



Date: October 26, 2022

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

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

RE: Investment Report for the Quarter Ending September 30, 2022

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

All anticipated cash flows for at least 12 months can be comfortably met. As of September 30, 2022, there were \$184.9 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 \$74.9 million held in PRISM's LAIF account. All of the securities in the respective portfolios are marketable and can be immediately converted into cash.

The PRISM investment portfolio is of high quality and is well diversified and secure. The consolidated investment portfolio in millions, as of September 30, 2022, was evaluated as follows:

	Short-Term Core Portfolio	Liquidity Portfolio	LAIF Portfolio*	Consolidated Portfolio
Market Value	\$352.0	\$138.4	\$75.2	\$565.6
Book Value	\$371.9	\$138.1	\$74.9	\$584.9
Modified Duration	2.34	0.10	0.00	1.48
Purchase (Book) Yield	1.98%	2.56%	1.60%	2.07%
Market Yield	4.34%	2.74%	1.60%	3.59%

*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 1.35% for the quarter.

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

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



Table of Contents

I. Performance Evaluation

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

II. Economic Update

This report reviews the current economic environment affecting interest rates.

III. Chandler Asset Management Investment Report – PRISM

A. Account Profile

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

B. Consolidated Information

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

IV. Chandler Asset Management Investment Report – PRISM ARC

A. Account Profile

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

B. Consolidated Information

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

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

VI. PRISM Portfolio Holdings

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

VII. PRISM Quarterly Transactions and Interest Earned Reports

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

VIII. LAIF Statements

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

PRISM / Performance Evaluation

July – September 2022

The debate over whether the US economy is poised for a hard or soft landing continues to evolve with economic data available to support both outcomes, contributing to elevated market volatility. Geopolitical risks remain acute with the energy crisis in Europe and the long-term implications of the Russia/Ukraine conflict a well-documented calamity, China continuing to implement its zero COVID policy and face a housing crisis, and the United Kingdom confronting market stress due to its expansionary fiscal plans and tightening monetary policy, all contributing to market angst. The backdrop in the United States is more constructive on a relative basis with the most recent payrolls report showing job growth of 263k on the month, a three-month moving average of 372k, and the unemployment rate down to 3.5%. Despite two quarters in a row of negative GDP growth in the first half of 2022, softening ISM Manufacturing and stable ISM Services releases, exhibiting the transition of the economy away from the impact of COVID, the mosaic of data in the domestic economy remains inconsistent with a recession in Chandler's view. However, the risk of a deteriorating economy in the first half of 2023 remains as financial conditions continue to become more restrictive.

The pace of the Federal Reserve's Quantitative Tightening (QT) increased to \$95 billion per month and the Fed Funds rate moved higher by 1.50% during the quarter to a current range of 3.00% to 3.25%. Future increases in the Fed Funds rate are forecasted in November and December and it is likely the terminal Fed Funds rate is at least 4.5% in this cycle as inflation metrics continue to run well above the Federal Reserve's 2% objective. Core CPI on a year over year basis ticked up by 0.3pp in September to 6.6% and core PCE inflation, as of August, ticked up 0.2pp on an annualized basis from the prior month to 4.9% year-over-year. The Chandler team forecasts inflation will moderate in coming months but remain challenged to approach the Federal Reserve's 2% objective over the next 12 to 24 months, signaling monetary policy will need to be maintained in a restrictive setting over an intermediate time horizon.

One of the more significant adjustments to financial conditions during the quarter was the move higher in both nominal and real interest rates, offset by the decline in breakeven inflation rates (Nominal Rate = Break Even Inflation Rate + Real Rate). Real rates had been in negative territory when financial conditions were exceptionally accommodative, and the Fed Funds rate was set close to the zero lower bound; Federal Reserve officials have noted an increase in real rates into positive territory would be consistent with tighter financial conditions and based on the change in rates during the quarter this objective has been achieved. Additionally, the move lower in US Treasury TIPS breakeven inflation rates is consistent with long-term inflation metrics remaining anchored; based on longer term inflation metrics market participants remain confident in the Federal Reserve's ability to meet its objective of stable prices. Both investment grade and high yield credit spreads were relatively stable on a quarter over quarter basis, despite the volatility intra-quarter, and significantly higher on a year-to-date basis. Market volatility is forecasted to remain elevated and correlated with the lack of visibility on the timing and magnitude of an improvement in inflation metrics and therefore when the Federal Reserve will be able to slow the pace of policy tightening.



Portfolio Summary – Short Term Core

- Chandler commenced management of the portfolio on January 31, 2015.
- For the three-month period ending September 30, 2022, the portfolio returned -1.80% compared to the -2.26% return of the ICE Bank of America Merrill Lynch 1-5 Year US Corporate and Government AAA-A Index.
- For the 12-month period ending September 30, 2022, the portfolio returned -6.30% compared to the -6.98% 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 in the Treasury, Agency, Asset Backed, and Corporate sectors of the allocation to invest a portion of the new monies allocated to the portfolio consistent with strategy targets.
 - The purchased securities ranged in maturity from May 2023 to September 2027.
 - One security was sold and a net \$94 million was contributed to the portfolio during the reporting period.
- Short Term Core Sector
 - The sector allocation evolved with the large cash contribution into the portfolio.
 - The Treasury allocation increased by 5.5% to 35.6% of the portfolio, partially offset by the 3.5% reduction in the Corporate allocation, to 23.4% of the portfolio, and the 3.2% reduction in the Agency allocation, to 18.3% of the portfolio.
 - The Money Market allocation is marginally higher than normal, at 5.4% of the portfolio, but the Chandler team anticipates spending the cash down in coming weeks.
- Short Term Core Duration
 - The duration of the portfolio contracted due to the large cash infusion into the portfolio.
 - The current duration of 2.34 years will be extended in the month of October to be closer to the benchmark. The last contribution into the portfolio was late in September and the Chandler team made a tactical decision to be patient in putting the new monies to work in the market.



Portfolio Summary – Liquidity Portfolio (Does not include LAIF)

- Chandler commenced management of the portfolio on January 31, 2015.
- For the three-month period ending September 30, 2022, the portfolio returned 0.73% compared to the -0.37% return of the custom index and the 0.46% return of the three-month Treasury Bill Index.
- For the 12-month period ending September 30, 2022, the returned 0.78% compared to the -1.67% return of the custom index and the 0.62% return of the three-month Treasury Bill Index.
- Due to the cash flow needs of the PRISM the Liquidity Portfolio has historically maintained a duration well short of the custom index since inception.
- Liquidity Activity
 - Multiple securities were purchased in the Treasury, Agency, Negotiable CD, Commercial Paper, and Corporate portions of the allocation to invest new the monies allocated to the portfolio.
 - The purchased securities ranged in maturity from October 2022 to May 2023.
 - One security matured and a net \$121 million was contributed to the portfolio during the reporting period.
- Liquidity Sector
 - The sector allocation evolved with the large infusion of cash. A portion of the monies are invested to upcoming cash flow liquidity needs in the first half of 2023.
 - Notably the US Treasury allocation increased by 21.4% to 80.4% of the portfolio, an allocation to the Agency sector was established with a total allocation of 10.8% of the portfolio, partially offset by the 24.4% decline in the Corporate allocation to 4.2% of the portfolio.
- Liquidity Duration
 - The duration of the portfolio contracted to 0.10 years compared to 0.31 years at the end of the prior quarter.
 - Cash flows were invested conservatively, shorter than forecasted liquidity needs, to better take advantage of forecasted increases to interest rates which were not fully reflected in market valuations at the time of investment.





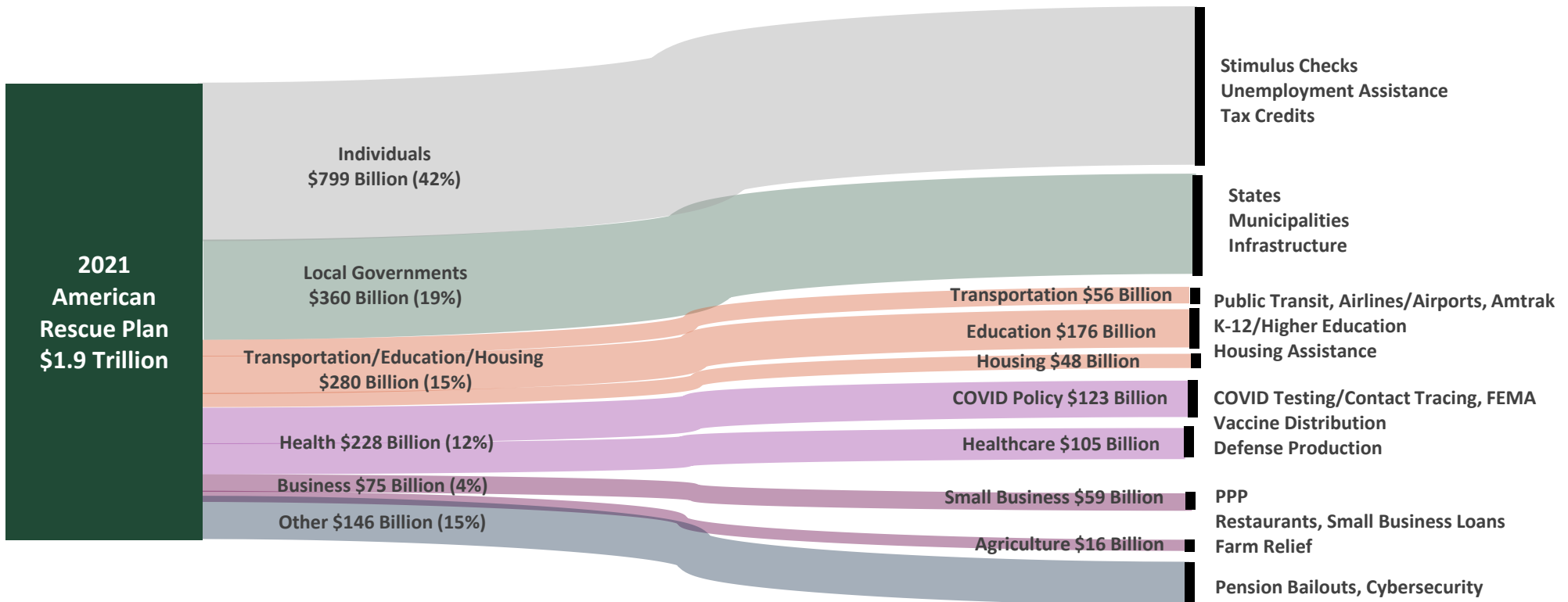
Economic Update

Economic Update

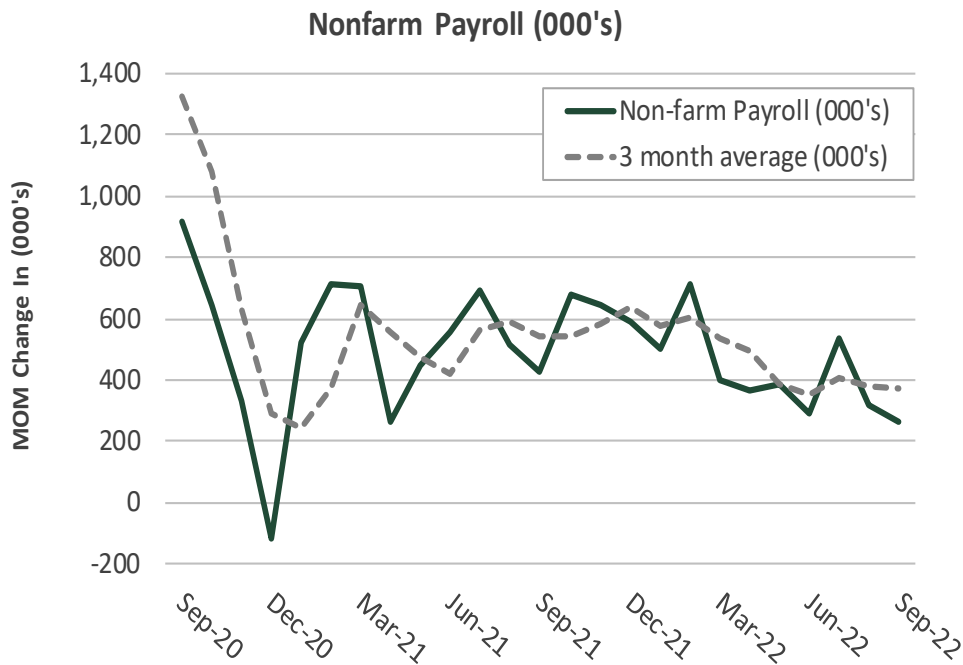
- Market volatility has intensified as financial conditions tighten and global central banks pursue monetary policies to combat persistently high inflation and maintain financial market stability. Labor markets and consumer balance sheets remain strong; however, inflation is weighing heavily on consumer sentiment and beginning to impact discretionary spending. Corporate earnings have generally performed better than expected, but warnings are growing along with wider credit spreads. While evidence of slower economic conditions has begun to mount, we expect the Federal Reserve to continue to raise rates until a sustainable improvement in inflationary conditions has been achieved. Over the near-term, we expect financial market volatility to remain intensified and conditions tighter with persistent inflation, geopolitical risk, and the Fed's hawkish monetary policy.
- At the September meeting, the Federal Open Market Committee (FOMC) delivered the third 75-basis point increase to the Fed Funds Rate, increasing the range to 3.00% to 3.25%. The FOMC acknowledged spending and production are experiencing modest growth, offset by a robust labor market and elevated inflation metrics. We expect the Fed to continue to increase the federal funds rate in the near term until inflationary pressures weaken.
- In September, yields rose significantly across the curve. The 2-year Treasury yield increased 79 basis points to 4.28%, the 5-year Treasury yield rose 74 basis points to 4.09%, and the 10-year Treasury yield gained 64 basis points to 3.83%. The spread between the 2-year Treasury yield and 10-year Treasury yield became more inverted at -45 basis points at September month-end versus -30 basis points at August month-end. The spread was a positive 121 basis points one year ago. The spread between 3-month and 10-year treasuries widened to 56 basis points in September compared to just 27 basis points in August. The shape of the curve does not necessarily indicate an imminent recession but bears watching as a better predictor of recession over the medium-term.

Will \$5.5 Trillion Stimulus Propel Growth and Inflation?

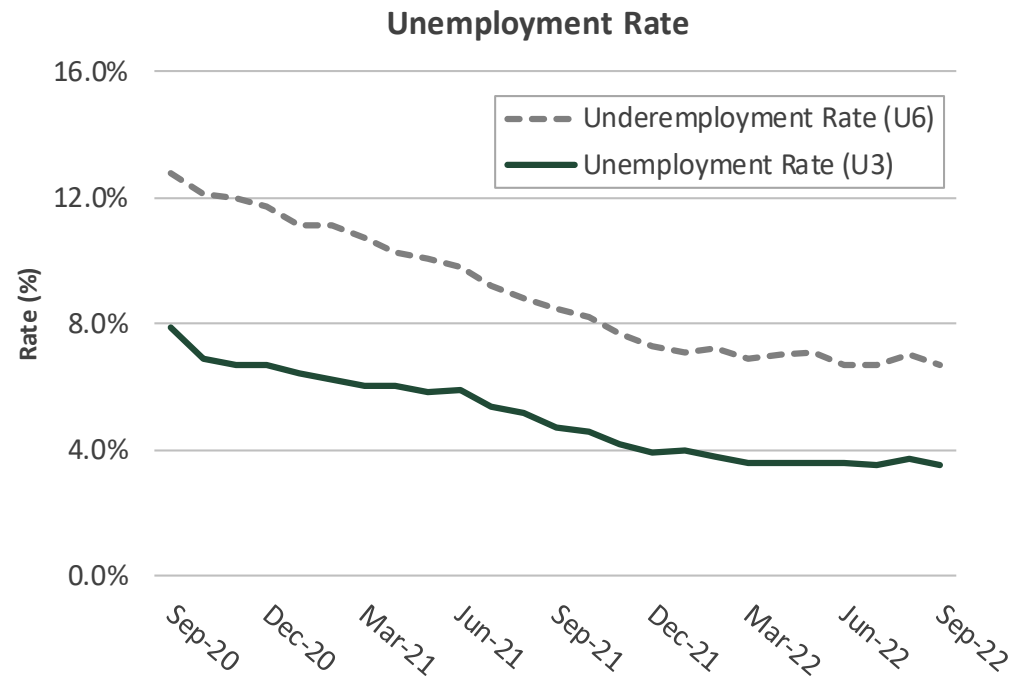
Fiscal Package	Amount
CARES Act	\$2.23 Trillion
Coronavirus Relief Bill	\$484 Billion
Phase 4 Stimulus	\$908 Billion
American Rescue Plan	\$1.9 Trillion
Total So Far	\$5.5 Trillion



Employment



Source: US Department of Labor

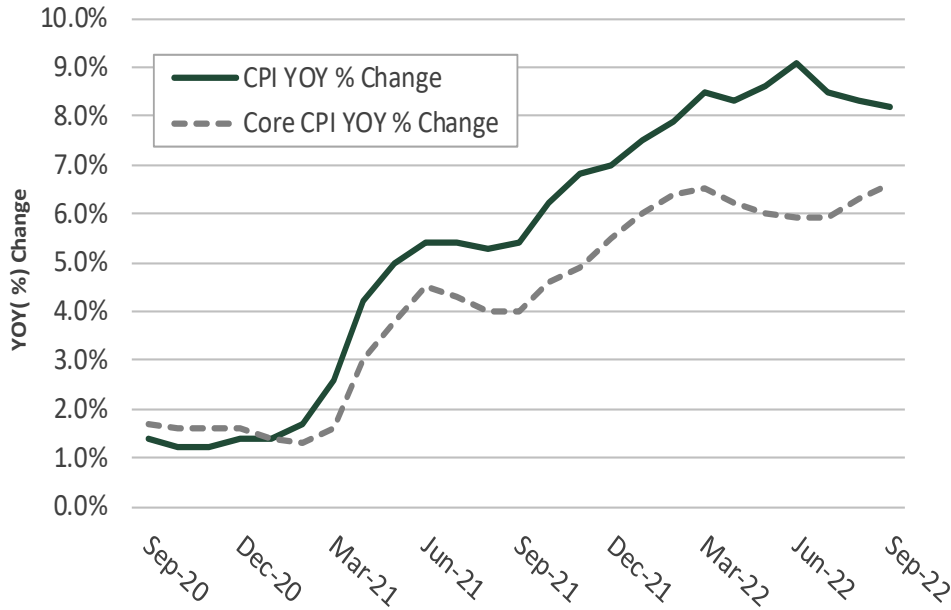


Source: US Department of Labor

The U.S. economy added 263,000 jobs in September, surpassing market expectations of 255,000, and gains were revised upward by 11,000 for the prior two months. Trends in employment remain strong, with the three-month moving average payrolls at 372,000 and the six-month moving average at 360,000. Hiring was widespread, with solid increases in education and health services, leisure and hospitality, and professional and business services. The unemployment rate fell to 3.5% from 3.7%, as the labor participation rate edged down to 62.3% in September from 62.4% in August. The U-6 underemployment rate, which includes those who are marginally attached to the labor force and employed part time for economic reasons dropped to 6.7% from 7.0% last month. Average hourly earnings rose 5.0% year-over-year in September compared to 5.2% year-over-year in August, a constructive development for the inflation outlook. The strong September labor report bolsters the case for the Fed to continue raising the federal funds rate.

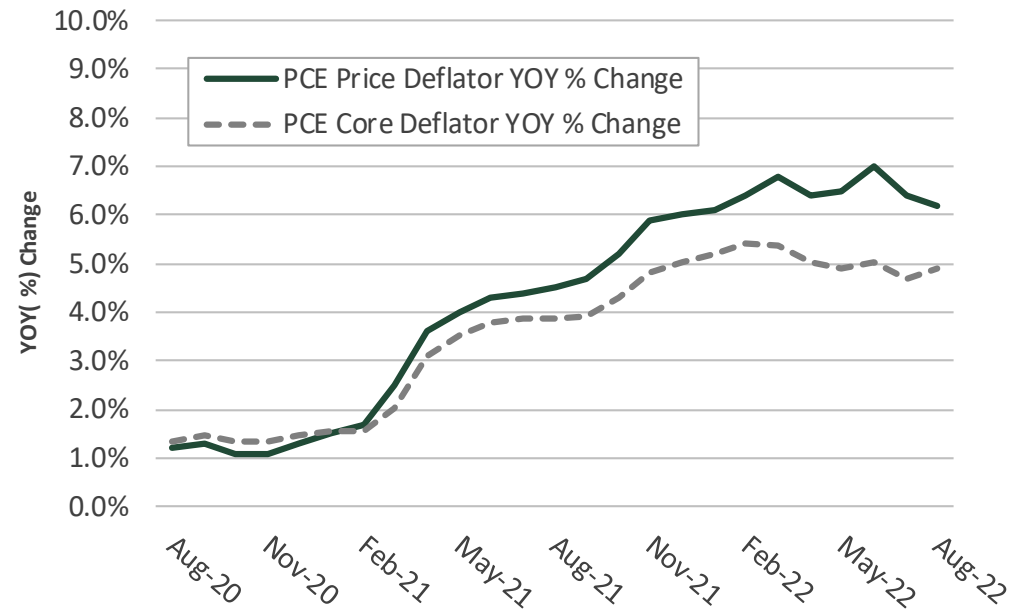
Inflation

Consumer Price Index (CPI)



Source: US Department of Labor

Personal Consumption Expenditures (PCE)

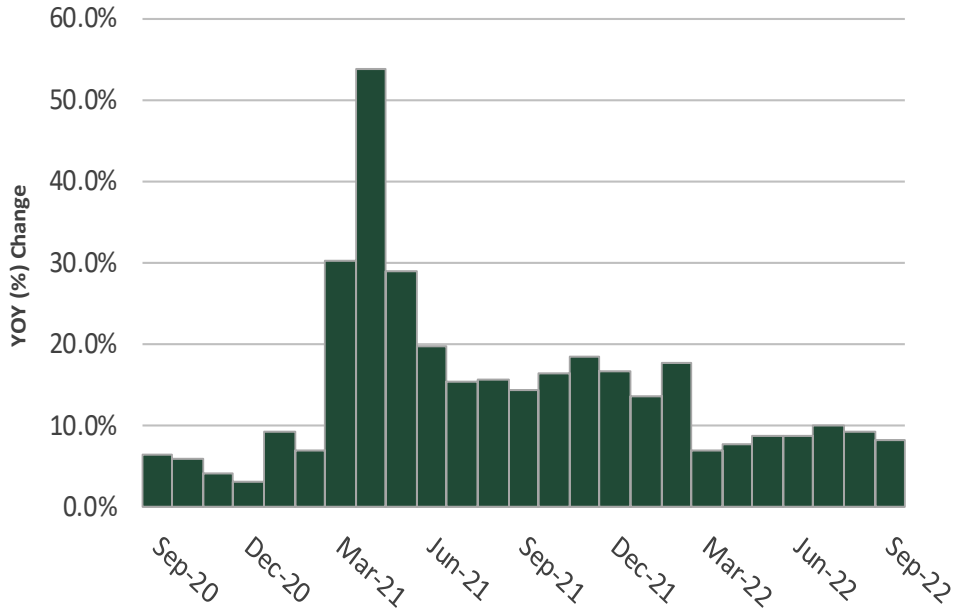


Source: US Department of Commerce

The Consumer Price Index (CPI) increased more than expected in September, up 8.2% year-over-year versus consensus expectations for 8.1%, but down slightly from 8.3% in August. The Core CPI, which excludes volatile food and energy components, jumped to 6.6% year-over-year, up from 6.3% in August and the highest level since 1982. The report included widespread increases, particularly in food, shelter, and medical care services. Owners' equivalent rent, which is a major contributor to CPI and tends to lag, was up 6.7% year-over-year. The Personal Consumption Expenditures (PCE) index rose 6.2% in August, higher than consensus estimates of up 6.0%, but down from a 6.4% increase last month. Core PCE was up 4.9% year-over-year in August, versus up 4.7% year-over-year in July. Persistently elevated inflation is likely to keep the Federal Reserve on the path of tightening monetary policy as long as it continues to run well above the Fed's longer-run target of around 2.0%.

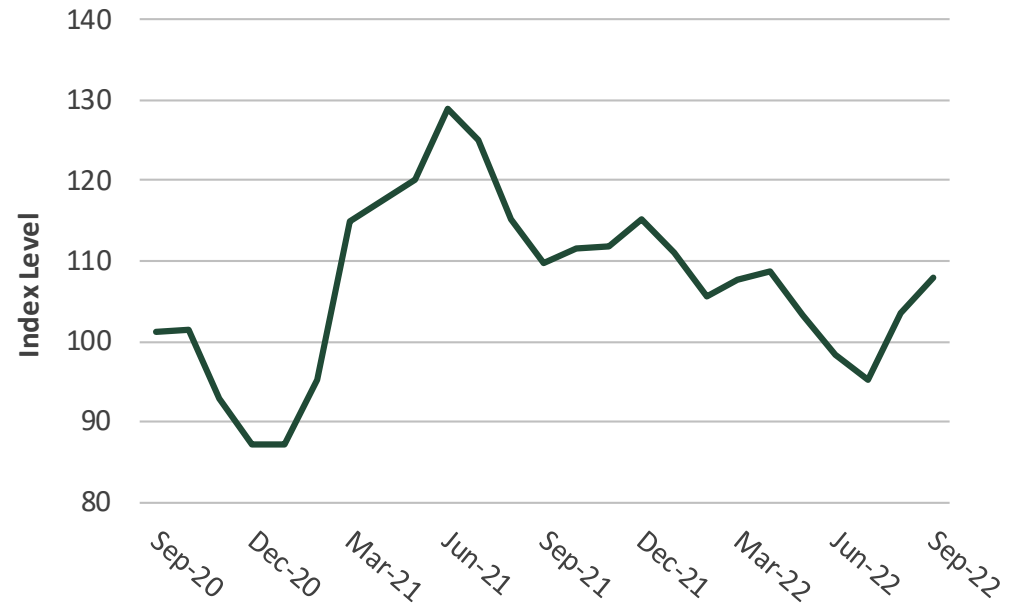
Consumer

Retail Sales YOY % Change



Source: US Department of Commerce

Consumer Confidence



Source: The Conference Board

Advance retail sales were flat for the month but up 8.2% year-over-year in September, slowing from August's 9.4% year-over-year gain that surprised to the upside. Retail sales growth is starting to reflect the headwinds from higher prices as consumers dip into savings and assume more debt. The Conference Board's Consumer Confidence Index rose for the second month in a row to 108.0 in September, with gains in both the present situation and future expectations components. The strength was tied directly to the consumer's assessment of the labor market, which continues to reflect the demand for labor outstripping supply.

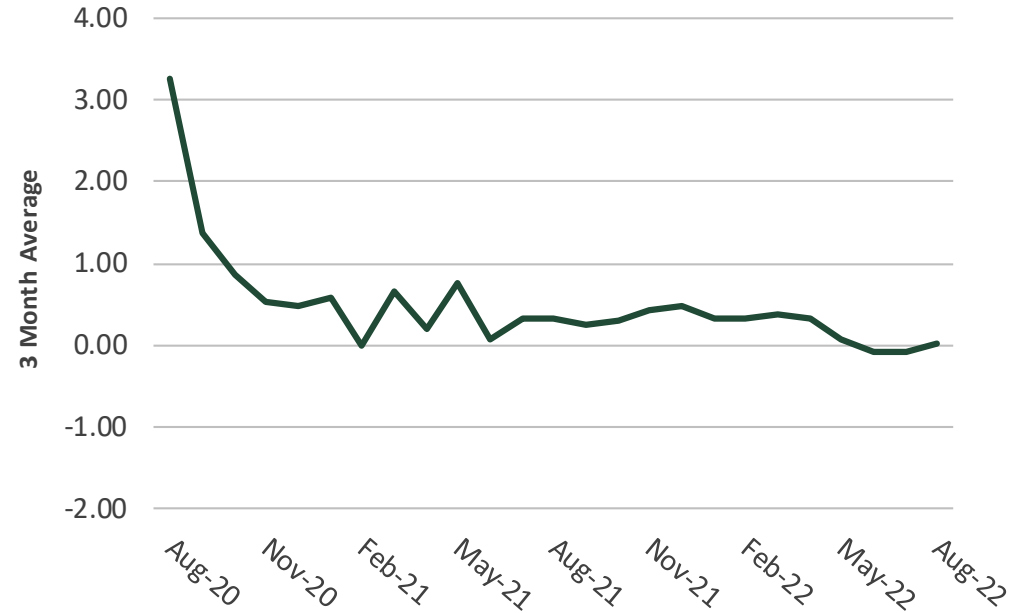
Economic Activity

Leading Economic Indicators (LEI)



Source: The Conference Board

Chicago Fed National Activity Index (CFNAI)

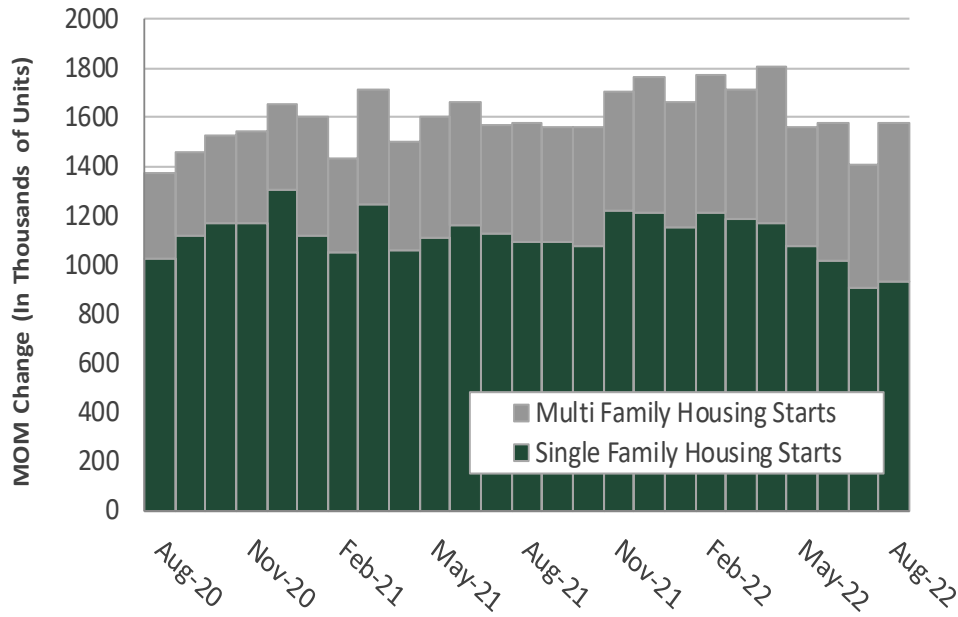


Source: Federal Reserve Bank of Chicago

The Conference Board's Leading Economic Index (LEI) remained in negative territory at -0.3% in August, following a decline to -0.5% in July. This is the sixth straight month-over-month decline for the index. With the year-over-year index now at -1.0% in August and average workweek in manufacturing having contracted for four of the last six months, the Conference Board stated that US economic activity is expected to continue to slow more broadly and is likely to contract. The Chicago Fed National Activity Index (CFNAI) fell to zero in August from +0.29 in July indicating a moderation in economic growth over the month. On a 3-month moving average basis, the CFNAI increased to 0.01 in August from -.08 in each of the last two months.

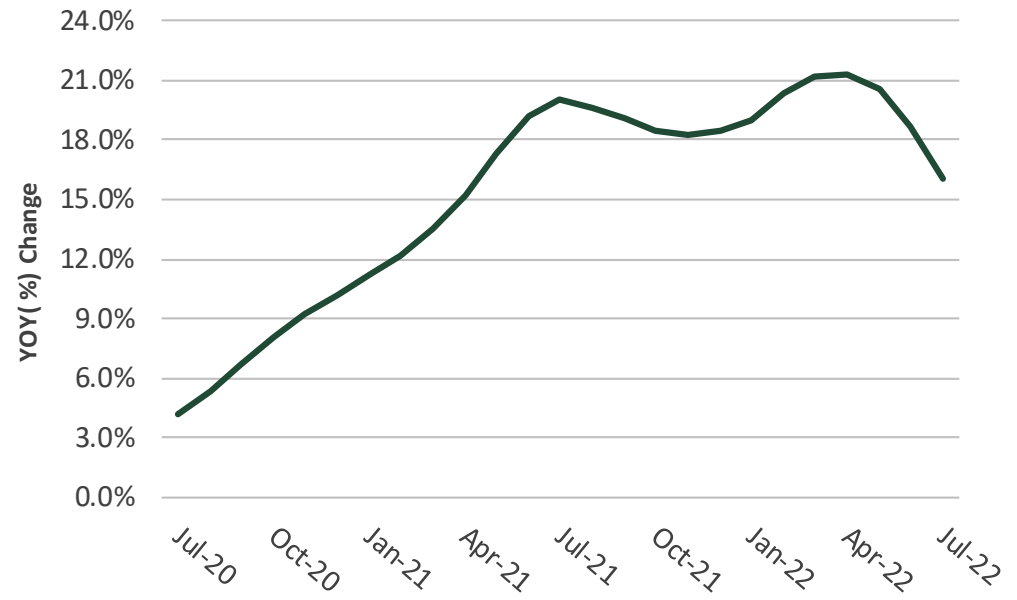
Housing

Housing Starts



Source: US Department of Commerce

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

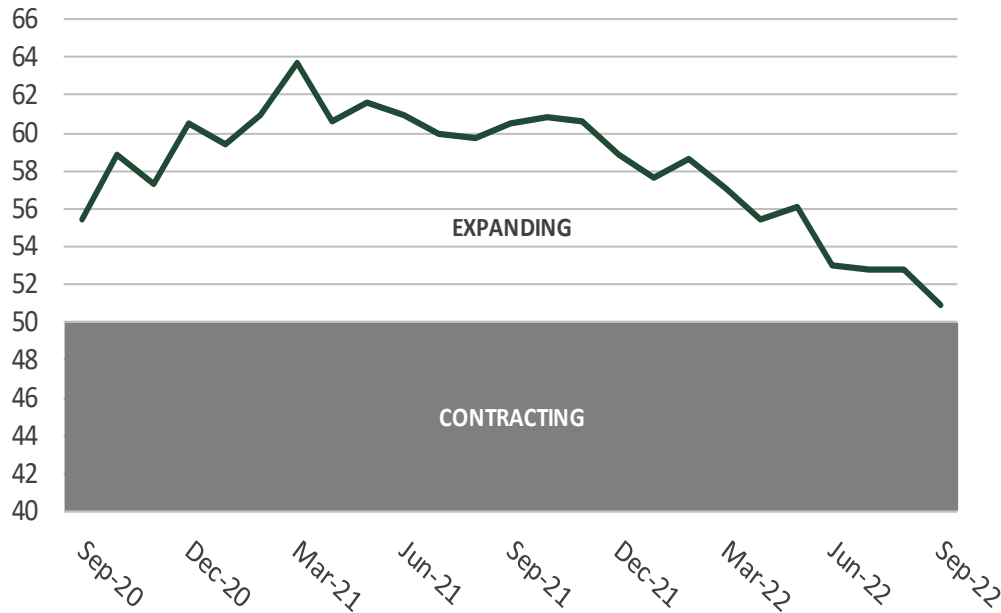


Source: S&P

Total housing starts increased 12.2% to an annual rate of 1,575,000 in August, from a revised 1,404,000 units in July. Single-family home starts increased 3.4% and multi-family homes increased 28% month-over-month. On a year-over-year basis, total housing starts decreased 0.1% reflecting a shift from single-family units to more affordable multi-family units as homebuyers struggle with a combination of elevated prices and higher mortgage rates. Mortgage rates for a 30-year fixed-rate loan are higher than they have been since 2007 at 6.7%. According to the Case-Shiller 20-City Home Price Index, the year-over-year increase receded from 18.7% in June to 16.1% in July, clearly displaying the impact of higher mortgage rates which have reduced demand for homebuying as affordability has declined.

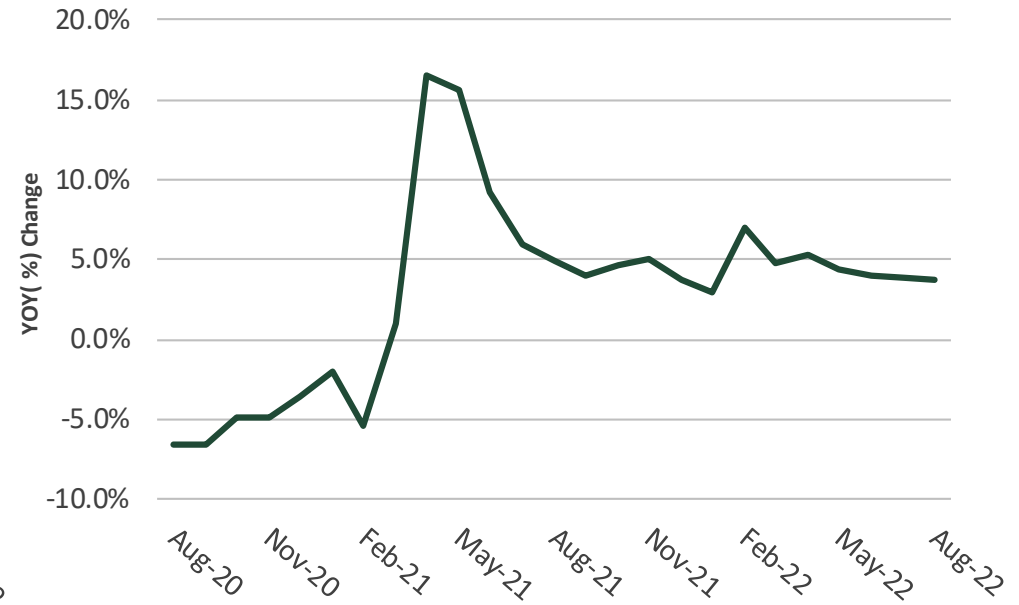
Manufacturing

Institute of Supply Management Purchasing Manager Index



Source: Institute for Supply Management

Industrial Production



Source: Federal Reserve

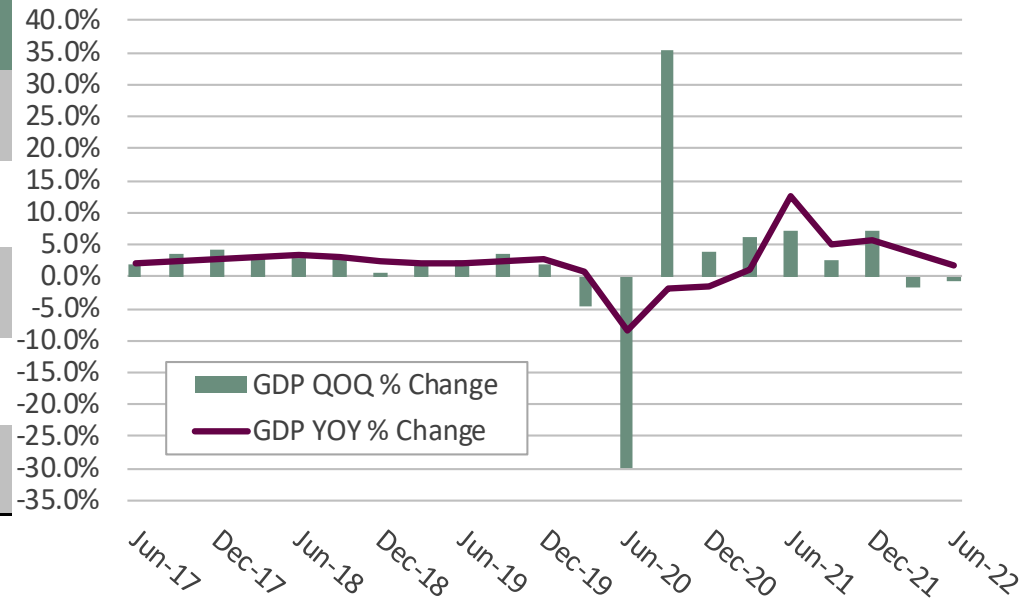
The Institute for Supply Management (ISM) manufacturing index plunged nearly two points to 50.9 in September, the lowest since May 2020 and disappointing relative to consensus expectations of 52.0. Readings above 50.0 are indicative of expansion in the manufacturing sector. New orders declined significantly, reflecting lower demand for goods as consumers shift to spending on services. Total industrial production declined by -0.2% in August, following a downwardly revised increase of 0.5% in July. Capacity utilization fell to 80.0% in August from 80.2% in July, a rate that is 0.4 percentage points above its long-run (1972-2021) average.

