0.00 3,614,494.55	8,370.73 15,695.13 8,370.73 15,695.13	12.72 0.00 12.72 15,707.85	15,707.85
59217GER6	METROPOLITAN LIFE GLOBAL FUNDING I 1.875 01/11/2027	01/03/2022 01/11/2022 2,475,000.00	2,473,383.74 0.00 0.00 2,473,431.64	6,445.31 0.00 10,312.50 3,867.19	47.90 0.00 47.90 3,915.09	3,915.09
61744YAP3	MORGAN STANLEY 3.772 01/24/2029	01/23/2024 01/25/2024 1,000,000.00	951,320.66 0.00 0.00 952,380.39	3,876.78 0.00 7,020.11 3,143.33	1,059.73 0.00 1,059.73 4,203.07	4,203.07
61747YEA9	MORGAN STANLEY 0.79 05/30/2025	2,000,000.00	1,999,923.93 0.00 0.00 1,999,950.13	3,993.89 0.00 5,310.56 1,316.67	29.35 (3.15) 26.20 1,342.87	1,342.87
61747YEX9	MORGAN STANLEY 6.138 10/16/2026	10/19/2022 10/21/2022 1,000,000.00	999,203.03 0.00 0.00 999,228.79	23,017.50 0.00 28,132.50 5,115.00	25.76 0.00 25.76 5,140.76	5,140.76
747525AF0	QUALCOMM INC 3.45 05/20/2025	2,725,000.00	2,775,375.59 0.00 0.00 2,770,988.95	26,375.73 0.00 34,210.10 7,834.38	0.00 (4,386.64) (4,386.64) 3,447.74	3,447.74
756109BS2	REALTY INCOME CORP 4.7 12/15/2028	01/19/2024 01/23/2024 2,355,000.00	2,338,818.08 0.00 0.00 2,339,104.73	23,366.83 0.00 32,590.58 9,223.75	286.65 0.00 286.65 9,510.40	9,510.40
78015K7H1	ROYAL BANK OF CANADA 1.15 06/10/2025	12/22/2021 12/27/2021 1,000,000.00	996,526.25 0.00 0.00 996,757.34	2,587.50 0.00 3,545.83 958.33	231.09 0.00 231.09 1,189.42	1,189.42
78016HZS2	ROYAL BANK OF CANADA 5.2 08/01/2028	3,000,000.00	2,960,649.67 0.00 0.00 2,961,405.47	13,000.00 0.00 26,000.00 13,000.00	755.80 0.00 755.80 13,755.80	13,755.80

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79466LAG9	SALESFORCE INC 0.625 07/15/2024	06/29/2021 07/12/2021 490,000.00	489,969.08 0.00 0.00 489,976.13	391.32 0.00 646.53 255.21	7.05 0.00 7.05 262.26	262.26
808513BY0	CHARLES SCHWAB CORP 2.45 03/03/2027	03/01/2022 03/03/2022 975,000.00	974,367.39 0.00 0.00 974,385.27	11,811.04 11,943.75 1,857.92 1,990.62	17.88 0.00 17.88 2,008.50	2,008.50
89114TZT2	TORONTO-DOMINION BANK 2.8 03/10/2027	03/09/2022 03/11/2022 3,250,000.00	3,234,409.40 0.00 0.00 3,234,847.18	43,225.00 45,500.00 5,308.33 7,583.33	437.78 0.00 437.78 8,021.11	8,021.11
89115A2U5	TORONTO-DOMINION BANK 5.523 07/17/2028	09/19/2023 09/21/2023 750,000.00	746,955.91 0.00 0.00 747,014.92	5,062.75 0.00 8,514.62 3,451.88	59.02 0.00 59.02 3,510.89	3,510.89
89236TJK2	TOYOTA MOTOR CREDIT CORP 1.125 06/18/2026	2,000,000.00	1,999,397.88 0.00 0.00 1,999,420.13	4,562.50 0.00 6,437.50 1,875.00	22.25 0.00 22.25 1,897.25	1,897.25
89236TKJ3	TOYOTA MOTOR CREDIT CORP 4.55 09/20/2027	09/26/2022 09/28/2022 1,500,000.00	1,472,958.34 0.00 0.00 1,473,604.17	30,522.92 34,125.00 2,085.42 5,687.50	645.83 0.00 645.83 6,333.33	6,333.33
89238GAD3	TLOT 2024-A A3 5.25 04/20/2027	02/21/2024 02/27/2024 940,000.00	939,960.43 0.00 0.00 939,961.50	548.33 3,152.92 1,507.92 4,112.50	1.07 0.00 1.07 4,113.57	4,113.57
90331HPL1	US BANK NA 2.05 01/21/2025	01/16/2020 01/21/2020 4,115,000.00	4,113,436.03 0.00 0.00 4,113,584.75	9,373.06 0.00 16,402.85 7,029.79	148.72 0.00 148.72 7,178.51	7,178.51
9128283J7	UNITED STATES TREASURY 2.125 11/30/2024	0.00	0.00 0.00 0.00 0.00	0.00 0.00 0.00 0.00	0.00 0.00 0.00 0.00	0.00

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912828Z78	UNITED STATES TREASURY 1.5 01/31/2027	04/27/2022 04/28/2022 3,000,000.00	2,893,324.33 0.00 0.00 2,896,426.53	3,708.79 0.00 7,541.21 3,832.42	3,102.20 0.00 3,102.20 6,934.62	6,934.62
91282CBH3	UNITED STATES TREASURY 0.375 01/31/2026	2,000,000.00	1,988,469.76 0.00 0.00 1,988,979.66	618.13 0.00 1,256.87 638.74	509.90 0.00 509.90 1,148.63	1,148.63
91282CBT7	UNITED STATES TREASURY 0.75 03/31/2026	3,000,000.00	2,983,889.51 0.00 0.00 2,984,546.65	9,405.74 0.00 61.48 (9,344.26)	657.14 0.00 657.14 (8,687.12)	(8,687.12)
91282CCF6	UNITED STATES TREASURY 0.75 05/31/2026	2,000,000.00	1,992,110.89 0.00 0.00 1,992,408.78	3,770.49 0.00 5,040.98 1,270.49	297.88 0.00 297.88 1,568.38	1,568.38
91282CCW9	UNITED STATES TREASURY 0.75 08/31/2026	10,000,000.00	9,984,796.53 0.00 0.00 9,985,312.75	203.80 0.00 6,521.74 6,317.93	516.22 0.00 516.22 6,834.15	6,834.15
91282CDG3	UNITED STATES TREASURY 1.125 10/31/2026	7,000,000.00	6,974,785.34 0.00 0.00 6,975,587.86	26,394.23 0.00 33,100.96 6,706.73	802.52 0.00 802.52 7,509.25	7,509.25
91282CEN7	UNITED STATES TREASURY 2.75 04/30/2027	7,500,000.00	7,184,170.28 0.00 0.00 7,192,647.09	69,127.75 0.00 86,692.99 17,565.25	8,476.82 0.00 8,476.82 26,042.06	26,042.06
91282CEQ0	UNITED STATES TREASURY 2.75 05/15/2025	4,500,000.00	6,416,864.25 0.00 (1,975,408.10) 4,446,499.53	52,544.64 18,736.26 46,916.21 13,107.83	5,043.38 0.00 5,043.38 18,151.20	18,151.20
91282CEW7	UNITED STATES TREASURY 3.25 06/30/2027	5,000,000.00	5,021,130.95 0.00 0.00 5,020,592.25	27,232.14 0.00 41,071.43 13,839.29	4.91 (543.61) (538.70) 13,300.59	13,300.59

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91282CFE6	UNITED STATES TREASURY 3.125 08/15/2025	7,500,000.00	7,438,051.67 0.00 0.00 7,441,661.44	9,658.31 0.00 29,618.82 19,960.51	3,609.77 0.00 3,609.77 23,570.28	23,570.28
91282CFM8	UNITED STATES TREASURY 4.125 09/30/2027	4,000,000.00	4,019,326.13 0.00 0.00 4,018,868.09	68,975.41 0.00 450.82 (68,524.59)	87.03 (545.06) (458.04) (68,982.63)	(68,982.63)
91282CFP1	UNITED STATES TREASURY 4.25 10/15/2025	4,000,000.00	4,002,900.95 0.00 0.00 4,002,749.30	64,098.36 0.00 78,497.27 14,398.91	174.91 (326.56) (151.65) 14,247.26	14,247.26
91282CGC9	UNITED STATES TREASURY 3.875 12/31/2027	8,000,000.00	8,049,370.33 0.00 0.00 8,048,277.13	51,950.55 0.00 78,351.65 26,401.10	160.73 (1,253.93) (1,093.20) 25,307.90	25,307.90
91282CGT2	UNITED STATES TREASURY 3.625 03/31/2028	5,000,000.00	4,900,456.81 0.00 0.00 4,902,526.46	75,768.44 0.00 495.22 (75,273.22)	2,069.64 0.00 2,069.64 (73,203.58)	(73,203.58)
91282CHE4	UNITED STATES TREASURY 3.625 05/31/2028	9,000,000.00	8,821,284.62 0.00 0.00 8,824,854.32	82,008.20 0.00 109,641.39 27,633.20	3,569.70 0.00 3,569.70 31,202.90	31,202.90
91282CHQ7	UNITED STATES TREASURY 4.125 07/31/2028	12,750,000.00	12,603,142.68 0.00 0.00 12,605,965.10	43,346.50 0.00 88,137.88 44,791.38	2,822.43 0.00 2,822.43 47,613.81	47,613.81
91282CJA0	UNITED STATES TREASURY 4.625 09/30/2028	7,500,000.00	7,490,730.78 0.00 0.00 7,490,902.44	145,005.12 0.00 947.75 (144,057.38)	613.18 (441.52) 171.65 (143,885.72)	(143,885.72)
91282CJN2	UNITED STATES TREASURY 4.375 11/30/2028	9,000,000.00	9,116,526.47 0.00 0.00 9,114,444.44	98,975.41 0.00 132,325.82 33,350.41	0.00 (2,082.03) (2,082.03) 31,268.38	31,268.38