Gross Domestic Product (GDP)

Components of GDP	9/21	12/21	3/22	6/22
Personal Consumption Expenditures	2.0%	2.1%	0.9%	1.4%
Gross Private Domestic Investment	1.8%	5.1%	1.0%	-2.8%
Net Exports and Imports	-1.1%	-0.2%	-3.1%	1.2%
Federal Government Expenditures	-0.5%	0.0%	-0.4%	-0.2%
State and Local (Consumption and Gross Investment)	0.5%	-0.2%	0.0%	-0.1%
Total	2.7%	7.0%	-1.6%	-0.6%

Source: US Department of Commerce

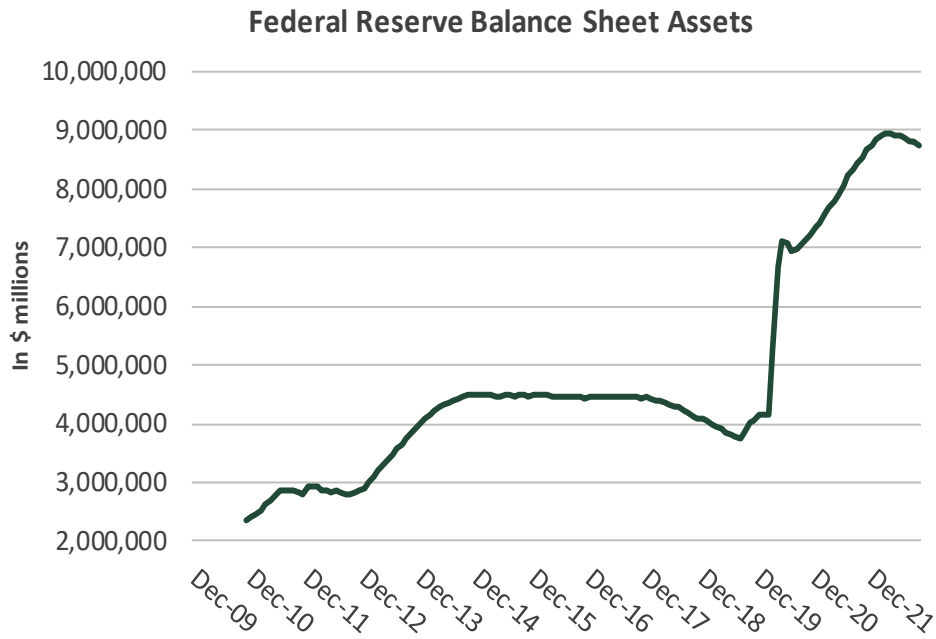
Gross Domestic Product (GDP)



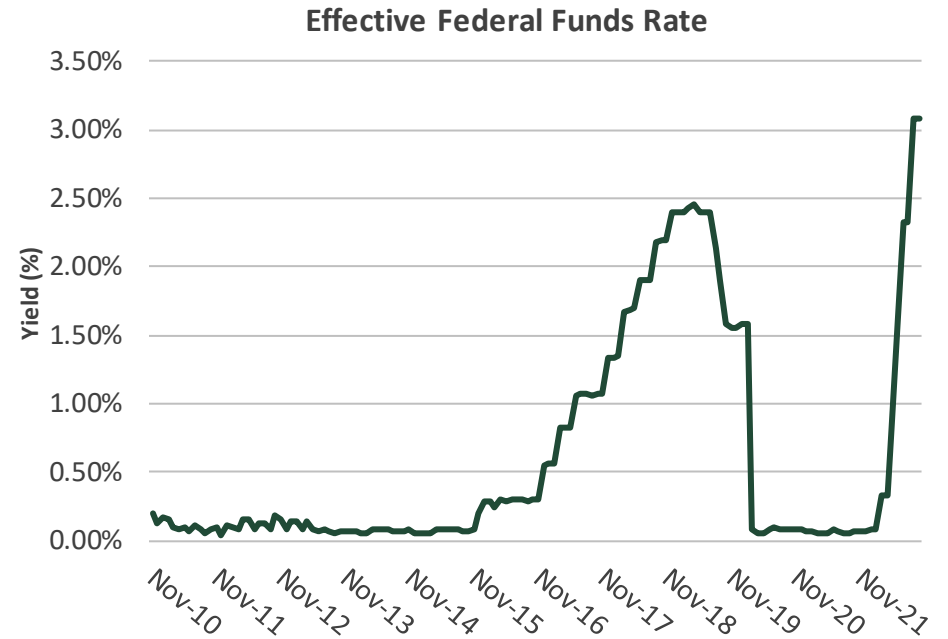
Source: US Department of Commerce

According to the third estimate, U.S. GDP was unrevised at -0.6% annualized in the second quarter. Personal consumption expenditures rose, primarily due to spending on services. The largest negative contribution was from a drop in gross residential investment as the housing sector diminished sharply. The second quarter decline followed a first quarter contraction of -1.6%. Although many market participants link two quarters in a row of negative GDP growth with a recession, an official declaration by the National Bureau of Economic Research is unlikely given the mosaic of data and the strength of the labor market. The consensus estimate calls for 1.9% growth in the third quarter and 1.7% growth for the full year 2022.

Federal Reserve



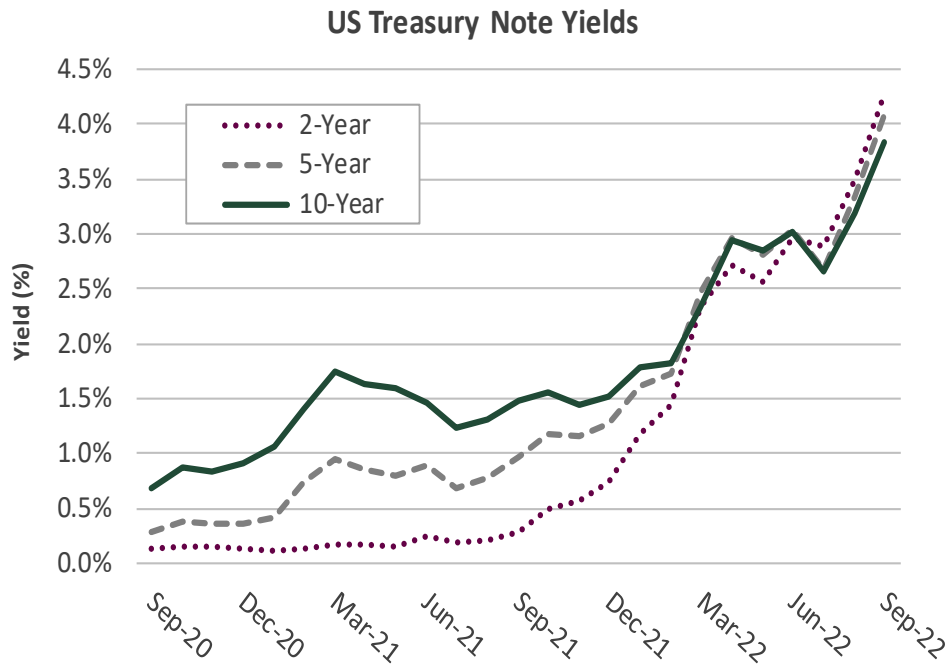
Source: Federal Reserve



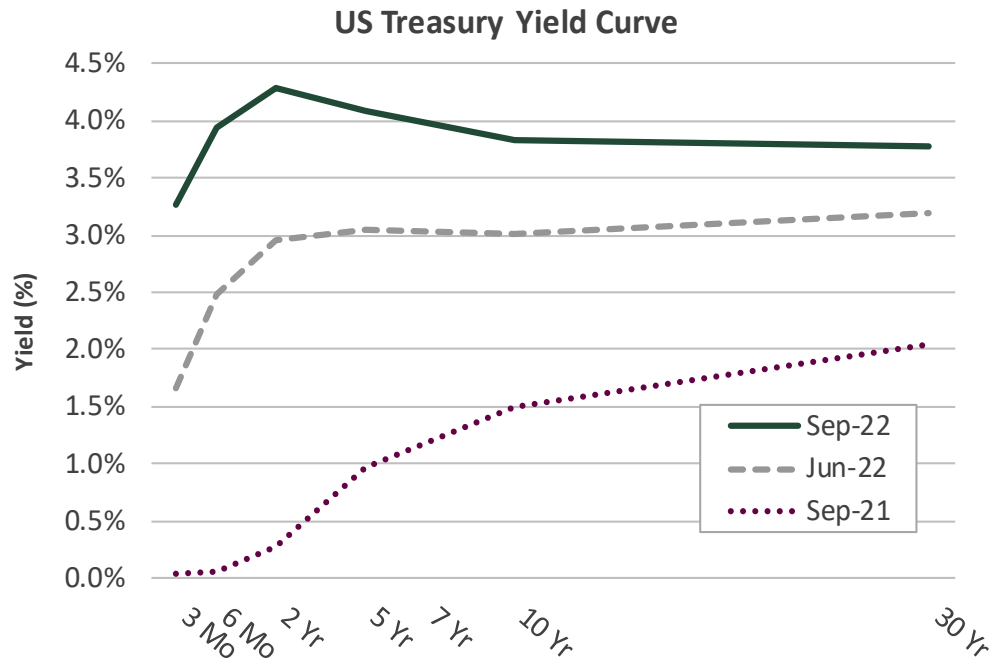
Source: Bloomberg

At the September meeting, the Federal Open Market Committee (FOMC) delivered the third 75-basis point increase to the Fed Funds Rate, increasing the range to 3.00% to 3.25%. The FOMC acknowledged spending and production are experiencing modest growth, offset by robust labor market and elevated inflation metrics. The FOMC remains data dependent to meet its long-term 2% inflation objective. The Fed also released new economic projections showing a significant slowdown in the economy later in 2022 and 2023. The Fed has reduced its \$9 trillion balance sheet holdings by \$87.1 billion since the start of the program and will increase the rate of decrease to \$95 billion a month in September. As inflation metrics begin to moderate, we believe the Federal Reserve will decelerate their pace of tightening, but a material decline in inflation in the short-term is unlikely.

Bond Yields



Source: Bloomberg



Source: Bloomberg

At the end of September, the 2-year Treasury yield was 400 basis points higher, and the 10-Year Treasury yield was about 234 basis points higher, year-over-year. The spread between the 2-year Treasury yield and 10-year Treasury yield became more inverted at -45 basis points at September month-end versus -30 basis points at August month-end. The average historical spread (since 2003) is about 130 basis points. The spread between 3-month and 10-year treasuries widened to 56 basis points in September compared to just 27 basis points in August. The shape of the yield curve does not indicate an imminent recession but bears watching as a better predictor of recession over the medium-term.

Account Profile

Objectives

Investment Objectives

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

Chandler Asset Management Performance Objective

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

Strategy

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

PRISM Consolidated

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

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

PRISM Liquidity Portfolio

	09/30/22		06/30/22
	Benchmark*	Portfolio	Portfolio
Average Maturity (yrs)	0.90	0.10	0.32
Average Modified Duration	0.87	0.10	0.31
Average Purchase Yield	n/a	2.56%	1.20%
Average Market Yield	3.62%	2.74%	1.96%
Average Quality**	AAA	AAA/Aaa	AA+/Aa1
Total Market Value		138,440,298	16,876,397

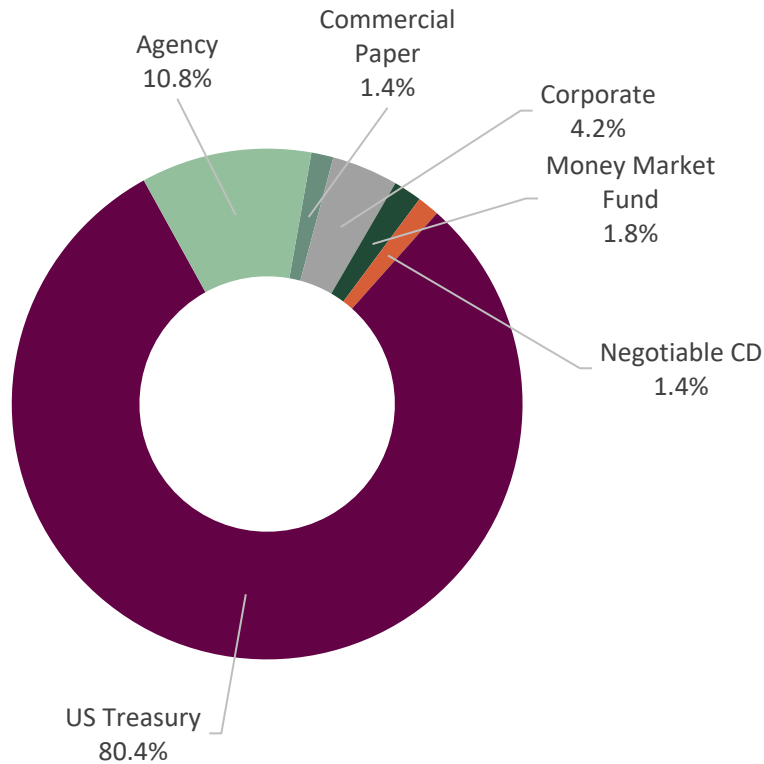
*0-3 Yr Treasury

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

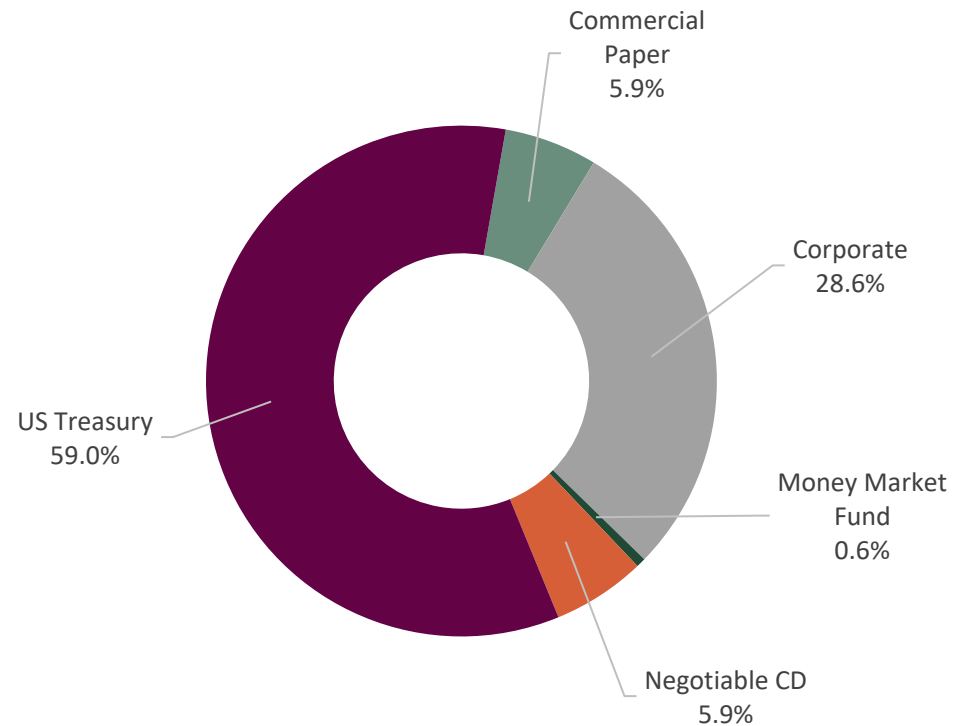
Multiple securities were purchased in the Treasury, Agency, Negotiable CD, Commercial Paper, and Corporate portions of the allocation to invest new the monies allocated to the portfolio. The purchased securities ranged in maturity from October 2022 to May 2023. One security matured and a net \$121 million was contributed to the portfolio during the reporting period.

PRISM Liquidity Portfolio

September 30, 2022



June 30, 2022



The sector allocation evolved with the large infusion of cash. A portion of the monies are invested to upcoming cash flow liquidity needs in the first half of 2023. Notably the US Treasury allocation increased by 21.4% to 80.4% of the portfolio, an allocation to the Agency sector was established with a total allocation of 10.8% of the portfolio, partially offset by the 24.4% decline in the Corporate allocation to 4.2% of the portfolio.

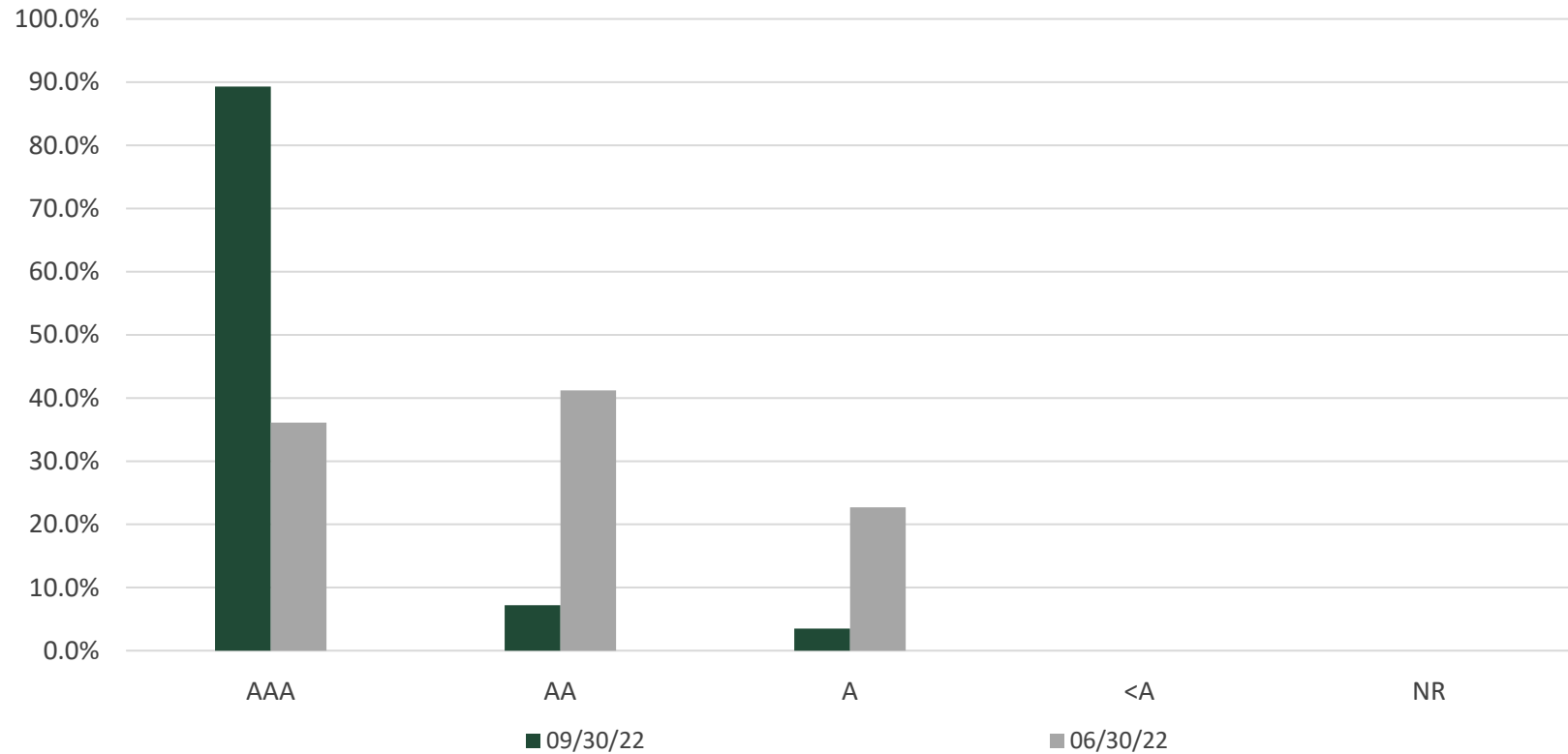
PRISM Liquidity Portfolio – Account #10292

Issue Name	Investment Type	% Portfolio
Government of United States	US Treasury	80.37%
Federal Home Loan Bank	Agency	10.80%
Dreyfus Govt Cash Management Fund	Money Market Fund	1.75%
United Parcel Service	Corporate	0.73%
Bank of America Corp	Corporate	0.73%
JP Morgan Chase & Co	Corporate	0.72%
Morgan Stanley	Corporate	0.72%
Toronto Dominion Holdings	Negotiable CD	0.72%
MUFG Bank Ltd/NY	Negotiable CD	0.72%
Royal Bank of Canada NY	Commercial Paper	0.72%
Metlife Inc	Corporate	0.72%
Toyota Motor Corp	Commercial Paper	0.72%
Bank of New York	Corporate	0.57%
TOTAL		100.00%

Quality Distribution

As of September 30, 2022

PRISM Liquidity Portfolio
September 30, 2022 vs. June 30, 2022



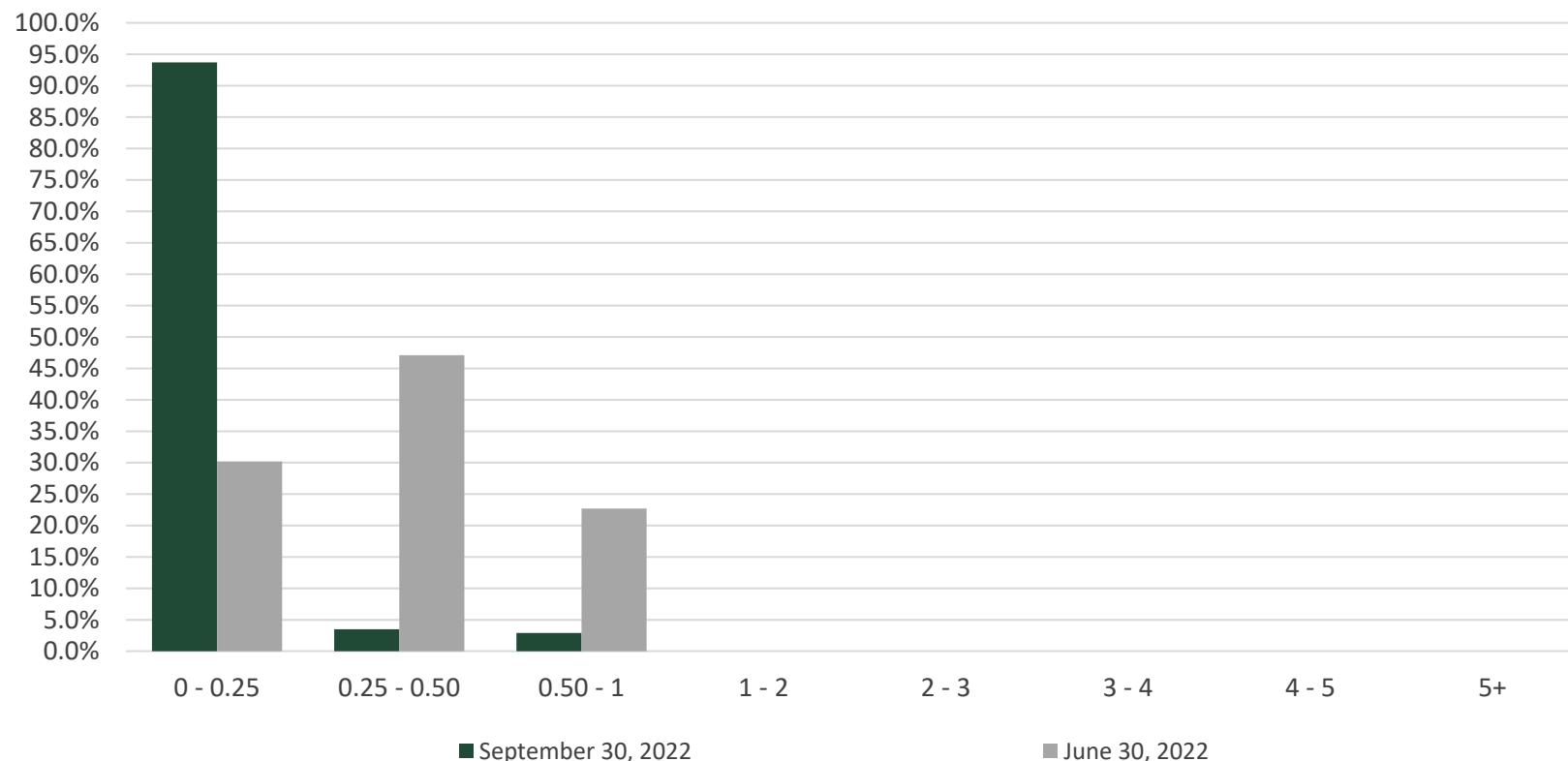
	AAA	AA	A	<A	NR
09/30/22	89.3%	7.2%	3.5%	0.0%	0.0%
06/30/22	36.1%	41.2%	22.7%	0.0%	0.0%

Source: S&P Ratings

Duration Distribution

As of September 30, 2022

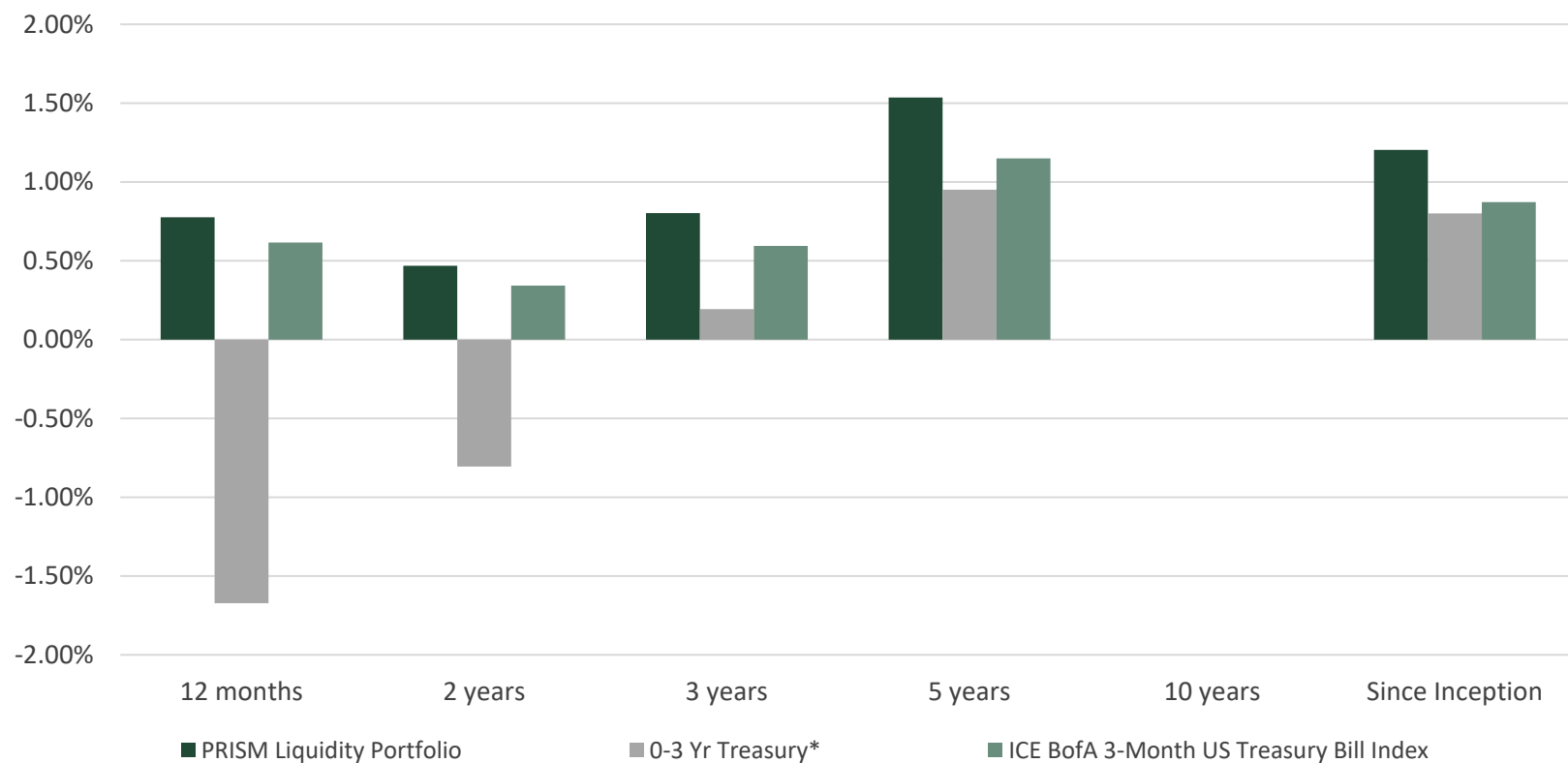
PRISM Liquidity Portfolio
September 30, 2022 vs. June 30, 2022



	0 - 0.25	0.25 - 0.50	0.50 - 1	1 - 2	2 - 3	3 - 4	4 - 5	5+
09/30/22	93.7%	3.5%	2.9%	0.0%	0.0%	0.0%	0.0%	0.0%
06/30/22	30.2%	47.1%	22.7%	0.0%	0.0%	0.0%	0.0%	0.0%

The duration of the portfolio contracted to 0.10 years compared to 0.31 years at the end of the prior quarter. Cash flows were invested conservatively, shorter than forecasted liquidity needs, to better take advantage of forecasted increases to interest rates which were not fully reflected in market valuations at the time of investment.

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



TOTAL RATE OF RETURN	Annualized						
	3 months	12 months	2 years	3 years	5 years	10 years	Since Inception
PRISM Liquidity Portfolio	0.73%	0.78%	0.47%	0.80%	1.54%	N/A	1.20%
0-3 Yr Treasury*	-0.37%	-1.67%	-0.81%	0.19%	0.95%	N/A	0.80%
ICE BofA 3-Month US Treasury Bill Index	0.46%	0.62%	0.34%	0.59%	1.15%	N/A	0.87%

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

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

PRISM Short Term Core Portfolio

	09/30/22		06/30/22
	Benchmark*	Portfolio	Portfolio
Average Maturity (yrs)	2.64	2.67	2.92
Average Modified Duration	2.51	2.34	2.59
Average Purchase Yield	n/a	1.98%	1.41%
Average Market Yield	4.41%	4.34%	3.26%
Average Quality**	AAA	AA+/Aa1	AA/Aa1
Total Market Value		351,952,094	264,074,794

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

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

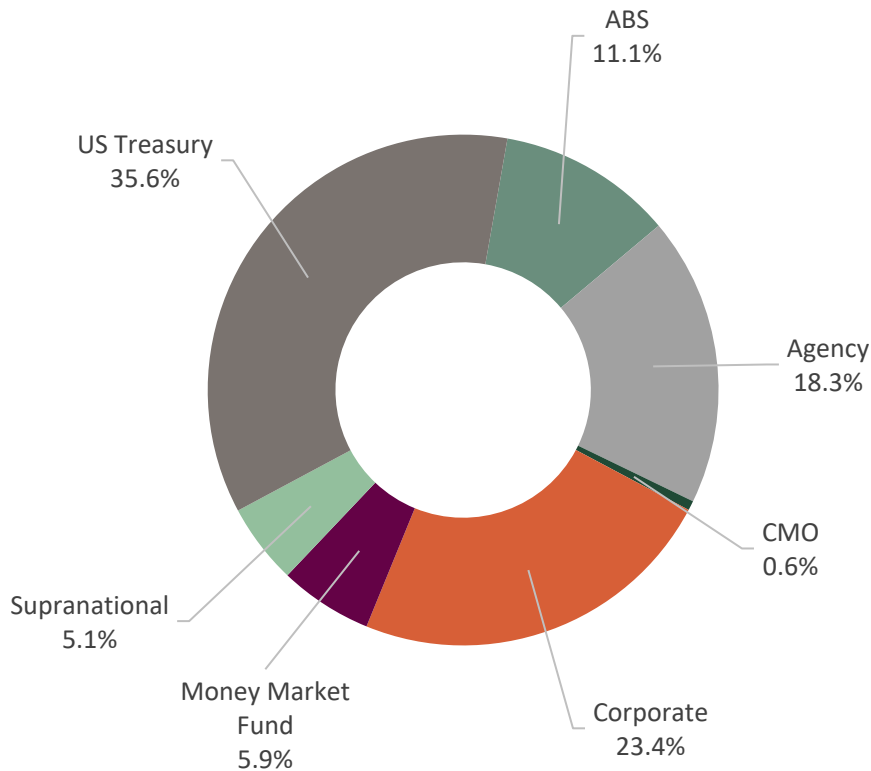
Multiple securities were purchased in the Treasury, Agency, Asset Backed, and Corporate sectors of the allocation to invest a portion of the new monies allocated to the portfolio consistent with strategy targets. The purchased securities ranged in maturity from May 2023 to September 2027. One security was sold and a net \$94 million was contributed to the portfolio during the reporting period.

Sector Distribution

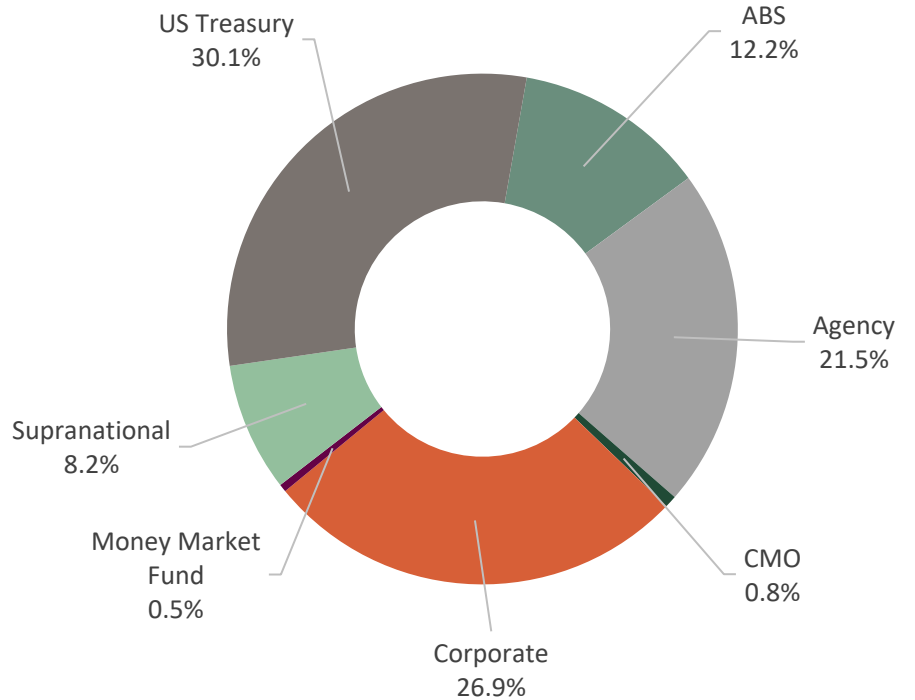
As of September 30, 2022

PRISM Short Term Core Portfolio

September 30, 2022



June 30, 2022



The sector allocation evolved with the large cash contribution into the portfolio. The Treasury allocation increased by 5.5% to 35.6% of the portfolio, partially offset by the 3.5% reduction in the Corporate allocation, to 23.4% of the portfolio, and the 3.2% reduction in the Agency allocation, to 18.3% of the portfolio. The Money Market allocation is marginally higher than normal, at 5.9% of the portfolio, but the Chandler team anticipates spending the cash down in coming weeks.