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91282CJR3	UNITED STATES TREASURY 3.75 12/31/2028	4,000,000.00	3,954,511.22 0.00 0.00 3,955,309.72	25,137.36 0.00 37,912.09 12,774.73	798.50 0.00 798.50 13,573.23	13,573.23
91282CKD2	UNITED STATES TREASURY 4.25 02/28/2029	4,000,000.00	0.00 3,998,750.00 0.00 3,998,793.31	0.00 (10,625.00) 14,782.61 4,157.61	56.87 (13.56) 43.31 4,200.92	4,200.92
91324PEG3	UNITEDHEALTH GROUP INC 3.7 05/15/2027	08/16/2022 08/18/2022 2,000,000.00	2,013,330.10 0.00 0.00 2,012,967.61	21,788.89 0.00 27,955.56 6,166.67	0.00 (362.49) (362.49) 5,804.18	5,804.18
91324PEP3	UNITEDHEALTH GROUP INC 5.25 02/15/2028	02/21/2023 02/23/2023 1,000,000.00	1,012,083.32 0.00 0.00 1,011,818.60	2,333.33 0.00 6,708.33 4,375.00	0.00 (264.72) (264.72) 4,110.28	4,110.28
927804GH1	VIRGINIA ELECTRIC AND POWER CO 3.75 05/15/2027	3,000,000.00	2,999,718.89 0.00 0.00 2,999,725.50	33,125.00 0.00 42,500.00 9,375.00	39.28 (32.67) 6.61 9,381.61	9,381.61
931142ER0	WALMART INC 1.05 09/17/2026	09/08/2021 09/17/2021 780,000.00	779,249.18 0.00 0.00 779,274.21	3,731.00 4,095.00 318.50 682.50	25.03 0.00 25.03 707.53	707.53
931142EX7	WALMART INC 3.95 09/09/2027	09/09/2022 1,500,000.00	1,498,482.10 0.00 0.00 1,498,518.66	28,308.33 29,625.00 3,620.83 4,937.50	36.56 0.00 36.56 4,974.06	4,974.06
Total Fixed Income		**276,929,172.66**	**276,770,801.08** **5,173,575.63** **(6,892,036.31)** **275,095,985.39**	**1,896,334.35** **597,419.82** **1,642,867.48** **343,952.95**	**67,166.71** **(23,521.72)** **43,644.99** **387,597.94**	**387,597.94**
TOTAL PORTFOLIO		**278,767,526.91**	**277,461,277.55** **17,450,434.17** **(18,379,384.21)** **276,934,339.64**	**1,896,334.35** **606,159.24** **1,642,867.48** **352,692.37**	**67,166.71** **(23,521.72)** **43,644.99** **396,337.36**	**396,337.36**

Important Disclosures

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.

Benchmark Disclosures

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 Year AAA-A US Corp & Govt Index

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

0-3 Yr Treasury*

*The ICE BofA Blended 0-3 Year US Treasury Index is a static, internally maintained benchmark comprised of US dollar denominated sovereign debt publicly issued by the US government in its domestic market. Effective 1/1/2001, it consists of the following indices: (30%) ICE BofA US 3-Month Treasury Bill Index, (30%) ICE BofA US 6-Month Treasury Bill Index, (40%) ICE BofA 1-3 Year US Treasury Index. Qualifying securities will include 3 and 6-month Treasury Bills and US Treasury securities that must have at least one year remaining term to final maturity and less than three years remaining term to final maturity, a fixed coupon schedule, and a minimum amount outstanding of $1 billion. Qualifying securities must have at least 18 months to final maturity at the time of issuance. *Prior to 1/1/2001 it consisted of (100%) ICE BofA US 1-Year Treasury Bill Index, G0O3.*

PRISM ARC Core Fixed Custom Index

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

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

Asset Class 10-Year Snapshot Disclosure

As of March 31, 2024

- **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 4/17/24

Quarterly Performance
Quarter Ended 03/31/24

LAIF Apportionment Rate[2]:	4.30
LAIF Earnings Ratio[2]:	0.00011755619077389
LAIF Administrative Cost[1]*:	0.27
LAIF Fair Value Factor[1]:	0.994191267
PMIA Daily[1]:	4.22
PMIA Quarter to Date[1]:	4.12
PMIA Average Life[1]:	226

PMIA Average Monthly
Effective Yields[1]

March	**4.232**
February	4.122
January	4.012
December	3.929
November	3.843
October	3.670

Pooled Money Investment Account
Monthly Portfolio Composition [1]
3/31/24
$156.5 billion

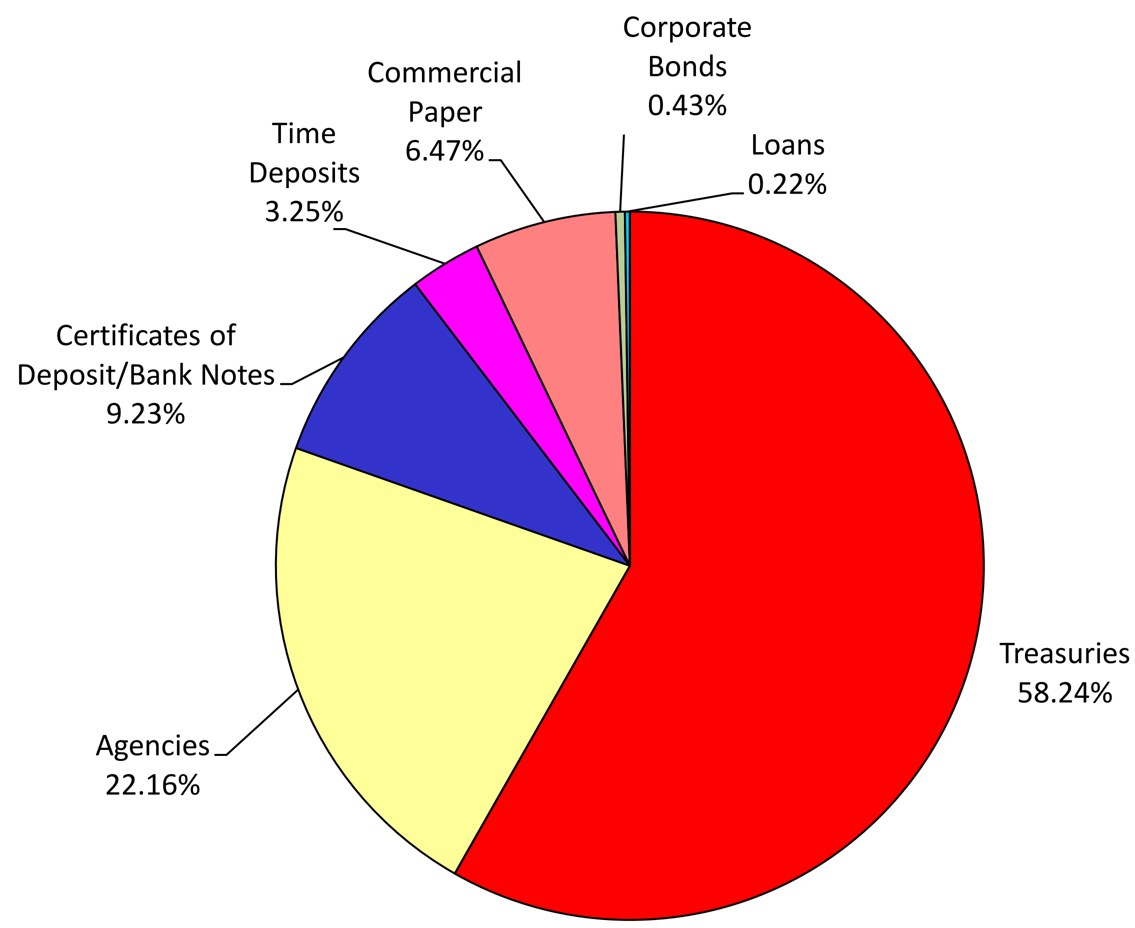


Chart does not include $2,005,000.00 in mortgages, which equates to 0.001%. Percentages may not total 100% due to rounding.

Daily rates are now available here. View PMIA Daily Rates

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

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

Source:
[1] State of California, Office of the Treasurer
[2] State of Calfiornia, Office of the Controller

PAR VALUES MATURING BY DATE AND TYPE

Maturities in Millions of Dollars[1]

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	$ 5,850	$ 9,150	$ 9,850	$ 3,750	$ 11,100	$ 8,950	$ 4,400	$ 7,200	$ 8,300	$ 17,450	$ 4,350	$ 1,300	$ 300	$ 91,950	58.03%
AGENCY[2]	$ 4,510	$ 4,850	$ 3,500	$ 6,205	$ 1,933	$ 3,600	$ 2,575	$ 1,150	$ 850	$ 4,975	$ 1,650	$ 100	$ 50	$ 35,948	22.69%
CDs + BNs	$ 2,900	$ 2,150	$ 1,850	$ 2,600	$ 600	$ 1,600	$ 1,300	$ 950	$ 500					$ 14,450	9.12%
CP	$ 2,800	$ 1,600	$ 1,900	$ 1,650	$ 550	$ 1,250	$ 300	$ 300						$ 10,350	6.53%
TDs	$ 923	$ 1,224	$ 903	$ 926	$ 214	$ 900								$ 5,089	3.21%
CORP BND	$ 20	$ 24	$ 30			$ 50			$ 45	$ 148	$ 183	$ 75	$ 95	$ 670	0.42%
REPO														$ -	0.00%
BAs														$ -	0.00%
TOTAL	$ 17,002	$ 18,998	$ 18,033	$ 15,131	$ 14,397	$ 16,350	$ 8,575	$ 9,600	$ 9,695	$ 22,573	$ 6,183	$ 1,475	$ 445	$ 158,457	100.00%
Percent	10.73%	11.99%	11.38%	9.55%	9.09%	10.32%	5.41%	6.06%	6.12%	14.25%	3.90%	0.93%	0.28%		
Cumulative %	10.73%	22.72%	34.10%	43.65%	52.73%	63.05%	68.46%	74.52%	80.64%	94.89%	98.79%	99.72%	100.00%		

[1] Figures are rounded to the nearest million. Percentages may be off due to rounding. Totals do not include PMIA and General Fund loans.
[2] SBA Floating Rate Securities are represented at coupon change date. Mortgages are represented at current book value.

State of California
Pooled Money Investment Account
Market Valuation
3/31/2024

Description	Carrying Cost Plus Accrued Interest Purch.	Amortized Cost	Fair Value	Accrued Interest
United States Treasury:				
Bills	$ 29,016,845,381.94	$ 29,371,836,247.06	$ 29,367,095,500.00	NA
Notes	$ 62,110,996,962.28	$ 62,104,127,889.83	$ 61,362,065,500.00	$ 369,303,999.50
Federal Agency:				
SBA	$ 261,355,671.12	$ 261,355,671.12	$ 260,406,267.21	$ 1,266,206.33
MBS-REMICs	$ 2,005,373.23	$ 2,005,373.23	$ 1,960,327.91	$ 8,754.66
Debentures	$ 7,783,430,186.00	$ 7,782,764,811.01	$ 7,697,999,950.00	$ 46,603,305.45
Debentures FR	$ -	$ -	$ -	$ -
Debentures CL	$ 800,000,000.00	$ 800,000,000.00	$ 788,678,500.00	$ 7,575,278.00
Discount Notes	$ 23,090,969,201.38	$ 23,348,321,402.73	$ 23,332,896,000.00	NA
Supranational Debentures	$ 2,719,839,134.05	$ 2,719,839,134.05	$ 2,685,816,600.00	$ 13,363,501.50
Supranational Debentures FR	$ -	$ -	$ -	$ -
CDs and YCDs FR	$ -	$ -	$ -	$ -
Bank Notes	$ -		$ -	$ -
CDs and YCDs	$ 14,450,000,000.00	$ 14,450,000,000.00	$ 14,449,006,916.17	$ 207,463,250.04
Commercial Paper	$ 10,127,921,458.38	$ 10,230,717,347.37	$ 10,227,601,597.30	NA
Corporate:				
Bonds FR	$ -	$ -	$ -	$ -
Bonds	$ 670,418,926.95	$ 670,265,926.95	$ 654,690,660.00	$ 6,109,777.60
Repurchase Agreements	$ -	$ -	$ -	$ -
Reverse Repurchase	$ -	$ -	$ -	$ -
Time Deposits	$ 5,089,000,000.00	$ 5,089,000,000.00	$ 5,089,000,000.00	NA
PMIA & GF Loans	$ 349,660,000.00	$ 349,660,000.00	$ 349,660,000.00	NA
TOTAL	$ 156,472,442,295.33	$ 157,179,893,803.35	$ 156,266,877,818.59	$ 651,694,073.08

Fair Value Including Accrued Interest $ 156,918,571,891.67

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 (0.994191267).
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 $19,883,825.35 or $20,000,000.00 x 0.994191267.

California State Treasurer
Fiona Ma, CPA

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

February 06, 2024

LAIF Home
PMIA Average Monthly Yields

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

Tran Type Definitions

Account Number: 35-34-001

January 2024 Statement

Effective Date	Transaction Date	Tran Type	Confirm Number	Web Confirm Number	Authorized Caller	Amount
1/12/2024	1/11/2024	QRD	1745421	N/A	SYSTEM	652.65

Account Summary

Total Deposit:	652.65	Beginning Balance:	10,720.54
Total Withdrawal:	0.00	Ending Balance:	11,373.19

California State Treasurer
Fiona Ma, CPA

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

March 04, 2024

LAIF Home
PMIA Average Monthly Yields

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

Tran Type Definitions

Account Number: 35-34-001

February 2024 Statement

Effective Date	Transaction Date	Tran Type	Confirm Number	Web Confirm Number	Authorized Caller	Amount
2/16/2024	2/16/2024	RD	1748229	1708650	ALANA THEISS	8,000,000.00
2/20/2024	2/16/2024	RW	1748251	1708664	ALANA THEISS	-8,000,000.00

Account Summary

Total Deposit:	8,000,000.00	Beginning Balance:	11,373.19
Total Withdrawal:	-8,000,000.00	Ending Balance:	11,373.19

California State Treasurer
Fiona Ma, CPA

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

April 02, 2024

LAIF Home
PMIA Average Monthly Yields

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

Tran Type Definitions

Account Number: 35-34-001

March 2024 Statement

Effective Date	Transaction Date	Tran Type	Confirm Number	Web Confirm Number	Authorized Caller	Amount
3/28/2024	3/28/2024	RD	1749451	1709875	ALANA THEISS	3,250,000.00

Account Summary

Total Deposit:	3,250,000.00	Beginning Balance:	11,373.19
Total Withdrawal:	0.00	Ending Balance:	3,261,373.19

MALIA M. COHEN

California State Controller

LOCAL AGENCY INVESTMENT FUND
REMITTANCE ADVICE

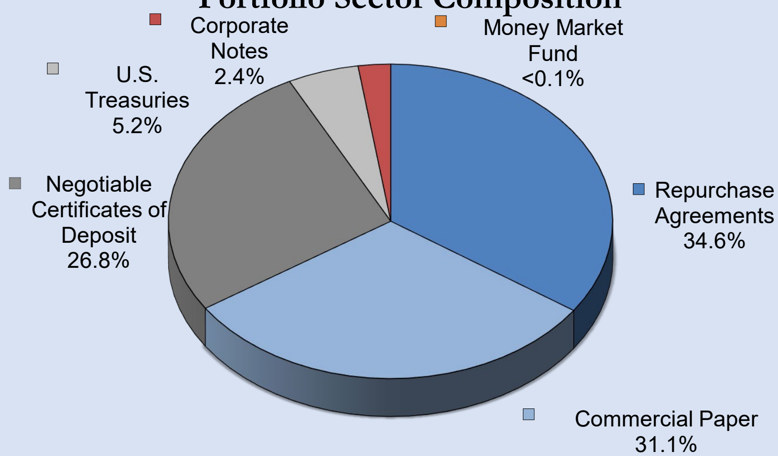
Agency Name	PUBLIC RISK INNOVATION SOL
Account Number	35-34-001

As of 04/15/2024, your Local Agency Investment Fund account has been directly credited with the interest earned on your deposits for the quarter ending 03/31/2024.

Earnings Ratio		.00011755619077389
Interest Rate		4.30%
Dollar Day Total	$	46,027,781.14
Quarter End Principal Balance	$	3,261,373.19
Quarterly Interest Earned	$	5,410.85

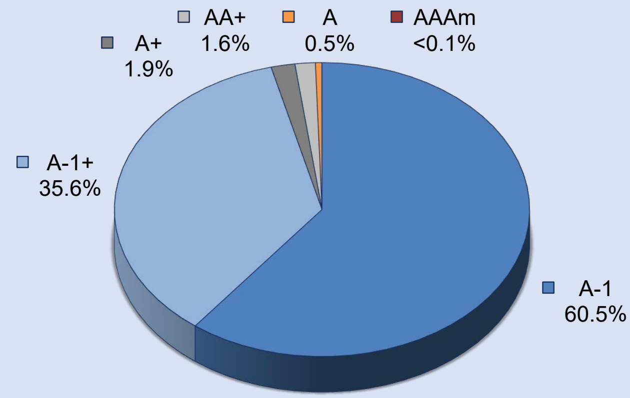
Total Fund Net Assets[1]	**$18,144,812,026**	**Weighted Average Maturity**	**43 Days**
Current 7-Day Yield[2]	**5.48%**	**Net Asset Value per Share**	**$1.00**
S&P Rating[3]	**AAAm**		

Portfolio Sector Composition



Percentages may not total to 100% due to rounding.