PRISM Short Term Core Portfolio – Account #10290

Issue Name	Investment Type	% Portfolio
Government of United States	US Treasury	35.60%
Federal Home Loan Bank	Agency	8.43%
Federal National Mortgage Association	Agency	6.78%
Dreyfus Govt Cash Management Fund	Money Market Fund	5.91%
Inter-American Dev Bank	Supranational	3.18%
Federal Home Loan Mortgage Corp	Agency	3.10%
Intl Bank Recon and Development	Supranational	1.94%
Wal-Mart Stores	Corporate	1.91%
Hyundai Auto Receivables	ABS	1.51%
American Express ABS	ABS	1.51%
Bank of America Corp	Corporate	1.45%
JP Morgan Chase & Co	Corporate	1.41%
Royal Bank of Canada	Corporate	1.35%
Toyota Motor Corp	Corporate	1.32%
Bank of Montreal Chicago	Corporate	1.27%
John Deere ABS	ABS	1.19%
Amazon.com Inc	Corporate	1.14%
US Bancorp	Corporate	1.10%
Toronto Dominion Holdings	Corporate	1.08%
Honda Motor Corporation	Corporate	1.06%
Morgan Stanley	Corporate	1.05%
Metlife Inc	Corporate	1.04%
Toyota Lease Owner Trust	ABS	1.01%
Caterpillar Inc	Corporate	1.00%
Honda ABS	ABS	0.97%
GM Financial Automobile Leasing Trust	ABS	0.93%
PNC Financial Services Group	Corporate	0.86%
Deere & Company	Corporate	0.83%
Dominion Resources Inc	Corporate	0.82%
Qualcomm Inc	Corporate	0.76%
BMW ABS	ABS	0.76%
Berkshire Hathaway	Corporate	0.74%
Hyundai Auto Lease Securitization	ABS	0.74%
United Health Group Inc	Corporate	0.71%
Honeywell Corp	Corporate	0.66%
GM Financial Securitized Term Auto Trust	ABS	0.65%
Verizon Master Trust	ABS	0.64%
Federal Home Loan Mortgage Corp	CMO	0.55%

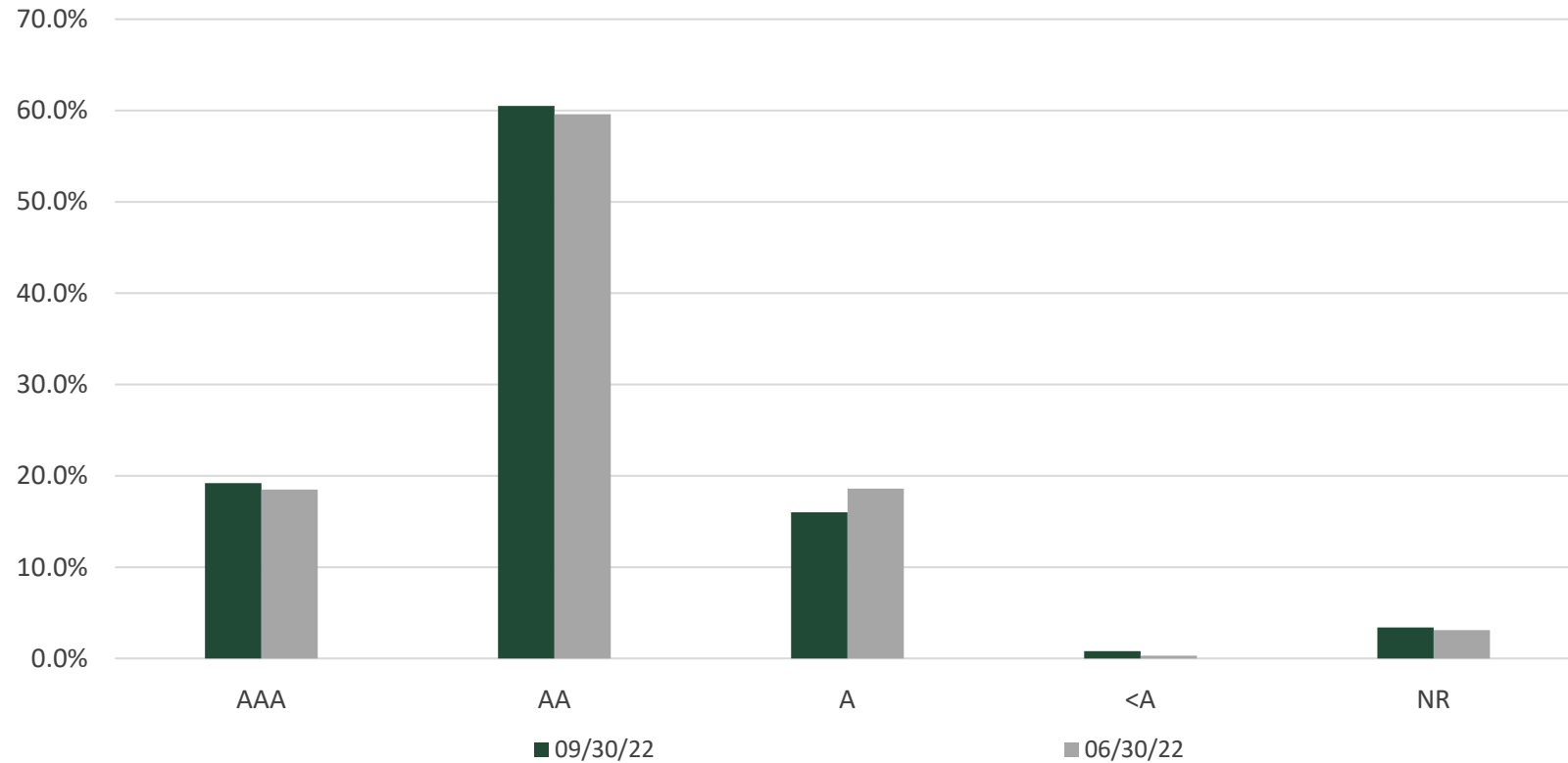
PRISM Short Term Core Portfolio – Account #10290

Issue Name	Investment Type	% Portfolio
Charles Schwab Corp/The	Corporate	0.55%
BMW Vehicle Lease Trust	ABS	0.53%
Guardian Life Global Funding	Corporate	0.34%
Mercedes-Benz Auto Lease Trust	ABS	0.33%
Bank of New York	Corporate	0.28%
Chubb Corporation	Corporate	0.27%
Apple Inc	Corporate	0.27%
Toyota ABS	ABS	0.18%
Nissan ABS	ABS	0.16%
Salesforce.com Inc	Corporate	0.13%
TOTAL		100.00%

Quality Distribution

As of September 30, 2022

PRISM Short Term Core Portfolio
September 30, 2022 vs. June 30, 2022



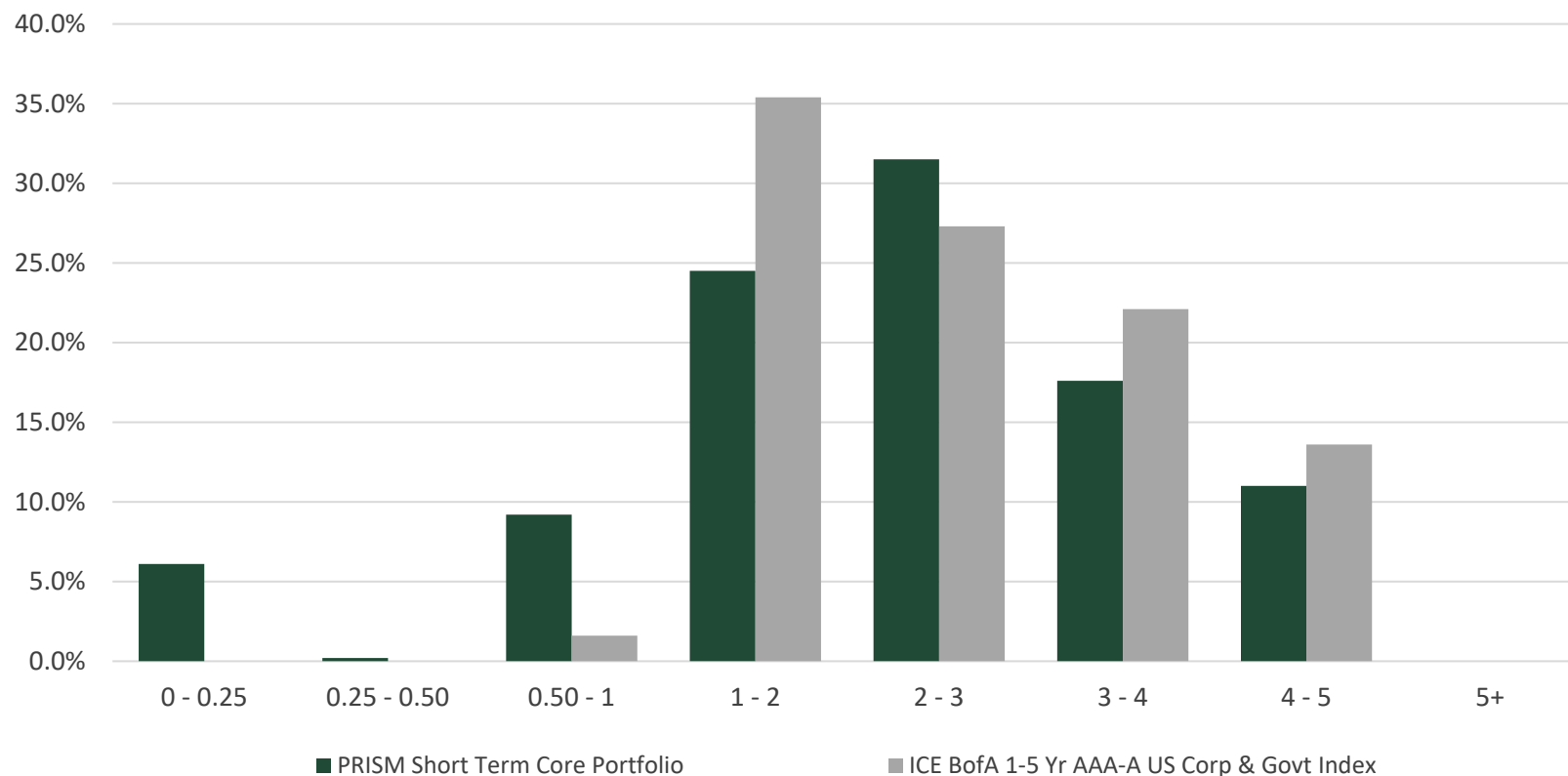
	AAA	AA	A	<A	NR
09/30/22	19.2%	60.5%	16.0%	0.8%	3.4%
06/30/22	18.5%	59.6%	18.6%	0.3%	3.1%

Source: S&P Ratings

Duration Distribution

As of September 30, 2022

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

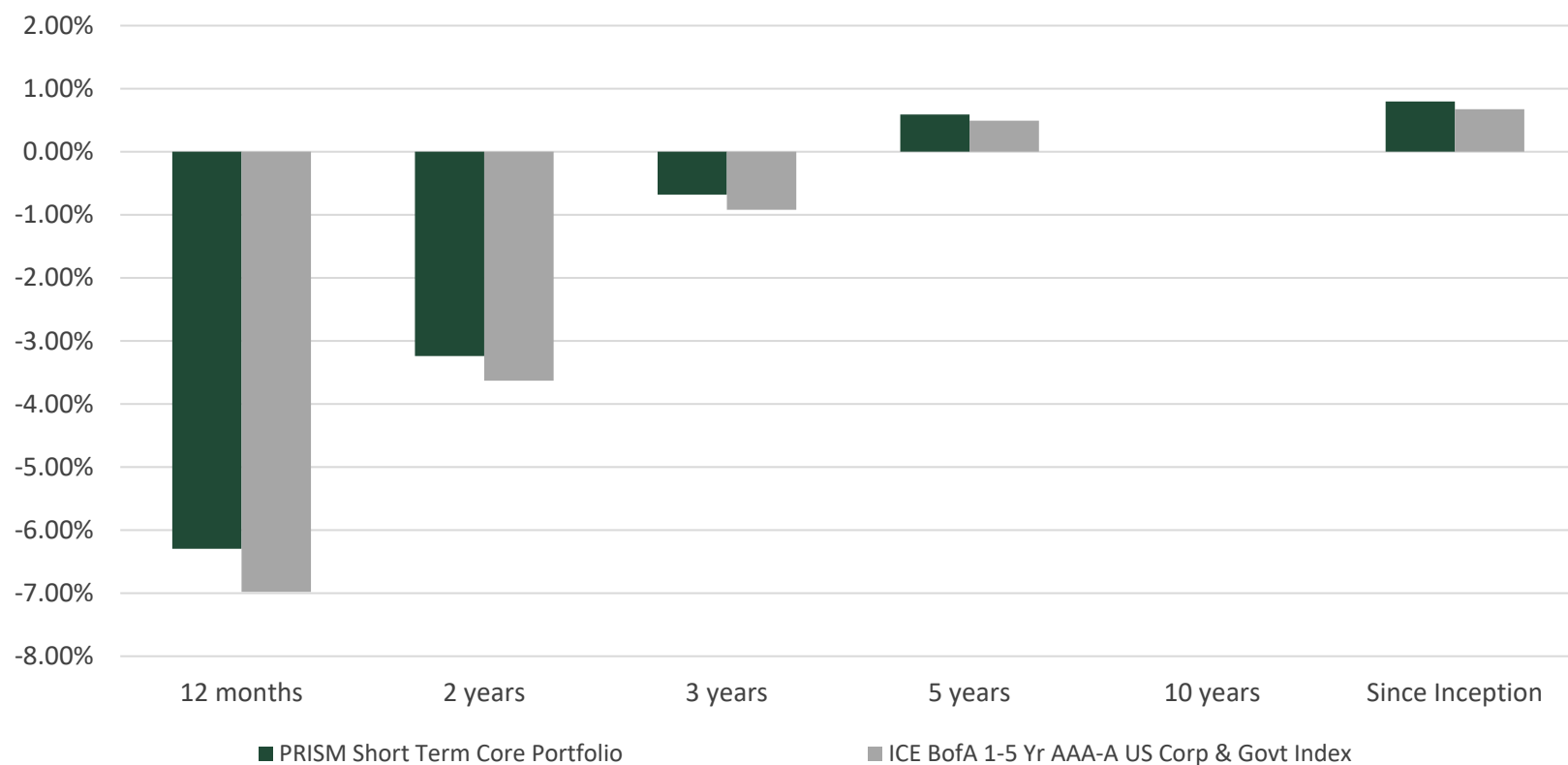


	0 - 0.25	0.25 - 0.50	0.50 - 1	1 - 2	2 - 3	3 - 4	4 - 5	5+
Portfolio	6.1%	0.2%	9.2%	24.5%	31.5%	17.6%	11.0%	0.0%
Benchmark*	0.0%	0.0%	1.6%	35.4%	27.3%	22.1%	13.6%	0.0%

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

The duration of the portfolio contracted due to the large cash infusion into the portfolio. The current duration of 2.34 years will be extended in the month of October to be closer to the benchmark. The last contribution into the portfolio was late in September and the Chandler team made a tactical decision to be patient in putting the new monies to work in the market.

PRISM Short Term Core Portfolio Total Rate of Return Annualized Since Inception January 31, 2015



TOTAL RATE OF RETURN	Annualized						
	3 months	12 months	2 years	3 years	5 years	10 years	Since Inception
PRISM Short Term Core Portfolio	-1.80%	-6.30%	-3.24%	-0.68%	0.59%	N/A	0.80%
ICE BofA 1-5 Yr AAA-A US Corp & Govt Index	-2.26%	-6.98%	-3.63%	-0.92%	0.49%	N/A	0.67%

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

PRISM LAIF Portfolio

	09/30/22 Portfolio	06/30/22 Portfolio
Average Maturity (yrs)	0.00	0.00
Modified Duration	0.00	0.00
Average Purchase Yield	1.60%	0.94%
Average Market Yield	1.60%	0.94%
Average Quality*	NR/NR	NR/NR
Total Market Value	75,216,664	14,352,066

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



PRISM Consolidated Information

Performance & Change in AUM

PRISM CONSOLIDATED PORTFOLIOS

TOTAL RATE OF RETURN

As of 09/30/2022	3 months	12 months	Annualized Return				Inception	Inception Date
			2YR	3YR	5YR	10 YR		
PRISM Consolidated	-0.86%	-4.17%	-2.07%	-0.01%	1.01%	N/A	1.08%	6/30/2015
PRISM ARC Consolidated	-2.33%	-10.34%	-2.87%	-0.28%	1.63%	N/A	2.31%	12/31/2016
PRISM/PRISM ARC Total Consolidated	-1.52%	-7.66%	-2.49%	-0.08%	1.16%	N/A	1.32%	12/31/2016

ANNUAL CHANGE IN ASSETS UNDER MANAGEMENT

	AUM 09/30/2022	AUM 09/30/2021	Change
PRISM Consolidated	565,609,055	427,697,195	137,911,860
PRISM ARC Consolidated	592,759,505	623,501,269	(30,741,764)
PRISM/PRISM ARC Total Consolidated	1,158,368,560	1,051,087,047	107,281,514

Portfolio Characteristics

As of September 30, 2022

PRISM Consolidated

	09/30/22 Portfolio	06/30/22 Portfolio
Average Maturity (yrs)	1.69	2.62
Modified Duration	1.48	2.33
Average Purchase Yield	2.07%	1.37%
Average Market Yield	3.59%	3.07%
Average Quality*	AA+/Aa1	AA/Aa1
Total Market Value	565,609,055	295,414,674

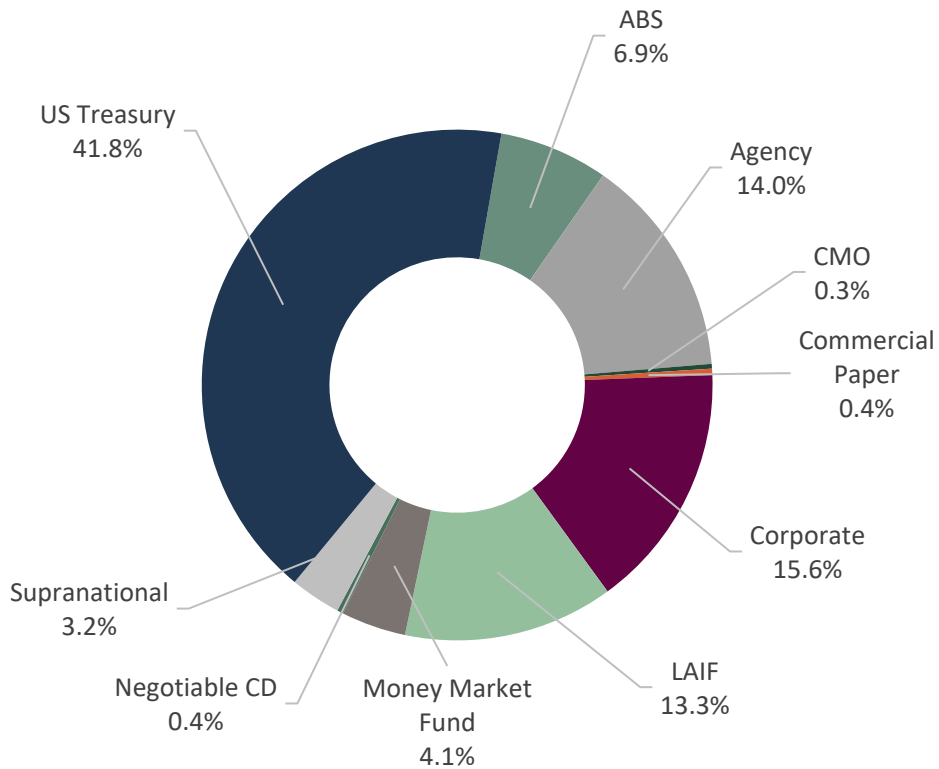
* Portfolio is S&P and Moody's respectively.

Sector Distribution

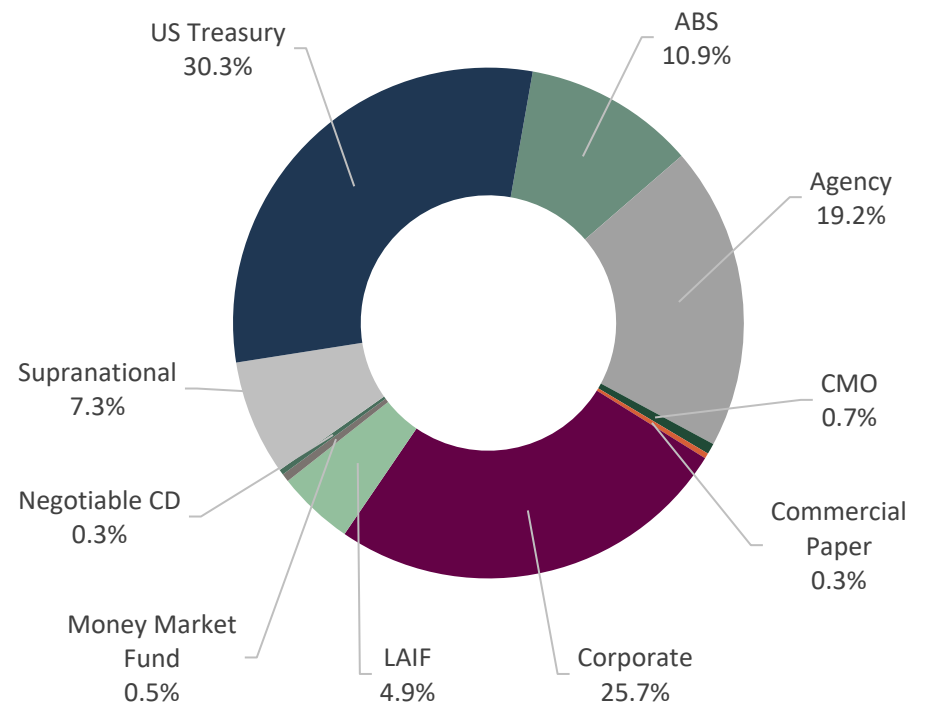
As of September 30, 2022

PRISM Consolidated

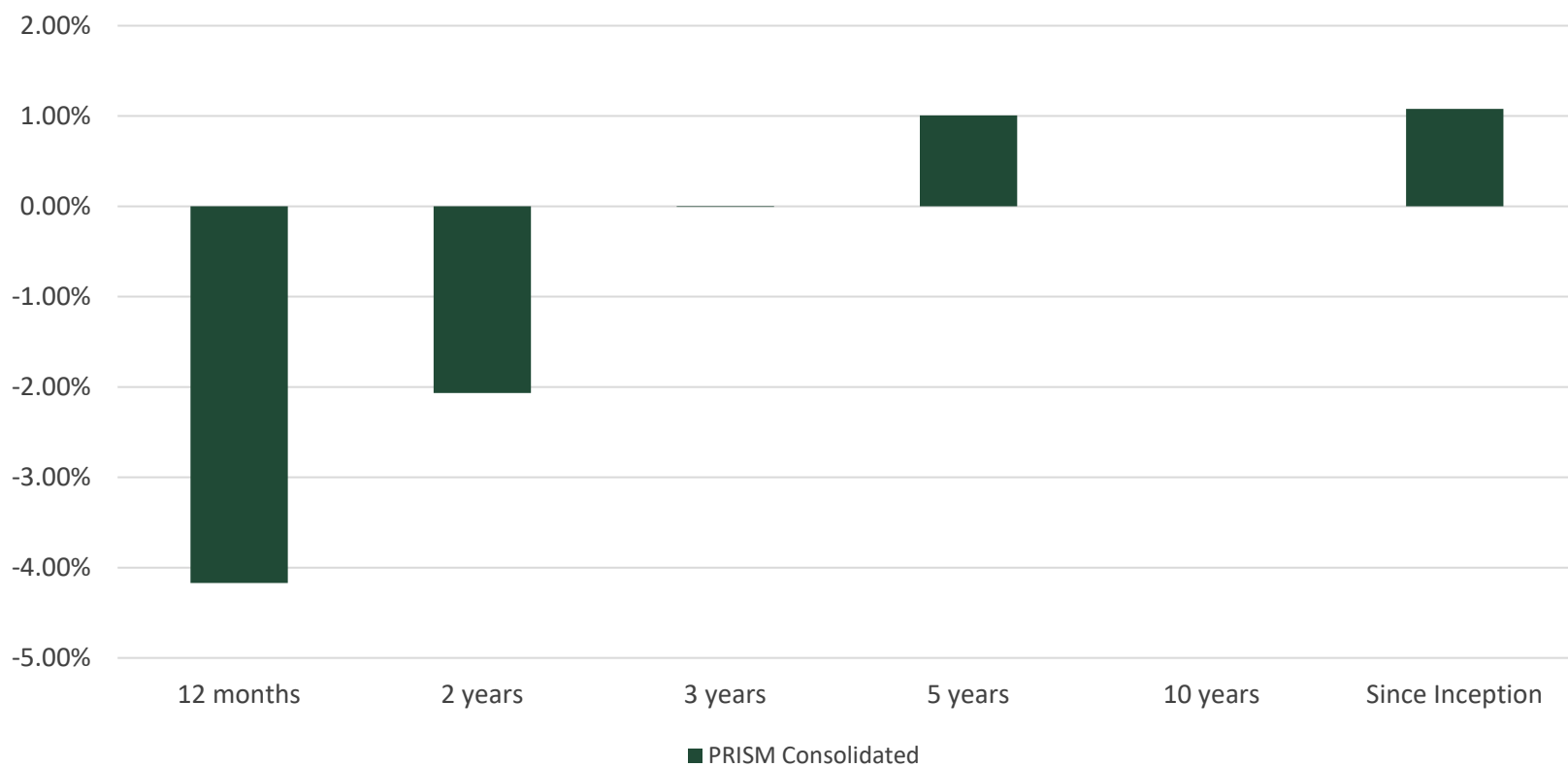
September 30, 2022



June 30, 2022



PRISM Consolidated Total Rate of Return Annualized Since Inception June 30, 2015



TOTAL RATE OF RETURN	Annualized						
	3 months	12 months	2 years	3 years	5 years	10 years	Since Inception
PRISM Consolidated	-0.86%	-4.17%	-2.07%	-0.01%	1.01%	N/A	1.08%

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

PRISM Affiliate Risk Captive

Period Ending September 30, 2022

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





PRISM ARC Liquidity Profile

PRISM ARC Liquidity

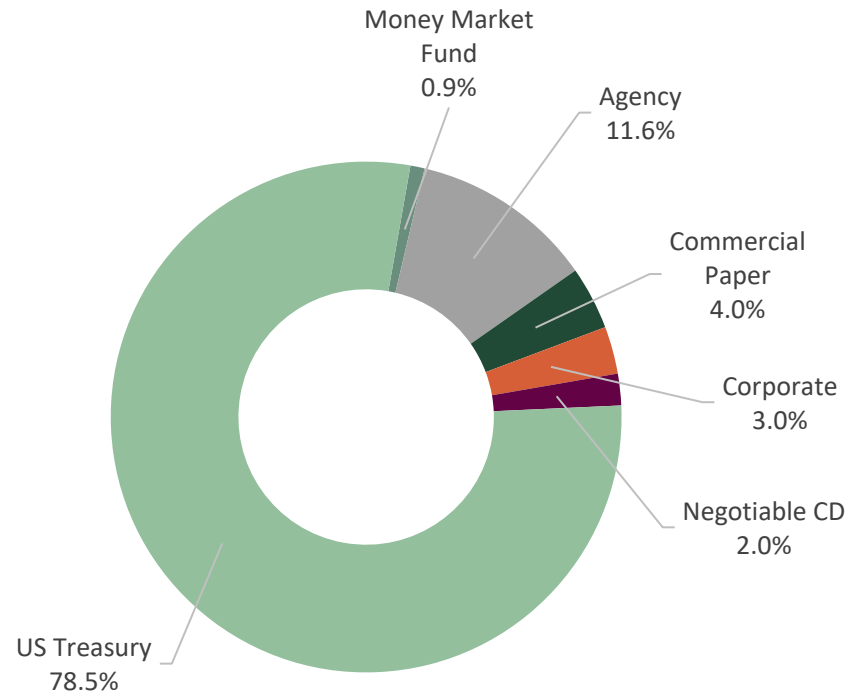
	09/30/22		06/30/22
	Benchmark*	Portfolio	Portfolio
Average Maturity (yrs)	0.90	0.16	0.00
Average Modified Duration	0.87	0.16	0.00
Average Purchase Yield	n/a	2.72%	0.97%
Average Market Yield	3.62%	2.85%	0.97%
Average Quality**	AAA	AAA/Aaa	AAA/Aaa
Total Market Value		99,119,916	533,371

*0-3 Yr Treasury

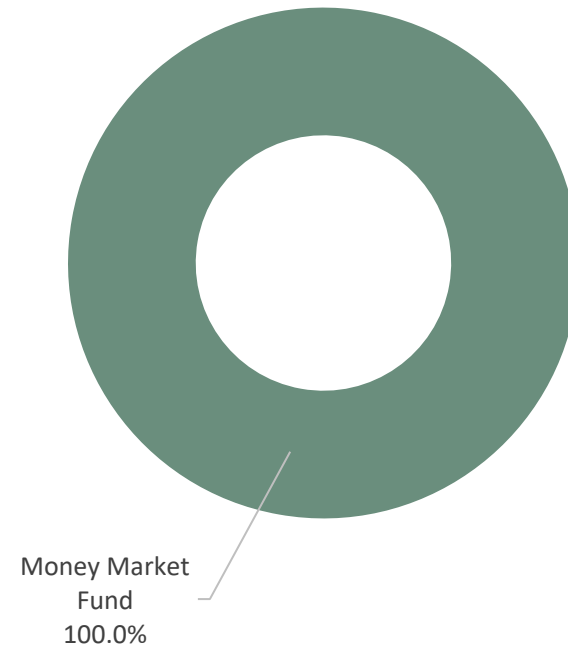
**Benchmark is a blended rating of S&P, Moody's, and Fitch. Portfolio is S&P and Moody's respectively.

PRISM ARC Liquidity

September 30, 2022



June 30, 2022



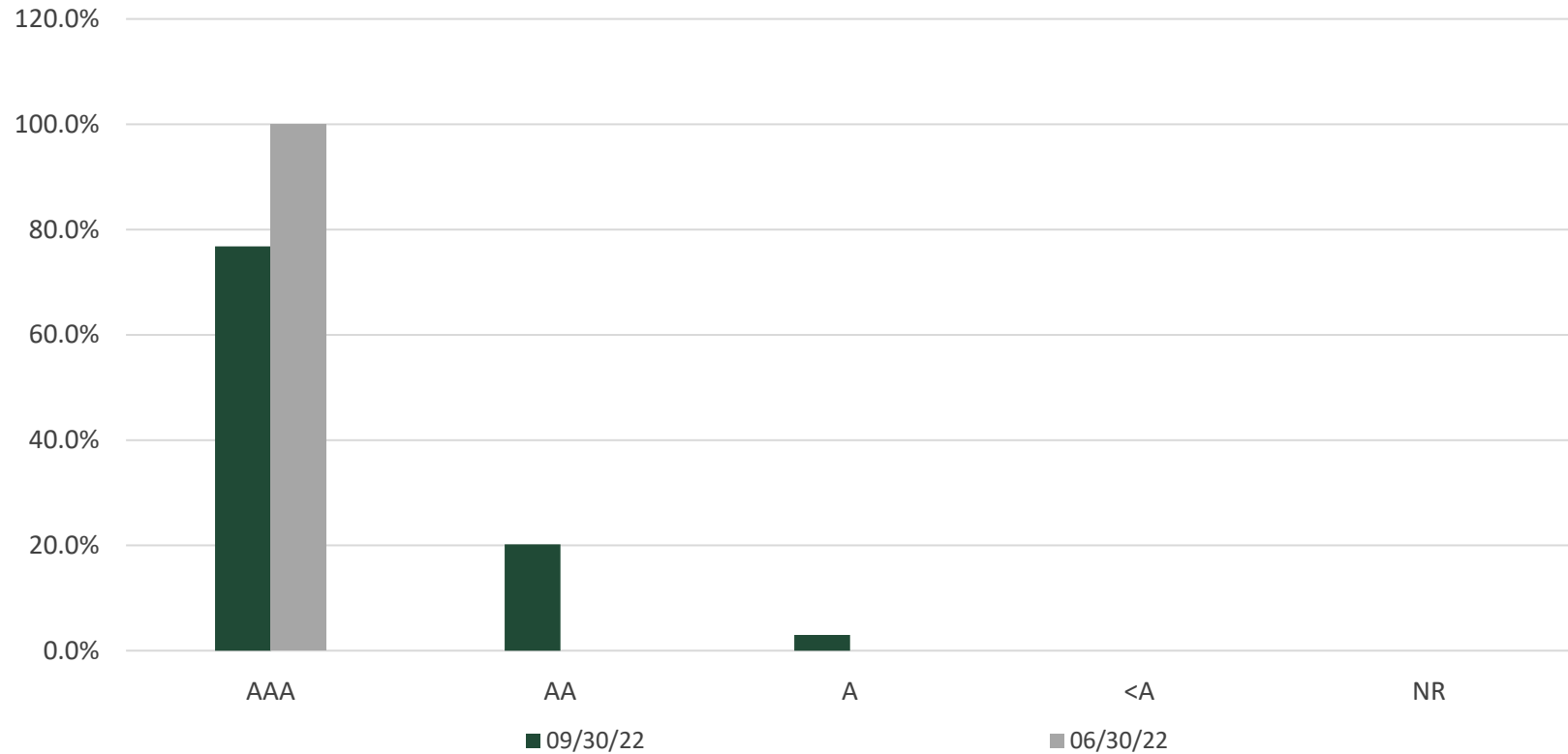
PRISM ARC Liquidity – Account #10483

Issue Name	Investment Type	% Portfolio
Government of United States	US Treasury	78.51%
Federal Home Loan Bank	Agency	11.58%
Toyota Motor Corp	Commercial Paper	4.02%
Toronto Dominion Holdings	Negotiable CD	2.02%
Morgan Stanley	Corporate	1.52%
Bank of New York	Corporate	1.51%
First American Govt Oblig Fund	Money Market Fund	0.85%
TOTAL		100.00%

Quality Distribution

As of September 30, 2022

PRISM ARC Liquidity
September 30, 2022 vs. June 30, 2022



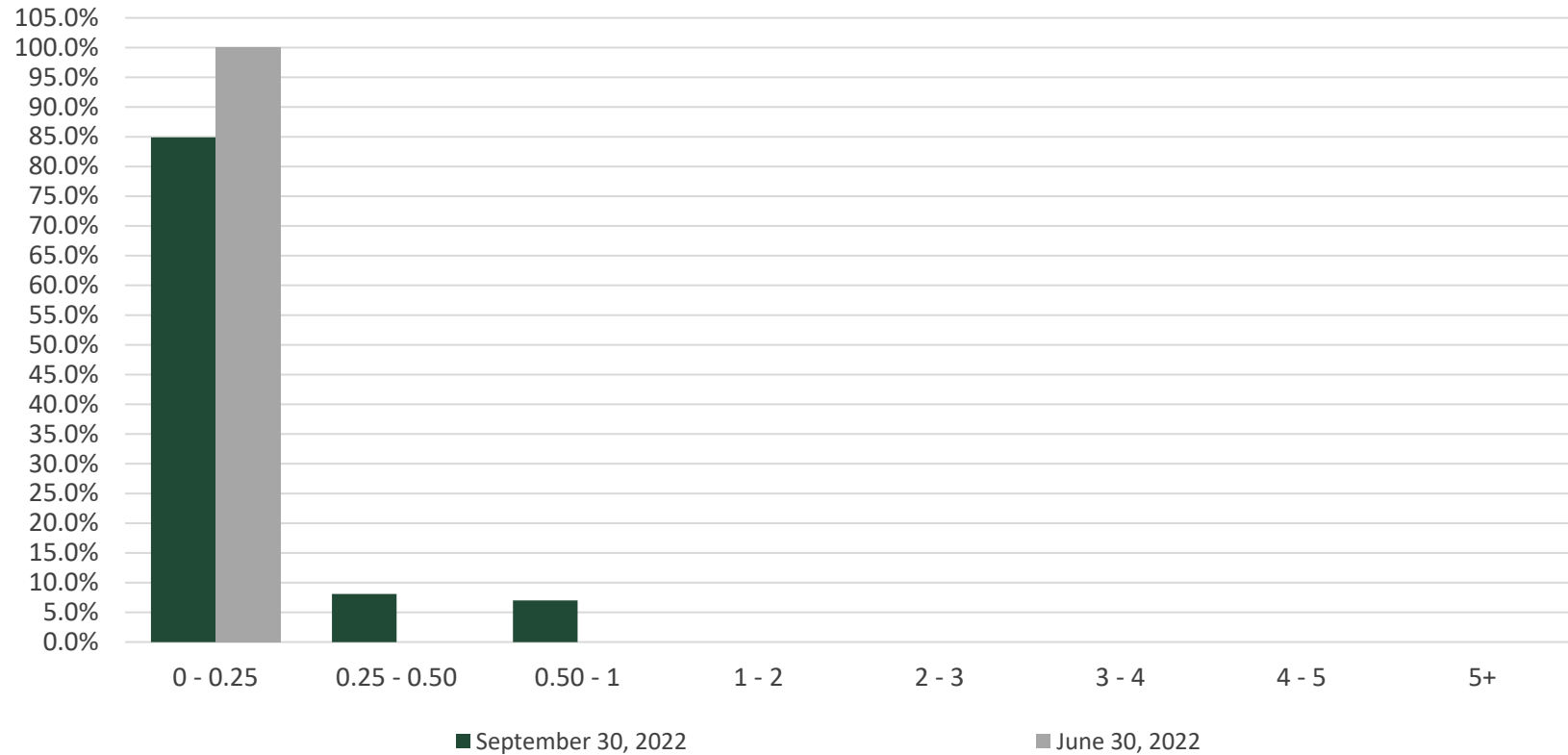
	AAA	AA	A	<A	NR
09/30/22	76.8%	20.2%	3.0%	0.0%	0.0%
06/30/22	100.0%	0.0%	0.0%	0.0%	0.0%

Source: S&P Ratings

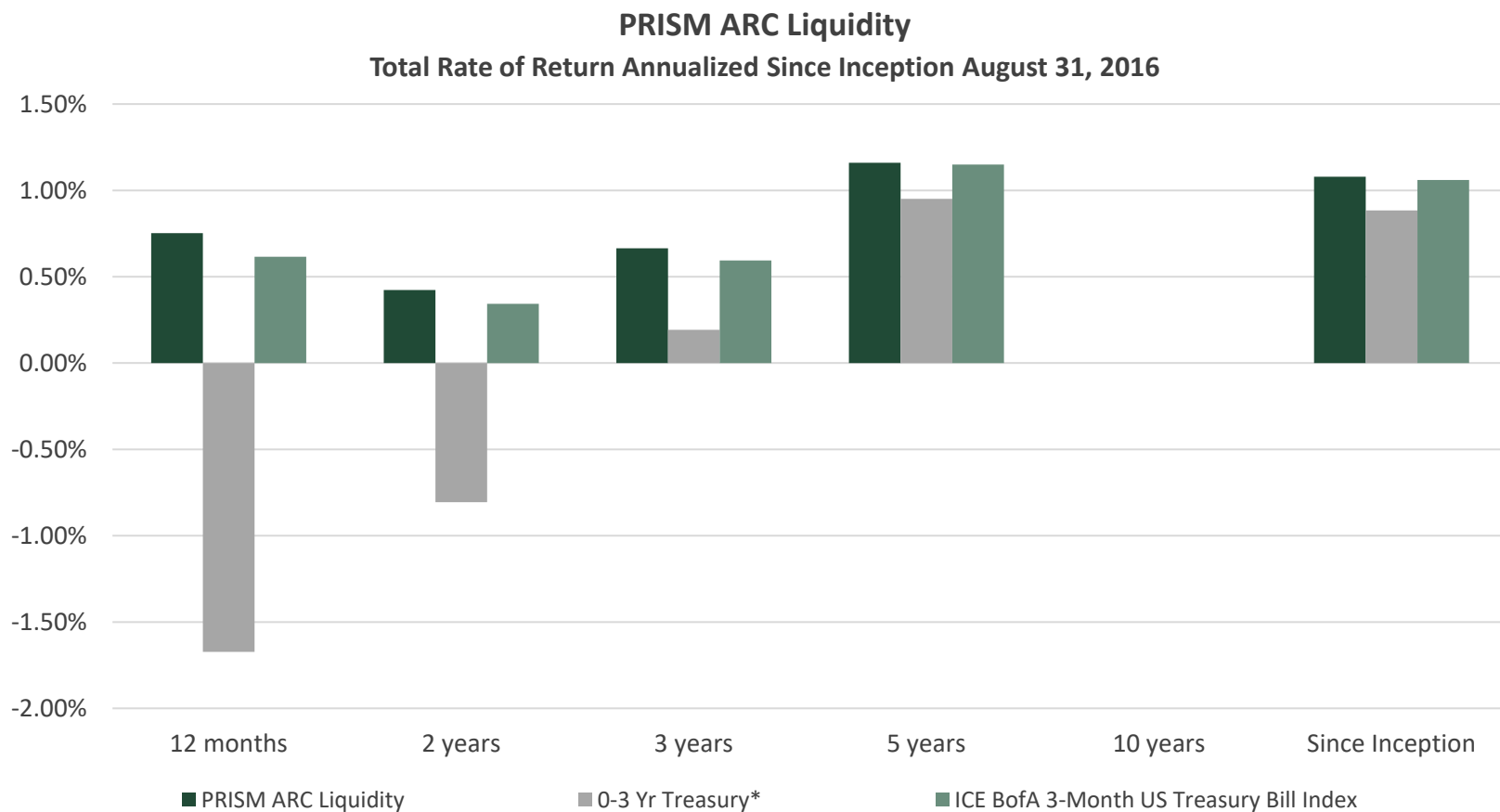
Duration Distribution

As of September 30, 2022

PRISM ARC Liquidity
September 30, 2022 vs. June 30, 2022



	0 - 0.25	0.25 - 0.50	0.50 - 1	1 - 2	2 - 3	3 - 4	4 - 5	5+
09/30/22	84.9%	8.1%	7.0%	0.0%	0.0%	0.0%	0.0%	0.0%
06/30/22	100.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%



TOTAL RATE OF RETURN	<i>Annualized</i>						
	3 months	12 months	2 years	3 years	5 years	10 years	Since Inception
PRISM ARC Liquidity	0.48%	0.75%	0.42%	0.66%	1.16%	N/A	1.08%
0-3 Yr Treasury*	-0.37%	-1.67%	-0.81%	0.19%	0.95%	N/A	0.88%
ICE BofA 3-Month US Treasury Bill Index	0.46%	0.62%	0.34%	0.59%	1.15%	N/A	1.06%

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

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



PRISM ARC Core Fixed Profile

Portfolio Characteristics

As of September 30, 2022

PRISM ARC Core Fixed

	09/30/22		06/30/22
	Benchmark*	Portfolio	Portfolio
Average Maturity (yrs)	4.16	4.26	4.26
Average Modified Duration	3.78	3.70	3.76
Average Purchase Yield	n/a	1.80%	1.67%
Average Market Yield	4.62%	4.68%	3.54%
Average Quality**	AA+	AA-/Aa3	AA-/Aa3
Total Market Value		406,396,690	418,446,602