Portfolio Credit Quality Distribution**



***Ratings by Standard & Poor's.*
Percentages may not total 100% due to rounding.

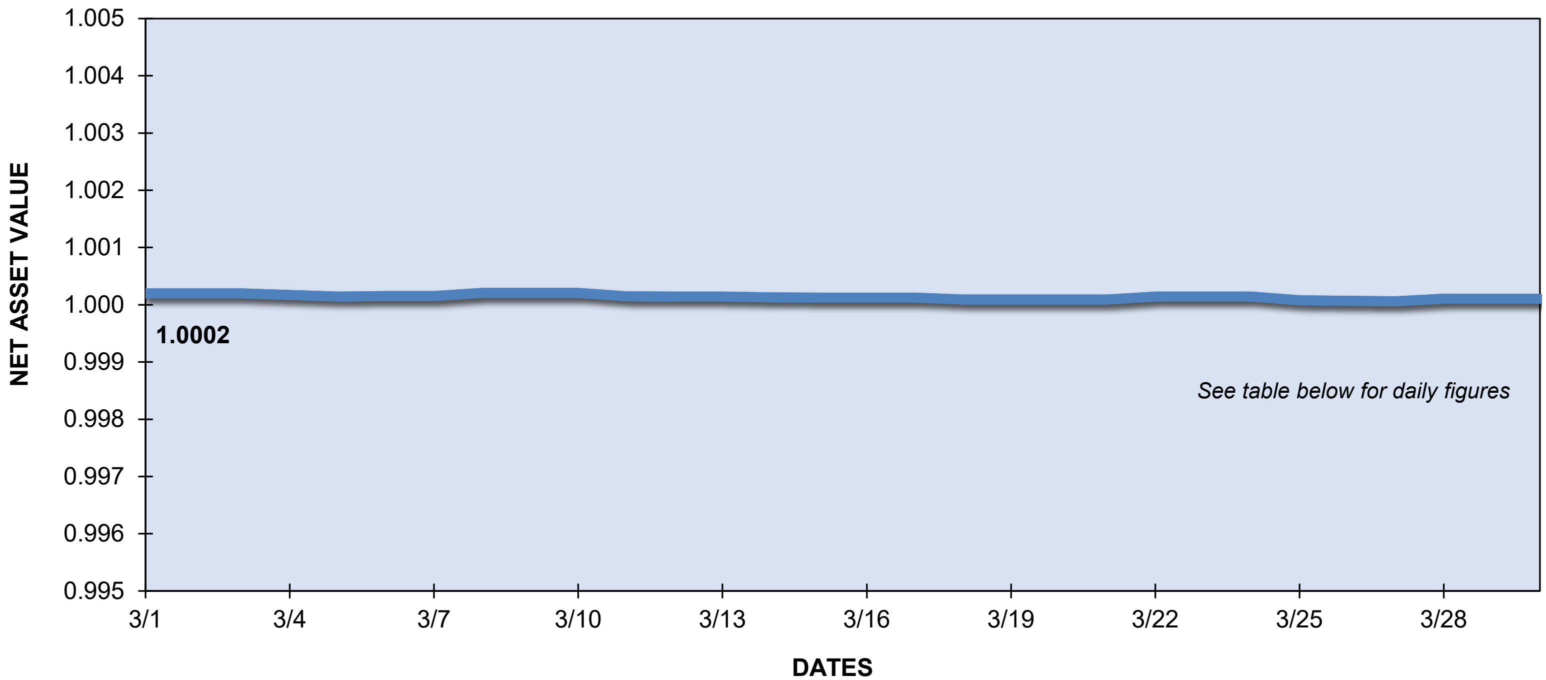
1. *Total fund net assets, portfolio holdings valued at amortized cost, trade date based.*

2. *As of March 31, 2024, 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).*

www.camponline.com | 1.800.729.7665 | camp@pfmam.com

CAMP Daily Net Asset Value[1]
March 2024



Daily Figures

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
1.0002	1.0002	1.0002	1.0002	1.0001	1.0002	1.0002	1.0002	1.0002	1.0002	1.0001	1.0001	1.0001	1.0001	1.0001	1.0001
17	**18**	**19**	**20**	**21**	**22**	**23**	**24**	**25**	**26**	**27**	**28**	**29**	**30**	**31**	
1.0001	1.0001	1.0001	1.0001	1.0001	1.0001	1.0001	1.0001	1.0001	1.0001	1.0001	1.0001	1.0001	1.0001	1.0000	

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).*

Cash Reserve Portfolio Monthly Distribution Yields[2]

	2018	2019	2020	2021	2022	2023	2024
January	1.43%	2.62%	1.78%	0.12%	0.05%	4.53%	5.54%
February	1.50%	2.64%	1.75%	0.10%	0.06%	4.73%	5.50%
March	1.62%	2.61%	1.50%	0.08%	0.25%	4.80%	5.48%
April	1.84%	2.55%	0.98%	0.06%	0.50%	4.97%	
May	1.95%	2.52%	0.67%	0.05%	0.82%	5.16%	
June	2.05%	2.48%	0.51%	0.05%	1.14%	5.24%	
July	2.11%	2.42%	0.37%	0.05%	1.64%	5.31%	
August	2.12%	2.28%	0.30%	0.05%	2.30%	5.52%	
September	2.14%	2.22%	0.27%	0.05%	2.61%	5.55%	
October	2.27%	2.05%	0.19%	0.05%	3.14%	5.56%	
November	2.36%	1.88%	0.14%	0.05%	3.90%	5.58%	
December	2.46%	1.80%	0.12%	0.05%	4.30%	5.55%	

Current Annualized Yield:[1]

5.48%

1. As of March 31, 2024. 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.

California Asset Management Trust
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Category of Investment / Issuer	CUSIP	Yield to Maturity	Maturity Date for WAM (1)	Maturity Date for WAL (2)	Final Maturity Date (3)	Principal	Value (4)
U.S. Treasury Repurchase Agreement							
BANK OF NY MELLON (FICC)	RPEN0ARP5	5.320%	04/01/2024	04/01/2024	04/01/2024	1,900,000,000.00	1,900,000,000.00
BNP PARIBAS	RPEO0ARI9	5.320%	04/01/2024	04/01/2024	04/01/2024	819,100,000.00	819,100,000.00
BNP PARIBAS SECS CORP	RPEG27DU9	5.310%	04/08/2024	04/08/2024	05/01/2024	329,000,000.00	329,000,000.00
BOFA SECURITIES INC	RPEG2HPK6	5.320%	04/08/2024	04/08/2024	04/16/2024	50,000,000.00	50,000,000.00
GOLDMAN SACHS & CO	RPEG337R1	5.320%	04/02/2024	04/02/2024	04/02/2024	234,000,000.00	234,000,000.00
NORTHERN TRUST	RPEK33SX6	5.320%	04/01/2024	04/01/2024	04/01/2024	1,450,000,000.00	1,450,000,000.00
Category of Investment Sub-Total						**4,782,100,000.00**	**4,782,100,000.00**
U.S. Treasury Debt							
UNITED STATES TREASURY	9128286N5	5.370%	04/15/2024	04/15/2024	04/15/2024	283,654,800.00	283,988,476.16
UNITED STATES TREASURY	912797JN8	5.305%	04/16/2024	04/16/2024	04/16/2024	450,000,000.00	449,009,312.47
UNITED STATES TREASURY	912797HQ3	5.315%	05/09/2024	05/09/2024	05/09/2024	200,000,000.00	198,884,858.33
Category of Investment Sub-Total						**933,654,800.00**	**931,882,646.96**
U.S. Government Agency Repurchase Agreement							
BNP PARIBAS	RPEI26A14	5.320%	04/08/2024	04/08/2024	05/01/2024	57,000,000.00	57,000,000.00
BOFA SECURITIES INC	RPEI2GLX0	5.350%	04/08/2024	04/08/2024	04/16/2024	96,000,000.00	96,000,000.00
BOFA SECURITIES INC	RPEK2CE53	5.320%	04/08/2024	04/08/2024	05/02/2024	260,000,000.00	260,000,000.00
CREDIT AGRICOLE CIB/US	RPEN0ARI1	5.330%	04/01/2024	04/01/2024	04/01/2024	740,200,000.00	740,200,000.00
GOLDMAN SACHS & CO	RPEI323Y8	5.330%	04/02/2024	04/02/2024	04/02/2024	310,000,000.00	310,000,000.00
Category of Investment Sub-Total						**1,463,200,000.00**	**1,463,200,000.00**
Other Instrument - Corporate Note							
CATERPILLAR FINANCIAL SERVICES CORP	14913R2R7	5.590%[5]	04/01/2024	09/13/2024	09/13/2024	90,000,000.00	90,047,953.12
COOPERATIEVE RABOBANK U.A.	21688AAT9	5.700%[5]	04/01/2024	01/10/2025	01/10/2025	50,000,000.00	50,034,711.11
PEPSICO INC	713448FU7	5.720%[5]	04/01/2024	11/12/2024	11/12/2024	27,275,000.00	27,275,000.00
TOYOTA MOTOR CREDIT CORP	89236TKW4	5.940%[5]	04/01/2024	06/13/2024	06/13/2024	34,000,000.00	34,014,276.53
TOYOTA MOTOR CREDIT CORP	89236TKY0	5.840%[5]	04/01/2024	08/22/2024	08/22/2024	34,501,000.00	34,543,371.18
TOYOTA MOTOR CREDIT CORP	89236TJP1	5.610%[5]	04/01/2024	09/13/2024	09/13/2024	123,000,000.00	123,065,879.06

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Category of Investment / Issuer	CUSIP	Yield to Maturity	Maturity Date for WAM (1)	Maturity Date for WAL (2)	Final Maturity Date (3)	Principal	Value (4)
Other Instrument - Corporate Note							
TOYOTA MOTOR CREDIT CORP	89236TKP9	5.880%(5)	04/01/2024	01/10/2025	01/10/2025	16,790,000.00	16,813,127.20
TOYOTA MOTOR CREDIT CORP	89236TJU0	5.640%(5)	04/01/2024	01/13/2025	01/13/2025	50,000,000.00	50,019,677.26
Category of Investment Sub-Total						**425,566,000.00**	**425,813,995.46**
Non-Financial Company Commercial Paper							
CISCO SYSTEMS INC	17277AJ32	5.392%	09/03/2024	09/03/2024	09/03/2024	60,000,000.00	58,643,750.00
MICROSOFT CORP	59515MF75	5.415%	06/07/2024	06/07/2024	06/07/2024	65,000,000.00	64,360,056.95
MICROSOFT CORP	59515MFC4	5.505%	06/12/2024	06/12/2024	06/12/2024	80,000,000.00	79,144,000.00
PFIZER INC	71708EFA8	5.540%	06/10/2024	06/10/2024	06/10/2024	26,867,000.00	26,585,418.91
PFIZER INC	71708EFL4	5.542%	06/20/2024	06/20/2024	06/20/2024	25,000,000.00	24,701,111.11
Category of Investment Sub-Total						**256,867,000.00**	**253,434,336.97**
Investment Company							
GOLDMAN SACHS GOV OBLI MMF	38141W273	5.210%	04/07/2024	04/07/2024	04/07/2024	1,000,000.00	1,000,000.00
Category of Investment Sub-Total						**1,000,000.00**	**1,000,000.00**
Financial Company Commercial Paper							
ABN AMRO FUNDING USA LLC	00084BD19	5.798%	04/01/2024	04/01/2024	04/01/2024	100,000,000.00	100,000,000.00
ABN AMRO FUNDING USA LLC	00084BD50	5.954%	04/05/2024	04/05/2024	04/05/2024	32,000,000.00	31,979,733.33
ABN AMRO FUNDING USA LLC	00084BEU4	5.700%	05/28/2024	05/28/2024	05/28/2024	40,000,000.00	39,649,133.33
ABN AMRO FUNDING USA LLC	00084BF33	5.694%	06/03/2024	06/03/2024	06/03/2024	55,000,000.00	54,467,737.50
ABN AMRO FUNDING USA LLC	00084BG81	5.406%	07/08/2024	07/08/2024	07/08/2024	31,000,000.00	30,556,114.45
ABN AMRO FUNDING USA LLC	00084BH15	5.319%	08/01/2024	08/01/2024	08/01/2024	60,000,000.00	58,946,733.34
BARCLAYS CAPITAL INC	06743UD25	5.523%	04/02/2024	04/02/2024	04/02/2024	112,000,000.00	111,983,069.44
BARCLAYS CAPITAL INC	06743UD33	5.521%	04/03/2024	04/03/2024	04/03/2024	75,000,000.00	74,977,333.33
BNP PARIBAS NY BRANCH	09659BEL0	5.889%	05/20/2024	05/20/2024	05/20/2024	50,000,000.00	49,612,763.89
BOFA SECURITIES INC	06054NE72	5.911%	05/07/2024	05/07/2024	05/07/2024	50,000,000.00	49,717,000.00
BOFA SECURITIES INC	06054NFA4	5.657%	06/10/2024	06/10/2024	06/10/2024	82,000,000.00	81,124,650.00
BOFA SECURITIES INC	06054NLJ8	5.411%	11/18/2024	11/18/2024	11/18/2024	91,000,000.00	87,963,633.33

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Financial Company Commercial Paper							
BOFA SECURITIES INC	06054NM32	5.346%	12/03/2024	12/03/2024	12/03/2024	172,000,000.00	165,958,786.67
BOFA SECURITIES INC	06054NM65	5.346%	12/06/2024	12/06/2024	12/06/2024	45,000,000.00	43,400,175.00
CANADIAN IMPERIAL HLDS	13609ABF1	5.510% (5)	04/01/2024	09/03/2024	09/03/2024	90,000,000.00	90,000,000.00
CANADIAN IMPERIAL HLDS	13609ABD6	5.600% (5)	04/01/2024	09/30/2024	09/30/2024	59,000,000.00	59,000,000.00
CITIGROUP GLOBAL MARKETS	17327AFA0	5.609%	06/10/2024	06/10/2024	06/10/2024	25,000,000.00	24,735,069.44
CREDIT AGRICOLE CIB NY	22533THP4	5.378%	08/23/2024	08/23/2024	08/23/2024	55,000,000.00	53,851,600.00
CREDIT INDUST ET COMM NY	22536LD56	5.805%	04/05/2024	04/05/2024	04/05/2024	60,000,000.00	59,962,566.67
CREDIT INDUST ET COMM NY	22536LE22	5.858%	05/02/2024	05/02/2024	05/02/2024	67,000,000.00	66,672,584.03
CREDIT INDUST ET COMM NY	22536LL81	5.270%	11/08/2024	11/08/2024	11/08/2024	85,000,000.00	82,354,445.83
ING (US) FUNDING LLC	4497W0D13	5.826%	04/01/2024	04/01/2024	04/01/2024	36,200,000.00	36,200,000.00
ING (US) FUNDING LLC	45685QE13	5.817%	05/01/2024	05/01/2024	05/01/2024	58,000,000.00	57,726,916.67
ING (US) FUNDING LLC	45685QJ91	5.330%	09/09/2024	09/09/2024	09/09/2024	47,000,000.00	45,919,600.55
ING (US) FUNDING LLC	4497W0LN6	5.410%	11/22/2024	11/22/2024	11/22/2024	95,000,000.00	91,775,277.78
ING (US) FUNDING LLC	4497W0MG0	5.444%	12/16/2024	12/16/2024	12/16/2024	128,000,000.00	123,183,751.11
JP MORGAN SECURITIES LLC	46651VEN2	5.860%	08/06/2024	08/06/2024	08/06/2024	50,000,000.00	50,000,000.00
JP MORGAN SECURITIES LLC	46651VEQ5	5.780%	08/16/2024	08/16/2024	08/16/2024	105,000,000.00	105,000,000.00
METLIFE SHORT TERM FUNDING	59157TFS7	5.649%	06/26/2024	06/26/2024	06/26/2024	41,916,000.00	41,368,274.31
MUFG BANK LTD/NY	62479LEE1	5.774%	05/14/2024	05/14/2024	05/14/2024	50,000,000.00	49,664,958.33
MUFG BANK LTD/NY	62479LH57	5.344%	08/05/2024	08/05/2024	08/05/2024	100,000,000.00	98,180,000.00
MUFG BANK LTD/NY	62479LHG3	5.467%	08/16/2024	08/16/2024	08/16/2024	75,000,000.00	73,495,854.17
MUFG BANK LTD/NY	62479LK87	5.289%	10/08/2024	10/08/2024	10/08/2024	100,000,000.00	97,313,611.11
MUFG BANK LTD/NY	62479LL86	5.387%	11/08/2024	11/08/2024	11/08/2024	75,000,000.00	72,615,041.67
MUFG BANK LTD/NY	62479LLF0	5.388%	11/15/2024	11/15/2024	11/15/2024	59,000,000.00	57,064,406.67
NATIXIS NY BRANCH	63873JD23	5.859%	04/02/2024	04/02/2024	04/02/2024	75,000,000.00	74,988,208.33
NATIXIS NY BRANCH	63873JEL0	5.779%	05/20/2024	05/20/2024	05/20/2024	48,000,000.00	47,633,480.00
NATIXIS NY BRANCH	63873JGF1	5.766%	07/15/2024	07/15/2024	07/15/2024	100,000,000.00	98,381,250.00
NATIXIS NY BRANCH	63873JL16	5.335%	11/01/2024	11/01/2024	11/01/2024	110,000,000.00	106,645,550.00
NATIXIS NY BRANCH	63873JLL2	5.399%	11/20/2024	11/20/2024	11/20/2024	75,000,000.00	72,480,687.50
ROYAL BANK OF CANADA NY	78015MB33	5.790% (5)	04/01/2024	08/02/2024	08/02/2024	100,000,000.00	100,000,000.00
TORONTO DOMINION HOLDING USA	89116EDN0	5.486%	04/22/2024	04/22/2024	04/22/2024	150,000,000.00	149,529,250.08