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

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

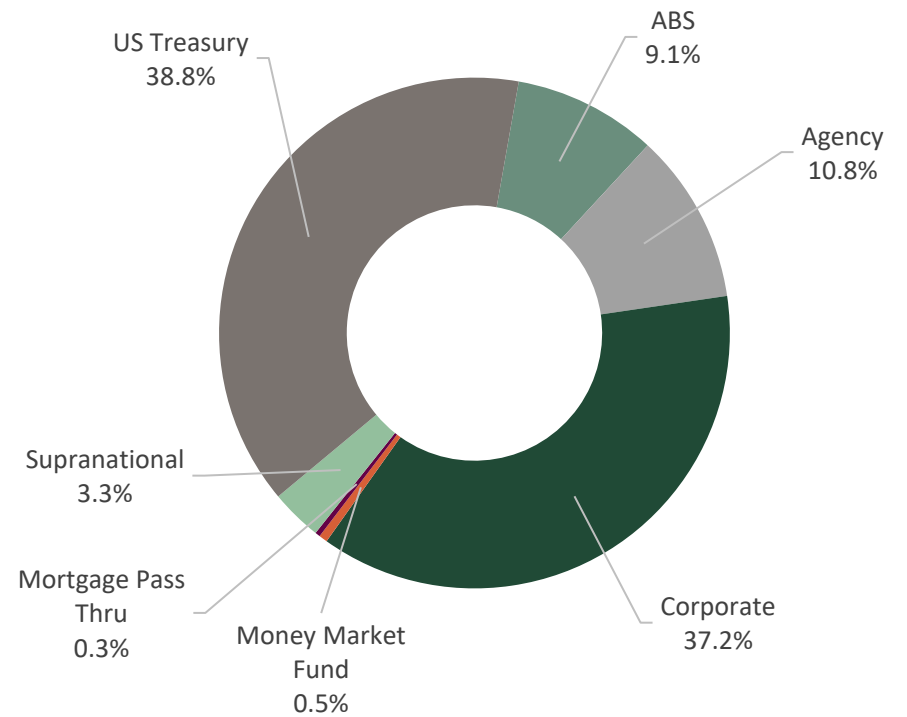
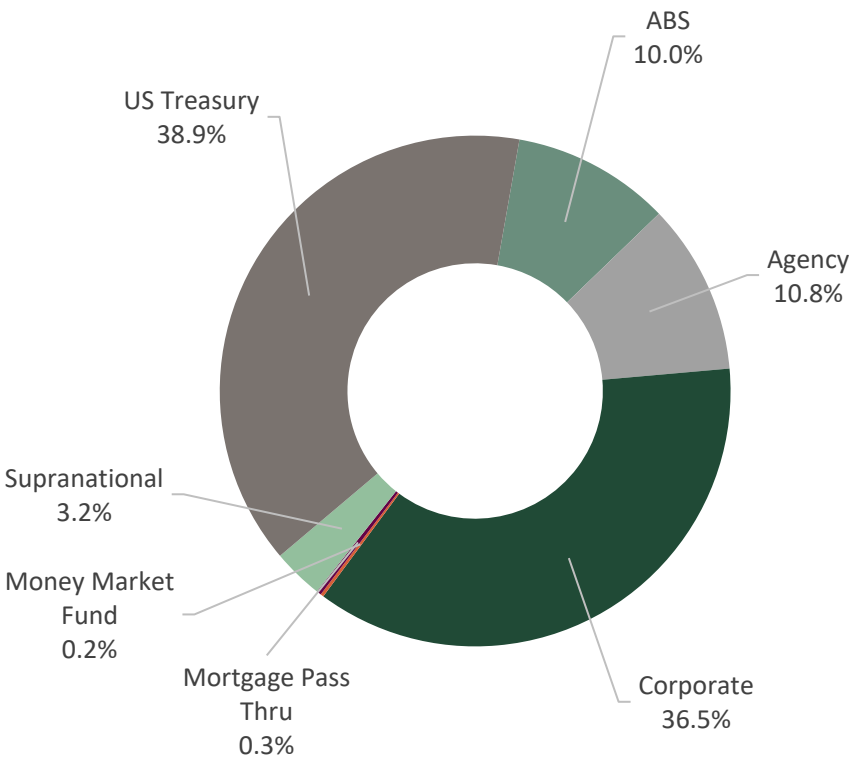
Sector Distribution

As of September 30, 2022

PRISM ARC Core Fixed

September 30, 2022

June 30, 2022



PRISM ARC Core Fixed – Account #10485

Issue Name	Investment Type	% Portfolio
Government of United States	US Treasury	38.94%
Federal National Mortgage Association	Agency	5.37%
Federal Home Loan Mortgage Corp	Agency	3.57%
Federal Home Loan Bank	Agency	1.89%
Inter-American Dev Bank	Supranational	1.78%
Hyundai Auto Receivables	ABS	1.76%
Toyota Lease Owner Trust	ABS	1.57%
JP Morgan Chase & Co	Corporate	1.49%
Intl Bank Recon and Development	Supranational	1.47%
Capital One	Corporate	1.45%
Bank of America Corp	Corporate	1.45%
Goldman Sachs Inc.	Corporate	1.37%
Honda ABS	ABS	1.37%
Citigroup Inc	Corporate	1.34%
Toronto Dominion Holdings	Corporate	1.30%
Morgan Stanley	Corporate	1.26%
Humana Inc	Corporate	1.22%
Wells Fargo Corp	Corporate	1.15%
Bank of Montreal Chicago	Corporate	1.06%
CVS Corp	Corporate	1.02%
John Deere ABS	ABS	0.97%
Hyundai Auto Lease Securitization	ABS	0.97%
American Tower Corporation	Corporate	0.88%
Verizon Communications Inc	Corporate	0.87%
Guardian Life Global Funding	Corporate	0.86%
Simon Property Group Inc	Corporate	0.84%
Chubb Corporation	Corporate	0.84%
Crown Castle Intl Corp	Corporate	0.83%
Metlife Inc	Corporate	0.81%
United Health Group Inc	Corporate	0.80%
HSBC Holdings PLC	Corporate	0.78%
General Motors Corp	Corporate	0.75%
GM Financial Automobile Leasing Trust	ABS	0.74%
GM Financial Securitized Term Auto Trust	ABS	0.73%
Dominion Resources Inc	Corporate	0.73%
Sempra Energy	Corporate	0.71%
Roper Technologies Inc	Corporate	0.70%
BMW Vehicle Lease Trust	ABS	0.70%

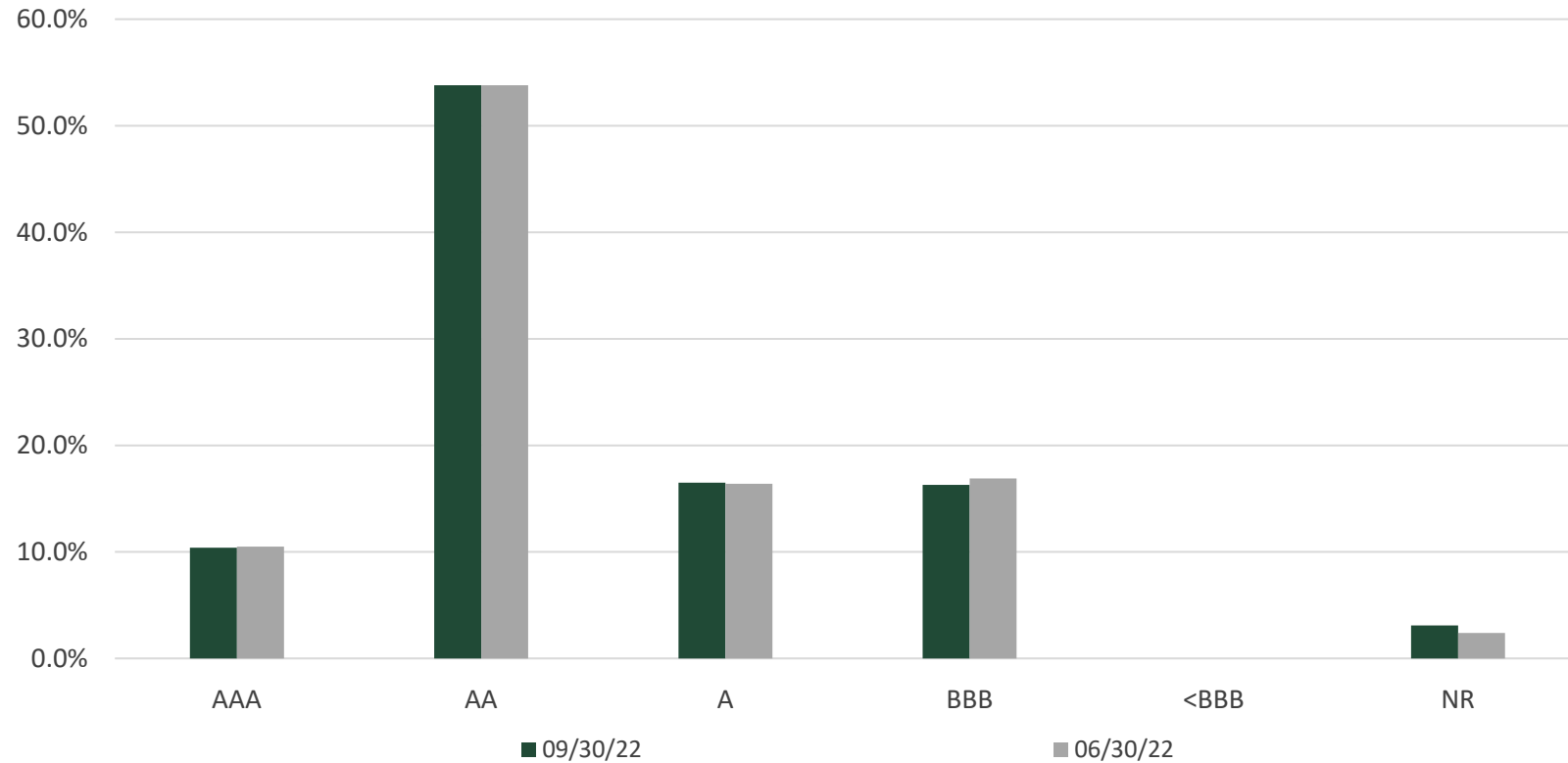
PRISM ARC Core Fixed – Account #10485

Issue Name	Investment Type	% Portfolio
US Bancorp	Corporate	0.66%
Nextera Energy Capital	Corporate	0.66%
Bank of Nova Scotia	Corporate	0.66%
Anthem Inc	Corporate	0.66%
BMW Corp	Corporate	0.66%
Qualcomm Inc	Corporate	0.65%
Toyota Motor Corp	Corporate	0.62%
Shell International	Corporate	0.60%
AT&T Corporation	Corporate	0.56%
Berkshire Hathaway	Corporate	0.56%
Kinder Morgan Inc.	Corporate	0.54%
Truist Financial Corporation	Corporate	0.53%
Comcast Corp	Corporate	0.51%
Mercedes-Benz Auto Lease Trust	ABS	0.43%
Oracle Corp	Corporate	0.41%
Fred Meyer Inc.	Corporate	0.40%
Verizon Master Trust	ABS	0.40%
BlackRock Inc/New York	Corporate	0.35%
Walgreens Boot Alliance	Corporate	0.30%
Deere & Company	Corporate	0.29%
Toyota ABS	ABS	0.27%
Amazon.com Inc	Corporate	0.27%
Broadcom Corp	Corporate	0.26%
PNC Financial Services Group	Corporate	0.25%
Amgen Inc	Corporate	0.25%
Burlington Northern Santa Fe	Corporate	0.24%
Charles Schwab Corp/The	Corporate	0.24%
Federal National Mortgage Association	Mortgage Pass Thru	0.22%
Jeffries Group Inc	Corporate	0.21%
First American Govt Oblig Fund	Money Market Fund	0.21%
Duke Energy Field Services	Corporate	0.19%
Honda Motor Corporation	Corporate	0.18%
Lowe's Companies Inc.	Corporate	0.14%
Nissan ABS	ABS	0.09%
Home Depot	Corporate	0.08%
Federal Home Loan Mortgage Corp	Mortgage Pass Thru	0.07%
Thermo Fisher Scientific Inc	Corporate	0.04%
TOTAL		100.00%

Quality Distribution

As of September 30, 2022

PRISM ARC Core Fixed
September 30, 2022 vs. June 30, 2022



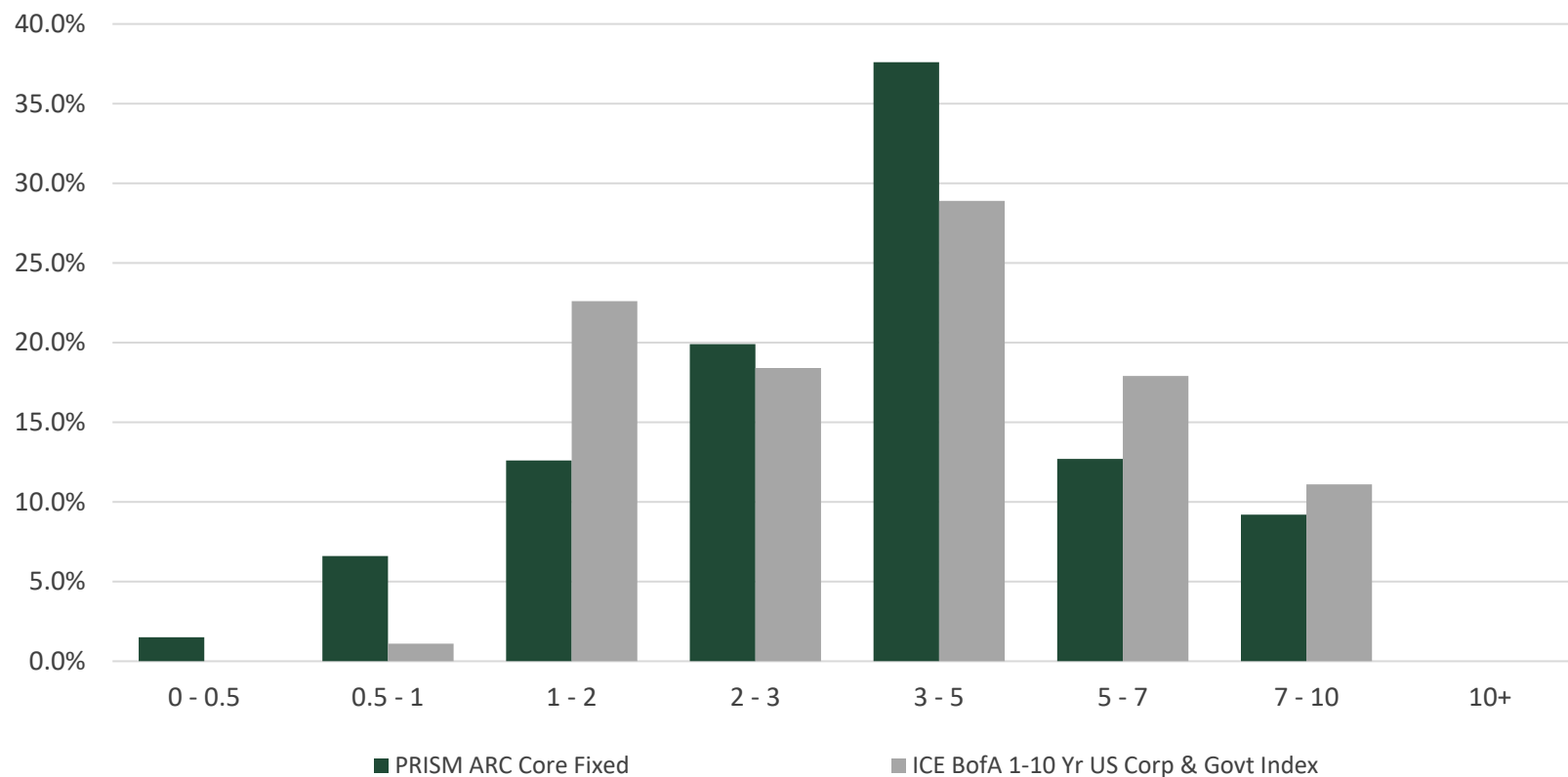
	AAA	AA	A	BBB	<BBB	NR
09/30/22	10.4%	53.8%	16.5%	16.3%	0.0%	3.1%
06/30/22	10.5%	53.8%	16.4%	16.9%	0.0%	2.4%

Source: S&P Ratings

Duration Distribution

As of September 30, 2022

PRISM ARC Core Fixed
Portfolio Compared to the Benchmark



	0 - 0.5	0.5 - 1	1 - 2	2 - 3	3 - 5	5 - 7	7 - 10	10+
Portfolio	1.5%	6.6%	12.6%	19.9%	37.6%	12.7%	9.2%	0.0%
Benchmark*	0.0%	1.1%	22.6%	18.4%	28.9%	17.9%	11.1%	0.0%

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

PRISM ARC Core Fixed Total Rate of Return Annualized Since Inception August 31, 2016



TOTAL RATE OF RETURN	Annualized						
	3 months	12 months	2 years	3 years	5 years	10 years	Since Inception
PRISM ARC Core Fixed	-2.88%	-9.67%	-5.19%	-1.48%	0.49%	N/A	0.60%
PRISM ARC Core Fixed Custom Index	-3.15%	-10.17%	-5.38%	-1.66%	0.39%	N/A	0.50%

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

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



PRISM ARC Equity Profile

Periodic Table of Asset Class Returns

As of September 30, 2022

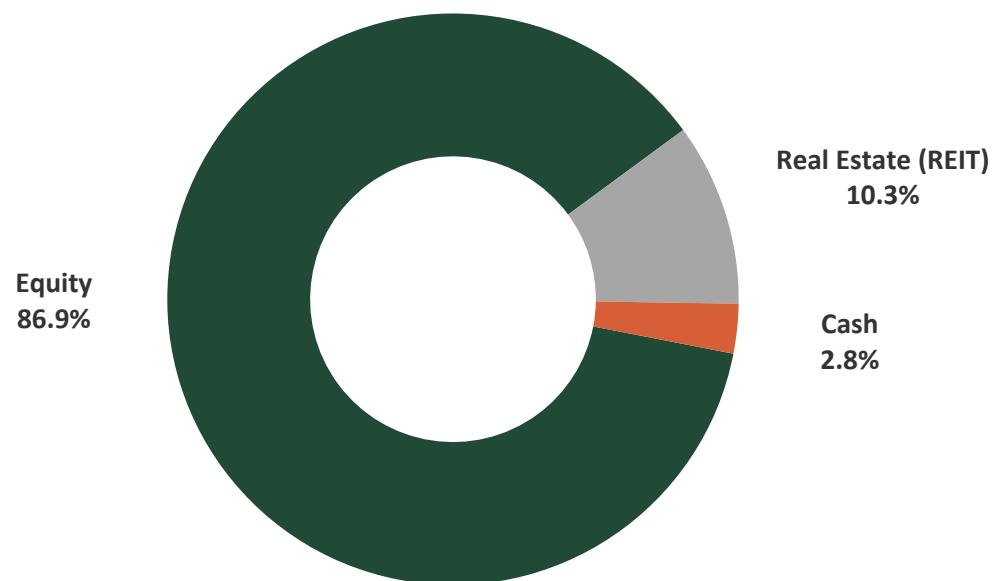
Annual Returns for Key Indices Ranked in Order of Performance										
2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	YTD 2022
International Real Estate 38.0%	US Small Cap Stocks 39.1%	US Real Estate 30.4%	US Real Estate 2.5%	US Small Cap Stocks 20.4%	Emerging Market Stocks 37.3%	International Bonds 3.2%	US Large Cap Stocks 31.5%	US Mid Cap Stocks 19.8%	US Real Estate 43.1%	Diversified Commodities 21.8%
Emerging Market Stocks 18.2%	US Mid Cap Stocks 36.3%	US Large Cap Stocks 13.7%	US Large Cap Stocks 1.4%	US High Yield Bonds 17.5%	International Stocks 25.0%	US Core Bonds 0.0%	US Mid Cap Stocks 30.6%	US Small Cap Stocks 19.2%	Diversified Commodities 40.4%	International Bonds -12.8%
US Small Cap Stocks 18.2%	US Large Cap Stocks 32.4%	US Mid Cap Stocks 13.4%	International Bonds 1.3%	US Mid Cap Stocks 12.6%	US Large Cap Stocks 21.8%	US High Yield Bonds -2.3%	US Small Cap Stocks 25.9%	US Large Cap Stocks 18.4%	US Large Cap Stocks 28.7%	US High Yield Bonds -14.6%
US Real Estate 17.8%	International Stocks 22.8%	International Bonds 9.1%	US Core Bonds 0.6%	US Large Cap Stocks 12.0%	US Mid Cap Stocks 20.3%	US Large Cap Stocks -4.4%	US Real Estate 25.8%	Emerging Market Stocks 18.3%	US Mid Cap Stocks 24.0%	US Core Bonds -14.8%
International Stocks 17.3%	US High Yield Bonds 7.4%	US Core Bonds 6.4%	US Mid Cap Stocks -0.6%	Diversified Commodities 11.4%	International Real Estate 20.0%	US Real Estate -4.6%	International Stocks 22.0%	International Stocks 7.8%	US Small Cap Stocks 21.1%	US Large Cap Stocks -23.9%
US Mid Cap Stocks 16.0%	International Real Estate 5.8%	US Small Cap Stocks 6.1%	International Stocks -0.8%	Emerging Market Stocks 11.2%	US Small Cap Stocks 15.2%	International Real Estate -6.4%	International Real Estate 21.0%	US Core Bonds 7.6%	International Stocks 11.3%	US Small Cap Stocks -23.9%
US Large Cap Stocks 16.0%	US Real Estate 2.5%	International Real Estate 2.8%	International Real Estate -3.8%	US Real Estate 8.6%	US High Yield Bonds 7.5%	US Mid Cap Stocks -8.1%	Emerging Market Stocks 18.4%	US High Yield Bonds 6.2%	International Real Estate 8.1%	US Mid Cap Stocks -24.0%
US High Yield Bonds 15.6%	International Bonds 1.8%	US High Yield Bonds 2.5%	US Small Cap Stocks -4.1%	International Bonds 4.9%	Diversified Commodities 5.8%	US Small Cap Stocks -11.0%	Diversified Commodities 17.6%	International Bonds 4.7%	US High Yield Bonds 5.4%	International Stocks -27.1%
International Bonds 8.0%	Diversified Commodities -1.2%	Emerging Market Stocks -2.2%	High Yield Bonds -4.6%	US Core Bonds 2.6%	US Real Estate 5.1%	International Stocks -13.8%	US High Yield Bonds 14.4%	International Real Estate -7.1%	US Core Bonds -1.6%	Emerging Market Stocks -27.2%
US Core Bonds 4.4%	US Core Bonds -2.3%	International Stocks -4.9%	Emerging Market Stocks -14.9%	International Real Estate 1.3%	US Core Bonds 3.6%	Diversified Commodities -13.8%	US Core Bonds 9.0%	US Real Estate -7.6%	International Bonds -2.1%	US Real Estate -28.3%
Diversified Commodities 0.1%	Emerging Market Stocks -2.6%	Diversified Commodities -33.1%	Diversified Commodities -32.9%	International Stocks 1.0%	International Bonds 2.6%	Emerging Market Stocks -14.6%	International Bonds 8.1%	Diversified Commodities -23.7%	Emerging Market Stocks -2.5%	International Real Estate -31.4%

Source: Data as of 9/30/2022. Past performance is not indicative of future results. Index returns assume reinvestment of all distributions and do not reflect fees or expenses. It is not possible to invest directly in an index. This information is not intended to constitute an offer, solicitation, recommendation, or advice regarding securities or investment strategy. Please see attached Asset Class Disclosure.

Current Asset Allocation

As of September 30, 2022

Asset Class	Market Value	% Held
Equity	75,775,396	86.9%
Real Estate (REIT)	9,023,259	10.3%
Bonds	-	0.0%
Commodities	-	0.0%
Cash	2,444,244	2.8%
Total Portfolio	87,242,899	100.0%



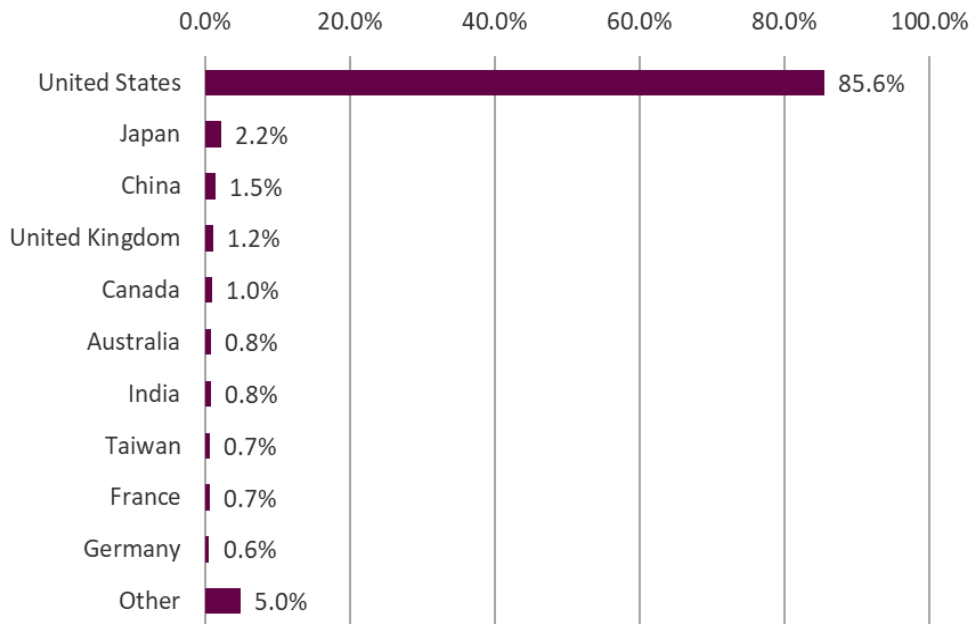
Current Asset Allocation

As of September 30, 2022

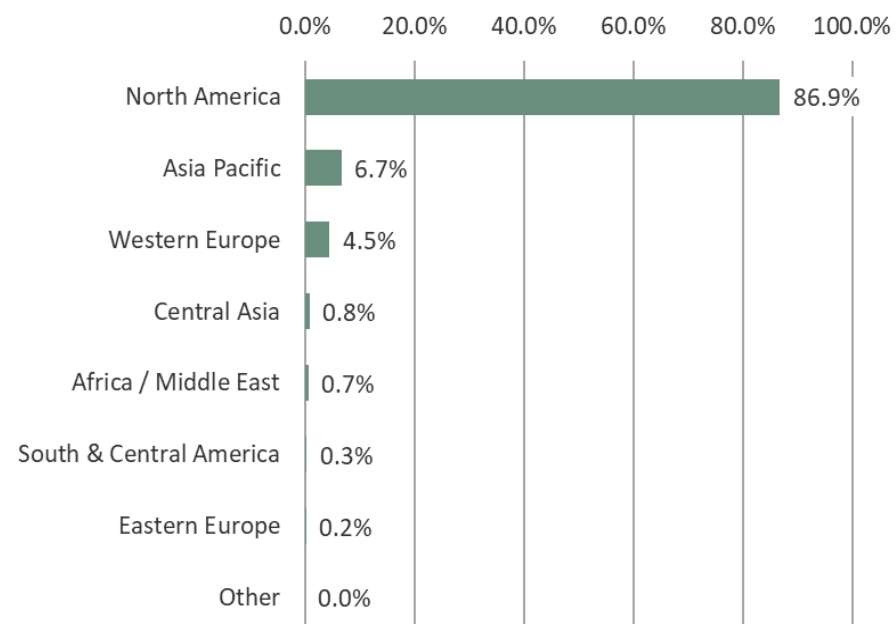
Country Allocation		
Country	Region	% Held
United States	North America	85.6%
Japan	Asia	2.2%
China	Asia	1.5%
United Kingdom	Europe	1.2%
Canada	North America	1.0%
Australia	Australia	0.8%
India	Asia	0.8%
Taiwan	Asia	0.7%
France	Europe	0.7%
Germany	Europe	0.6%
Other	Various	5.0%
Total		100.0%

Regional Allocation	
Region	% Held
North America	86.9%
Asia Pacific	6.7%
Western Europe	4.5%
Central Asia	0.8%
Africa / Middle East	0.7%
South & Central America	0.3%
Eastern Europe	0.2%
Other	0.0%
Total	100.0%

Country Allocation



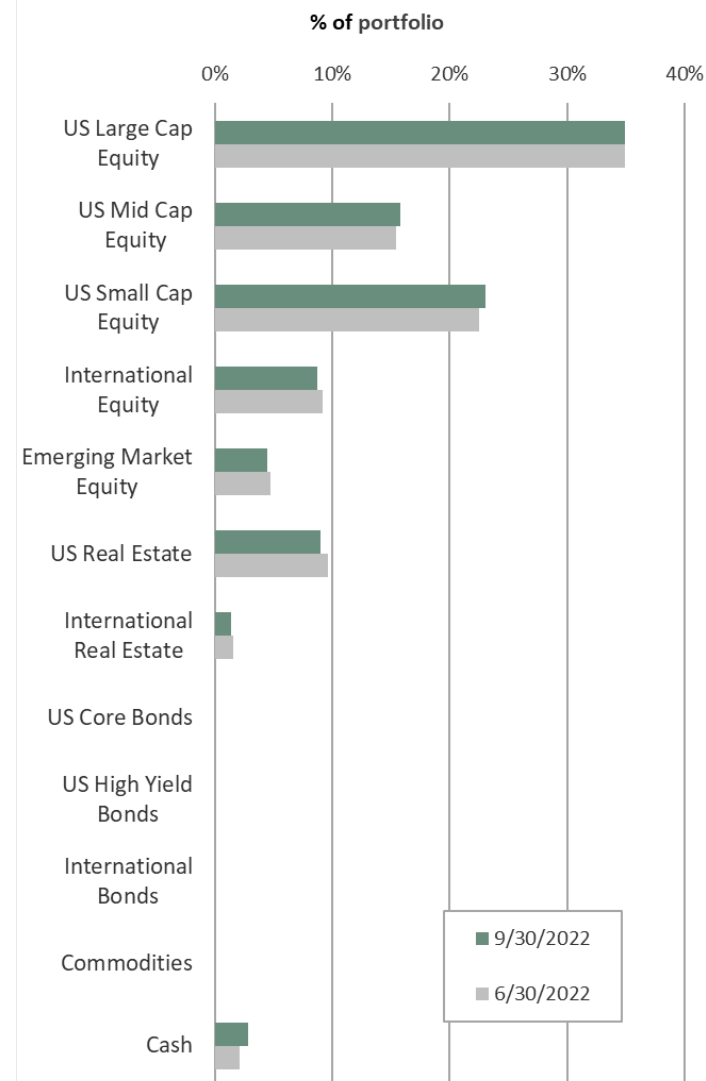
Regional Allocation



Change in Portfolio Holdings

As of September 30, 2022

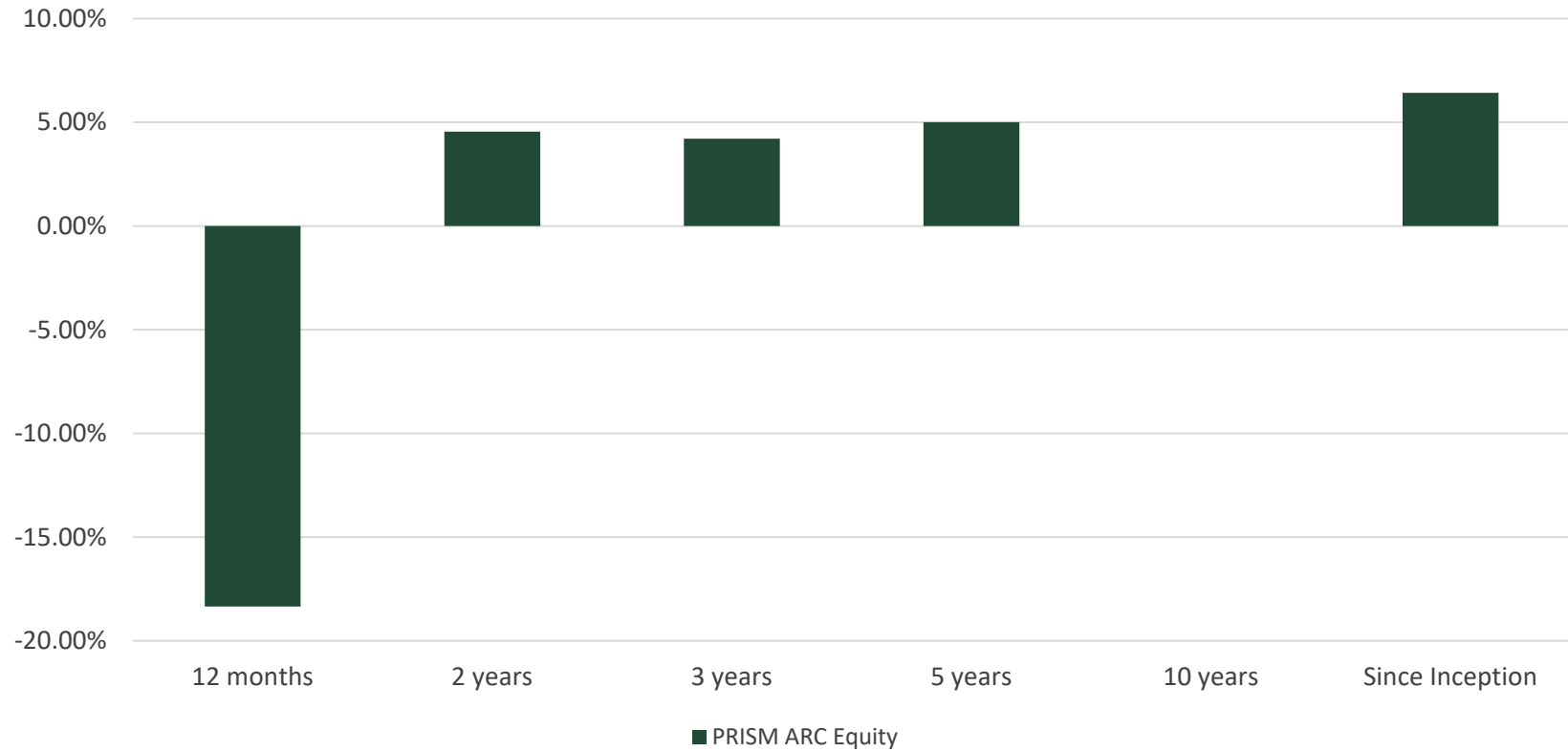
Asset Class	9/30/2022		6/30/2022		Change	
	Market Value	% Held	Market Value	% Held	Market Value	% Held
US Broad Market	-	0.0%	-	0.0%	-	0.0%
US Large Cap Equity	30,498,161	35.0%	32,241,399	34.9%	(1,743,238)	0.0%
US Mid Cap Equity	13,752,645	15.8%	14,189,824	15.4%	(437,179)	0.4%
US Small Cap Equity	20,128,925	23.1%	20,741,355	22.5%	(612,430)	0.6%
International Equity	7,556,990	8.7%	8,479,790	9.2%	(922,801)	-0.5%
Emerging Market Equity	3,838,675	4.4%	4,381,497	4.7%	(542,822)	-0.3%
Total Equity	75,775,396	86.9%	80,033,866	86.7%	(4,258,470)	0.1%
US Real Estate	7,826,195	9.0%	8,894,158	9.6%	(1,067,963)	-0.7%
International Real Estate	1,197,064	1.4%	1,410,825	1.5%	(213,761)	-0.2%
Total Real Estate	9,023,259	10.3%	10,304,983	11.2%	(1,281,724)	-0.8%
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	2,444,244	2.8%	1,930,431	2.1%	513,812	0.7%
Total Cash	2,444,244	2.8%	1,930,431	2.1%	513,812	0.7%
Total Portfolio	87,242,899	100.0%	92,269,281	100.0%	(5,026,381)	0.0%



Investment Performance

As of September 30, 2022

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



TOTAL RATE OF RETURN	Annualized						Since Inception
	3 months	12 months	2 years	3 years	5 years	10 years	
PRISM ARC Equity	-5.45%	-18.35%	4.55%	4.21%	5.00%	N/A	6.42%

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 Consolidated Information

Portfolio Characteristics

As of September 30, 2022

PRISM ARC Consolidated

	09/30/22 Portfolio	06/30/22 Portfolio
Average Maturity (yrs)	2.95	3.49
Modified Duration	2.57	3.08
Average Purchase Yield	2.00%	1.73%
Average Market Yield	3.89%	3.10%
Average Quality*	AA/Aa2	AA-/Aa3
Total Market Value	592,759,505	511,249,254

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

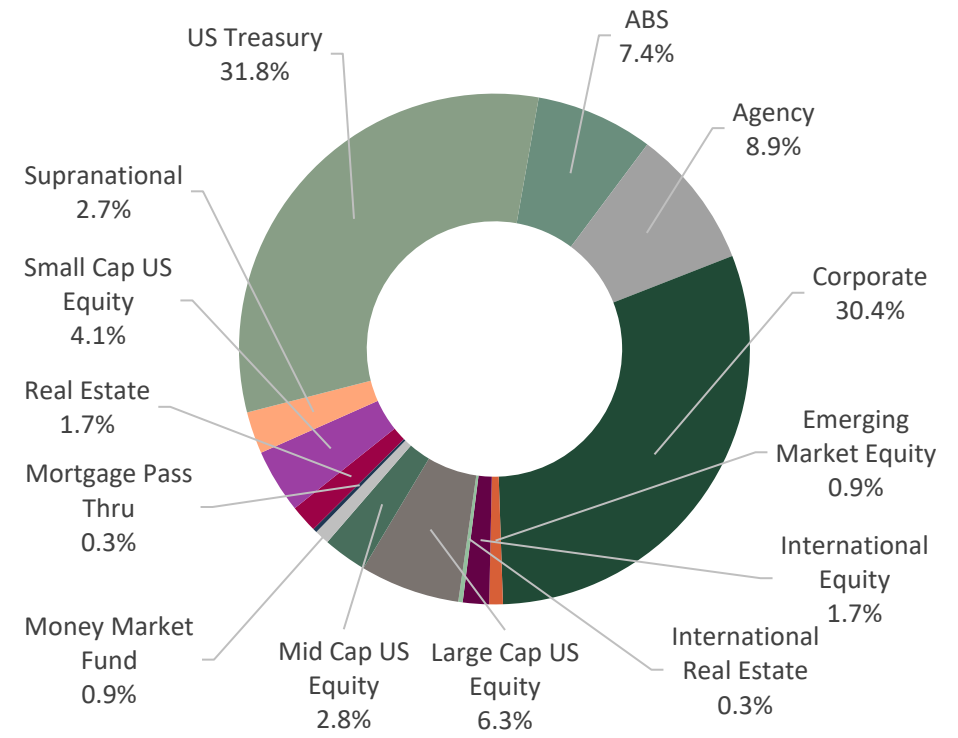
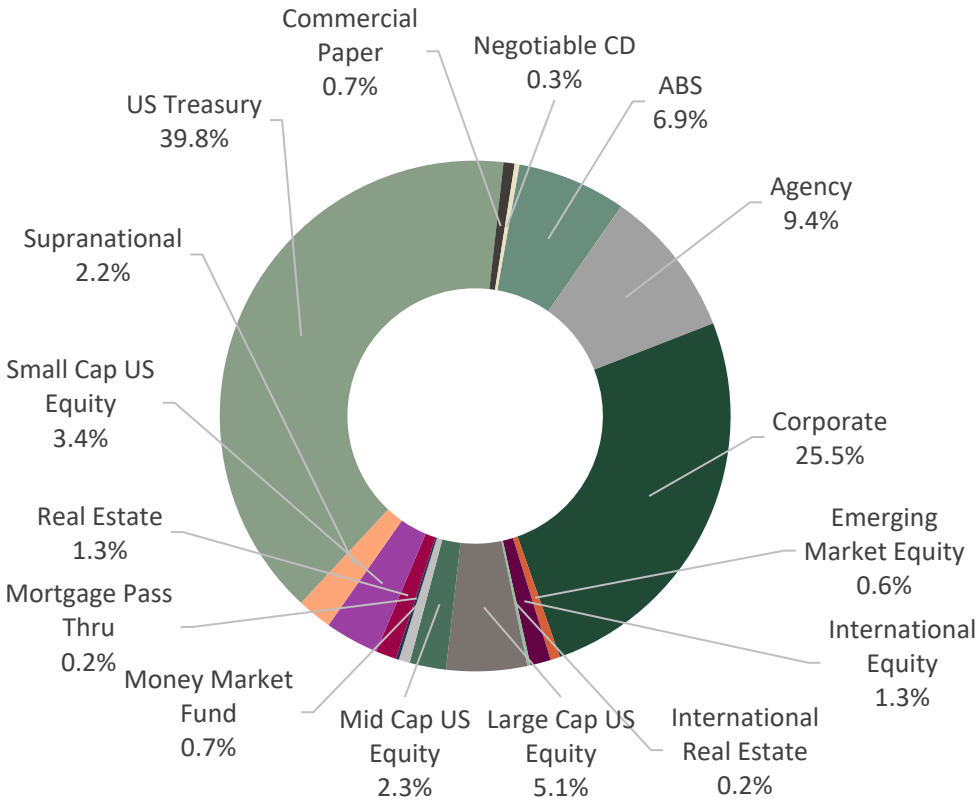
Sector Distribution