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Financial Company Commercial Paper							
TOYOTA MOTOR CREDIT CORP	89233GDS2	5.943%	04/26/2024	04/26/2024	04/26/2024	67,000,000.00	66,735,256.94
TOYOTA MOTOR CREDIT CORP	89233GFM3	5.889%	06/21/2024	06/21/2024	06/21/2024	25,000,000.00	24,682,750.00
Category of Investment Sub-Total						**3,206,116,000.00**	**3,157,497,254.80**
Certificate of Deposit							
BANK OF AMERICA NA	06052T6E5	5.900%	04/17/2024	04/17/2024	04/17/2024	120,000,000.00	120,000,000.00
BANK OF MONTREAL CHICAGO	06367DFC4	5.590%	09/03/2024	09/03/2024	09/03/2024	75,000,000.00	74,982,090.92
BANK OF NOVA SCOTIA HOUSTON	06417M6M2	5.710% (5)	04/01/2024	09/11/2024	09/11/2024	100,000,000.00	100,000,000.00
BANK OF NOVA SCOTIA HOUSTON	06417M6T7	5.640% (5)	04/01/2024	10/03/2024	10/03/2024	96,000,000.00	96,000,000.00
BANK OF NOVA SCOTIA HOUSTON	06417M7B5	5.620% (5)	04/01/2024	02/19/2025	02/19/2025	75,000,000.00	75,000,000.00
BNP PARIBAS NY BRANCH	05586FB55	5.930%	04/05/2024	04/05/2024	04/05/2024	110,000,000.00	110,000,000.00
BNP PARIBAS NY BRANCH	05593D3C5	5.310%	10/02/2024	10/02/2024	10/02/2024	77,000,000.00	77,000,000.00
CANADIAN IMP BK COMM NY	13606KZE9	5.860% (5)	04/01/2024	04/05/2024	04/05/2024	50,000,000.00	50,000,000.00
CANADIAN IMP BK COMM NY	13606KV94	5.630% (5)	04/01/2024	03/06/2025	03/06/2025	75,000,000.00	75,000,000.00
CITIBANK NA	17330QGG6	5.740%	08/16/2024	08/16/2024	08/16/2024	105,000,000.00	105,000,000.00
CITIGROUP INC	17330QGQ4	5.610% (5)	04/01/2024	10/11/2024	10/11/2024	75,000,000.00	75,000,000.00
COMMONWEALTH BANK OF AUSTRALIA NY	20271EF61	5.910%	11/01/2024	11/01/2024	11/01/2024	67,000,000.00	67,000,000.00
CREDIT AGRICOLE CIB NY	22536DRE0	5.490%	05/06/2024	05/06/2024	05/06/2024	110,000,000.00	110,000,000.00
CREDIT AGRICOLE CIB NY	22536DZB7	5.420%	11/15/2024	11/15/2024	11/15/2024	30,000,000.00	29,991,209.11
CREDIT AGRICOLE CIB NY	22536DZQ4	5.310%	02/14/2025	02/14/2025	02/14/2025	83,000,000.00	83,000,000.00
DZ BANK NY	23344J7K5	5.680%	05/28/2024	05/28/2024	05/28/2024	79,000,000.00	79,000,000.00
DZ BANK NY	23344J7F6	5.750%	06/14/2024	06/14/2024	06/14/2024	50,000,000.00	50,000,994.11
HSBC BANK USA NA	40435RRM5	5.890% (5)	04/01/2024	04/12/2024	04/12/2024	100,000,000.00	100,000,000.00
HSBC BANK USA NA	40435RRP8	5.850% (5)	04/01/2024	05/02/2024	05/02/2024	91,000,000.00	91,000,000.00
HSBC BANK USA NA	40435RSD4	5.740% (5)	04/01/2024	05/10/2024	05/10/2024	135,000,000.00	135,000,000.00
HSBC BANK USA NA	40435RSN2	5.820% (5)	04/01/2024	08/08/2024	08/08/2024	40,000,000.00	40,000,000.00
HSBC BANK USA NA	40435RSQ5	5.750%	08/15/2024	08/15/2024	08/15/2024	87,000,000.00	87,000,000.00
MIZUHO BANK LTD/NY	60710TJV4	5.850%	04/26/2024	04/26/2024	04/26/2024	50,000,000.00	50,000,000.00
MIZUHO BANK LTD/NY	60710TKB6	5.850%	05/02/2024	05/02/2024	05/02/2024	120,000,000.00	120,000,000.00
MUFG BANK LTD/NY	55380UPD3	5.820%	05/06/2024	05/06/2024	05/06/2024	37,000,000.00	37,000,000.00

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Certificate of Deposit							
NATIONAL AUSTRALIA BK/NY	63253T4S4	5.630%(5)	04/01/2024	04/01/2024	04/01/2024	200,000,000.00	200,000,000.00
NATIONAL AUSTRALIA BK/NY	63253T4N5	5.820%(5)	04/01/2024	04/08/2024	04/08/2024	100,000,000.00	100,000,000.00
SKANDINAVISKA ENSKILDA BANKEN AB	83050P6P9	5.510%(5)	04/01/2024	09/03/2024	09/03/2024	50,000,000.00	50,000,000.00
SKANDINAVISKA ENSKILDA BANKEN AB	83050P5T2	5.500%(5)	04/01/2024	10/04/2024	10/04/2024	150,000,000.00	150,000,000.00
SKANDINAVISKA ENSKILDA BANKEN AB	83050P5Z8	5.510%(5)	04/01/2024	10/10/2024	10/10/2024	75,000,000.00	75,000,000.00
SKANDINAVISKA ENSKILDA BANKEN AB	83050P4F3	5.580%(5)	04/01/2024	10/18/2024	10/18/2024	95,000,000.00	95,000,000.00
SKANDINAVISKA ENSKILDA BANKEN AB	83050P5L9	5.610%(5)	04/01/2024	02/14/2025	02/14/2025	75,000,000.00	75,000,000.00
SKANDINAVISKA ENSKILDA BANKEN AB	83050P5X3	5.620%(5)	04/01/2024	03/07/2025	03/07/2025	100,000,000.00	100,000,000.00
SUMITOMO MITSUI BANK NY	86565FZ21	5.820%	04/12/2024	04/12/2024	04/12/2024	100,000,000.00	100,000,000.00
SUMITOMO MITSUI BANK NY	86565F3Q3	5.660%	05/31/2024	05/31/2024	05/31/2024	94,900,000.00	94,901,399.95
SVENSKA HANDELSBANKEN NY	86959R4C1	5.840%(5)	04/01/2024	04/02/2024	04/02/2024	40,000,000.00	40,000,000.00
SVENSKA HANDELSBANKEN NY	86959R6L9	5.700%(5)	04/01/2024	06/03/2024	06/03/2024	75,000,000.00	75,000,000.00
SVENSKA HANDELSBANKEN NY	86959R5U0	5.900%	07/12/2024	07/12/2024	07/12/2024	54,000,000.00	54,000,000.00
SVENSKA HANDELSBANKEN NY	86959TAA4	5.610%(5)	04/01/2024	10/03/2024	10/03/2024	100,000,000.00	100,000,000.00
SVENSKA HANDELSBANKEN NY	86959TAN6	5.270%	10/17/2024	10/17/2024	10/17/2024	50,000,000.00	50,001,329.75
SVENSKA HANDELSBANKEN NY	86959TAG1	5.580%(5)	04/01/2024	10/18/2024	10/18/2024	95,000,000.00	95,000,000.00
SVENSKA HANDELSBANKEN NY	86959TAU0	5.580%(5)	04/01/2024	10/24/2024	10/24/2024	50,000,000.00	50,000,000.00
SVENSKA HANDELSBANKEN NY	86959TCS3	5.560%(5)	04/01/2024	12/27/2024	12/27/2024	50,000,000.00	50,000,000.00
SVENSKA HANDELSBANKEN NY	86959TBL9	5.620%(5)	04/01/2024	02/14/2025	02/14/2025	50,000,000.00	50,000,000.00
SWEDBANK NY	87019WMY8	5.950%	04/01/2024	04/01/2024	04/01/2024	75,000,000.00	75,000,000.00
SWEDBANK NY	87019WRC1	5.810%	04/03/2024	04/03/2024	04/03/2024	127,000,000.00	127,000,000.00
SWEDBANK NY	87019WQK4	5.900%	06/14/2024	06/14/2024	06/14/2024	74,000,000.00	74,000,000.00
SWEDBANK NY	87019WTW5	5.260%	02/14/2025	02/14/2025	02/14/2025	84,000,000.00	84,000,000.00
TORONTO DOMINION BANK NY	89115BS43	5.880%	04/17/2024	04/17/2024	04/17/2024	75,000,000.00	75,000,000.00
TORONTO DOMINION BANK NY	89115BGM6	5.900%	07/19/2024	07/19/2024	07/19/2024	70,000,000.00	70,000,000.00
TORONTO DOMINION BANK NY	89115B3Z1	6.000%	09/05/2024	09/05/2024	09/05/2024	40,000,000.00	40,000,000.00
TORONTO DOMINION BANK NY	89115DEJ1	5.380%	03/20/2025	03/20/2025	03/20/2025	80,000,000.00	80,000,000.00
WELLS FARGO BANK NA	95001KJS4	5.960%(5)	04/01/2024	04/05/2024	04/05/2024	20,000,000.00	20,000,216.91
WELLS FARGO BANK NA	95001KNQ3	5.850%(5)	04/01/2024	06/03/2024	06/03/2024	130,000,000.00	130,000,000.00
WELLS FARGO BANK NA	95001KMQ4	5.970%(5)	04/01/2024	07/08/2024	07/08/2024	50,000,000.00	50,000,000.00

CAMP®

California Asset Management Trust
Cash Reserve Portfolio
Schedule of Investments

For the Month Ending **March 31, 2024**

Category of Investment / Issuer	CUSIP	Yield to Maturity	Maturity Date for WAM (1)	Maturity Date for WAL (2)	Final Maturity Date (3)	Principal	Value (4)
Certificate of Deposit							
WELLS FARGO BANK NA	95001KNE0	5.930%(5)	04/02/2024	08/02/2024	08/02/2024	60,047,000.00	60,102,048.73
WELLS FARGO BANK NA	95001KRG1	5.930%(5)	04/01/2024	11/12/2024	11/12/2024	100,000,000.00	100,000,000.00
WELLS FARGO BANK NA	95001KSD7	5.230%	12/13/2024	12/13/2024	12/13/2024	30,000,000.00	30,000,000.00
WELLS FARGO BANK NA	95001KSK1	5.640%(5)	04/01/2024	01/29/2025	01/29/2025	95,000,000.00	95,000,000.00
WESTPAC BANKING CORP NY	96130AVH8	5.810%(5)	04/01/2024	11/19/2024	11/19/2024	36,950,000.00	37,003,283.79
WESTPAC BANKING CORP NY	96130AWK0	5.300%	01/22/2025	01/22/2025	01/22/2025	50,000,000.00	50,000,000.00
Category of Investment Sub-Total						**4,837,897,000.00**	**4,837,982,573.27**
Asset Backed Commercial Paper							
ATLANTIC ASSET SEC LLC	04821TD85	5.800%	04/08/2024	04/08/2024	04/08/2024	40,000,000.00	39,956,211.11
ATLANTIC ASSET SEC LLC	04821TED3	5.567%	05/13/2024	05/13/2024	05/13/2024	68,000,000.00	67,568,426.67
ATLANTIC ASSET SEC LLC	04821TF34	5.604%	06/03/2024	06/03/2024	06/03/2024	33,375,000.00	33,056,685.94
ATLANTIC ASSET SEC LLC	04821PDT7	5.580%(5)	04/01/2024	10/29/2024	10/29/2024	90,000,000.00	90,000,000.00
CABOT TRAIL FUNDING LLC	12710GK41	5.475%	10/04/2024	10/04/2024	10/04/2024	45,000,000.00	43,763,100.00
CABOT TRAIL FUNDING LLC	12710GLJ7	5.389%	11/18/2024	11/18/2024	11/18/2024	35,000,000.00	33,836,658.33
CAFCO LLC	1247P2D27	5.597%	04/02/2024	04/02/2024	04/02/2024	86,000,000.00	85,986,885.00
CAFCO LLC	1247P2DW1	5.491%	04/30/2024	04/30/2024	04/30/2024	40,000,000.00	39,826,322.22
CHARIOT FUNDING LLC	15963WAT9	5.600%(5)	04/01/2024	07/03/2024	07/03/2024	50,000,000.00	50,000,000.00
CHARTA LLC	16115VD48	5.550%	04/04/2024	04/04/2024	04/04/2024	68,000,000.00	67,969,116.67
CHARTA LLC	16115VF38	5.583%	06/03/2024	06/03/2024	06/03/2024	36,000,000.00	35,657,910.00
COLLAT COMM PAPER FLEX CO	19421MFT4	6.050%	07/12/2024	07/12/2024	07/12/2024	75,000,000.00	75,000,000.00
COLLAT COMM PAPER FLEX CO	19421MGS5	5.730%(5)	04/01/2024	07/15/2024	07/15/2024	115,000,000.00	115,000,000.00
COLLAT COMM PAPER V CO	19423RCD9	5.790%	07/01/2024	07/01/2024	07/01/2024	131,000,000.00	131,000,000.00
COLLAT COMM PAPER V CO	19423RD30	5.650%(5)	04/01/2024	10/29/2024	10/29/2024	20,000,000.00	20,000,000.00
FAIRWAY FINANCE COMPANY LLC	30601VF30	5.694%	06/03/2024	06/03/2024	06/03/2024	137,000,000.00	135,674,182.50
LIBERTY STREET FUNDING LLC	53127TD18	5.499%	04/01/2024	04/01/2024	04/01/2024	30,000,000.00	30,000,000.00
LIBERTY STREET FUNDING LLC	53127TE74	5.824%	05/07/2024	05/07/2024	05/07/2024	75,000,000.00	74,576,250.00
LIBERTY STREET FUNDING LLC	53127TK44	5.475%	10/04/2024	10/04/2024	10/04/2024	50,000,000.00	48,625,666.67
MANHATTAN ASSET FUNDING CO	56274LDS0	5.479%	04/26/2024	04/26/2024	04/26/2024	25,000,000.00	24,906,597.22
OLD LINE FUNDING LLC	67984RNN5	5.690%(5)	04/01/2024	05/13/2024	05/13/2024	100,000,000.00	100,000,000.00

California Asset Management Trust
Cash Reserve Portfolio

Schedule of Investments

For the Month Ending **March 31, 2024**

Category of Investment / Issuer	CUSIP	Yield to Maturity	Maturity Date for WAM (1)	Maturity Date for WAL (2)	Final Maturity Date (3)	Principal	Value (4)
Asset Backed Commercial Paper							
OLD LINE FUNDING LLC	67985YAZ6	5.520%(5)	04/01/2024	07/29/2024	07/29/2024	50,000,000.00	50,000,000.00
OLD LINE FUNDING LLC	67985YAY9	5.520%(5)	04/01/2024	07/29/2024	07/29/2024	50,000,000.00	50,000,000.00
OLD LINE FUNDING LLC	67984VJT8	5.590%(5)	04/01/2024	08/20/2024	08/20/2024	50,000,000.00	50,000,000.00
OLD LINE FUNDING LLC	67985FED2	5.510%(5)	04/01/2024	08/21/2024	08/21/2024	35,000,000.00	35,000,000.00
OLD LINE FUNDING LLC	67984VJV3	5.590%(5)	04/01/2024	09/06/2024	09/06/2024	63,000,000.00	63,000,000.00
OLD LINE FUNDING LLC	67985FEF7	5.500%(5)	04/01/2024	09/10/2024	09/10/2024	50,000,000.00	50,000,000.00
RIDGEFIELD FUNDNG CO LLC	76582JEL4	5.584%	05/20/2024	05/20/2024	05/20/2024	14,325,000.00	14,218,736.35
RIDGEFIELD FUNDNG CO LLC	76582JFL3	5.613%	06/20/2024	06/20/2024	06/20/2024	20,000,000.00	19,757,777.78
SHEFFIELD RECEIVABLES	82124LJH6	5.421%	09/17/2024	09/17/2024	09/17/2024	150,000,000.00	146,289,041.67
SHEFFIELD RECEIVABLES	82124LK35	5.484%	10/03/2024	10/03/2024	10/03/2024	90,000,000.00	87,534,875.00
STARBIRD FUNDING CORP	85520LD10	5.814%	04/01/2024	04/01/2024	04/01/2024	83,000,000.00	83,000,000.00
STARBIRD FUNDING CORP	85520LFA8	5.604%	06/10/2024	06/10/2024	06/10/2024	50,000,000.00	49,470,138.89
STARBIRD FUNDING CORP	85520LG17	5.519%	07/01/2024	07/01/2024	07/01/2024	75,000,000.00	73,983,833.33
THUNDER BAY FUNDING LLC	88604GCH0	5.750%(5)	04/01/2024	05/28/2024	05/28/2024	84,000,000.00	84,000,000.00
Category of Investment Sub-Total						**2,213,700,000.00**	**2,198,658,415.35**
Portfolio Totals						**18,120,100,800.00**	**18,051,569,222.81**

California Asset Management Trust
Cash Reserve Portfolio
Schedule of Investments

For the Month Ending **March 31, 2024**

The Fund's Weighted Average Maturity and Weighted Average Life Maturity as of the reporting date are **43** and **77** 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.