As of September 30, 2022

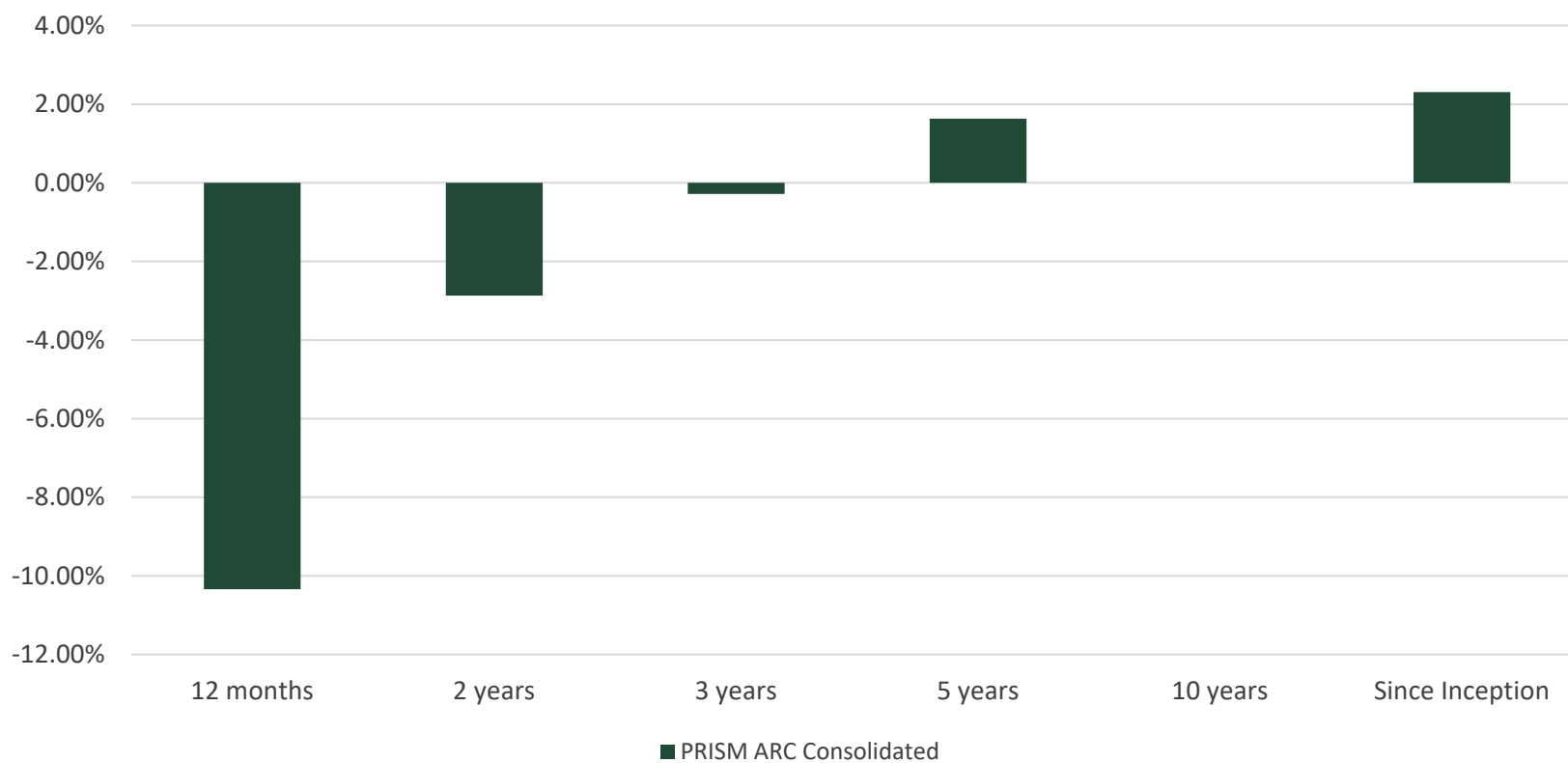
PRISM ARC Consolidated

September 30, 2022

June 30, 2022



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



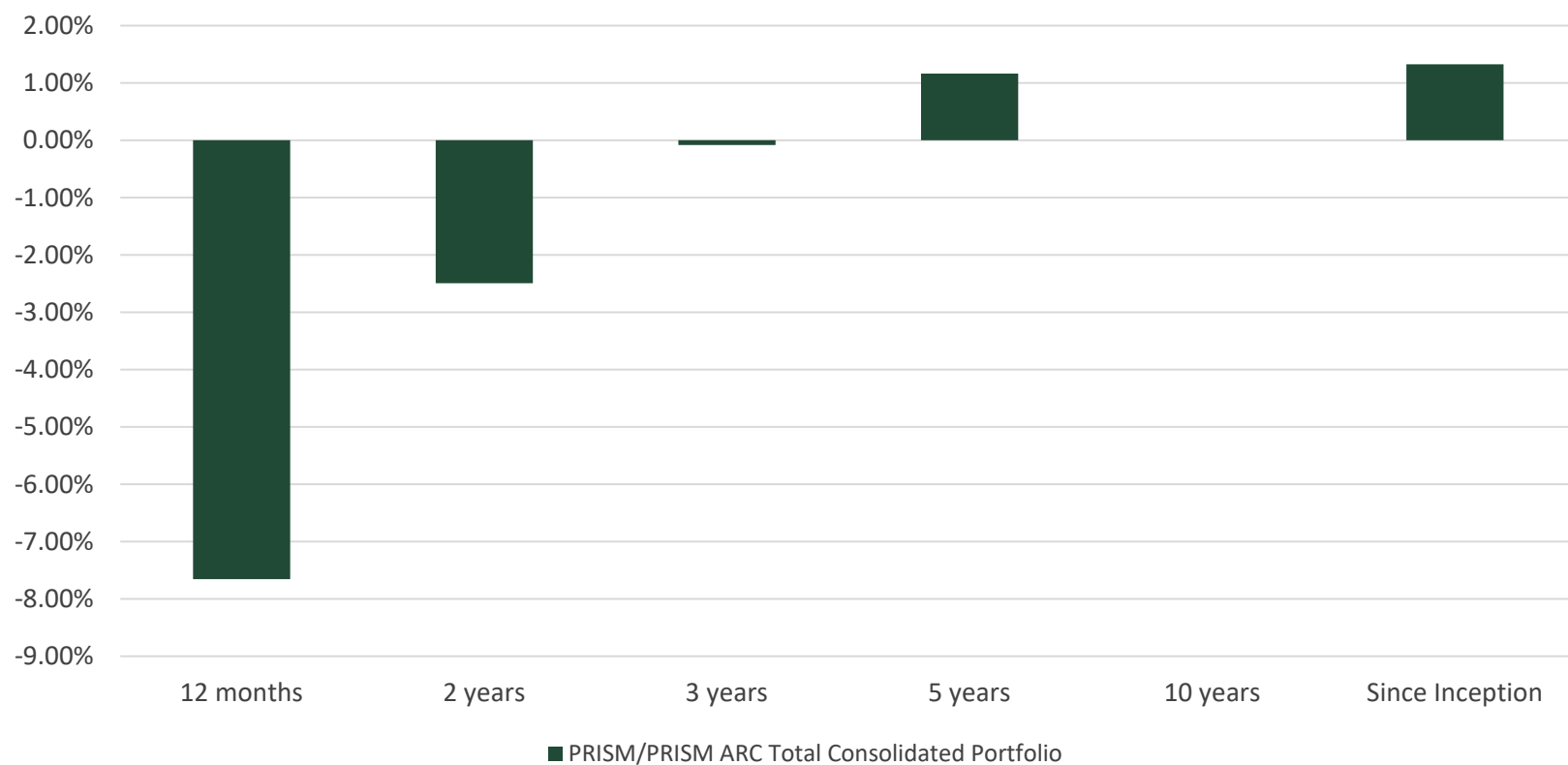
TOTAL RATE OF RETURN	Annualized						
	3 months	12 months	2 years	3 years	5 years	10 years	Since Inception
PRISM ARC Consolidated	-2.33%	-10.34%	-2.87%	-0.28%	1.63%	N/A	2.31%

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

Investment Performance

As of September 30, 2022

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



TOTAL RATE OF RETURN	Annualized						
	3 months	12 months	2 years	3 years	5 years	10 years	Since Inception
PRISM/PRISM ARC Total Consolidated Portfolio	-1.52%	-7.66%	-2.49%	-0.08%	1.16%	N/A	1.32%

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



PRISM Portfolio Holdings

PRISM Liquidity Portfolio - Account #10292

CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody/S&P Fitch	Maturity Duration
Agency									
313385L46	FHLB Discount Note 2.635% Due 10/21/2022	10,000,000.00	08/25/2022 2.68%	9,959,011.11 9,959,011.11	99.59 2.68%	9,959,011.11 26,350.00	7.21% 0.00	P-1 / A-1+ F-1+	0.06 0.06
313385S80	FHLB Discount Note 3.250% Due 12/12/2022	5,000,000.00	09/29/2022 3.32%	4,966,597.22 4,966,597.22	99.33 3.32%	4,966,597.22 902.78	3.59% 0.00	P-1 / A-1+ F-1+	0.20 0.20
TOTAL Agency		15,000,000.00	2.89%	14,925,608.33	2.89%	14,925,608.33	10.80%	Aaa / AAA	0.10
						27,252.78	0.00	Aaa	0.10
Commercial Paper									
78015DL73	Royal Bank of Canada NY Discount CP 1.570% Due 11/07/2022	1,000,000.00	04/05/2022 1.60%	990,580.00 990,580.00	99.06 1.60%	990,580.00 7,806.39	0.72% 0.00	P-1 / A-1+ NR	0.10 0.10
89233HLV4	Toyota Motor Credit Discount CP 2.980% Due 11/29/2022	1,000,000.00	08/15/2022 3.05%	991,225.56 991,225.56	99.12 3.05%	991,225.56 3,890.55	0.72% 0.00	P-1 / A-1+ F-1	0.16 0.16
TOTAL Commercial Paper		2,000,000.00	2.33%	1,981,805.56	2.33%	1,981,805.56	1.44%	P-1 / A-1+	0.13
						11,696.94	0.00	F-1	0.13
Corporate									
911312AQ9	UPS Note 2.450% Due 10/01/2022	1,000,000.00	04/25/2022 1.75%	1,002,980.00 1,000,000.00	100.00 2.45%	1,000,000.00 12,250.00	0.73% 0.00	A2 / A NR	0.00 0.00
06051GEU9	Bank of America Corp Note 3.300% Due 01/11/2023	1,000,000.00	04/25/2022 1.98%	1,009,150.00 1,003,603.47	99.75 4.17%	997,514.00 7,333.33	0.73% (6,089.47)	A2 / A- AA-	0.28 0.28
59217GEE5	Metlife Note 1.950% Due 01/13/2023	1,000,000.00	03/09/2022 1.73%	1,001,830.00 1,000,617.92	99.33 4.31%	993,279.00 4,225.00	0.72% (7,338.92)	Aa3 / AA- AA-	0.29 0.28
61744YAN8	Morgan Stanley Note 3.125% Due 01/23/2023	999,000.00	Various 3.22%	998,577.09 998,682.95	99.67 4.16%	995,720.29 5,896.87	0.72% (2,962.66)	A1 / A- A	0.32 0.31
46625HJH4	JP Morgan Chase Note 3.200% Due 01/25/2023	1,000,000.00	03/03/2022 1.37%	1,015,990.00 1,005,724.81	99.68 4.19%	996,802.00 5,866.67	0.72% (8,922.81)	A1 / A- AA-	0.32 0.32
06406RAM9	Bank of NY Mellon Corp Callable Note Cont 1/2/2023 1.850% Due 01/27/2023	790,000.00	03/09/2022 1.52%	792,243.60 790,822.19	99.36 3.84%	784,917.14 2,598.22	0.57% (5,905.05)	A1 / A AA-	0.33 0.32
TOTAL Corporate		5,789,000.00	1.94%	5,820,770.69	3.85%	5,768,232.43	4.19%	A1 / A	0.25
						38,170.09	(31,218.91)	AA-	0.25

Holdings Report

As of September 30, 2022

PRISM Liquidity Portfolio - Account #10292

CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody/S&P Fitch	Maturity Duration
Money Market Fund									
262006307	Dreyfus Gov't Cash Management Money Market Fund	2,426,339.70	Various 2.49%	2,426,339.70 2,426,339.70	1.00 2.49%	2,426,339.70 0.00	1.75% 0.00	Aaa / AAA NR	0.00 0.00
TOTAL Money Market Fund		2,426,339.70	2.49%	2,426,339.70	2.49%	2,426,339.70 0.00	1.75% 0.00	Aaa / AAA NR	0.00 0.00
Negotiable CD									
55380TXV7	MUFG Bank Yankee CD 0.300% Due 10/31/2022	1,000,000.00	04/26/2022 1.85%	991,967.86 998,718.28	99.76 3.10%	997,591.00 2,900.00	0.72% (1,127.28)	P-1 / A-1 F-1	0.08 0.08
89115BHN3	Toronto Dominion Bank Yankee CD 3.860% Due 05/15/2023	1,000,000.00	08/15/2022 3.86%	1,000,000.00 1,000,000.00	99.57 4.54%	995,691.00 4,932.22	0.72% (4,309.00)	P-1 / A-1+ F-1+	0.62 0.61
TOTAL Negotiable CD		2,000,000.00	2.86%	1,991,967.86 1,998,718.28	3.82%	1,993,282.00 7,832.22	1.45% (5,436.28)	Aaa / AAA Aaa	0.35 0.35
US Treasury									
912796YD5	US Treasury Bill 2.402% Due 10/11/2022	5,000,000.00	Various 2.44%	4,983,482.99 4,983,482.99	99.67 2.44%	4,983,482.99 13,180.20	3.61% 0.00	P-1 / A-1+ F-1+	0.03 0.03
912796YE3	US Treasury Bill 2.479% Due 10/18/2022	50,000,000.00	Various 2.52%	49,811,337.50 49,811,337.50	99.62 2.52%	49,811,337.50 130,135.28	36.07% 0.00	P-1 / A-1+ F-1+	0.05 0.05
912796YF0	US Treasury Bill 2.607% Due 10/25/2022	35,000,000.00	Various 2.65%	34,857,326.53 34,857,326.53	99.59 2.65%	34,857,326.53 81,837.63	25.24% 0.00	P-1 / A-1+ F-1+	0.07 0.07
912796YR4	US Treasury Bill 2.570% Due 11/22/2022	3,500,000.00	07/28/2022 2.63%	3,471,016.12 3,471,016.12	99.17 2.63%	3,471,016.12 15,991.11	2.52% 0.00	P-1 / A-1+ F-1+	0.15 0.14
91282CAX9	US Treasury Note 0.125% Due 11/30/2022	5,000,000.00	Various 1.07%	4,967,187.50 4,992,319.56	99.52 3.04%	4,975,820.00 2,100.41	3.60% (16,499.56)	Aaa / AA+ AAA	0.17 0.17
912796YY9	US Treasury Bill 2.771% Due 12/13/2022	5,000,000.00	08/11/2022 2.84%	4,954,201.53 4,954,201.53	99.08 2.84%	4,954,201.53 17,703.61	3.59% 0.00	P-1 / A-1+ F-1+	0.20 0.20
912796X87	US Treasury Bill 2.742% Due 12/22/2022	5,000,000.00	08/05/2022 2.81%	4,947,064.17 4,947,064.17	98.94 2.81%	4,947,064.17 21,707.50	3.59% 0.00	P-1 / A-1+ F-1+	0.23 0.22
912828VB3	US Treasury Note 1.750% Due 05/15/2023	3,000,000.00	08/17/2022 3.16%	2,969,179.69 2,974,202.26	98.58 4.07%	2,957,343.00 19,830.16	2.15% (16,859.26)	Aaa / AA+ AAA	0.62 0.61
TOTAL US Treasury		111,500,000.00	2.54%	110,960,796.03 110,990,950.66	2.66%	110,957,591.84 302,485.90	80.37% (33,358.82)	Aaa / AAA Aaa	0.09 0.09
TOTAL PORTFOLIO		138,715,339.70	2.56%	138,107,288.17 138,122,873.87	2.74%	138,052,859.86 387,437.93	100.00% (70,014.01)	Aaa / AAA Aaa	0.10 0.10
TOTAL MARKET VALUE PLUS ACCRUALS						138,440,297.79			

Holdings Report

As of September 30, 2022

PRISM Short Term Core Portfolio - Account #10290

CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody/S&P Fitch	Maturity Duration
ABS									
44891VAC5	Hyundai Auto Lease Trust 2021-B A3 0.330% Due 06/17/2024	1,495,000.00	06/08/2021 0.34%	1,494,775.75 1,494,904.67	97.56 4.63%	1,458,551.90 219.27	0.41% (36,352.77)	Aaa / AAA NR	1.72 0.57
65479JAD5	Nissan Auto Receivables Owner 2019-C A3 1.930% Due 07/15/2024	553,208.06	10/16/2019 1.94%	553,178.85 553,197.02	99.62 3.76%	551,114.17 474.53	0.16% (2,082.85)	Aaa / AAA NR	1.79 0.21
89237VAB5	Toyota Auto Receivables Trust 2020-C A3 0.440% Due 10/15/2024	630,738.70	07/21/2020 0.44%	630,690.13 630,715.22	98.35 4.45%	620,357.29 123.34	0.18% (10,357.93)	Aaa / AAA NR	2.04 0.41
43813KAC6	Honda Auto Receivables Trust 2020-3 A3 0.370% Due 10/18/2024	906,755.04	09/22/2020 0.38%	906,621.85 906,707.00	97.82 4.54%	887,000.47 121.15	0.25% (19,706.53)	NR / AAA AAA	2.05 0.52
89239CAC3	Toyota Lease Owner Trust 2021-B A3 0.420% Due 10/21/2024	1,145,000.00	07/27/2021 0.42%	1,144,984.54 1,144,991.83	96.29 4.78%	1,102,521.65 146.94	0.31% (42,470.18)	Aaa / NR AAA	2.06 0.86
58769KAD6	Mercedes-Benz Auto Lease Trust 2021-B A3 0.400% Due 11/15/2024	1,190,000.00	06/22/2021 0.40%	1,189,910.16 1,189,954.50	96.54 4.75%	1,148,848.61 211.56	0.33% (41,105.89)	NR / AAA AAA	2.13 0.80
09690AAC7	BMW Vehicle Lease Trust 2021-2 A3 0.330% Due 12/26/2024	945,000.00	09/08/2021 0.34%	944,902.48 944,947.19	97.15 4.51%	918,053.33 51.98	0.26% (26,893.86)	Aaa / NR AAA	2.24 0.68
44891WAC3	Hyundai Auto Lease Trust 2022-A A3 1.160% Due 01/15/2025	1,200,000.00	01/11/2022 1.16%	1,199,973.48 1,199,981.76	96.28 4.51%	1,155,351.60 618.67	0.33% (44,630.16)	Aaa / AAA NR	2.30 1.12
89238LAC4	Toyota Lease Owner Trust 2022-A A3 1.960% Due 02/20/2025	2,555,000.00	02/23/2022 1.98%	2,554,597.84 2,554,700.41	96.40 4.67%	2,463,025.11 1,530.16	0.70% (91,675.30)	NR / AAA AAA	2.39 1.35
36265MAC9	GM Financial Auto Lease Trust 2022-1 A3 1.900% Due 03/20/2025	2,095,000.00	02/15/2022 1.91%	2,094,981.98 2,094,987.02	96.55 4.71%	2,022,758.12 1,216.26	0.58% (72,228.90)	Aaa / NR AAA	2.47 1.24
05601XAC3	BMW Vehicle Lease Trust 2022-1 A3 1.100% Due 03/25/2025	995,000.00	01/11/2022 1.11%	994,851.25 994,898.90	96.29 4.76%	958,050.68 182.42	0.27% (36,848.22)	NR / AAA AAA	2.48 1.02
36266FAC3	GM Financial Auto Lease Trust 2022-2 A3 3.420% Due 06/20/2025	1,270,000.00	05/03/2022 3.45%	1,269,867.54 1,269,891.19	98.09 4.76%	1,245,770.94 1,327.15	0.35% (24,120.25)	NR / AAA AAA	2.72 1.46
47788UAC6	John Deere Owner Trust 2021-A A3 0.360% Due 09/15/2025	940,000.00	03/02/2021 0.37%	939,819.33 939,897.64	96.11 4.92%	903,396.40 150.40	0.26% (36,501.24)	Aaa / NR AAA	2.96 0.86
44933LAC7	Hyundai Auto Receivables Trust 2021-A A3 0.380% Due 09/15/2025	850,000.00	04/20/2021 0.38%	849,910.58 849,952.44	96.68 4.59%	821,751.10 143.56	0.23% (28,201.34)	NR / AAA AAA	2.96 0.79
44934KAC8	Hyundai Auto Receivables Trust 2021-B A3 0.380% Due 01/15/2026	2,175,000.00	07/20/2021 0.39%	2,174,519.98 2,174,700.25	95.32 4.99%	2,073,214.35 367.33	0.59% (101,485.90)	NR / AAA AAA	3.30 1.02
43815GAC3	Honda Auto Receivables Trust 2021-4 A3 0.880% Due 01/21/2026	1,020,000.00	11/16/2021 0.89%	1,019,784.98 1,019,841.41	94.61 4.70%	965,035.26 249.33	0.27% (54,806.15)	Aaa / NR AAA	3.31 1.43
47789QAC4	John Deere Owner Trust 2021-B A3 0.520% Due 03/16/2026	1,020,000.00	07/13/2021 0.52%	1,019,909.02 1,019,938.85	94.50 4.71%	963,926.52 235.73	0.27% (56,012.33)	Aaa / NR AAA	3.46 1.33

Holdings Report

As of September 30, 2022

PRISM Short Term Core Portfolio - Account #10290

CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody/S&P Fitch	Maturity Duration
44935FAD6	Hyundai Auto Receivables Trust 2021-C A3 0.740% Due 05/15/2026	730,000.00	11/09/2021 0.75%	729,837.06 729,881.92	94.36 4.93%	688,857.94 240.09	0.20% (41,023.98)	NR / AAA AAA	3.62 1.37
43815BAC4	Honda Auto Receivables Trust 2022-1 A3 1.880% Due 05/15/2026	1,640,000.00	02/15/2022 1.89%	1,639,753.34 1,639,799.44	95.03 4.81%	1,558,501.84 1,370.31	0.44% (81,297.60)	Aaa / AAA NR	3.62 1.73
05602RAD3	BMW Vehicle Owner Trust 2022-A A3 3.210% Due 08/25/2026	2,735,000.00	Various 4.35%	2,690,378.47 2,690,429.22	97.34 4.81%	2,662,295.50 1,463.23	0.76% (28,133.72)	Aaa / AAA NR	3.90 1.70
362554AC1	GM Financial Securitized Term 2021-4 A3 0.680% Due 09/16/2026	775,000.00	10/13/2021 0.68%	774,980.24 774,985.73	94.24 5.04%	730,370.08 219.58	0.21% (44,615.65)	Aaa / AAA NR	3.96 1.34
47787JAC2	John Deere Owner Trust 2022-A A3 2.320% Due 09/16/2026	1,255,000.00	03/10/2022 2.34%	1,254,722.39 1,254,765.58	95.59 5.00%	1,199,714.74 1,294.04	0.34% (55,050.84)	Aaa / NR AAA	3.96 1.67
448977AD0	Hyundai Auto Receivables Trust 2022-A A3 2.220% Due 10/15/2026	1,795,000.00	03/09/2022 2.23%	1,794,930.89 1,794,942.48	95.93 4.62%	1,721,918.37 1,771.07	0.49% (73,024.11)	NR / AAA AAA	4.04 1.72
380146AC4	GM Financial Auto Receivables 2022-1 A3 1.260% Due 11/16/2026	660,000.00	01/11/2022 1.27%	659,942.65 659,954.71	95.13 4.79%	627,882.43 346.50	0.18% (32,072.28)	NR / AAA AAA	4.13 1.40
362585AC5	GM Financial Securitized ART 2022-2 A3 3.100% Due 02/16/2027	975,000.00	04/05/2022 3.13%	974,796.23 974,824.06	96.93 4.92%	945,080.18 1,259.38	0.27% (29,743.88)	Aaa / AAA NR	4.38 1.72
47800AAC4	John Deere Owner Trust 2022-B A3 3.740% Due 02/16/2027	1,160,000.00	07/12/2022 3.77%	1,159,889.22 1,159,895.41	97.65 4.86%	1,132,789.88 1,928.18	0.32% (27,105.53)	Aaa / NR AAA	4.38 2.16
02582JT8	American Express Credit Trust 2022-2 A 3.390% Due 05/17/2027	2,445,000.00	05/17/2022 3.42%	2,444,459.17 2,444,523.85	96.77 4.75%	2,366,026.50 3,683.80	0.67% (78,497.35)	NR / AAA AAA	4.63 2.44
92348KAV5	Verizon Master Trust 2022-5 A1A 3.720% Due 07/20/2027	2,270,000.00	Various 4.03%	2,257,918.62 2,257,943.53	99.05 4.51%	2,248,344.20 2,580.24	0.64% (9,599.33)	NR / AAA AAA	4.81 1.79
02582JV3	American Express Credit Trust 2022-3 A 3.750% Due 08/16/2027	3,000,000.00	09/21/2022 4.51%	2,949,140.63 2,949,368.19	97.43 4.76%	2,922,906.00 4,687.50	0.83% (26,462.19)	Aaa / NR AAA	4.88 2.65
TOTAL ABS		40,425,701.80	2.09%	40,314,028.65 40,315,521.42	4.73%	39,063,415.16 28,213.70	11.11% (1,252,106.26)	Aaa / AAA Aaa	3.38 1.46
Agency									
3135G05G4	FNMA Note 0.250% Due 07/10/2023	2,830,000.00	07/08/2020 0.32%	2,823,915.50 2,828,433.03	97.13 4.04%	2,748,711.08 1,591.88	0.78% (79,721.95)	Aaa / AA+ AAA	0.78 0.76
313383YJ4	FHLB Note 3.375% Due 09/08/2023	5,000,000.00	Various 3.05%	5,072,704.27 5,014,126.77	99.10 4.36%	4,955,135.00 10,781.25	1.41% (58,991.77)	Aaa / AA+ NR	0.94 0.91
3130A0F70	FHLB Note 3.375% Due 12/08/2023	7,500,000.00	Various 2.80%	7,695,678.75 7,547,312.04	98.80 4.42%	7,409,647.51 79,453.13	2.13% (137,664.53)	Aaa / AA+ AAA	1.19 1.14

Holdings Report

As of September 30, 2022

PRISM Short Term Core Portfolio - Account #10290

CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody/S&P Fitch	Maturity Duration
3130ASHK8	FHLB Note 3.125% Due 06/14/2024	4,000,000.00	08/16/2022	3,983,600.00	98.03	3,921,116.00	1.12%	Aaa / AA+	1.71
				3.36%	3,984,706.45	4.33%	34,722.22	(63,590.45)	NR
3130A2UW4	FHLB Note 2.875% Due 09/13/2024	3,000,000.00	Various	3,170,790.00	97.26	2,917,725.00	0.83%	Aaa / AA+	1.96
				1.68%	3,067,079.63	4.35%	4,312.50	(149,354.63)	AAA
3133XVDG3	FHLB Note 4.375% Due 09/13/2024	5,000,000.00	09/26/2022	4,999,900.00	100.02	5,001,050.00	1.42%	Aaa / AA+	1.96
				4.38%	4,999,900.56	4.36%	10,937.50	1,149.44	NR
3135G0W66	FNMA Note 1.625% Due 10/15/2024	3,000,000.00	11/08/2019	2,975,100.00	94.91	2,847,366.00	0.82%	Aaa / AA+	2.04
				1.80%	2,989,688.44	4.25%	22,479.17	(142,322.44)	AAA
3130A3GE8	FHLB Note 2.750% Due 12/13/2024	4,000,000.00	02/06/2020	4,225,040.00	96.71	3,868,248.00	1.11%	Aaa / AA+	2.21
				1.54%	4,102,337.19	4.33%	33,000.00	(234,089.19)	NR
3135G0X24	FNMA Note 1.625% Due 01/07/2025	6,000,000.00	Various	6,116,689.80	94.36	5,661,462.00	1.62%	Aaa / AA+	2.27
				1.21%	6,054,794.80	4.26%	22,750.00	(393,332.80)	AAA
3137EAEPO	FHLMC Note 1.500% Due 02/12/2025	6,500,000.00	Various	6,526,698.40	93.94	6,105,859.50	1.74%	Aaa / AA+	2.37
				1.41%	6,512,816.64	4.22%	13,270.84	(406,957.14)	AAA
3130A4CH3	FHLB Note 2.375% Due 03/14/2025	1,500,000.00	03/19/2020	1,586,655.00	95.60	1,433,928.00	0.41%	Aaa / AA+	2.45
				1.18%	1,542,613.31	4.28%	1,682.29	(108,685.31)	AAA
3135G03U5	FNMA Note 0.625% Due 04/22/2025	2,880,000.00	04/22/2020	2,874,067.20	91.14	2,624,849.28	0.75%	Aaa / AA+	2.56
				0.67%	2,876,962.04	4.32%	7,950.00	(252,112.76)	AAA
3135G04Z3	FNMA Note 0.500% Due 06/17/2025	4,140,000.00	06/17/2020	4,131,430.20	90.39	3,742,324.02	1.07%	Aaa / AA+	2.72
				0.54%	4,135,348.63	4.29%	5,980.00	(393,024.61)	AAA
3137EAEU9	FHLMC Note 0.375% Due 07/21/2025	2,100,000.00	07/21/2020	2,089,542.00	89.73	1,884,315.30	0.54%	Aaa / AA+	2.81
				0.48%	2,094,128.84	4.30%	1,531.25	(209,813.54)	AAA
3135G05X7	FNMA Note 0.375% Due 08/25/2025	3,385,000.00	08/25/2020	3,369,158.20	89.43	3,027,191.96	0.86%	Aaa / AA+	2.90
				0.47%	3,375,802.38	4.29%	1,269.38	(348,610.42)	AAA
3137EAEEX3	FHLMC Note 0.375% Due 09/23/2025	3,260,000.00	09/23/2020	3,250,187.40	89.25	2,909,618.46	0.83%	Aaa / AA+	2.98
				0.44%	3,254,146.87	4.25%	271.67	(344,528.41)	AAA
3135G06G3	FNMA Note 0.500% Due 11/07/2025	3,515,000.00	11/09/2020	3,502,416.30	89.07	3,130,775.35	0.89%	Aaa / AA+	3.11
				0.57%	3,507,170.60	4.30%	7,030.00	(376,395.25)	AAA
TOTAL Agency		67,610,000.00	1.74%	68,393,573.02	4.30%	64,189,322.46	18.31%	Aaa / AA+	2.06
				67,887,368.22		259,013.08	(3,698,045.76)	Aaa	1.98

Holdings Report

As of September 30, 2022

PRISM Short Term Core Portfolio - Account #10290

CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody/S&P Fitch	Maturity Duration
CMO									
3137BFE98	FHLMC K041 A2 3.171% Due 10/25/2024	2,000,000.00	07/01/2021 0.72%	2,151,406.25 2,093,636.18	97.23 4.58%	1,944,576.00 5,285.00	0.55% (149,060.18)	Aaa / AAA AAA	2.07 1.87
TOTAL CMO		2,000,000.00	0.72%	2,151,406.25 2,093,636.18	4.58%	1,944,576.00 5,285.00	0.55% (149,060.18)	Aaa / AAA Aaa	2.07 1.87
Corporate									
69353RFL7	PNC Bank Callable Note Cont 5/9/2023 3.500% Due 06/08/2023	3,000,000.00	Various 3.53%	2,995,980.37 2,999,448.82	99.43 4.34%	2,982,894.01 32,958.34	0.86% (16,554.81)	A2 / A A+	0.69 0.67
931142EK5	Wal-Mart Stores Callable Note Cont 5/26/2023 3.400% Due 06/26/2023	4,570,000.00	Various 3.41%	4,568,812.00 4,569,825.55	99.51 4.07%	4,547,744.10 41,003.06	1.30% (22,081.45)	Aa2 / AA AA	0.74 0.72
06051GHF9	Bank of America Corp Callable Note 1X 3/5/2023 3.550% Due 03/05/2024	4,000,000.00	09/10/2019 2.82%	4,161,726.60 4,051,503.39	99.22 4.90%	3,968,776.00 10,255.56	1.13% (82,727.39)	A2 / A- AA-	1.43 1.36
808513BN4	Charles Schwab Corp Callable Note Cont 2/18/2024 0.750% Due 03/18/2024	1,130,000.00	03/16/2021 0.77%	1,129,435.00 1,129,724.72	94.59 4.60%	1,068,894.12 306.04	0.30% (60,830.60)	A2 / A A	1.47 1.43
023135BW5	Amazon.com Inc Note 0.450% Due 05/12/2024	1,960,000.00	05/10/2021 0.50%	1,957,138.40 1,958,462.15	93.77 4.49%	1,837,794.00 3,405.50	0.52% (120,668.15)	A1 / AA AA-	1.62 1.57
79466LAG9	Salesforce.com Inc Callable Note Cont 7/15/2022 0.625% Due 07/15/2024	490,000.00	06/29/2021 0.64%	489,750.10 489,851.52	93.24 4.60%	456,852.48 646.53	0.13% (32,999.04)	A2 / A+ NR	1.79 1.74
78013XZU5	Royal Bank of Canada Note 2.550% Due 07/16/2024	4,000,000.00	09/10/2019 2.28%	4,050,120.00 4,018,529.38	95.92 4.95%	3,836,656.00 21,250.00	1.10% (181,873.38)	A1 / A AA-	1.79 1.71
02665WEA5	American Honda Finance Note 1.500% Due 01/13/2025	4,000,000.00	Various 1.68%	3,978,980.40 3,983,617.39	92.81 4.86%	3,712,300.00 13,000.00	1.06% (271,317.39)	A3 / A- A	2.29 2.19
90331HPL1	US Bank NA Callable Note Cont 12/21/2024 2.050% Due 01/21/2025	4,115,000.00	01/16/2020 2.10%	4,106,235.05 4,110,955.75	94.06 4.80%	3,870,634.84 16,402.85	1.10% (240,320.91)	A1 / AA- AA-	2.31 2.20
037833AZ3	Apple Inc Note 2.500% Due 02/09/2025	1,000,000.00	07/14/2021 0.81%	1,059,280.00 1,039,186.63	95.48 4.54%	954,757.00 3,611.11	0.27% (84,429.63)	Aaa / AA+ NR	2.36 2.24
46647PAH9	JP Morgan Chase & Co Callable Note 2X 3/1/2024 3.220% Due 03/01/2025	3,000,000.00	Various 1.71%	3,237,810.00 3,131,359.72	96.80 5.33%	2,903,853.00 8,050.00	0.83% (227,506.72)	A1 / A- AA-	2.42 2.27
00440EAS6	Chubb INA Holdings Inc Note 3.150% Due 03/15/2025	1,000,000.00	10/28/2020 0.78%	1,101,870.00 1,057,154.36	95.95 4.92%	959,499.00 1,400.00	0.27% (97,655.36)	A3 / A A	2.46 2.32
06367WB85	Bank of Montreal Note 1.850% Due 05/01/2025	2,500,000.00	08/12/2021 0.96%	2,581,050.00 2,556,447.67	92.02 5.19%	2,300,377.50 19,270.83	0.66% (256,070.17)	A2 / A- AA-	2.59 2.45
14913R2V8	Caterpillar Financial Service Note 3.400% Due 05/13/2025	1,345,000.00	05/10/2022 3.44%	1,343,291.85 1,343,511.60	96.71 4.75%	1,300,812.71 17,529.83	0.37% (42,698.89)	A2 / A A	2.62 2.44

Holdings Report

As of September 30, 2022

PRISM Short Term Core Portfolio - Account #10290

CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody/S&P Fitch	Maturity Duration
747525AF0	Qualcomm Inc Callable Note Cont 2/20/2025 3.450% Due 05/20/2025	2,725,000.00	Various 1.69%	2,883,508.50 2,847,201.63	96.81 4.75%	2,638,042.53 34,210.11	0.76% (209,159.10)	A2 / A NR	2.64 2.45
61747YEA9	Morgan Stanley Callable Note Cont 5/30/2024 0.790% Due 05/30/2025	4,000,000.00	Various 1.49%	3,998,904.10 3,999,145.89	92.06 5.01%	3,682,504.00 10,621.12	1.05% (316,641.89)	A1 / A- A	2.67 2.56
438516CB0	Honeywell Intl Callable Note Cont 5/1/2025 1.350% Due 06/01/2025	2,500,000.00	06/23/2020 0.86%	2,559,500.00 2,532,160.38	92.05 4.54%	2,301,282.50 11,250.00	0.66% (230,877.88)	A2 / A A	2.67 2.56
78015K7H1	Royal Bank of Canada Note 1.150% Due 06/10/2025	1,000,000.00	12/22/2021 1.43%	990,600.00 992,672.32	90.25 5.07%	902,515.00 3,545.83	0.26% (90,157.32)	A1 / A AA-	2.70 2.58
06406HCQ0	Bank of New York Callable Note Cont 10/18/2025 3.950% Due 11/18/2025	1,000,000.00	04/05/2022 3.21%	1,024,910.00 1,021,572.32	97.34 4.87%	973,390.00 14,593.06	0.28% (48,182.32)	A1 / A AA-	3.14 2.86
46647PBH8	JP Morgan Chase & Co Callable Note Mthly 3/13/2025 2.005% Due 03/13/2026	1,250,000.00	03/12/2021 1.90%	1,286,037.50 1,274,888.21	91.59 5.43%	1,144,898.75 1,253.13	0.33% (129,989.46)	A1 / A- AA-	3.45 3.25
46647PBK1	JP Morgan Chase & Co Callable Note Cont 4/22/2025 2.083% Due 04/22/2026	1,000,000.00	08/27/2021 1.97%	1,030,930.00 1,023,703.88	91.12 5.61%	911,216.00 9,199.92	0.26% (112,487.88)	A1 / A- AA-	3.56 3.31
40139LBD4	Guardian Life Glob Fun Note 1.250% Due 05/13/2026	1,350,000.00	02/09/2022 2.21%	1,297,782.00 1,305,587.78	87.25 5.16%	1,177,848.00 6,468.75	0.34% (127,739.78)	Aa1 / AA+ NR	3.62 3.44
91324PEC2	United Health Group Inc Callable Note Cont 4/15/2026 1.150% Due 05/15/2026	635,000.00	Various 1.08%	637,054.35 636,514.12	88.53 4.62%	562,174.39 2,758.73	0.16% (74,339.73)	A3 / A+ A	3.62 3.46
89236TJK2	Toyota Motor Credit Corp Note 1.125% Due 06/18/2026	3,615,000.00	Various 1.14%	3,612,689.40 3,613,241.04	87.51 4.84%	3,163,428.66 11,635.78	0.90% (449,812.38)	A1 / A+ A+	3.72 3.55
06051GJD2	Bank of America Corp Callable Note Cont 6/19/2025 1.319% Due 06/19/2026	1,250,000.00	08/27/2021 1.86%	1,252,025.00 1,251,567.56	88.77 5.41%	1,109,662.50 4,671.46	0.32% (141,905.06)	A2 / A- AA-	3.72 3.52
58989V2D5	Met Tower Global Funding Note 1.250% Due 09/14/2026	1,705,000.00	09/07/2021 1.27%	1,703,431.40 1,703,759.55	86.05 5.20%	1,467,079.19 1,006.42	0.42% (236,680.36)	Aa3 / AA- AA-	3.96 3.76
06368FAC3	Bank of Montreal Note 1.250% Due 09/15/2026	2,500,000.00	Various 1.29%	2,495,539.50 2,496,470.20	85.53 5.35%	2,138,342.50 1,388.89	0.61% (358,127.70)	A2 / A- AA-	3.96 3.76
931142ER0	Wal-Mart Stores Callable Note Cont 08/17/2026 1.050% Due 09/17/2026	780,000.00	09/08/2021 1.09%	778,525.80 778,831.78	87.29 4.59%	680,869.80 318.50	0.19% (97,961.98)	Aa2 / AA AA	3.97 3.80
59217GER6	Metlife Note 1.875% Due 01/11/2027	2,475,000.00	01/03/2022 1.90%	2,472,178.50 2,472,584.88	87.50 5.17%	2,165,575.50 10,312.50	0.62% (307,009.38)	Aa3 / AA- AA-	4.28 4.00
89114TZN5	Toronto-Dominion Bank Note 1.950% Due 01/12/2027	1,000,000.00	01/25/2022 2.11%	992,295.35 993,346.17	87.04 5.38%	870,397.01 4,279.16	0.25% (122,949.16)	A1 / A AA-	4.29 3.99

Holdings Report

As of September 30, 2022

PRISM Short Term Core Portfolio - Account #10290

CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody/S&P Fitch	Maturity Duration
808513BY0	Charles Schwab Corp Callable Note Cont 2/3/2027 2.450% Due 03/03/2027	975,000.00	03/01/2022 2.47%	973,947.00 974,069.25	89.78 5.06%	875,356.95 1,857.92	0.25% (98,712.30)	A2 / A A	4.42 4.09
89114TZT2	Toronto-Dominion Bank Note 2.800% Due 03/10/2027	3,250,000.00	03/09/2022 2.97%	3,224,227.50 3,227,108.37	90.18 5.31%	2,930,746.00 5,308.33	0.83% (296,362.37)	A1 / A NR	4.44 4.08
084664CZ2	Berkshire Hathaway Callable Note Cont 2/15/2027 2.300% Due 03/15/2027	2,870,000.00	03/07/2022 2.30%	2,869,454.70 2,869,514.43	91.05 4.54%	2,613,212.49 2,933.78	0.74% (256,301.94)	Aa2 / AA A+	4.46 4.15
023135CF1	Amazon.com Inc Callable Note Cont 3/13/2027 3.300% Due 04/13/2027	2,250,000.00	Various 3.52%	2,229,017.50 2,229,550.91	94.43 4.68%	2,124,607.50 34,650.00	0.61% (104,943.41)	A1 / AA AA-	4.54 4.08
91324PEG3	United Health Group Inc Callable Note Cont 4/15/2027 3.700% Due 05/15/2027	2,000,000.00	08/16/2022 3.47%	2,019,860.00 2,019,355.18	95.18 4.88%	1,903,566.00 26,927.78	0.55% (115,789.18)	A3 / A+ A	4.62 4.12
927804GH1	Virginia Electric Power Corp Callable Note Cont. 4/15/2027 3.750% Due 05/15/2027	3,000,000.00	Various 3.75%	2,999,496.15 2,999,606.81	94.44 5.11%	2,833,257.01 37,812.50	0.82% (166,349.80)	A2 / BBB+ A	4.62 4.12
14913R3A3	Caterpillar Financial Service Note 3.600% Due 08/12/2027	2,315,000.00	Various 3.73%	2,301,428.15 2,301,641.87	94.46 4.89%	2,186,744.37 11,343.50	0.62% (114,897.50)	A2 / A A	4.87 4.37
931142EX7	Wal-Mart Stores Callable Note Cont 09/09/2027 3.950% Due 09/09/2027	1,500,000.00	Various 3.98%	1,497,846.40 1,497,872.34	96.93 4.65%	1,453,924.50 3,620.84	0.41% (43,947.84)	Aa2 / AA AA	4.95 4.42
24422EWK1	John Deere Capital Corp Note 4.150% Due 09/15/2027	3,000,000.00	09/20/2022 4.46%	2,958,930.00 2,959,133.21	97.09 4.82%	2,912,673.00 7,954.17	0.83% (46,460.21)	A2 / A A	4.96 4.41
89236TKJ3	Toyota Motor Credit Corp Note 4.550% Due 09/20/2027	1,500,000.00	09/26/2022 5.13%	1,462,125.00 1,462,187.50	97.71 5.08%	1,465,602.00 2,085.42	0.42% 3,414.50	A1 / A+ A+	4.98 4.38
TOTAL Corporate		87,555,000.00	2.31%	88,313,723.57 87,922,866.23	4.87%	81,890,760.91 451,097.25	23.40% (6,032,105.32)	A1 / A+ A+	3.04 2.83
Money Market Fund									
262006307	Dreyfus Gov't Cash Management Money Market Fund	20,810,684.92	Various 2.49%	20,810,684.92 20,810,684.92	1.00 2.49%	20,810,684.92 0.00	5.91% 0.00	Aaa / AAA NR	0.00 0.00
TOTAL Money Market Fund		20,810,684.92	2.49%	20,810,684.92	2.49%	20,810,684.92 0.00	5.91% 0.00	Aaa / AAA NR	0.00 0.00
Supranational									
4581X0DZ8	Inter-American Dev Bank Note 0.500% Due 09/23/2024	4,895,000.00	09/15/2021 0.52%	4,891,377.70 4,892,610.47	92.88 4.29%	4,546,671.80 543.89	1.29% (345,938.67)	Aaa / AAA NR	1.98 1.93

PRISM Short Term Core Portfolio - Account #10290

CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody/S&P Fitch	Maturity Duration
459058JB0	Intl. Bank Recon & Development Note 0.625% Due 04/22/2025	3,560,000.00	04/15/2020 0.70%	3,546,222.80 3,552,952.95	91.04 4.36%	3,241,080.96 9,827.08	0.92% (311,871.99)	Aaa / AAA NR	2.56 2.48
4581X0DN5	Inter-American Dev Bank Note 0.625% Due 07/15/2025	2,020,000.00	01/13/2021 0.53%	2,028,787.00 2,025,447.73	90.23 4.38%	1,822,597.52 2,665.28	0.52% (202,850.21)	Aaa / AAA NR	2.79 2.71
459058JL8	Intl. Bank Recon & Development Note 0.500% Due 10/28/2025	4,000,000.00	Various 0.51%	3,997,347.35 3,998,390.63	88.98 4.37%	3,559,004.00 8,500.01	1.01% (439,386.63)	Aaa / AAA AAA	3.08 2.98
4581X0DV7	Inter-American Dev Bank Note 0.875% Due 04/20/2026	5,420,000.00	04/13/2021 0.97%	5,395,176.40 5,402,367.90	88.72 4.33%	4,808,569.80 21,209.51	1.37% (593,798.10)	Aaa / AAA AAA	3.56 3.42
TOTAL Supranational		19,895,000.00	0.68%	19,858,911.25 19,871,769.68	4.34%	17,977,924.08 42,745.77	5.12% (1,893,845.60)	Aaa / AAA Aaa	2.81 2.72
US Treasury									
912828VB3	US Treasury Note 1.750% Due 05/15/2023	5,000,000.00	08/22/2022 3.16%	4,949,414.06 4,956,858.78	98.58 4.07%	4,928,905.00 33,050.27	1.41% (27,953.78)	Aaa / AA+ AAA	0.62 0.61
91282CCK5	US Treasury Note 0.125% Due 06/30/2023	5,000,000.00	09/26/2022 4.14%	4,851,562.50 4,853,713.77	97.09 4.11%	4,854,295.00 1,579.48	1.38% 581.23	Aaa / AA+ AAA	0.75 0.73
91282CDR9	US Treasury Note 0.750% Due 12/31/2023	1,000,000.00	12/28/2021 0.75%	1,000,039.06 1,000,024.40	95.75 4.28%	957,500.00 1,895.38	0.27% (42,524.40)	Aaa / AA+ AAA	1.25 1.22
9128282N9	US Treasury Note 2.125% Due 07/31/2024	3,000,000.00	10/10/2019 1.51%	3,085,664.06 3,032,654.85	96.23 4.28%	2,886,915.00 10,740.49	0.82% (145,739.85)	Aaa / AA+ AAA	1.84 1.76
91282CCT6	US Treasury Note 0.375% Due 08/15/2024	5,000,000.00	08/30/2021 0.39%	4,997,070.31 4,998,144.53	93.06 4.27%	4,652,930.00 2,394.70	1.32% (345,214.53)	Aaa / AA+ AAA	1.88 1.83
91282CCX7	US Treasury Note 0.375% Due 09/15/2024	9,000,000.00	Various 0.50%	8,967,968.75 8,978,924.74	92.80 4.25%	8,351,721.00 1,491.72	2.37% (627,203.74)	Aaa / AA+ AAA	1.96 1.91
912828YH7	US Treasury Note 1.500% Due 09/30/2024	5,500,000.00	Various 1.65%	5,462,480.47 5,484,571.62	94.83 4.22%	5,215,545.50 226.65	1.48% (269,026.12)	Aaa / AA+ AAA	2.00 1.94
9128283J7	US Treasury Note 2.125% Due 11/30/2024	7,500,000.00	Various 1.76%	7,629,150.40 7,556,373.56	95.62 4.26%	7,171,290.00 53,560.45	2.05% (385,083.56)	Aaa / AA+ AAA	2.17 2.07
912828ZC7	US Treasury Note 1.125% Due 02/28/2025	2,500,000.00	03/24/2020 0.52%	2,574,023.44 2,536,210.24	92.89 4.25%	2,322,362.50 2,408.49	0.66% (213,847.74)	Aaa / AA+ AAA	2.42 2.34
912828ZL7	US Treasury Note 0.375% Due 04/30/2025	2,500,000.00	06/04/2020 0.41%	2,495,703.13 2,497,738.74	90.60 4.25%	2,265,040.00 3,923.23	0.64% (232,698.74)	Aaa / AA+ AAA	2.58 2.52
91282CEQ0	US Treasury Note 2.750% Due 05/15/2025	12,500,000.00	Various 3.87%	12,148,769.53 12,152,268.72	96.25 4.28%	12,030,762.50 129,840.35	3.46% (121,506.22)	Aaa / AA+ AAA	2.62 2.47

Holdings Report

As of September 30, 2022

PRISM Short Term Core Portfolio - Account #10290

CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody/S&P Fitch	Maturity Duration
91282CFE6	US Treasury Note 3.125% Due 08/15/2025	12,500,000.00	Various 3.73%	12,294,257.82 12,296,416.68	96.95 4.26%	12,119,137.50 49,889.61	3.46% (177,279.18)	Aaa / AA+ AAA	2.88 2.70
91282CAM3	US Treasury Note 0.250% Due 09/30/2025	1,750,000.00	10/16/2020 0.32%	1,743,984.38 1,746,354.67	88.89 4.23%	1,555,517.25 12.02	0.44% (190,837.42)	Aaa / AA+ AAA	3.00 2.93
91282CBC4	US Treasury Note 0.375% Due 12/31/2025	3,000,000.00	12/29/2020 0.38%	2,999,765.63 2,999,847.65	88.44 4.22%	2,653,242.00 2,843.07	0.75% (346,605.65)	Aaa / AA+ AAA	3.25 3.16
91282CBH3	US Treasury Note 0.375% Due 01/31/2026	6,000,000.00	Various 0.68%	5,912,040.44 5,939,898.02	88.09 4.24%	5,285,628.00 3,790.76	1.50% (654,270.02)	Aaa / AA+ AAA	3.34 3.24
91282CBT7	US Treasury Note 0.750% Due 03/31/2026	8,000,000.00	Various 1.01%	7,906,093.75 7,927,813.71	88.81 4.22%	7,104,688.00 164.83	2.02% (823,125.71)	Aaa / AA+ AAA	3.50 3.39
91282CCF6	US Treasury Note 0.750% Due 05/31/2026	4,500,000.00	Various 0.93%	4,462,109.38 4,471,071.68	88.34 4.22%	3,975,291.00 11,342.21	1.13% (495,780.68)	Aaa / AA+ AAA	3.67 3.54
91282CCW9	US Treasury Note 0.750% Due 08/31/2026	12,500,000.00	Various 0.81%	12,462,363.28 12,470,234.17	87.73 4.18%	10,966,800.00 8,028.32	3.12% (1,503,434.17)	Aaa / AA+ AAA	3.92 3.78
91282CDG3	US Treasury Note 1.125% Due 10/31/2026	9,500,000.00	Various 1.26%	9,437,148.44 9,447,616.16	88.71 4.16%	8,427,165.00 44,724.86	2.41% (1,020,451.16)	Aaa / AA+ AAA	4.09 3.90
91282Z78	US Treasury Note 1.500% Due 01/31/2027	3,000,000.00	04/27/2022 2.81%	2,825,976.56 2,841,587.63	89.68 4.12%	2,690,508.00 7,581.52	0.77% (151,079.63)	Aaa / AA+ AAA	4.34 4.11
91282CEN7	US Treasury Note 2.750% Due 04/30/2027	5,000,000.00	09/26/2022 4.22%	4,694,531.25 4,695,260.29	94.43 4.09%	4,721,290.00 57,540.76	1.36% 26,029.71	Aaa / AA+ AAA	4.58 4.20
91282CEW7	US Treasury Note 3.250% Due 06/30/2027	10,000,000.00	Various 3.11%	10,062,070.32 10,060,230.18	96.43 4.08%	9,643,360.00 82,133.16	2.76% (416,870.18)	Aaa / AA+ AAA	4.75 4.31
TOTAL US Treasury		134,250,000.00	1.99%	132,962,186.96 132,943,814.79	4.20%	124,779,893.25 509,162.33	35.60% (8,163,921.54)	Aaa / AA+ Aaa	2.96 2.81
TOTAL PORTFOLIO		372,546,386.72	1.98%	372,804,514.62 371,845,661.44	4.34%	350,656,576.78 1,295,517.13	100.00% (21,189,084.66)	Aa1 / AA+ Aaa	2.67 2.34
TOTAL MARKET VALUE PLUS ACCRUALS						351,952,093.91			

Holdings Report

As of September 30, 2022

PRISM LAIF Portfolio - Account #10464

CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody/S&P Fitch	Maturity Duration
LAIF									
90LAIF\$00	Local Agency Investment Fund State Pool	74,999,443.86	Various 1.60%	74,999,443.86 74,999,443.86	1.00 1.60%	74,999,443.86 217,219.73	100.00% 0.00	NR / NR NR	0.00 0.00
TOTAL LAIF		74,999,443.86	1.60%	74,999,443.86	1.60%	217,219.73	0.00	NR	0.00
TOTAL PORTFOLIO		74,999,443.86	1.60%	74,999,443.86	1.60%	217,219.73	0.00	NR	0.00
TOTAL MARKET VALUE PLUS ACCRUALS						75,216,663.59			



PRISM

Quarterly Transactions and Interest Earned

Transaction Ledger

As of September 30, 2022

PRISM Liquidity Portfolio - Account #10292

June 30, 2022 through September 30, 2022

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
ACQUISITIONS										
Purchase	07/29/2022	912796YR4	3,500,000.00	US Treasury Bill 2.57% Due: 11/22/2022	99.172	2.63%	3,471,016.12	0.00	3,471,016.12	0.00
Purchase	08/05/2022	912796X87	5,000,000.00	US Treasury Bill 2.742% Due: 12/22/2022	98.941	2.81%	4,947,064.17	0.00	4,947,064.17	0.00
Purchase	08/15/2022	89233HLV4	1,000,000.00	Toyota Motor Credit Discount CP 2.98% Due: 11/29/2022	99.123	3.05%	991,225.56	0.00	991,225.56	0.00
Purchase	08/16/2022	89115BHN3	1,000,000.00	Toronto Dominion Bank Yankee CD 3.86% Due: 05/15/2023	100.000	3.86%	1,000,000.00	0.00	1,000,000.00	0.00
Purchase	08/16/2022	912796YY9	5,000,000.00	US Treasury Bill 2.771% Due: 12/13/2022	99.084	2.84%	4,954,201.53	0.00	4,954,201.53	0.00
Purchase	08/18/2022	912828VB3	3,000,000.00	US Treasury Note 1.75% Due: 05/15/2023	98.973	3.16%	2,969,179.69	13,552.99	2,982,732.68	0.00
Purchase	08/22/2022	912796YD5	2,500,000.00	US Treasury Bill 2.4% Due: 10/11/2022	99.667	2.44%	2,491,666.67	0.00	2,491,666.67	0.00
Purchase	08/23/2022	912796YD5	2,500,000.00	US Treasury Bill 2.405% Due: 10/11/2022	99.673	2.45%	2,491,816.32	0.00	2,491,816.32	0.00
Purchase	08/24/2022	61744YAN8	555,000.00	Morgan Stanley Note 3.125% Due: 01/23/2023	99.919	3.31%	554,550.45	1,493.49	556,043.94	0.00
Purchase	08/24/2022	912796YE3	25,000,000.00	US Treasury Bill 2.481% Due: 10/18/2022	99.621	2.53%	24,905,239.58	0.00	24,905,239.58	0.00
Purchase	08/24/2022	912796YE3	15,000,000.00	US Treasury Bill 2.471% Due: 10/18/2022	99.622	2.51%	14,943,372.92	0.00	14,943,372.92	0.00
Purchase	08/25/2022	61744YAN8	444,000.00	Morgan Stanley Note 3.125% Due: 01/23/2023	100.006	3.10%	444,026.64	1,233.33	445,259.97	0.00
Purchase	08/25/2022	912796YE3	10,000,000.00	US Treasury Bill 2.485% Due: 10/18/2022	99.627	2.53%	9,962,725.00	0.00	9,962,725.00	0.00
Purchase	08/26/2022	313385L46	10,000,000.00	FHLB Discount Note 2.635% Due: 10/21/2022	99.590	2.68%	9,959,011.11	0.00	9,959,011.11	0.00
Purchase	08/29/2022	912796YF0	10,000,000.00	US Treasury Bill 2.603% Due: 10/25/2022	99.588	2.65%	9,958,777.92	0.00	9,958,777.92	0.00
Purchase	08/30/2022	912796YF0	10,000,000.00	US Treasury Bill 2.624% Due: 10/25/2022	99.592	2.67%	9,959,174.44	0.00	9,959,174.44	0.00

Transaction Ledger

As of September 30, 2022

PRISM Liquidity Portfolio - Account #10292

June 30, 2022 through September 30, 2022

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Purchase	08/30/2022	912796YF0	15,000,000.00	US Treasury Bill 2.598% Due: 10/25/2022	99.596	2.65%	14,939,374.17	0.00	14,939,374.17	0.00
Purchase	09/29/2022	313385S80	5,000,000.00	FHLB Discount Note 3.25% Due: 12/12/2022	99.332	3.32%	4,966,597.22	0.00	4,966,597.22	0.00
Subtotal			124,499,000.00				123,909,019.51	16,279.81	123,925,299.32	0.00
TOTAL ACQUISITIONS			124,499,000.00				123,909,019.51	16,279.81	123,925,299.32	0.00
DISPOSITIONS										
Maturity	07/19/2022	912796X20	5,000,000.00	US Treasury Bill 0.651% Due: 07/19/2022	100.000		4,989,429.38	10,570.62	5,000,000.00	0.00
Subtotal			5,000,000.00				4,989,429.38	10,570.62	5,000,000.00	0.00
TOTAL DISPOSITIONS			5,000,000.00				4,989,429.38	10,570.62	5,000,000.00	0.00



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
FIXED INCOME						
06051GEU9	Bank of America Corp Note 3.3% Due 01/11/2023	04/25/2022 04/27/2022 1,000,000.00	1,006,853.67 0.00 0.00 1,005,758.49	15,583.33 16,500.00 1,833.33 2,750.00	0.00 1,095.18 (1,095.18) 1,654.82	1,654.82
06406RAM9	Bank of NY Mellon Corp Callable Note Cont 1/2/2023 1.85% Due 01/27/2023	03/09/2022 03/11/2022 790,000.00	791,463.22 0.00 0.00 791,247.22	6,251.97 7,307.50 162.39 1,217.92	0.00 216.00 (216.00) 1,001.92	1,001.92
46625HJH4	JP Morgan Chase Note 3.2% Due 01/25/2023	03/03/2022 03/07/2022 1,000,000.00	1,010,265.19 0.00 0.00 1,008,735.28	13,866.67 16,000.00 533.33 2,666.66	0.00 1,529.91 (1,529.91) 1,136.75	1,136.75
59217GEE5	Metlife Note 1.95% Due 01/13/2023	03/09/2022 03/11/2022 1,000,000.00	1,001,164.55 0.00 0.00 1,000,980.36	9,100.00 9,750.00 975.00 1,625.00	0.00 184.19 (184.19) 1,440.81	1,440.81
911312AQ9	UPS Note 2.45% Due 10/01/2022	04/25/2022 04/27/2022 1,000,000.00	1,001,746.24 0.00 0.00 1,001,157.83	6,125.00 0.00 8,166.67 2,041.67	0.00 588.41 (588.41) 1,453.26	1,453.26
91282CAX9	US Treasury Note 0.125% Due 11/30/2022	Various Various 5,000,000.00	4,980,542.89 0.00 0.00 4,984,511.12	529.37 0.00 1,058.74 529.37	3,968.23 0.00 3,968.23 4,497.60	4,497.60
			9,792,035.76	51,456.34	3,968.23	
			0.00	49,557.50	3,613.69	
			0.00	12,729.46	354.54	
Total Fixed Income		9,790,000.00	9,792,390.30	10,830.62	11,185.16	11,185.16
CASH & EQUIVALENT						
262006307	Dreyfus Gov't Cash Management Money Market Fund	Various Various 1,679,840.71	101,208.92 5,049,647.91 3,471,016.12 1,679,840.71	0.00 90.41 0.00 90.41	0.00 0.00 0.00 90.41	90.41



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
55380TXV7	MUFG Bank Yankee CD 0.3% Due 10/31/2022	04/26/2022 04/26/2022 1,000,000.00	994,787.65 0.00 0.00 996,112.10	2,133.33 0.00 2,391.67 258.34	1,324.45 0.00 1,324.45 1,582.79	1,582.79
78015DL73	Royal Bank of Canada NY Discount CP 1.57% Due 11/07/2022	04/05/2022 04/05/2022 1,000,000.00	990,580.00 0.00 0.00 990,580.00	3,794.17 0.00 5,146.11 1,351.94	0.00 0.00 0.00 1,351.94	1,351.94
912796X20	US Treasury Bill Due 07/19/2022	03/24/2022 03/24/2022 0.00	4,989,429.38 0.00 4,989,429.38 0.00	8,944.37 10,570.62 0.00 1,626.25	0.00 0.00 0.00 1,626.25	1,626.25
912796YR4	US Treasury Bill 2.57% Due 11/22/2022	07/28/2022 07/29/2022 3,500,000.00	0.00 3,471,016.12 0.00 3,471,016.12	0.00 0.00 749.58 749.58	0.00 0.00 0.00 749.58	749.58
			7,076,005.95	14,871.87	1,324.45	
			8,520,664.03	10,661.03	0.00	
			8,460,445.50	8,287.36	1,324.45	
Total Cash & Equivalent		7,179,840.71	7,137,548.93	4,076.52	5,400.97	5,400.97
			16,868,041.71	66,328.21	5,292.68	
			8,520,664.03	60,218.53	3,613.69	
			8,460,445.50	21,016.82	1,678.99	
TOTAL PORTFOLIO		16,969,840.71	16,929,939.23	14,907.14	16,586.13	16,586.13



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						
06051GEU9	Bank of America Corp Note 3.3% Due 01/11/2023	04/25/2022 04/27/2022 1,000,000.00	1,005,758.49 0.00 0.00 1,004,663.32	1,833.33 0.00 4,583.33 2,750.00	0.00 1,095.17 (1,095.17) 1,654.83	1,654.83
06406RAM9	Bank of NY Mellon Corp Callable Note Cont 1/2/2023 1.85% Due 01/27/2023	03/09/2022 03/11/2022 790,000.00	791,247.22 0.00 0.00 791,031.22	162.39 0.00 1,380.31 1,217.92	0.00 216.00 (216.00) 1,001.92	1,001.92
46625HJH4	JP Morgan Chase Note 3.2% Due 01/25/2023	03/03/2022 03/07/2022 1,000,000.00	1,008,735.28 0.00 0.00 1,007,205.37	533.33 0.00 3,200.00 2,666.67	0.00 1,529.91 (1,529.91) 1,136.76	1,136.76
59217GEE5	Metlife Note 1.95% Due 01/13/2023	03/09/2022 03/11/2022 1,000,000.00	1,000,980.36 0.00 0.00 1,000,796.17	975.00 0.00 2,600.00 1,625.00	0.00 184.19 (184.19) 1,440.81	1,440.81
61744YAN8	Morgan Stanley Note 3.125% Due 01/23/2023	Various Various 999,000.00	0.00 998,577.09 0.00 998,599.52	0.00 (2,726.82) 3,295.31 568.49	23.66 1.23 22.43 590.92	590.92
911312AQ9	UPS Note 2.45% Due 10/01/2022	04/25/2022 04/27/2022 1,000,000.00	1,001,157.83 0.00 0.00 1,000,569.43	8,166.67 0.00 10,208.33 2,041.66	0.00 588.40 (588.40) 1,453.26	1,453.26
912828VB3	US Treasury Note 1.75% Due 05/15/2023	08/17/2022 08/18/2022 3,000,000.00	0.00 2,969,179.69 0.00 2,970,777.78	0.00 (13,552.99) 15,550.27 1,997.28	1,598.09 0.00 1,598.09 3,595.37	3,595.37



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
91282CAX9	US Treasury Note 0.125% Due 11/30/2022	Various Various 5,000,000.00	4,984,511.12 0.00 0.00 4,988,479.34	1,058.74 0.00 1,588.11 529.37	3,968.22 0.00 3,968.22 4,497.59	4,497.59
			9,792,390.30	12,729.46	5,589.97	
			3,967,756.78	(16,279.81)	3,614.90	
			0.00	42,405.66	1,975.07	
Total Fixed Income		13,789,000.00	13,762,122.15	13,396.39	15,371.46	15,371.46
CASH & EQUIVALENT						
262006307	Dreyfus Gov't Cash Management Money Market Fund	Various Various 7,345,966.75	1,679,840.71 121,153,812.02 115,487,685.98 7,345,966.75	0.00 42,394.54 0.00 42,394.54	0.00 0.00 0.00 42,394.54	42,394.54
313385L46	FHLB Discount Note 2.635% Due 10/21/2022	08/25/2022 08/26/2022 10,000,000.00	0.00 9,959,011.11 0.00 9,959,011.11	0.00 0.00 4,391.67 4,391.67	0.00 0.00 0.00 4,391.67	4,391.67
55380TXV7	MUFG Bank Yankee CD 0.3% Due 10/31/2022	04/26/2022 04/26/2022 1,000,000.00	996,112.10 0.00 0.00 997,436.55	2,391.67 0.00 2,650.00 258.33	1,324.45 0.00 1,324.45 1,582.78	1,582.78
78015DL73	Royal Bank of Canada NY Discount CP 1.57% Due 11/07/2022	04/05/2022 04/05/2022 1,000,000.00	990,580.00 0.00 0.00 990,580.00	5,146.11 0.00 6,498.06 1,351.95	0.00 0.00 0.00 1,351.95	1,351.95
89115BHN3	Toronto Dominion Bank Yankee CD 3.86% Due 05/15/2023	08/15/2022 08/16/2022 1,000,000.00	0.00 1,000,000.00 0.00 1,000,000.00	0.00 0.00 1,715.56 1,715.56	0.00 0.00 0.00 1,715.56	1,715.56



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
89233HLV4	Toyota Motor Credit Discount CP 2.98% Due 11/29/2022	08/15/2022 08/15/2022 1,000,000.00	0.00 991,225.56 0.00 991,225.56	0.00 0.00 1,407.22 1,407.22	0.00 0.00 0.00 1,407.22	1,407.22
912796X87	US Treasury Bill 2.742% Due 12/22/2022	08/05/2022 08/05/2022 5,000,000.00	0.00 4,947,064.17 0.00 4,947,064.17	0.00 0.00 10,282.50 10,282.50	0.00 0.00 0.00 10,282.50	10,282.50
912796YD5	US Treasury Bill 2.402% Due 10/11/2022	Various Various 5,000,000.00	0.00 4,983,482.99 0.00 4,983,482.99	0.00 0.00 3,169.79 3,169.79	0.00 0.00 0.00 3,169.79	3,169.79
912796YE3	US Treasury Bill 2.479% Due 10/18/2022	Various Various 50,000,000.00	0.00 49,811,337.50 0.00 49,811,337.50	0.00 0.00 26,851.94 26,851.94	0.00 0.00 0.00 26,851.94	26,851.94
912796YF0	US Treasury Bill 2.607% Due 10/25/2022	Various Various 35,000,000.00	0.00 34,857,326.53 0.00 34,857,326.53	0.00 0.00 5,792.85 5,792.85	0.00 0.00 0.00 5,792.85	5,792.85
912796YR4	US Treasury Bill 2.57% Due 11/22/2022	07/28/2022 07/29/2022 3,500,000.00	3,471,016.12 0.00 0.00 3,471,016.12	749.58 0.00 8,495.28 7,745.70	0.00 0.00 0.00 7,745.70	7,745.70
912796YY9	US Treasury Bill 2.771% Due 12/13/2022	08/11/2022 08/16/2022 5,000,000.00	0.00 4,954,201.53 0.00 4,954,201.53	0.00 0.00 6,157.78 6,157.78	0.00 0.00 0.00 6,157.78	6,157.78
			7,137,548.93	8,287.36	1,324.45	
			232,657,461.41	42,394.54	0.00	
			115,487,685.98	77,412.65	1,324.45	
Total Cash & Equivalent		124,845,966.75	124,308,648.81	111,519.83	112,844.28	112,844.28

Income Earned

As of August 31, 2022



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
			16,929,939.23	21,016.82	6,914.42	
			236,625,218.19	26,114.73	3,614.90	
			115,487,685.98	119,818.31	3,299.52	
TOTAL PORTFOLIO		138,634,966.75	138,070,770.96	124,916.22	128,215.74	128,215.74



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						
06051GEU9	Bank of America Corp Note 3.3% Due 01/11/2023	04/25/2022 04/27/2022 1,000,000.00	1,004,663.32 0.00 0.00 1,003,603.47	4,583.33 0.00 7,333.33 2,750.00	0.00 1,059.85 (1,059.85) 1,690.15	1,690.15
06406RAM9	Bank of NY Mellon Corp Callable Note Cont 1/2/2023 1.85% Due 01/27/2023	03/09/2022 03/11/2022 790,000.00	791,031.22 0.00 0.00 790,822.19	1,380.31 0.00 2,598.22 1,217.91	0.00 209.03 (209.03) 1,008.88	1,008.88
46625HJH4	JP Morgan Chase Note 3.2% Due 01/25/2023	03/03/2022 03/07/2022 1,000,000.00	1,007,205.37 0.00 0.00 1,005,724.81	3,200.00 0.00 5,866.67 2,666.67	0.00 1,480.56 (1,480.56) 1,186.11	1,186.11
59217GEE5	Metlife Note 1.95% Due 01/13/2023	03/09/2022 03/11/2022 1,000,000.00	1,000,796.17 0.00 0.00 1,000,617.92	2,600.00 0.00 4,225.00 1,625.00	0.00 178.25 (178.25) 1,446.75	1,446.75
61744YAN8	Morgan Stanley Note 3.125% Due 01/23/2023	Various Various 999,000.00	998,599.52 0.00 0.00 998,682.95	3,295.31 0.00 5,896.87 2,601.56	88.73 5.30 83.43 2,684.99	2,684.99
911312AQ9	UPS Note 2.45% Due 10/01/2022	04/25/2022 04/27/2022 1,000,000.00	1,000,569.43 0.00 0.00 1,000,000.00	10,208.33 0.00 12,250.00 2,041.67	0.00 569.43 (569.43) 1,472.24	1,472.24
912828VB3	US Treasury Note 1.75% Due 05/15/2023	08/17/2022 08/18/2022 3,000,000.00	2,970,777.78 0.00 0.00 2,974,202.26	15,550.27 0.00 19,830.16 4,279.89	3,424.48 0.00 3,424.48 7,704.37	7,704.37



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
91282CAX9	US Treasury Note 0.125% Due 11/30/2022	Various Various 5,000,000.00	4,988,479.34 0.00 0.00 4,992,319.56	1,588.11 0.00 2,100.41 512.30	3,840.22 0.00 3,840.22 4,352.52	4,352.52
			13,762,122.15 0.00 0.00	42,405.66 0.00 60,100.66	7,353.43 3,502.42 3,851.01	
Total Fixed Income		13,789,000.00	13,765,973.16	17,695.00	21,546.01	21,546.01
CASH & EQUIVALENT						
262006307	Dreyfus Gov't Cash Management Money Market Fund	Various Various 2,426,339.70	7,345,966.75 46,970.17 4,966,597.22 2,426,339.70	0.00 46,970.17 0.00 46,970.17	0.00 0.00 0.00 46,970.17	46,970.17
313385L46	FHLB Discount Note 2.635% Due 10/21/2022	08/25/2022 08/26/2022 10,000,000.00	9,959,011.11 0.00 0.00 9,959,011.11	4,391.67 0.00 26,350.00 21,958.33	0.00 0.00 0.00 21,958.33	21,958.33
313385S80	FHLB Discount Note 3.25% Due 12/12/2022	09/29/2022 09/29/2022 5,000,000.00	0.00 4,966,597.22 0.00 4,966,597.22	0.00 0.00 902.78 902.78	0.00 0.00 0.00 902.78	902.78
55380TXV7	MUFG Bank Yankee CD 0.3% Due 10/31/2022	04/26/2022 04/26/2022 1,000,000.00	997,436.55 0.00 0.00 998,718.28	2,650.00 0.00 2,900.00 250.00	1,281.73 0.00 1,281.73 1,531.73	1,531.73
78015DL73	Royal Bank of Canada NY Discount CP 1.57% Due 11/07/2022	04/05/2022 04/05/2022 1,000,000.00	990,580.00 0.00 0.00 990,580.00	6,498.06 0.00 7,806.39 1,308.33	0.00 0.00 0.00 1,308.33	1,308.33

Income Earned

As of September 30, 2022



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
89115BHN3	Toronto Dominion Bank Yankee CD 3.86% Due 05/15/2023	08/15/2022 08/16/2022 1,000,000.00	1,000,000.00 0.00 0.00 1,000,000.00	1,715.56 0.00 4,932.22 3,216.66	0.00 0.00 0.00 3,216.66	3,216.66
89233HLV4	Toyota Motor Credit Discount CP 2.98% Due 11/29/2022	08/15/2022 08/15/2022 1,000,000.00	991,225.56 0.00 0.00 991,225.56	1,407.22 0.00 3,890.55 2,483.33	0.00 0.00 0.00 2,483.33	2,483.33
912796X87	US Treasury Bill 2.742% Due 12/22/2022	08/05/2022 08/05/2022 5,000,000.00	4,947,064.17 0.00 0.00 4,947,064.17	10,282.50 0.00 21,707.50 11,425.00	0.00 0.00 0.00 11,425.00	11,425.00
912796YD5	US Treasury Bill 2.402% Due 10/11/2022	Various Various 5,000,000.00	4,983,482.99 0.00 0.00 4,983,482.99	3,169.79 0.00 13,180.20 10,010.41	0.00 0.00 0.00 10,010.41	10,010.41
912796YE3	US Treasury Bill 2.479% Due 10/18/2022	Various Various 50,000,000.00	49,811,337.50 0.00 0.00 49,811,337.50	26,851.94 0.00 130,135.28 103,283.34	0.00 0.00 0.00 103,283.34	103,283.34
912796YF0	US Treasury Bill 2.607% Due 10/25/2022	Various Various 35,000,000.00	34,857,326.53 0.00 0.00 34,857,326.53	5,792.85 0.00 81,837.63 76,044.78	0.00 0.00 0.00 76,044.78	76,044.78
912796YR4	US Treasury Bill 2.57% Due 11/22/2022	07/28/2022 07/29/2022 3,500,000.00	3,471,016.12 0.00 0.00 3,471,016.12	8,495.28 0.00 15,991.11 7,495.83	0.00 0.00 0.00 7,495.83	7,495.83
912796YY9	US Treasury Bill 2.771% Due 12/13/2022	08/11/2022 08/16/2022 5,000,000.00	4,954,201.53 0.00 0.00 4,954,201.53	6,157.78 0.00 17,703.61 11,545.83	0.00 0.00 0.00 11,545.83	11,545.83

Income Earned

As of September 30, 2022



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
			124,308,648.81	77,412.65	1,281.73	
			5,013,567.39	46,970.17	0.00	
			4,966,597.22	327,337.27	1,281.73	
Total Cash & Equivalent		124,926,339.70	124,356,900.71	296,894.79	298,176.52	298,176.52
			138,070,770.96	119,818.31	8,635.16	
			5,013,567.39	46,970.17	3,502.42	
			4,966,597.22	387,437.93	5,132.74	
TOTAL PORTFOLIO		138,715,339.70	138,122,873.87	314,589.79	319,722.53	319,722.53

Transaction Ledger

As of September 30, 2022

PRISM Short Term Core Portfolio - Account #10290

June 30, 2022 through September 30, 2022

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
ACQUISITIONS										
Purchase	07/20/2022	47800AAC4	1,160,000.00	John Deere Owner Trust 2022-B A3 3.74% Due: 02/16/2027	99.990	3.77%	1,159,889.22	0.00	1,159,889.22	0.00
Purchase	08/08/2022	91282CEW7	3,000,000.00	US Treasury Note 3.25% Due: 06/30/2027	101.242	2.97%	3,037,265.63	10,332.88	3,047,598.51	0.00
Purchase	08/11/2022	92348KAV5	1,015,000.00	Verizon Master Trust 2022-5 A1A 3.72% Due: 07/20/2027	99.996	3.75%	1,014,955.34	0.00	1,014,955.34	0.00
Purchase	08/11/2022	927804GH1	765,000.00	Virginia Electric Power Corp Callable Note Cont. 4/15/2027 3.75% Due: 05/15/2027	100.079	3.73%	765,604.35	5,657.81	771,262.16	0.00
Purchase	08/12/2022	91282CEQ0	3,000,000.00	US Treasury Note 2.75% Due: 05/15/2025	98.828	3.20%	2,964,843.75	19,952.45	2,984,796.20	0.00
Purchase	08/12/2022	91282CEW7	2,000,000.00	US Treasury Note 3.25% Due: 06/30/2027	101.230	2.98%	2,024,609.38	7,595.11	2,032,204.49	0.00
Purchase	08/17/2022	3130ASHK8	4,000,000.00	FHLB Note 3.125% Due: 06/14/2024	99.590	3.36%	3,983,600.00	19,444.44	4,003,044.44	0.00
Purchase	08/18/2022	91324PEG3	2,000,000.00	United Health Group Inc Callable Note Cont 4/15/2027 3.7% Due: 05/15/2027	100.993	3.47%	2,019,860.00	18,088.89	2,037,948.89	0.00
Purchase	08/19/2022	14913R3A3	2,000,000.00	Caterpillar Financial Service Note 3.6% Due: 08/12/2027	99.715	3.66%	1,994,300.00	1,400.00	1,995,700.00	0.00
Purchase	08/22/2022	927804GH1	1,500,000.00	Virginia Electric Power Corp Callable Note Cont. 4/15/2027 3.75% Due: 05/15/2027	100.079	3.73%	1,501,185.00	12,812.50	1,513,997.50	0.00
Purchase	08/23/2022	912828VB3	5,000,000.00	US Treasury Note 1.75% Due: 05/15/2023	98.988	3.16%	4,949,414.06	23,777.17	4,973,191.23	0.00
Purchase	08/23/2022	91282CFE6	5,000,000.00	US Treasury Note 3.125% Due: 08/15/2025	99.422	3.33%	4,971,093.75	3,396.74	4,974,490.49	0.00
Purchase	08/26/2022	91282CEW7	3,000,000.00	US Treasury Note 3.25% Due: 06/30/2027	100.246	3.19%	3,007,382.81	15,101.90	3,022,484.71	0.00
Purchase	08/26/2022	91282CFE6	3,000,000.00	US Treasury Note 3.125% Due: 08/15/2025	99.320	3.37%	2,979,609.38	2,802.31	2,982,411.69	0.00