Account Statement - Transaction Summary

For the Month Ending **January 31, 2024**

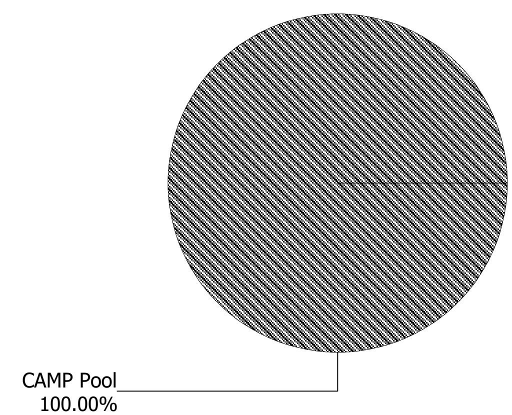
Public Risk Innovation, Solutions, and Management - PRISM - 6123-001

CAMP Pool	
Opening Market Value	45,428,597.86
Purchases	11,886,106.77
Redemptions	(32,800,000.00)
Unsettled Trades	0.00
Change in Value	0.00
Closing Market Value	**$24,514,704.63**
Cash Dividends and Income	136,106.77

Asset Summary

	January 31, 2024	December 31, 2023
CAMP Pool	24,514,704.63	45,428,597.86
Total	**$24,514,704.63**	**$45,428,597.86**

Asset Allocation



Account Statement

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

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
CAMP Pool					
Opening Balance					**45,428,597.86**
01/02/24	01/02/24	Redemption - ACH Redemption	1.00	(150,000.00)	45,278,597.86
01/05/24	01/05/24	Redemption - ACH Redemption	1.00	(1,500,000.00)	43,778,597.86
01/09/24	01/09/24	Redemption - ACH Redemption	1.00	(10,000,000.00)	33,778,597.86
01/10/24	01/10/24	Redemption - ACH Redemption	1.00	(6,700,000.00)	27,078,597.86
01/11/24	01/11/24	Purchase - ACH Purchase	1.00	2,000,000.00	29,078,597.86
01/12/24	01/12/24	Redemption - ACH Redemption	1.00	(1,000,000.00)	28,078,597.86
01/19/24	01/19/24	Redemption - ACH Redemption	1.00	(1,000,000.00)	27,078,597.86
01/19/24	01/19/24	Redemption - ACH Redemption	1.00	(150,000.00)	26,928,597.86
01/22/24	01/22/24	Redemption - ACH Redemption	1.00	(7,000,000.00)	19,928,597.86
01/24/24	01/24/24	Redemption - ACH Redemption	1.00	(4,150,000.00)	15,778,597.86
01/25/24	01/25/24	Redemption - ACH Redemption	1.00	(150,000.00)	15,628,597.86
01/26/24	01/26/24	Redemption - ACH Redemption	1.00	(1,000,000.00)	14,628,597.86
01/30/24	01/30/24	Purchase - ACH Purchase	1.00	7,000,000.00	21,628,597.86
01/31/24	01/31/24	Purchase - ACH Purchase	1.00	2,750,000.00	24,378,597.86
01/31/24	02/01/24	Accrual Income Div Reinvestment - Distributions	1.00	136,106.77	24,514,704.63

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

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
Closing Balance					**24,514,704.63**

	Month of January	Fiscal YTD July-January
Opening Balance	45,428,597.86	23,687,165.49
Purchases	11,886,106.77	416,792,224.14
Redemptions (Excl. Checks)	(32,800,000.00)	(415,964,685.00)
Check Disbursements	0.00	0.00
Closing Balance	**24,514,704.63**	**24,514,704.63**
Cash Dividends and Income	136,106.77	1,280,251.39

Closing Balance	24,514,704.63
Average Monthly Balance	29,018,472.27
Monthly Distribution Yield	5.54%

Account Statement - Transaction Summary

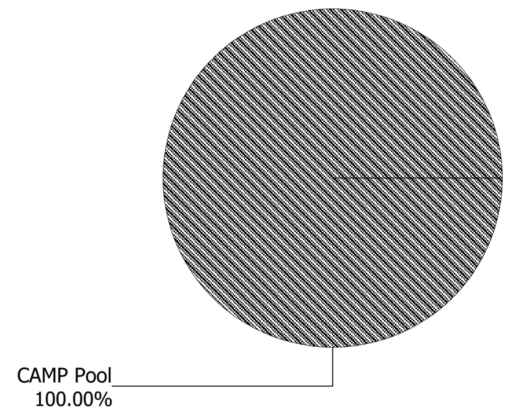
For the Month Ending **February 29, 2024**

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

CAMP Pool	
Opening Market Value	24,514,704.63
Purchases	31,621,974.78
Redemptions	(12,625,000.00)
Unsettled Trades	0.00
Change in Value	0.00
Closing Market Value	**$43,511,679.41**
Cash Dividends and Income	143,384.83

Asset Summary	February 29, 2024	January 31, 2024
CAMP Pool	43,511,679.41	24,514,704.63
Total	**$43,511,679.41**	**$24,514,704.63**

Asset Allocation



CAMP®

Account Statement

For the Month Ending **February 29, 2024**

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

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
CAMP Pool					
Opening Balance					**24,514,704.63**
02/01/24	02/01/24	Redemption - ACH Redemption	1.00	(150,000.00)	24,364,704.63
02/12/24	02/12/24	Redemption - ACH Redemption	1.00	(8,500,000.00)	15,864,704.63
02/15/24	02/15/24	Redemption - ACH Redemption	1.00	(2,500,000.00)	13,364,704.63
02/16/24	02/16/24	Purchase - Incoming Wires	1.00	16,478,589.95	29,843,294.58
02/16/24	02/16/24	Purchase - Incoming Wires	1.00	15,000,000.00	44,843,294.58
02/28/24	02/28/24	Redemption - ACH Redemption	1.00	(1,200,000.00)	43,643,294.58
02/29/24	02/29/24	Redemption - ACH Redemption	1.00	(275,000.00)	43,368,294.58
02/29/24	03/01/24	Accrual Income Div Reinvestment - Distributions	1.00	143,384.83	43,511,679.41
Closing Balance					**43,511,679.41**

	Month of February	Fiscal YTD July-February
Opening Balance	24,514,704.63	23,687,165.49
Purchases	31,621,974.78	448,414,198.92
Redemptions (Excl. Checks)	(12,625,000.00)	(428,589,685.00)
Check Disbursements	0.00	0.00
Closing Balance	**43,511,679.41**	**43,511,679.41**
Cash Dividends and Income	143,384.83	1,423,636.22

Closing Balance	43,511,679.41
Average Monthly Balance	32,905,002.70
Monthly Distribution Yield	5.50%

Account Statement - Transaction Summary

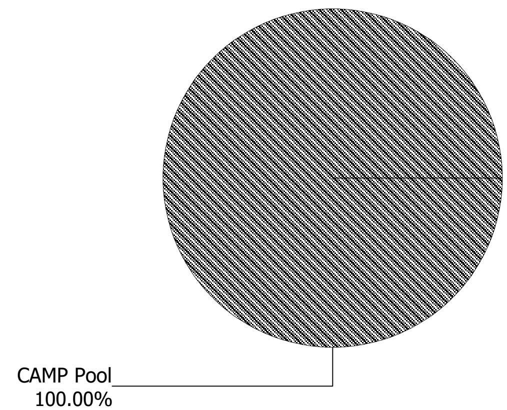
For the Month Ending **March 31, 2024**

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

CAMP Pool	
Opening Market Value	43,511,679.41
Purchases	29,107,628.47
Redemptions	(49,750,000.00)
Unsettled Trades	0.00
Change in Value	0.00
Closing Market Value	**$22,869,307.88**
Cash Dividends and Income	107,628.47

Asset Summary	March 31, 2024	February 29, 2024
CAMP Pool	22,869,307.88	43,511,679.41
Total	**$22,869,307.88**	**$43,511,679.41**

Asset Allocation



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

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
CAMP Pool					
Opening Balance					**43,511,679.41**
03/04/24	03/04/24	Redemption - ACH Redemption	1.00	(5,000,000.00)	38,511,679.41
03/06/24	03/06/24	Redemption - ACH Redemption	1.00	(10,000,000.00)	28,511,679.41
03/11/24	03/11/24	Redemption - ACH Redemption	1.00	(150,000.00)	28,361,679.41
03/13/24	03/13/24	Redemption - ACH Redemption	1.00	(25,000,000.00)	3,361,679.41
03/14/24	03/14/24	Redemption - ACH Redemption	1.00	(500,000.00)	2,861,679.41
03/18/24	03/18/24	Redemption - ACH Redemption	1.00	(2,300,000.00)	561,679.41
03/19/24	03/19/24	Redemption - ACH Redemption	1.00	(500,000.00)	61,679.41
03/20/24	03/20/24	Purchase - Incoming Wires	1.00	9,000,000.00	9,061,679.41
03/20/24	03/20/24	Purchase - Incoming Wires	1.00	8,500,000.00	17,561,679.41
03/21/24	03/21/24	Purchase - Incoming Wires	1.00	11,500,000.00	29,061,679.41
03/25/24	03/25/24	Redemption - ACH Redemption	1.00	(3,200,000.00)	25,861,679.41
03/25/24	03/25/24	Redemption - ACH Redemption	1.00	(1,500,000.00)	24,361,679.41
03/27/24	03/27/24	Redemption - ACH Redemption	1.00	(1,000,000.00)	23,361,679.41
03/28/24	03/28/24	Redemption - ACH Redemption	1.00	(600,000.00)	22,761,679.41
03/28/24	04/01/24	Accrual Income Div Reinvestment - Distributions	1.00	107,628.47	22,869,307.88

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

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
Closing Balance					**22,869,307.88**

	Month of March	Fiscal YTD July-March
Opening Balance	43,511,679.41	23,687,165.49
Purchases	29,107,628.47	477,521,827.39
Redemptions (Excl. Checks)	(49,750,000.00)	(478,339,685.00)
Check Disbursements	0.00	0.00
Closing Balance	**22,869,307.88**	**22,869,307.88**
Cash Dividends and Income	107,628.47	1,531,264.69

Closing Balance	22,869,307.88
Average Monthly Balance	23,214,276.63
Monthly Distribution Yield	5.48%