Transaction Ledger

As of September 30, 2022

PRISM Short Term Core Portfolio - Account #10290

June 30, 2022 through September 30, 2022

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Purchase	08/31/2022	023135CF1	1,000,000.00	Amazon.com Inc Callable Note Cont 3/13/2027 3.3% Due: 04/13/2027	98.118	3.75%	981,180.00	12,650.00	993,830.00	0.00
Purchase	08/31/2022	91282CEW7	2,000,000.00	US Treasury Note 3.25% Due: 06/30/2027	99.641	3.33%	1,992,812.50	10,951.09	2,003,763.59	0.00
Purchase	09/09/2022	931142EX7	940,000.00	Wal-Mart Stores Callable Note Cont 09/09/2027 3.95% Due: 09/09/2027	99.784	4.00%	937,969.60	0.00	937,969.60	0.00
Purchase	09/09/2022	931142EX7	560,000.00	Wal-Mart Stores Callable Note Cont 09/09/2027 3.95% Due: 09/09/2027	99.978	3.95%	559,876.80	0.00	559,876.80	0.00
Purchase	09/13/2022	14913R3A3	315,000.00	Caterpillar Financial Service Note 3.6% Due: 08/12/2027	97.501	4.17%	307,128.15	976.50	308,104.65	0.00
Purchase	09/21/2022	91282CEQ0	5,000,000.00	US Treasury Note 2.75% Due: 05/15/2025	96.938	3.98%	4,846,875.00	48,199.73	4,895,074.73	0.00
Purchase	09/22/2022	24422EWK1	3,000,000.00	John Deere Capital Corp Note 4.15% Due: 09/15/2027	98.631	4.46%	2,958,930.00	4,841.67	2,963,771.67	0.00
Purchase	09/23/2022	02582JIV3	3,000,000.00	American Express Credit Trust 2022-3 A 3.75% Due: 08/16/2027	98.305	4.51%	2,949,140.63	2,500.00	2,951,640.63	0.00
Purchase	09/26/2022	92348KAV5	225,000.00	Verizon Master Trust 2022-5 A1A 3.72% Due: 07/20/2027	98.906	4.33%	222,539.06	139.50	222,678.56	0.00
Purchase	09/27/2022	3133XVDG3	5,000,000.00	FHLB Note 4.375% Due: 09/13/2024	99.998	4.38%	4,999,900.00	8,506.94	5,008,406.94	0.00
Purchase	09/27/2022	91282CCK5	5,000,000.00	US Treasury Note 0.125% Due: 06/30/2023	97.031	4.14%	4,851,562.50	1,511.55	4,853,074.05	0.00
Purchase	09/27/2022	91282CEN7	5,000,000.00	US Treasury Note 2.75% Due: 04/30/2027	93.891	4.22%	4,694,531.25	56,046.20	4,750,577.45	0.00
Purchase	09/28/2022	89236TKJ3	1,500,000.00	Toyota Motor Credit Corp Note 4.55% Due: 09/20/2027	97.475	5.13%	1,462,125.00	1,516.67	1,463,641.67	0.00
Purchase	09/28/2022	91282CFE6	4,500,000.00	US Treasury Note 3.125% Due: 08/15/2025	96.523	4.42%	4,343,554.69	16,813.86	4,360,368.55	0.00
Purchase	09/30/2022	05602RAD3	1,750,000.00	BMW Vehicle Owner Trust 2022-A A3 3.21% Due: 08/25/2026	97.453	5.00%	1,705,429.69	780.21	1,706,209.90	0.00

Transaction Ledger

As of September 30, 2022

PRISM Short Term Core Portfolio - Account #10290

June 30, 2022 through September 30, 2022

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Purchase	09/30/2022	91282CEQ0	4,500,000.00	US Treasury Note 2.75% Due: 05/15/2025	96.379	4.22%	4,337,050.78	46,406.25	4,383,457.03	0.00
Purchase	09/30/2022	92348KAV5	1,030,000.00	Verizon Master Trust 2022-5 A1A 3.72% Due: 07/20/2027	99.070	4.25%	1,020,424.22	1,064.33	1,021,488.55	0.00
Subtotal			80,760,000.00				79,544,642.54	353,266.70	79,897,909.24	0.00
TOTAL ACQUISITIONS			80,760,000.00				79,544,642.54	353,266.70	79,897,909.24	0.00
DISPOSITIONS										
Sale	08/04/2022	91282CDR9	500,000.00	US Treasury Note 0.75% Due: 12/31/2023	96.598	3.25%	482,988.28	356.66	483,344.94	-17,025.47
Subtotal			500,000.00				482,988.28	356.66	483,344.94	-17,025.47
Maturity	09/14/2022	4581X0CZ9	3,000,000.00	Inter-American Dev Bank Note 1.75% Due: 09/14/2022	100.000		3,000,000.00	0.00	3,000,000.00	0.00
Subtotal			3,000,000.00				3,000,000.00	0.00	3,000,000.00	0.00
TOTAL DISPOSITIONS			3,500,000.00				3,482,988.28	356.66	3,483,344.94	-17,025.47



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
FIXED INCOME						
00440EAS6	Chubb INA Holdings Inc Note 3.15% Due 03/15/2025	10/28/2020 10/30/2020 1,000,000.00	1,063,022.89 0.00 0.00 1,061,045.45	9,275.00 0.00 11,900.00 2,625.00	0.00 1,977.44 (1,977.44) 647.56	647.56
023135BW5	Amazon.com Inc Note 0.45% Due 05/12/2024	05/10/2021 05/12/2021 1,960,000.00	1,958,221.94 0.00 0.00 1,958,302.88	1,200.50 0.00 1,935.50 735.00	80.94 0.00 80.94 815.94	815.94
023135CF1	Amazon.com Inc Callable Note Cont 3/13/2027 3.3% Due 04/13/2027	04/25/2022 04/27/2022 1,250,000.00	1,247,915.07 0.00 0.00 1,247,952.07	8,937.50 0.00 12,375.00 3,437.50	37.00 0.00 37.00 3,474.50	3,474.50
02582JIT8	American Express Credit Trust 2022-2 A 3.39% Due 05/17/2027	05/17/2022 05/24/2022 2,445,000.00	2,444,478.08 0.00 0.00 2,444,493.50	3,683.80 6,907.13 3,683.80 6,907.13	15.42 0.00 15.42 6,922.55	6,922.55
02665WEA5	American Honda Finance Note 1.5% Due 01/13/2025	Various Various 4,000,000.00	3,981,812.36 0.00 0.00 3,982,420.57	28,000.00 30,000.00 3,000.00 5,000.00	608.21 0.00 608.21 5,608.21	5,608.21
037833AZ3	Apple Inc Note 2.5% Due 02/09/2025	07/14/2021 07/16/2021 1,000,000.00	1,043,368.96 0.00 0.00 1,041,959.69	9,861.11 0.00 11,944.44 2,083.33	0.00 1,409.27 (1,409.27) 674.06	674.06
05601XAC3	BMW Vehicle Lease Trust 2022-1 A3 1.1% Due 03/25/2025	01/11/2022 01/19/2022 995,000.00	994,881.71 0.00 0.00 994,887.50	182.42 912.08 182.42 912.08	5.79 0.00 5.79 917.87	917.87
05602RAD3	BMW Vehicle Owner Trust 2022-A A3 3.21% Due 08/25/2026	05/10/2022 05/18/2022 985,000.00	984,950.77 0.00 0.00 984,952.17	526.98 2,459.22 526.98 2,459.22	1.40 0.00 1.40 2,460.62	2,460.62

PRISM Short Term Core Portfolio

Account #10290

Income Earned

As of July 31, 2022



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
06051GHF9	Bank of America Corp Callable Note 1X 3/5/2023 3.55% Due 03/05/2024	09/10/2019 09/12/2019 4,000,000.00	4,060,598.04 0.00 0.00 4,057,533.55	45,755.56 0.00 57,588.89 11,833.33	0.00 3,064.49 (3,064.49) 8,768.84	8,768.84
06051GJD2	Bank of America Corp Callable Note Cont 6/19/2025 1.319% Due 06/19/2026	08/27/2021 08/31/2021 1,250,000.00	1,251,673.83 0.00 0.00 1,251,638.02	549.58 0.00 1,923.54 1,373.96	0.00 35.81 (35.81) 1,338.15	1,338.15
06367WB85	Bank of Montreal Note 1.85% Due 05/01/2025	08/12/2021 08/16/2021 2,500,000.00	2,561,954.76 0.00 0.00 2,560,099.11	7,708.33 0.00 11,562.50 3,854.17	0.00 1,855.65 (1,855.65) 1,998.52	1,998.52
06368FAC3	Bank of Montreal Note 1.25% Due 09/15/2026	Various 09/15/2021 2,500,000.00	2,496,245.46 0.00 0.00 2,496,321.19	9,201.39 0.00 11,805.56 2,604.17	75.73 0.00 75.73 2,679.90	2,679.90
06406HCQ0	Bank of New York Callable Note Cont 10/18/2025 3.95% Due 11/18/2025	04/05/2022 04/07/2022 1,000,000.00	1,023,307.16 0.00 0.00 1,022,722.60	4,718.06 0.00 8,009.72 3,291.66	0.00 584.56 (584.56) 2,707.10	2,707.10
084664CZ2	Berkshire Hathaway Callable Note Cont 2/15/2027 2.3% Due 03/15/2027	03/07/2022 03/15/2022 2,870,000.00	2,869,486.95 0.00 0.00 2,869,496.21	19,436.28 0.00 24,937.11 5,500.83	9.26 0.00 9.26 5,510.09	5,510.09
09690AAC7	BMW Vehicle Lease Trust 2021-2 A3 0.33% Due 12/26/2024	09/08/2021 09/15/2021 945,000.00	944,936.39 0.00 0.00 944,940.03	51.98 259.88 51.98 259.88	3.64 0.00 3.64 263.52	263.52
14913R2V8	Caterpillar Financial Service Note 3.4% Due 05/13/2025	05/10/2022 05/13/2022 1,345,000.00	1,343,368.22 0.00 0.00 1,343,416.53	6,097.33 0.00 9,908.17 3,810.84	48.31 0.00 48.31 3,859.15	3,859.15
3130A0F70	FHLB Note 3.375% Due 12/08/2023	Various Various 7,500,000.00	7,557,364.48 0.00 0.00 7,553,977.24	16,171.89 0.00 37,265.64 21,093.75	0.00 3,387.24 (3,387.24) 17,706.51	17,706.51



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
3130A2UW4	FHLB Note 2.875% Due 09/13/2024	Various Various 3,000,000.00	3,075,735.06 0.00 0.00 3,072,818.55	25,875.00 0.00 33,062.50 7,187.50	0.00 2,916.51 (2,916.51) 4,270.99	4,270.99
3130A3GE8	FHLB Note 2.75% Due 12/13/2024	02/06/2020 02/10/2020 4,000,000.00	4,114,047.42 0.00 0.00 4,110,101.58	5,500.00 0.00 14,666.67 9,166.67	0.00 3,945.84 (3,945.84) 5,220.83	5,220.83
3130A4CH3	FHLB Note 2.375% Due 03/14/2025	03/19/2020 03/20/2020 1,500,000.00	1,546,993.67 0.00 0.00 1,545,517.68	10,588.54 0.00 13,557.29 2,968.75	0.00 1,475.99 (1,475.99) 1,492.76	1,492.76
313383YJ4	FHLB Note 3.375% Due 09/08/2023	Various Various 5,000,000.00	5,017,926.95 0.00 0.00 5,016,646.46	52,968.75 0.00 67,031.25 14,062.50	0.00 1,280.49 (1,280.49) 12,782.01	12,782.01
3135G03U5	FNMA Note 0.625% Due 04/22/2025	04/22/2020 04/24/2020 2,880,000.00	2,876,662.80 0.00 0.00 2,876,763.63	3,450.00 0.00 4,950.00 1,500.00	100.83 0.00 100.83 1,600.83	1,600.83
3135G04Z3	FNMA Note 0.5% Due 06/17/2025	06/17/2020 06/19/2020 4,140,000.00	4,134,916.38 0.00 0.00 4,135,062.03	805.00 0.00 2,530.00 1,725.00	145.65 0.00 145.65 1,870.65	1,870.65
3135G05G4	FNMA Note 0.25% Due 07/10/2023	07/08/2020 07/10/2020 2,830,000.00	2,827,921.82 0.00 0.00 2,828,094.08	3,360.63 3,537.50 412.71 589.58	172.26 0.00 172.26 761.84	761.84
3135G05X7	FNMA Note 0.375% Due 08/25/2025	08/25/2020 08/27/2020 3,385,000.00	3,375,003.34 0.00 0.00 3,375,272.58	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	3,506,534.85 0.00 0.00 3,506,749.07	2,636.25 0.00 4,100.83 1,464.58	214.22 0.00 214.22 1,678.80	1,678.80

PRISM Short Term Core Portfolio

Account #10290

Income Earned

As of July 31, 2022



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
3135G0W66	FNMA Note 1.625% Due 10/15/2024	11/08/2019 11/12/2019 3,000,000.00	2,988,415.06 0.00 0.00 2,988,844.14	10,291.67 0.00 14,354.17 4,062.50	429.08 0.00 429.08 4,491.58	4,491.58
3135G0X24	FNMA Note 1.625% Due 01/07/2025	Various Various 6,000,000.00	6,060,875.77 0.00 0.00 6,058,826.75	47,125.00 48,750.00 6,500.00 8,125.00	133.37 2,182.39 (2,049.02) 6,075.98	6,075.98
3137BFE98	FHLMC K041 A2 3.171% Due 10/25/2024	07/01/2021 07/07/2021 2,000,000.00	2,105,420.76 0.00 0.00 2,101,449.87	5,285.00 5,285.00 5,285.00 5,285.00	0.00 3,970.89 (3,970.89) 1,314.11	1,314.11
3137EAEPO	FHLMC Note 1.5% Due 02/12/2025	Various Various 6,500,000.00	6,514,179.80 0.00 0.00 6,513,720.47	37,645.84 0.00 45,770.84 8,125.00	71.54 530.87 (459.33) 7,665.67	7,665.67
3137EAEU9	FHLMC Note 0.375% Due 07/21/2025	07/21/2020 07/23/2020 2,100,000.00	2,093,601.36 0.00 0.00 2,093,779.10	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	3,253,651.94 0.00 0.00 3,253,818.71	3,327.92 0.00 4,346.67 1,018.75	166.77 0.00 166.77 1,185.52	1,185.52
362554AC1	GM Financial Securitized Term 2021-4 A3 0.68% Due 09/16/2026	10/13/2021 10/21/2021 775,000.00	774,984.27 0.00 0.00 774,984.76	219.58 439.17 219.58 439.17	0.49 0.00 0.49 439.66	439.66
362585AC5	GM Financial Securitized ART 2022-2 A3 3.1% Due 02/16/2027	04/05/2022 04/13/2022 975,000.00	974,809.09 0.00 0.00 974,814.13	1,259.38 2,518.75 1,259.38 2,518.75	5.04 0.00 5.04 2,523.79	2,523.79
36265MAC9	GM Financial Auto Lease Trust 2022-1 A3 1.9% Due 03/20/2025	02/15/2022 02/23/2022 2,095,000.00	2,094,984.91 0.00 0.00 2,094,985.62	1,216.26 3,317.09 1,216.26 3,317.09	0.71 0.00 0.71 3,317.80	3,317.80

PRISM Short Term Core Portfolio

Account #10290

Income Earned

As of July 31, 2022



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
36266FAC3	GM Financial Auto Lease Trust 2022-2 A3 3.42% Due 06/20/2025	05/03/2022 05/11/2022 1,270,000.00	1,269,875.97 0.00 0.00 1,269,881.10	1,327.15 3,619.50 1,327.15 3,619.50	5.13 0.00 5.13 3,624.63	3,624.63
380146AC4	GM Financial Auto Receivables 2022-1 A3 1.26% Due 11/16/2026	01/11/2022 01/19/2022 660,000.00	659,950.36 0.00 0.00 659,951.82	346.50 693.00 346.50 693.00	1.46 0.00 1.46 694.46	694.46
40139LBD4	Guardian Life Glob Fun Note 1.25% Due 05/13/2026	02/09/2022 02/11/2022 1,350,000.00	1,302,492.39 0.00 0.00 1,303,535.40	2,250.00 0.00 3,656.25 1,406.25	1,043.01 0.00 1,043.01 2,449.26	2,449.26
43813KAC6	Honda Auto Receivables Trust 2020-3 A3 0.37% Due 10/18/2024	09/22/2020 09/29/2020 1,066,283.74	1,148,215.67 0.00 82,006.33 1,066,218.90	153.42 354.06 142.47 343.11	9.56 0.00 9.56 352.67	352.67
43815BAC4	Honda Auto Receivables Trust 2022-1 A3 1.88% Due 05/15/2026	02/15/2022 02/23/2022 1,640,000.00	1,639,780.16 0.00 0.00 1,639,786.66	1,370.31 2,569.33 1,370.31 2,569.33	6.50 0.00 6.50 2,575.83	2,575.83
43815GAC3	Honda Auto Receivables Trust 2021-4 A3 0.88% Due 01/21/2026	11/16/2021 11/24/2021 1,020,000.00	1,019,824.72 0.00 0.00 1,019,830.34	249.33 748.00 249.33 748.00	5.62 0.00 5.62 753.62	753.62
438516CB0	Honeywell Intl Callable Note Cont 5/1/2025 1.35% Due 06/01/2025	06/23/2020 06/25/2020 2,500,000.00	2,535,198.11 0.00 0.00 2,534,174.53	2,812.50 0.00 5,625.00 2,812.50	0.00 1,023.58 (1,023.58) 1,788.92	1,788.92
44891VAC5	Hyundai Auto Lease Trust 2021-B A3 0.33% Due 06/17/2024	06/08/2021 06/16/2021 1,495,000.00	1,494,879.54 0.00 0.00 1,494,888.01	219.27 411.13 219.27 411.13	8.47 0.00 8.47 419.60	419.60
44891WAC3	Hyundai Auto Lease Trust 2022-A A3 1.16% Due 01/15/2025	01/11/2022 01/19/2022 1,200,000.00	1,199,978.77 0.00 0.00 1,199,979.78	618.67 1,160.00 618.67 1,160.00	1.01 0.00 1.01 1,161.01	1,161.01



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
448977AD0	Hyundai Auto Receivables Trust 2022-A A3 2.22% Due 10/15/2026	03/09/2022 03/16/2022 1,795,000.00	1,794,937.12 0.00 0.00 1,794,938.92	1,771.07 3,320.75 1,771.07 3,320.75	1.80 0.00 1.80 3,322.55	3,322.55
44933LAC7	Hyundai Auto Receivables Trust 2021-A A3 0.38% Due 09/15/2025	04/20/2021 04/28/2021 850,000.00	849,945.05 0.00 0.00 849,947.54	143.56 269.17 143.56 269.17	2.49 0.00 2.49 271.66	271.66
44934KAC8	Hyundai Auto Receivables Trust 2021-B A3 0.38% Due 01/15/2026	07/20/2021 07/28/2021 2,175,000.00	2,174,661.68 0.00 0.00 2,174,674.68	367.33 688.75 367.33 688.75	13.00 0.00 13.00 701.75	701.75
44935FAD6	Hyundai Auto Receivables Trust 2021-C A3 0.74% Due 05/15/2026	11/09/2021 11/17/2021 730,000.00	729,868.94 0.00 0.00 729,873.32	240.09 450.17 240.09 450.17	4.38 0.00 4.38 454.55	454.55
4581X0CZ9	Inter-American Dev Bank Note 1.75% Due 09/14/2022	Various Various 3,000,000.00	2,996,106.35 0.00 0.00 2,997,715.73	15,604.17 0.00 19,979.17 4,375.00	1,609.38 0.00 1,609.38 5,984.38	5,984.38
4581X0DN5	Inter-American Dev Bank Note 0.625% Due 07/15/2025	01/13/2021 01/15/2021 2,020,000.00	2,025,940.05 0.00 0.00 2,025,774.16	5,821.53 6,312.50 561.11 1,052.08	0.00 165.89 (165.89) 886.19	886.19
4581X0DV7	Inter-American Dev Bank Note 0.875% Due 04/20/2026	04/13/2021 04/20/2021 5,420,000.00	5,401,117.21 0.00 0.00 5,401,538.64	9,353.26 0.00 13,305.35 3,952.09	421.43 0.00 421.43 4,373.52	4,373.52
4581X0DZ8	Inter-American Dev Bank Note 0.5% Due 09/23/2024	09/15/2021 09/23/2021 4,895,000.00	4,892,306.41 0.00 0.00 4,892,408.87	6,662.64 0.00 8,702.22 2,039.58	102.46 0.00 102.46 2,142.04	2,142.04
459058JB0	Intl. Bank Recon & Development Note 0.625% Due 04/22/2025	04/15/2020 04/22/2020 3,560,000.00	3,552,258.81 0.00 0.00 3,552,492.71	4,264.58 0.00 6,118.75 1,854.17	233.90 0.00 233.90 2,088.07	2,088.07

PRISM Short Term Core Portfolio

Account #10290

Income Earned

As of July 31, 2022



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
459058JL8	Intl. Bank Recon & Development Note 0.5% Due 10/28/2025	Various Various 4,000,000.00	3,998,258.80 0.00 0.00 3,998,303.22	3,500.01 0.00 5,166.67 1,666.66	56.49 12.07 44.42 1,711.08	1,711.08
46647PAH9	JP Morgan Chase & Co Callable Note 2X 3/1/2024 3.22% Due 03/01/2025	Various Various 3,000,000.00	3,145,061.64 0.00 0.00 3,140,444.70	32,200.00 0.00 40,250.00 8,050.00	0.00 4,616.94 (4,616.94) 3,433.06	3,433.06
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	1,276,706.89 0.00 0.00 1,276,094.08	7,518.75 0.00 9,607.29 2,088.54	0.00 612.81 (612.81) 1,475.73	1,475.73
46647PBK1	JP Morgan Chase & Co Callable Note Cont 4/22/2025 2.083% Due 04/22/2026	08/27/2021 08/31/2021 1,000,000.00	1,025,382.67 0.00 0.00 1,024,816.99	3,992.42 0.00 5,728.25 1,735.83	0.00 565.68 (565.68) 1,170.15	1,170.15
47787JAC2	John Deere Owner Trust 2022-A A3 2.32% Due 09/16/2026	03/10/2022 03/16/2022 1,255,000.00	1,254,745.61 0.00 0.00 1,254,752.34	1,294.04 2,426.33 1,294.04 2,426.33	6.73 0.00 6.73 2,433.06	2,433.06
47788UAC6	John Deere Owner Trust 2021-A A3 0.36% Due 09/15/2025	03/02/2021 03/10/2021 940,000.00	939,885.00 0.00 0.00 939,889.26	150.40 282.00 150.40 282.00	4.26 0.00 4.26 286.26	286.26
47789QAC4	John Deere Owner Trust 2021-B A3 0.52% Due 03/16/2026	07/13/2021 07/21/2021 1,020,000.00	1,019,932.57 0.00 0.00 1,019,934.68	235.73 442.00 235.73 442.00	2.11 0.00 2.11 444.11	444.11
47800AAC4	John Deere Owner Trust 2022-B A3 3.74% Due 02/16/2027	07/12/2022 07/20/2022 1,160,000.00	0.00 1,159,889.22 0.00 1,159,890.24	0.00 0.00 1,325.62 1,325.62	1.02 0.00 1.02 1,326.64	1,326.64
58769KAD6	Mercedes-Benz Auto Lease Trust 2021-B A3 0.4% Due 11/15/2024	06/22/2021 06/29/2021 1,190,000.00	1,189,945.61 0.00 0.00 1,189,948.61	211.56 396.67 211.56 396.67	3.00 0.00 3.00 399.67	399.67

PRISM Short Term Core Portfolio

Account #10290

Income Earned

As of July 31, 2022



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
58989V2D5	Met Tower Global Funding Note 1.25% Due 09/14/2026	09/07/2021 09/14/2021 1,705,000.00	1,703,680.52 0.00 0.00 1,703,707.15	6,334.55 0.00 8,110.59 1,776.04	26.63 0.00 26.63 1,802.67	1,802.67
59217GER6	Metlife Note 1.875% Due 01/11/2027	01/03/2022 01/11/2022 2,475,000.00	2,472,442.73 0.00 0.00 2,472,490.63	21,914.06 23,203.13 2,578.13 3,867.20	47.90 0.00 47.90 3,915.10	3,915.10
61747YEA9	Morgan Stanley Callable Note Cont 5/30/2024 0.79% Due 05/30/2025	Various Various 4,000,000.00	3,999,065.05 0.00 0.00 3,999,092.29	2,721.11 0.00 5,354.45 2,633.34	63.41 36.17 27.24 2,660.58	2,660.58
65479JAD5	Nissan Auto Receivables Owner 2019-C A3 1.93% Due 07/15/2024	10/16/2019 10/23/2019 748,886.02	856,535.19 0.00 107,668.68 748,869.67	734.73 1,377.62 642.38 1,285.27	3.16 0.00 3.16 1,288.43	1,288.43
69353RFL7	PNC Bank Callable Note Cont 5/9/2023 3.5% Due 06/08/2023	Various Various 3,000,000.00	2,999,245.98 0.00 0.00 2,999,314.33	6,708.33 0.00 15,458.34 8,750.01	68.35 0.00 68.35 8,818.36	8,818.36
747525AF0	Qualcomm Inc Callable Note Cont 2/20/2025 3.45% Due 05/20/2025	Various Various 2,725,000.00	2,858,888.27 0.00 0.00 2,854,950.38	10,706.98 0.00 18,541.36 7,834.38	0.00 3,937.89 (3,937.89) 3,896.49	3,896.49
78013XZU5	Royal Bank of Canada Note 2.55% Due 07/16/2024	09/10/2019 09/12/2019 4,000,000.00	4,021,135.96 0.00 0.00 4,020,257.66	46,750.00 51,000.00 4,250.00 8,500.00	0.00 878.30 (878.30) 7,621.70	7,621.70
78015K7H1	Royal Bank of Canada Note 1.15% Due 06/10/2025	12/22/2021 12/27/2021 1,000,000.00	991,986.52 0.00 0.00 992,217.61	670.83 0.00 1,629.17 958.34	231.09 0.00 231.09 1,189.43	1,189.43
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	489,830.60 0.00 0.00 489,837.64	1,412.15 1,531.25 136.11 255.21	7.04 0.00 7.04 262.25	262.25

PRISM Short Term Core Portfolio

Account #10290

Income Earned

As of July 31, 2022



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
808513BN4	Charles Schwab Corp Callable Note Cont 2/18/2024 0.75% Due 03/18/2024	03/16/2021 03/18/2021 1,130,000.00	1,129,677.29 0.00 0.00 1,129,693.27	2,424.79 0.00 3,131.04 706.25	15.98 0.00 15.98 722.23	722.23
808513BY0	Charles Schwab Corp Callable Note Cont 2/3/2027 2.45% Due 03/03/2027	03/01/2022 03/03/2022 975,000.00	974,016.20 0.00 0.00 974,034.08	7,829.79 0.00 9,820.42 1,990.63	17.88 0.00 17.88 2,008.51	2,008.51
89114TZN5	Toronto-Dominion Bank Note 1.95% Due 01/12/2027	01/25/2022 01/27/2022 1,000,000.00	992,954.77 0.00 0.00 993,086.66	9,154.17 9,750.00 1,029.16 1,624.99	131.89 0.00 131.89 1,756.88	1,756.88
89114TZT2	Toronto-Dominion Bank Note 2.8% Due 03/10/2027	03/09/2022 03/11/2022 3,250,000.00	3,225,809.15 0.00 0.00 3,226,246.93	28,058.33 0.00 35,641.67 7,583.34	437.78 0.00 437.78 8,021.12	8,021.12
89236TJK2	Toyota Motor Credit Corp Note 1.125% Due 06/18/2026	Various Various 3,615,000.00	3,613,121.70 0.00 0.00 3,613,161.91	1,468.59 0.00 4,857.66 3,389.07	40.21 0.00 40.21 3,429.28	3,429.28
89237VAB5	Toyota Auto Receivables Trust 2020-C A3 0.44% Due 10/15/2024	07/21/2020 07/27/2020 761,533.44	828,938.67 0.00 67,439.90 761,502.77	162.11 303.96 148.92 290.77	4.00 0.00 4.00 294.77	294.77
89238LAC4	Toyota Lease Owner Trust 2022-A A3 1.96% Due 02/20/2025	02/23/2022 02/28/2022 2,555,000.00	2,554,656.52 0.00 0.00 2,554,671.31	1,530.16 4,173.17 1,530.16 4,173.17	14.79 0.00 14.79 4,187.96	4,187.96
89239CAC3	Toyota Lease Owner Trust 2021-B A3 0.42% Due 10/21/2024	07/27/2021 08/02/2021 1,145,000.00	1,144,990.25 0.00 0.00 1,144,990.79	146.94 400.75 146.94 400.75	0.54 0.00 0.54 401.29	401.29
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	4,110,514.38 0.00 0.00 4,110,663.10	37,492.22 42,178.75 2,343.26 7,029.79	148.72 0.00 148.72 7,178.51	7,178.51

PRISM Short Term Core Portfolio

Account #10290

Income Earned

As of July 31, 2022



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
9128282N9	US Treasury Note 2.125% Due 07/31/2024	10/10/2019 10/11/2019 3,000,000.00	3,037,145.50 0.00 0.00 3,035,632.34	26,591.85 31,875.00 173.23 5,456.38	0.00 1,513.16 (1,513.16) 3,943.22	3,943.22
9128283J7	US Treasury Note 2.125% Due 11/30/2024	Various Various 7,500,000.00	7,562,930.29 0.00 0.00 7,560,720.95	13,498.98 0.00 26,997.95 13,498.97	0.00 2,209.34 (2,209.34) 11,289.63	11,289.63
912828YH7	US Treasury Note 1.5% Due 09/30/2024	Various Various 5,500,000.00	5,482,627.23 0.00 0.00 5,483,282.41	20,737.71 0.00 27,725.41 6,987.70	655.18 0.00 655.18 7,642.88	7,642.88
912828Z78	US Treasury Note 1.5% Due 01/31/2027	04/27/2022 04/28/2022 3,000,000.00	2,832,381.10 0.00 0.00 2,835,483.30	18,770.72 22,500.00 122.28 3,851.56	3,102.20 0.00 3,102.20 6,953.76	6,953.76
912828ZC7	US Treasury Note 1.125% Due 02/28/2025	03/24/2020 03/25/2020 2,500,000.00	2,539,991.56 0.00 0.00 2,538,717.42	9,400.48 0.00 11,769.70 2,369.22	0.00 1,274.14 (1,274.14) 1,095.08	1,095.08
912828ZL7	US Treasury Note 0.375% Due 04/30/2025	06/04/2020 06/05/2020 2,500,000.00	2,497,517.90 0.00 0.00 2,497,592.31	1,579.48 0.00 2,369.23 789.75	74.41 0.00 74.41 864.16	864.16
91282CAM3	US Treasury Note 0.25% Due 09/30/2025	10/16/2020 10/19/2020 1,750,000.00	1,746,048.40 0.00 0.00 1,746,151.60	1,099.73 0.00 1,470.29 370.56	103.20 0.00 103.20 473.76	473.76
91282CBC4	US Treasury Note 0.375% Due 12/31/2025	12/29/2020 12/31/2020 3,000,000.00	2,999,835.84 0.00 0.00 2,999,839.82	30.57 0.00 978.26 947.69	3.98 0.00 3.98 951.67	951.67
91282CBH3	US Treasury Note 0.375% Due 01/31/2026	Various Various 6,000,000.00	5,935,358.30 0.00 0.00 5,936,887.99	9,385.36 11,250.00 61.14 1,925.78	1,529.69 0.00 1,529.69 3,455.47	3,455.47

PRISM Short Term Core Portfolio

Account #10290

Income Earned

As of July 31, 2022



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
91282CBT7	US Treasury Note 0.75% Due 03/31/2026	Various Various 8,000,000.00	7,922,613.13 0.00 0.00 7,924,365.50	15,081.97 0.00 20,163.94 5,081.97	1,752.37 0.00 1,752.37 6,834.34	6,834.34
91282CCF6	US Treasury Note 0.75% Due 05/31/2026	Various Various 4,500,000.00	4,469,082.59 0.00 0.00 4,469,752.82	2,858.60 0.00 5,717.21 2,858.61	670.23 0.00 670.23 3,528.84	3,528.84
91282CCT6	US Treasury Note 0.375% Due 08/15/2024	08/30/2021 08/31/2021 5,000,000.00	4,997,894.96 0.00 0.00 4,997,979.06	7,044.20 0.00 8,649.86 1,605.66	84.10 0.00 84.10 1,689.76	1,689.76
91282CCW9	US Treasury Note 0.75% Due 08/31/2026	Various Various 12,500,000.00	12,468,319.16 0.00 0.00 12,468,964.43	31,334.92 0.00 39,232.33 7,897.41	645.27 0.00 645.27 8,542.68	8,542.68
91282CCX7	US Treasury Note 0.375% Due 09/15/2024	Various Various 9,000,000.00	8,976,212.96 0.00 0.00 8,977,126.71	9,904.89 0.00 12,747.96 2,843.07	913.75 0.00 913.75 3,756.82	3,756.82
91282CDG3	US Treasury Note 1.125% Due 10/31/2026	Various Various 9,500,000.00	9,444,383.89 0.00 0.00 9,445,473.03	18,006.12 0.00 27,009.17 9,003.05	1,089.14 0.00 1,089.14 10,092.19	10,092.19
91282CDR9	US Treasury Note 0.75% Due 12/31/2023	12/28/2021 12/31/2021 1,500,000.00	1,500,043.98 0.00 0.00 1,500,041.49	30.57 0.00 978.26 947.69	0.00 2.49 (2.49) 945.20	945.20
91324PEC2	United Health Group Inc Callable Note Cont 4/15/2026 1.15% Due 05/15/2026	Various Various 635,000.00	636,619.49 0.00 0.00 636,583.98	933.10 0.00 1,541.64 608.54	0.00 35.51 (35.51) 573.03	573.03
927804GH1	Virginia Electric Power Corp Callable Note Cont. 4/15/2027 3.75% Due 05/15/2027	05/16/2022 05/31/2022 735,000.00	732,746.08 0.00 0.00 732,785.35	2,373.44 0.00 4,670.31 2,296.87	39.27 0.00 39.27 2,336.14	2,336.14



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
931142EK5	Wal-Mart Stores Callable Note Cont 5/26/2023 3.4% Due 06/26/2023	Various 06/27/2018 4,570,000.00	4,569,765.65 0.00 0.00 4,569,785.84	2,158.06 0.00 15,106.39 12,948.33	20.19 0.00 20.19 12,968.52	12,968.52
931142ER0	Wal-Mart Stores Callable Note Cont 08/17/2026 1.05% Due 09/17/2026	09/08/2021 09/17/2021 780,000.00	778,757.51 0.00 0.00 778,782.53	2,366.00 0.00 3,048.50 682.50	25.02 0.00 25.02 707.52	707.52
			275,799,273.69	872,940.22	18,283.22	
			1,159,889.22	332,010.31	45,501.41	
			257,114.91	888,179.76	(27,218.19)	
Total Fixed Income		276,121,703.20	276,674,829.81	347,249.85	320,031.66	320,031.66
CASH & EQUIVALENT						
262006307	Dreyfus Gov't Cash Management Money Market Fund	Various Various 720,071.78	1,289,978.67 589,982.33 1,159,889.22 720,071.78	0.00 857.11 0.00 857.11	0.00 0.00 0.00 857.11	857.11
			1,289,978.67	0.00	0.00	
			589,982.33	857.11	0.00	
			1,159,889.22	0.00	0.00	
Total Cash & Equivalent		720,071.78	720,071.78	857.11	857.11	857.11
			277,089,252.36	872,940.22	18,283.22	
			1,749,871.55	332,867.42	45,501.41	
			1,417,004.13	888,179.76	(27,218.19)	
TOTAL PORTFOLIO		276,841,774.98	277,394,901.59	348,106.96	320,888.77	320,888.77



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
FIXED INCOME						
00440EAS6	Chubb INA Holdings Inc Note 3.15% Due 03/15/2025	10/28/2020 10/30/2020 1,000,000.00	1,061,045.45 0.00 0.00 1,059,068.02	11,900.00 0.00 14,525.00 2,625.00	0.00 1,977.43 (1,977.43) 647.57	647.57
023135BW5	Amazon.com Inc Note 0.45% Due 05/12/2024	05/10/2021 05/12/2021 1,960,000.00	1,958,302.88 0.00 0.00 1,958,383.82	1,935.50 0.00 2,670.50 735.00	80.94 0.00 80.94 815.94	815.94
023135CF1	Amazon.com Inc Callable Note Cont 3/13/2027 3.3% Due 04/13/2027	Various Various 2,250,000.00	1,247,952.07 981,180.00 0.00 2,229,180.23	12,375.00 (12,650.00) 28,462.50 3,437.50	48.16 0.00 48.16 3,485.66	3,485.66
02582JIT8	American Express Credit Trust 2022-2 A 3.39% Due 05/17/2027	05/17/2022 05/24/2022 2,445,000.00	2,444,493.50 0.00 0.00 2,444,508.92	3,683.80 6,907.13 3,683.80 6,907.13	15.42 0.00 15.42 6,922.55	6,922.55
02665WEA5	American Honda Finance Note 1.5% Due 01/13/2025	Various Various 4,000,000.00	3,982,420.57 0.00 0.00 3,983,028.79	3,000.00 0.00 8,000.00 5,000.00	608.22 0.00 608.22 5,608.22	5,608.22
037833AZ3	Apple Inc Note 2.5% Due 02/09/2025	07/14/2021 07/16/2021 1,000,000.00	1,041,959.69 0.00 0.00 1,040,550.43	11,944.44 12,500.00 1,527.78 2,083.34	0.00 1,409.26 (1,409.26) 674.08	674.08
05601XAC3	BMW Vehicle Lease Trust 2022-1 A3 1.1% Due 03/25/2025	01/11/2022 01/19/2022 995,000.00	994,887.50 0.00 0.00 994,893.30	182.42 912.08 182.42 912.08	5.80 0.00 5.80 917.88	917.88
05602RAD3	BMW Vehicle Owner Trust 2022-A A3 3.21% Due 08/25/2026	05/10/2022 05/18/2022 985,000.00	984,952.17 0.00 0.00 984,953.57	526.98 2,634.88 526.98 2,634.88	1.40 0.00 1.40 2,636.28	2,636.28

PRISM Short Term Core Portfolio

Account #10290

Income Earned

As of August 31, 2022



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
06051GHF9	Bank of America Corp Callable Note 1X 3/5/2023 3.55% Due 03/05/2024	09/10/2019 09/12/2019 4,000,000.00	4,057,533.55 0.00 0.00 4,054,469.05	57,588.89 0.00 69,422.22 11,833.33	0.00 3,064.50 (3,064.50) 8,768.83	8,768.83
06051GJD2	Bank of America Corp Callable Note Cont 6/19/2025 1.319% Due 06/19/2026	08/27/2021 08/31/2021 1,250,000.00	1,251,638.02 0.00 0.00 1,251,602.21	1,923.54 0.00 3,297.50 1,373.96	0.00 35.81 (35.81) 1,338.15	1,338.15
06367WB85	Bank of Montreal Note 1.85% Due 05/01/2025	08/12/2021 08/16/2021 2,500,000.00	2,560,099.11 0.00 0.00 2,558,243.46	11,562.50 0.00 15,416.67 3,854.17	0.00 1,855.65 (1,855.65) 1,998.52	1,998.52
06368FAC3	Bank of Montreal Note 1.25% Due 09/15/2026	Various 09/15/2021 2,500,000.00	2,496,321.19 0.00 0.00 2,496,396.91	11,805.56 0.00 14,409.73 2,604.17	75.72 0.00 75.72 2,679.89	2,679.89
06406HCQ0	Bank of New York Callable Note Cont 10/18/2025 3.95% Due 11/18/2025	04/05/2022 04/07/2022 1,000,000.00	1,022,722.60 0.00 0.00 1,022,138.03	8,009.72 0.00 11,301.39 3,291.67	0.00 584.57 (584.57) 2,707.10	2,707.10
084664CZ2	Berkshire Hathaway Callable Note Cont 2/15/2027 2.3% Due 03/15/2027	03/07/2022 03/15/2022 2,870,000.00	2,869,496.21 0.00 0.00 2,869,505.47	24,937.11 0.00 30,437.94 5,500.83	9.26 0.00 9.26 5,510.09	5,510.09
09690AAC7	BMW Vehicle Lease Trust 2021-2 A3 0.33% Due 12/26/2024	09/08/2021 09/15/2021 945,000.00	944,940.03 0.00 0.00 944,943.67	51.98 259.88 51.98 259.88	3.64 0.00 3.64 263.52	263.52
14913R2V8	Caterpillar Financial Service Note 3.4% Due 05/13/2025	05/10/2022 05/13/2022 1,345,000.00	1,343,416.53 0.00 0.00 1,343,464.85	9,908.17 0.00 13,719.00 3,810.83	48.32 0.00 48.32 3,859.15	3,859.15
14913R3A3	Caterpillar Financial Service Note 3.6% Due 08/12/2027	08/17/2022 08/19/2022 2,000,000.00	0.00 1,994,300.00 0.00 1,994,340.74	0.00 (1,400.00) 3,800.00 2,400.00	40.74 0.00 40.74 2,440.74	2,440.74

PRISM Short Term Core Portfolio

Account #10290

Income Earned

As of August 31, 2022



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
3130A0F70	FHLB Note 3.375% Due 12/08/2023	Various Various 7,500,000.00	7,553,977.24 0.00 0.00 7,550,590.01	37,265.64 0.00 58,359.38 21,093.74	0.00 3,387.23 (3,387.23) 17,706.51	17,706.51
3130A2UW4	FHLB Note 2.875% Due 09/13/2024	Various Various 3,000,000.00	3,072,818.55 0.00 0.00 3,069,902.05	33,062.50 0.00 40,250.00 7,187.50	0.00 2,916.50 (2,916.50) 4,271.00	4,271.00
3130A3GE8	FHLB Note 2.75% Due 12/13/2024	02/06/2020 02/10/2020 4,000,000.00	4,110,101.58 0.00 0.00 4,106,155.75	14,666.67 0.00 23,833.33 9,166.66	0.00 3,945.83 (3,945.83) 5,220.83	5,220.83
3130A4CH3	FHLB Note 2.375% Due 03/14/2025	03/19/2020 03/20/2020 1,500,000.00	1,545,517.68 0.00 0.00 1,544,041.69	13,557.29 0.00 16,526.04 2,968.75	0.00 1,475.99 (1,475.99) 1,492.76	1,492.76
3130ASHK8	FHLB Note 3.125% Due 06/14/2024	08/16/2022 08/17/2022 4,000,000.00	0.00 3,983,600.00 0.00 3,983,968.82	0.00 (19,444.44) 24,305.56 4,861.12	368.82 0.00 368.82 5,229.94	5,229.94
313383YJ4	FHLB Note 3.375% Due 09/08/2023	Various Various 5,000,000.00	5,016,646.46 0.00 0.00 5,015,365.96	67,031.25 0.00 81,093.75 14,062.50	0.00 1,280.50 (1,280.50) 12,782.00	12,782.00
3135G03U5	FNMA Note 0.625% Due 04/22/2025	04/22/2020 04/24/2020 2,880,000.00	2,876,763.63 0.00 0.00 2,876,864.46	4,950.00 0.00 6,450.00 1,500.00	100.83 0.00 100.83 1,600.83	1,600.83
3135G04Z3	FNMA Note 0.5% Due 06/17/2025	06/17/2020 06/19/2020 4,140,000.00	4,135,062.03 0.00 0.00 4,135,207.68	2,530.00 0.00 4,255.00 1,725.00	145.65 0.00 145.65 1,870.65	1,870.65
3135G05G4	FNMA Note 0.25% Due 07/10/2023	07/08/2020 07/10/2020 2,830,000.00	2,828,094.08 0.00 0.00 2,828,266.33	412.71 0.00 1,002.29 589.58	172.25 0.00 172.25 761.83	761.83



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	3,375,272.58 0.00 0.00 3,375,541.82	5,500.63 6,346.88 211.56 1,057.81	269.24 0.00 269.24 1,327.05	1,327.05
3135G06G3	FNMA Note 0.5% Due 11/07/2025	11/09/2020 11/12/2020 3,515,000.00	3,506,749.07 0.00 0.00 3,506,963.29	4,100.83 0.00 5,565.42 1,464.59	214.22 0.00 214.22 1,678.81	1,678.81
3135G0W66	FNMA Note 1.625% Due 10/15/2024	11/08/2019 11/12/2019 3,000,000.00	2,988,844.14 0.00 0.00 2,989,273.21	14,354.17 0.00 18,416.67 4,062.50	429.07 0.00 429.07 4,491.57	4,491.57
3135G0X24	FNMA Note 1.625% Due 01/07/2025	Various Various 6,000,000.00	6,058,826.75 0.00 0.00 6,056,777.73	6,500.00 0.00 14,625.00 8,125.00	133.37 2,182.39 (2,049.02) 6,075.98	6,075.98
3137BFE98	FHLMC K041 A2 3.171% Due 10/25/2024	07/01/2021 07/07/2021 2,000,000.00	2,101,449.87 0.00 0.00 2,097,478.98	5,285.00 5,285.00 5,285.00 5,285.00	0.00 3,970.89 (3,970.89) 1,314.11	1,314.11
3137EAEPO	FHLMC Note 1.5% Due 02/12/2025	Various Various 6,500,000.00	6,513,720.47 0.00 0.00 6,513,261.15	45,770.84 48,750.00 5,145.84 8,125.00	71.55 530.87 (459.32) 7,665.68	7,665.68
3137EAEU9	FHLMC Note 0.375% Due 07/21/2025	07/21/2020 07/23/2020 2,100,000.00	2,093,779.10 0.00 0.00 2,093,956.84	218.75 0.00 875.00 656.25	177.74 0.00 177.74 833.99	833.99
3137EAEX3	FHLMC Note 0.375% Due 09/23/2025	09/23/2020 09/25/2020 3,260,000.00	3,253,818.71 0.00 0.00 3,253,985.48	4,346.67 0.00 5,365.42 1,018.75	166.77 0.00 166.77 1,185.52	1,185.52
362554AC1	GM Financial Securitized Term 2021-4 A3 0.68% Due 09/16/2026	10/13/2021 10/21/2021 775,000.00	774,984.76 0.00 0.00 774,985.25	219.58 439.17 219.58 439.17	0.49 0.00 0.49 439.66	439.66



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
362585AC5	GM Financial Securitized ART 2022-2 A3 3.1% Due 02/16/2027	04/05/2022 04/13/2022 975,000.00	974,814.13 0.00 0.00 974,819.18	1,259.38 2,518.75 1,259.38 2,518.75	5.05 0.00 5.05 2,523.80	2,523.80
36265MAC9	GM Financial Auto Lease Trust 2022-1 A3 1.9% Due 03/20/2025	02/15/2022 02/23/2022 2,095,000.00	2,094,985.62 0.00 0.00 2,094,986.33	1,216.26 3,317.09 1,216.26 3,317.09	0.71 0.00 0.71 3,317.80	3,317.80
36266FAC3	GM Financial Auto Lease Trust 2022-2 A3 3.42% Due 06/20/2025	05/03/2022 05/11/2022 1,270,000.00	1,269,881.10 0.00 0.00 1,269,886.23	1,327.15 3,619.50 1,327.15 3,619.50	5.13 0.00 5.13 3,624.63	3,624.63
380146AC4	GM Financial Auto Receivables 2022-1 A3 1.26% Due 11/16/2026	01/11/2022 01/19/2022 660,000.00	659,951.82 0.00 0.00 659,953.29	346.50 693.00 346.50 693.00	1.47 0.00 1.47 694.47	694.47
40139LBD4	Guardian Life Glob Fun Note 1.25% Due 05/13/2026	02/09/2022 02/11/2022 1,350,000.00	1,303,535.40 0.00 0.00 1,304,578.41	3,656.25 0.00 5,062.50 1,406.25	1,043.01 0.00 1,043.01 2,449.26	2,449.26
43813KAC6	Honda Auto Receivables Trust 2020-3 A3 0.37% Due 10/18/2024	09/22/2020 09/29/2020 985,830.91	1,066,218.90 0.00 80,452.83 985,774.88	142.47 328.77 131.72 318.02	8.81 0.00 8.81 326.83	326.83
43815BAC4	Honda Auto Receivables Trust 2022-1 A3 1.88% Due 05/15/2026	02/15/2022 02/23/2022 1,640,000.00	1,639,786.66 0.00 0.00 1,639,793.16	1,370.31 2,569.33 1,370.31 2,569.33	6.50 0.00 6.50 2,575.83	2,575.83
43815GAC3	Honda Auto Receivables Trust 2021-4 A3 0.88% Due 01/21/2026	11/16/2021 11/24/2021 1,020,000.00	1,019,830.34 0.00 0.00 1,019,835.97	249.33 748.00 249.33 748.00	5.63 0.00 5.63 753.63	753.63
438516CB0	Honeywell Intl Callable Note Cont 5/1/2025 1.35% Due 06/01/2025	06/23/2020 06/25/2020 2,500,000.00	2,534,174.53 0.00 0.00 2,533,150.94	5,625.00 0.00 8,437.50 2,812.50	0.00 1,023.59 (1,023.59) 1,788.91	1,788.91

PRISM Short Term Core Portfolio

Account #10290

Income Earned

As of August 31, 2022



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
44891VAC5	Hyundai Auto Lease Trust 2021-B A3 0.33% Due 06/17/2024	06/08/2021 06/16/2021 1,495,000.00	1,494,888.01 0.00 0.00 1,494,896.48	219.27 411.13 219.27 411.13	8.47 0.00 8.47 419.60	419.60
44891WAC3	Hyundai Auto Lease Trust 2022-A A3 1.16% Due 01/15/2025	01/11/2022 01/19/2022 1,200,000.00	1,199,979.78 0.00 0.00 1,199,980.78	618.67 1,160.00 618.67 1,160.00	1.00 0.00 1.00 1,161.00	1,161.00
448977AD0	Hyundai Auto Receivables Trust 2022-A A3 2.22% Due 10/15/2026	03/09/2022 03/16/2022 1,795,000.00	1,794,938.92 0.00 0.00 1,794,940.73	1,771.07 3,320.75 1,771.07 3,320.75	1.81 0.00 1.81 3,322.56	3,322.56
44933LAC7	Hyundai Auto Receivables Trust 2021-A A3 0.38% Due 09/15/2025	04/20/2021 04/28/2021 850,000.00	849,947.54 0.00 0.00 849,950.03	143.56 269.17 143.56 269.17	2.49 0.00 2.49 271.66	271.66
44934KAC8	Hyundai Auto Receivables Trust 2021-B A3 0.38% Due 01/15/2026	07/20/2021 07/28/2021 2,175,000.00	2,174,674.68 0.00 0.00 2,174,687.67	367.33 688.75 367.33 688.75	12.99 0.00 12.99 701.74	701.74
44935FAD6	Hyundai Auto Receivables Trust 2021-C A3 0.74% Due 05/15/2026	11/09/2021 11/17/2021 730,000.00	729,873.32 0.00 0.00 729,877.69	240.09 450.17 240.09 450.17	4.37 0.00 4.37 454.54	454.54
4581X0CZ9	Inter-American Dev Bank Note 1.75% Due 09/14/2022	Various Various 3,000,000.00	2,997,715.73 0.00 0.00 2,999,325.10	19,979.17 0.00 24,354.17 4,375.00	1,609.37 0.00 1,609.37 5,984.37	5,984.37
4581X0DN5	Inter-American Dev Bank Note 0.625% Due 07/15/2025	01/13/2021 01/15/2021 2,020,000.00	2,025,774.16 0.00 0.00 2,025,608.27	561.11 0.00 1,613.19 1,052.08	0.00 165.89 (165.89) 886.19	886.19
4581X0DV7	Inter-American Dev Bank Note 0.875% Due 04/20/2026	04/13/2021 04/20/2021 5,420,000.00	5,401,538.64 0.00 0.00 5,401,960.07	13,305.35 0.00 17,257.43 3,952.08	421.43 0.00 421.43 4,373.51	4,373.51

PRISM Short Term Core Portfolio

Account #10290

Income Earned

As of August 31, 2022



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
4581X0DZ8	Inter-American Dev Bank Note 0.5% Due 09/23/2024	09/15/2021 09/23/2021 4,895,000.00	4,892,408.87 0.00 0.00 4,892,511.32	8,702.22 0.00 10,741.81 2,039.59	102.45 0.00 102.45 2,142.04	2,142.04
459058JB0	Intl. Bank Recon & Development Note 0.625% Due 04/22/2025	04/15/2020 04/22/2020 3,560,000.00	3,552,492.71 0.00 0.00 3,552,726.60	6,118.75 0.00 7,972.92 1,854.17	233.89 0.00 233.89 2,088.06	2,088.06
459058JL8	Intl. Bank Recon & Development Note 0.5% Due 10/28/2025	Various Various 4,000,000.00	3,998,303.22 0.00 0.00 3,998,347.65	5,166.67 0.00 6,833.33 1,666.66	56.50 12.07 44.43 1,711.09	1,711.09
46647PAH9	JP Morgan Chase & Co Callable Note 2X 3/1/2024 3.22% Due 03/01/2025	Various Various 3,000,000.00	3,140,444.70 0.00 0.00 3,135,827.74	40,250.00 0.00 48,300.00 8,050.00	0.00 4,616.96 (4,616.96) 3,433.04	3,433.04
46647PBH8	JP Morgan Chase & Co Callable Note Mthly 3/13/2025 2.005% Due 03/13/2026	03/12/2021 03/16/2021 1,250,000.00	1,276,094.08 0.00 0.00 1,275,481.26	9,607.29 0.00 11,695.83 2,088.54	0.00 612.82 (612.82) 1,475.72	1,475.72
46647PBK1	JP Morgan Chase & Co Callable Note Cont 4/22/2025 2.083% Due 04/22/2026	08/27/2021 08/31/2021 1,000,000.00	1,024,816.99 0.00 0.00 1,024,251.31	5,728.25 0.00 7,464.08 1,735.83	0.00 565.68 (565.68) 1,170.15	1,170.15
47787JAC2	John Deere Owner Trust 2022-A A3 2.32% Due 09/16/2026	03/10/2022 03/16/2022 1,255,000.00	1,254,752.34 0.00 0.00 1,254,759.07	1,294.04 2,426.33 1,294.04 2,426.33	6.73 0.00 6.73 2,433.06	2,433.06
47788UAC6	John Deere Owner Trust 2021-A A3 0.36% Due 09/15/2025	03/02/2021 03/10/2021 940,000.00	939,889.26 0.00 0.00 939,893.52	150.40 282.00 150.40 282.00	4.26 0.00 4.26 286.26	286.26
47789QAC4	John Deere Owner Trust 2021-B A3 0.52% Due 03/16/2026	07/13/2021 07/21/2021 1,020,000.00	1,019,934.68 0.00 0.00 1,019,936.80	235.73 442.00 235.73 442.00	2.12 0.00 2.12 444.12	444.12

PRISM Short Term Core Portfolio

Account #10290

Income Earned

As of August 31, 2022



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	1,159,890.24 0.00 0.00 1,159,892.87	1,325.62 0.00 4,940.96 3,615.34	2.63 0.00 2.63 3,617.97	3,617.97
58769KAD6	Mercedes-Benz Auto Lease Trust 2021-B A3 0.4% Due 11/15/2024	06/22/2021 06/29/2021 1,190,000.00	1,189,948.61 0.00 0.00 1,189,951.60	211.56 396.67 211.56 396.67	2.99 0.00 2.99 399.66	399.66
58989V2D5	Met Tower Global Funding Note 1.25% Due 09/14/2026	09/07/2021 09/14/2021 1,705,000.00	1,703,707.15 0.00 0.00 1,703,733.78	8,110.59 0.00 9,886.63 1,776.04	26.63 0.00 26.63 1,802.67	1,802.67
59217GER6	Metlife Note 1.875% Due 01/11/2027	01/03/2022 01/11/2022 2,475,000.00	2,472,490.63 0.00 0.00 2,472,538.53	2,578.13 0.00 6,445.31 3,867.18	47.90 0.00 47.90 3,915.08	3,915.08
61747YEA9	Morgan Stanley Callable Note Cont 5/30/2024 0.79% Due 05/30/2025	Various Various 4,000,000.00	3,999,092.29 0.00 0.00 3,999,119.52	5,354.45 0.00 7,987.78 2,633.33	63.41 36.18 27.23 2,660.56	2,660.56
65479JAD5	Nissan Auto Receivables Owner 2019-C A3 1.93% Due 07/15/2024	10/16/2019 10/23/2019 653,598.58	748,869.67 0.00 95,287.44 653,584.93	642.38 1,204.46 560.64 1,122.72	2.70 0.00 2.70 1,125.42	1,125.42
69353RFL7	PNC Bank Callable Note Cont 5/9/2023 3.5% Due 06/08/2023	Various Various 3,000,000.00	2,999,314.33 0.00 0.00 2,999,382.67	15,458.34 0.00 24,208.33 8,749.99	68.34 0.00 68.34 8,818.33	8,818.33
747525AF0	Qualcomm Inc Callable Note Cont 2/20/2025 3.45% Due 05/20/2025	Various Various 2,725,000.00	2,854,950.38 0.00 0.00 2,851,012.49	18,541.36 0.00 26,375.73 7,834.37	0.00 3,937.89 (3,937.89) 3,896.48	3,896.48
78013XZU5	Royal Bank of Canada Note 2.55% Due 07/16/2024	09/10/2019 09/12/2019 4,000,000.00	4,020,257.66 0.00 0.00 4,019,379.36	4,250.00 0.00 12,750.00 8,500.00	0.00 878.30 (878.30) 7,621.70	7,621.70

PRISM Short Term Core Portfolio

Account #10290

Income Earned

As of August 31, 2022



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
78015K7H1	Royal Bank of Canada Note 1.15% Due 06/10/2025	12/22/2021 12/27/2021 1,000,000.00	992,217.61 0.00 0.00 992,448.69	1,629.17 0.00 2,587.50 958.33	231.08 0.00 231.08 1,189.41	1,189.41
79466LAG9	Salesforce.com Inc Callable Note Cont 7/15/2022 0.625% Due 07/15/2024	06/29/2021 07/12/2021 490,000.00	489,837.64 0.00 0.00 489,844.69	136.11 0.00 391.32 255.21	7.05 0.00 7.05 262.26	262.26
808513BN4	Charles Schwab Corp Callable Note Cont 2/18/2024 0.75% Due 03/18/2024	03/16/2021 03/18/2021 1,130,000.00	1,129,693.27 0.00 0.00 1,129,709.25	3,131.04 0.00 3,837.29 706.25	15.98 0.00 15.98 722.23	722.23
808513BY0	Charles Schwab Corp Callable Note Cont 2/3/2027 2.45% Due 03/03/2027	03/01/2022 03/03/2022 975,000.00	974,034.08 0.00 0.00 974,051.95	9,820.42 0.00 11,811.04 1,990.62	17.87 0.00 17.87 2,008.49	2,008.49
89114TZN5	Toronto-Dominion Bank Note 1.95% Due 01/12/2027	01/25/2022 01/27/2022 1,000,000.00	993,086.66 0.00 0.00 993,218.55	1,029.16 0.00 2,654.17 1,625.01	131.89 0.00 131.89 1,756.90	1,756.90
89114TZT2	Toronto-Dominion Bank Note 2.8% Due 03/10/2027	03/09/2022 03/11/2022 3,250,000.00	3,226,246.93 0.00 0.00 3,226,684.71	35,641.67 0.00 43,225.00 7,583.33	437.78 0.00 437.78 8,021.11	8,021.11
89236TJK2	Toyota Motor Credit Corp Note 1.125% Due 06/18/2026	Various Various 3,615,000.00	3,613,161.91 0.00 0.00 3,613,202.12	4,857.66 0.00 8,246.72 3,389.06	40.21 0.00 40.21 3,429.27	3,429.27
89237VAB5	Toyota Auto Receivables Trust 2020-C A3 0.44% Due 10/15/2024	07/21/2020 07/27/2020 697,397.75	761,502.77 0.00 64,135.69 697,370.74	148.92 279.23 136.38 266.69	3.66 0.00 3.66 270.35	270.35
89238LAC4	Toyota Lease Owner Trust 2022-A A3 1.96% Due 02/20/2025	02/23/2022 02/28/2022 2,555,000.00	2,554,671.31 0.00 0.00 2,554,686.10	1,530.16 4,173.17 1,530.16 4,173.17	14.79 0.00 14.79 4,187.96	4,187.96

PRISM Short Term Core Portfolio

Account #10290

Income Earned

As of August 31, 2022



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
89239CAC3	Toyota Lease Owner Trust 2021-B A3 0.42% Due 10/21/2024	07/27/2021 08/02/2021 1,145,000.00	1,144,990.79 0.00 0.00 1,144,991.32	146.94 400.75 146.94 400.75	0.53 0.00 0.53 401.28	401.28
90331HPL1	US Bank NA Callable Note Cont 12/21/2024 2.05% Due 01/21/2025	01/16/2020 01/21/2020 4,115,000.00	4,110,663.10 0.00 0.00 4,110,811.82	2,343.26 0.00 9,373.06 7,029.80	148.72 0.00 148.72 7,178.52	7,178.52
9128282N9	US Treasury Note 2.125% Due 07/31/2024	10/10/2019 10/11/2019 3,000,000.00	3,035,632.34 0.00 0.00 3,034,119.19	173.23 0.00 5,543.48 5,370.25	0.00 1,513.15 (1,513.15) 3,857.10	3,857.10
9128283J7	US Treasury Note 2.125% Due 11/30/2024	Various Various 7,500,000.00	7,560,720.95 0.00 0.00 7,558,511.63	26,997.95 0.00 40,496.93 13,498.98	0.00 2,209.32 (2,209.32) 11,289.66	11,289.66
912828VB3	US Treasury Note 1.75% Due 05/15/2023	08/22/2022 08/23/2022 5,000,000.00	0.00 4,949,414.06 0.00 4,951,132.07	0.00 (23,777.17) 25,917.12 2,139.95	1,718.01 0.00 1,718.01 3,857.96	3,857.96
912828YH7	US Treasury Note 1.5% Due 09/30/2024	Various Various 5,500,000.00	5,483,282.41 0.00 0.00 5,483,937.59	27,725.41 0.00 0.00 34,713.12 6,987.71	655.18 0.00 655.18 7,642.89	7,642.89
912828Z78	US Treasury Note 1.5% Due 01/31/2027	04/27/2022 04/28/2022 3,000,000.00	2,835,483.30 0.00 0.00 2,838,585.50	122.28 0.00 3,913.04 3,790.76	3,102.20 0.00 3,102.20 6,892.96	6,892.96
912828ZC7	US Treasury Note 1.125% Due 02/28/2025	03/24/2020 03/25/2020 2,500,000.00	2,538,717.42 0.00 0.00 2,537,443.28	11,769.70 14,062.50 77.69 2,370.49	0.00 1,274.14 (1,274.14) 1,096.35	1,096.35
912828ZL7	US Treasury Note 0.375% Due 04/30/2025	06/04/2020 06/05/2020 2,500,000.00	2,497,592.31 0.00 0.00 2,497,666.73	2,369.23 0.00 3,158.97 789.74	74.42 0.00 74.42 864.16	864.16



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
91282CAM3	US Treasury Note 0.25% Due 09/30/2025	10/16/2020 10/19/2020 1,750,000.00	1,746,151.60 0.00 0.00 1,746,254.80	1,470.29 0.00 1,840.85 370.56	103.20 0.00 103.20 473.76	473.76
91282CBC4	US Treasury Note 0.375% Due 12/31/2025	12/29/2020 12/31/2020 3,000,000.00	2,999,839.82 0.00 0.00 2,999,843.80	978.26 0.00 1,925.95 947.69	3.98 0.00 3.98 951.67	951.67
91282CBH3	US Treasury Note 0.375% Due 01/31/2026	Various Various 6,000,000.00	5,936,887.99 0.00 0.00 5,938,417.68	61.14 0.00 1,956.53 1,895.39	1,529.69 0.00 1,529.69 3,425.08	3,425.08
91282CBT7	US Treasury Note 0.75% Due 03/31/2026	Various Various 8,000,000.00	7,924,365.50 0.00 0.00 7,926,117.86	20,163.94 0.00 25,245.90 5,081.96	1,752.36 0.00 1,752.36 6,834.32	6,834.32
91282CCF6	US Treasury Note 0.75% Due 05/31/2026	Various Various 4,500,000.00	4,469,752.82 0.00 0.00 4,470,423.06	5,717.21 0.00 8,575.82 2,858.61	670.24 0.00 670.24 3,528.85	3,528.85
91282CCT6	US Treasury Note 0.375% Due 08/15/2024	08/30/2021 08/31/2021 5,000,000.00	4,997,979.06 0.00 0.00 4,998,063.15	8,649.86 9,375.00 866.17 1,591.31	84.09 0.00 84.09 1,675.40	1,675.40
91282CCW9	US Treasury Note 0.75% Due 08/31/2026	Various Various 12,500,000.00	12,468,964.43 0.00 0.00 12,469,609.70	39,232.33 46,875.00 258.97 7,901.64	645.27 0.00 645.27 8,546.91	8,546.91
91282CCX7	US Treasury Note 0.375% Due 09/15/2024	Various Various 9,000,000.00	8,977,126.71 0.00 0.00 8,978,040.47	12,747.96 0.00 15,591.03 2,843.07	913.76 0.00 913.76 3,756.83	3,756.83
91282CDG3	US Treasury Note 1.125% Due 10/31/2026	Various Various 9,500,000.00	9,445,473.03 0.00 0.00 9,446,562.16	27,009.17 0.00 36,012.22 9,003.05	1,089.13 0.00 1,089.13 10,092.18	10,092.18

PRISM Short Term Core Portfolio

Account #10290

Income Earned

As of August 31, 2022



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
91282CDR9	US Treasury Note 0.75% Due 12/31/2023	12/28/2021 12/31/2021 1,000,000.00	1,500,041.49 0.00 500,013.75 1,000,026.00	978.26 356.66 1,283.97 662.37	0.00 1.74 (1.74) 660.63	660.63
91282CEQ0	US Treasury Note 2.75% Due 05/15/2025	08/11/2022 08/12/2022 3,000,000.00	0.00 2,964,843.75 0.00 2,965,541.99	0.00 (19,952.45) 24,436.14 4,483.69	698.24 0.00 698.24 5,181.93	5,181.93
91282CEW7	US Treasury Note 3.25% Due 06/30/2027	Various Various 10,000,000.00	0.00 10,062,070.32 0.00 10,061,272.82	0.00 (43,980.98) 55,638.60 11,657.62	4.07 801.57 (797.50) 10,860.12	10,860.12
91282CFE6	US Treasury Note 3.125% Due 08/15/2025	Various Various 8,000,000.00	0.00 7,950,703.13 0.00 7,951,055.00	0.00 (6,199.05) 11,548.91 5,349.86	351.87 0.00 351.87 5,701.73	5,701.73
91324PEC2	United Health Group Inc Callable Note Cont 4/15/2026 1.15% Due 05/15/2026	Various Various 635,000.00	636,583.98 0.00 0.00 636,548.48	1,541.64 0.00 2,150.18 608.54	0.00 35.50 (35.50) 573.04	573.04
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	0.00 2,019,860.00 0.00 2,019,699.38	0.00 (18,088.89) 20,761.11 2,672.22	0.00 160.62 (160.62) 2,511.60	2,511.60
92348KAV5	Verizon Master Trust 2022-5 A1A 3.72% Due 07/20/2027	08/02/2022 08/11/2022 1,015,000.00	0.00 1,014,955.34 0.00 1,014,956.27	0.00 0.00 2,097.67 2,097.67	0.93 0.00 0.93 2,098.60	2,098.60
927804GH1	Virginia Electric Power Corp Callable Note Cont. 4/15/2027 3.75% Due 05/15/2027	Various Various 3,000,000.00	732,785.35 2,266,789.35 0.00 2,999,599.82	4,670.31 (18,470.31) 28,437.50 5,296.88	39.28 14.16 25.12 5,322.00	5,322.00
931142EK5	Wal-Mart Stores Callable Note Cont 5/26/2023 3.4% Due 06/26/2023	Various 06/27/2018 4,570,000.00	4,569,785.84 0.00 0.00 4,569,806.01	15,106.39 0.00 28,054.72 12,948.33	20.17 0.00 20.17 12,968.50	12,968.50



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
931142ERO	Wal-Mart Stores Callable Note Cont 08/17/2026 1.05% Due 09/17/2026	09/08/2021 09/17/2021 780,000.00	778,782.53 0.00 0.00 778,807.56	3,048.50 0.00 3,731.00 682.50	25.03 0.00 25.03 707.53	707.53
			276,674,829.81	888,179.76	21,477.09	
			38,187,715.95	20,439.91	46,477.00	
			739,889.71	1,255,433.93	(24,999.91)	
Total Fixed Income		313,661,827.24	314,097,656.14	387,694.08	362,694.17	362,694.17
CASH & EQUIVALENT						
262006307	Dreyfus Gov't Cash Management Money Market Fund	06/21/2022 06/21/2022 17,279,412.65	720,071.78 53,896,064.77 37,336,723.90 17,279,412.65	0.00 3,752.67 0.00 3,752.67	0.00 0.00 0.00 3,752.67	3,752.67
			720,071.78	0.00	0.00	
			53,896,064.77	3,752.67	0.00	
			37,336,723.90	0.00	0.00	
Total Cash & Equivalent		17,279,412.65	17,279,412.65	3,752.67	3,752.67	3,752.67
			277,394,901.59	888,179.76	21,477.09	
			92,083,780.72	24,192.58	46,477.00	
			38,076,613.61	1,255,433.93	(24,999.91)	
TOTAL PORTFOLIO		330,941,239.89	331,377,068.79	391,446.75	366,446.84	366,446.84



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
FIXED INCOME						
00440EAS6	Chubb INA Holdings Inc Note 3.15% Due 03/15/2025	10/28/2020 10/30/2020 1,000,000.00	1,059,068.02 0.00 0.00 1,057,154.36	14,525.00 15,750.00 1,400.00 2,625.00	0.00 1,913.66 (1,913.66) 711.34	711.34
023135BW5	Amazon.com Inc Note 0.45% Due 05/12/2024	05/10/2021 05/12/2021 1,960,000.00	1,958,383.82 0.00 0.00 1,958,462.15	2,670.50 0.00 3,405.50 735.00	78.33 0.00 78.33 813.33	813.33
023135CF1	Amazon.com Inc Callable Note Cont 3/13/2027 3.3% Due 04/13/2027	Various Various 2,250,000.00	2,229,180.23 0.00 0.00 2,229,550.91	28,462.50 0.00 34,650.00 6,187.50	370.68 0.00 370.68 6,558.18	6,558.18
02582JIT8	American Express Credit Trust 2022-2 A 3.39% Due 05/17/2027	05/17/2022 05/24/2022 2,445,000.00	2,444,508.92 0.00 0.00 2,444,523.85	3,683.80 6,907.13 3,683.80 6,907.13	14.93 0.00 14.93 6,922.06	6,922.06
02582JIV3	American Express Credit Trust 2022-3 A 3.75% Due 08/16/2027	09/21/2022 09/23/2022 3,000,000.00	0.00 2,949,140.63 0.00 2,949,368.19	0.00 (2,500.00) 4,687.50 2,187.50	227.56 0.00 227.56 2,415.06	2,415.06
02665WEA5	American Honda Finance Note 1.5% Due 01/13/2025	Various Various 4,000,000.00	3,983,028.79 0.00 0.00 3,983,617.39	8,000.00 0.00 13,000.00 5,000.00	588.60 0.00 588.60 5,588.60	5,588.60
037833AZ3	Apple Inc Note 2.5% Due 02/09/2025	07/14/2021 07/16/2021 1,000,000.00	1,040,550.43 0.00 0.00 1,039,186.63	1,527.78 0.00 3,611.11 2,083.33	0.00 1,363.80 (1,363.80) 719.53	719.53
05601XAC3	BMW Vehicle Lease Trust 2022-1 A3 1.1% Due 03/25/2025	01/11/2022 01/19/2022 995,000.00	994,893.30 0.00 0.00 994,898.90	182.42 912.08 182.42 912.08	5.60 0.00 5.60 917.68	917.68

PRISM Short Term Core Portfolio

Account #10290

Income Earned

As of September 30, 2022



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
05602RAD3	BMW Vehicle Owner Trust 2022-A A3 3.21% Due 08/25/2026	Various Various 2,735,000.00	984,953.57 1,705,429.69 0.00 2,690,429.22	526.98 1,854.67 1,463.23 2,790.92	45.96 0.00 45.96 2,836.88	2,836.88
06051GHF9	Bank of America Corp Callable Note 1X 3/5/2023 3.55% Due 03/05/2024	09/10/2019 09/12/2019 4,000,000.00	4,054,469.05 0.00 0.00 4,051,503.39	69,422.22 71,000.00 10,255.56 11,833.34	0.00 2,965.66 (2,965.66) 8,867.68	8,867.68
06051GJD2	Bank of America Corp Callable Note Cont 6/19/2025 1.319% Due 06/19/2026	08/27/2021 08/31/2021 1,250,000.00	1,251,602.21 0.00 0.00 1,251,567.56	3,297.50 0.00 4,671.46 1,373.96	0.00 34.65 (34.65) 1,339.31	1,339.31
06367WB85	Bank of Montreal Note 1.85% Due 05/01/2025	08/12/2021 08/16/2021 2,500,000.00	2,558,243.46 0.00 0.00 2,556,447.67	15,416.67 0.00 19,270.83 3,854.16	0.00 1,795.79 (1,795.79) 2,058.37	2,058.37
06368FAC3	Bank of Montreal Note 1.25% Due 09/15/2026	Various 09/15/2021 2,500,000.00	2,496,396.91 0.00 0.00 2,496,470.20	14,409.73 15,625.00 1,388.89 2,604.16	73.29 0.00 73.29 2,677.45	2,677.45
06406HCQ0	Bank of New York Callable Note Cont 10/18/2025 3.95% Due 11/18/2025	04/05/2022 04/07/2022 1,000,000.00	1,022,138.03 0.00 0.00 1,021,572.32	11,301.39 0.00 14,593.06 3,291.67	0.00 565.71 (565.71) 2,725.96	2,725.96
084664CZ2	Berkshire Hathaway Callable Note Cont 2/15/2027 2.3% Due 03/15/2027	03/07/2022 03/15/2022 2,870,000.00	2,869,505.47 0.00 0.00 2,869,514.43	30,437.94 33,005.00 2,933.78 5,500.84	8.96 0.00 8.96 5,509.80	5,509.80
09690AAC7	BMW Vehicle Lease Trust 2021-2 A3 0.33% Due 12/26/2024	09/08/2021 09/15/2021 945,000.00	944,943.67 0.00 0.00 944,947.19	51.98 259.88 51.98 259.88	3.52 0.00 3.52 263.40	263.40
14913R2V8	Caterpillar Financial Service Note 3.4% Due 05/13/2025	05/10/2022 05/13/2022 1,345,000.00	1,343,464.85 0.00 0.00 1,343,511.60	13,719.00 0.00 17,529.83 3,810.83	46.75 0.00 46.75 3,857.58	3,857.58



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
14913R3A3	Caterpillar Financial Service Note 3.6% Due 08/12/2027	Various Various 2,315,000.00	1,994,340.74 307,128.15 0.00 2,301,641.87	3,800.00 (976.50) 11,343.50 6,567.00	172.98 0.00 172.98 6,739.98	6,739.98
24422EWK1	John Deere Capital Corp Note 4.15% Due 09/15/2027	09/20/2022 09/22/2022 3,000,000.00	0.00 2,958,930.00 0.00 2,959,133.21	0.00 (4,841.67) 7,954.17 3,112.50	203.21 0.00 203.21 3,315.71	3,315.71
3130A0F70	FHLB Note 3.375% Due 12/08/2023	Various Various 7,500,000.00	7,550,590.01 0.00 0.00 7,547,312.04	58,359.38 0.00 79,453.13 21,093.75	0.00 3,277.97 (3,277.97) 17,815.78	17,815.78
3130A2UW4	FHLB Note 2.875% Due 09/13/2024	Various Various 3,000,000.00	3,069,902.05 0.00 0.00 3,067,079.63	40,250.00 43,125.00 4,312.50 7,187.50	0.00 2,822.42 (2,822.42) 4,365.08	4,365.08
3130A3GE8	FHLB Note 2.75% Due 12/13/2024	02/06/2020 02/10/2020 4,000,000.00	4,106,155.75 0.00 0.00 4,102,337.19	23,833.33 0.00 33,000.00 9,166.67	0.00 3,818.56 (3,818.56) 5,348.11	5,348.11
3130A4CH3	FHLB Note 2.375% Due 03/14/2025	03/19/2020 03/20/2020 1,500,000.00	1,544,041.69 0.00 0.00 1,542,613.31	16,526.04 17,812.50 1,682.29 2,968.75	0.00 1,428.38 (1,428.38) 1,540.37	1,540.37
3130ASHK8	FHLB Note 3.125% Due 06/14/2024	08/16/2022 08/17/2022 4,000,000.00	3,983,968.82 0.00 0.00 3,984,706.45	24,305.56 0.00 34,722.22 10,416.66	737.63 0.00 737.63 11,154.29	11,154.29
313383YJ4	FHLB Note 3.375% Due 09/08/2023	Various Various 5,000,000.00	5,015,365.96 0.00 0.00 5,014,126.77	81,093.75 84,375.00 10,781.25 14,062.50	0.00 1,239.19 (1,239.19) 12,823.31	12,823.31
3133XVDG3	FHLB Note 4.375% Due 09/13/2024	09/26/2022 09/27/2022 5,000,000.00	0.00 4,999,900.00 0.00 4,999,900.56	0.00 (8,506.94) 10,937.50 2,430.56	0.56 0.00 0.56 2,431.12	2,431.12

PRISM Short Term Core Portfolio

Account #10290

Income Earned

As of September 30, 2022



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
3135G03U5	FNMA Note 0.625% Due 04/22/2025	04/22/2020 04/24/2020 2,880,000.00	2,876,864.46 0.00 0.00 2,876,962.04	6,450.00 0.00 7,950.00 1,500.00	97.58 0.00 97.58 1,597.58	1,597.58
3135G04Z3	FNMA Note 0.5% Due 06/17/2025	06/17/2020 06/19/2020 4,140,000.00	4,135,207.68 0.00 0.00 4,135,348.63	4,255.00 0.00 5,980.00 1,725.00	140.95 0.00 140.95 1,865.95	1,865.95
3135G05G4	FNMA Note 0.25% Due 07/10/2023	07/08/2020 07/10/2020 2,830,000.00	2,828,266.33 0.00 0.00 2,828,433.03	1,002.29 0.00 1,591.88 589.59	166.70 0.00 166.70 756.29	756.29
3135G05X7	FNMA Note 0.375% Due 08/25/2025	08/25/2020 08/27/2020 3,385,000.00	3,375,541.82 0.00 0.00 3,375,802.38	211.56 0.00 1,269.38 1,057.82	260.56 0.00 260.56 1,318.38	1,318.38
3135G06G3	FNMA Note 0.5% Due 11/07/2025	11/09/2020 11/12/2020 3,515,000.00	3,506,963.29 0.00 0.00 3,507,170.60	5,565.42 0.00 7,030.00 1,464.58	207.31 0.00 207.31 1,671.89	1,671.89
3135G0W66	FNMA Note 1.625% Due 10/15/2024	11/08/2019 11/12/2019 3,000,000.00	2,989,273.21 0.00 0.00 2,989,688.44	18,416.67 0.00 22,479.17 4,062.50	415.23 0.00 415.23 4,477.73	4,477.73
3135G0X24	FNMA Note 1.625% Due 01/07/2025	Various Various 6,000,000.00	6,056,777.73 0.00 0.00 6,054,794.80	14,625.00 0.00 22,750.00 8,125.00	129.07 2,112.00 (1,982.93) 6,142.07	6,142.07
3137BFE98	FHLMC K041 A2 3.171% Due 10/25/2024	07/01/2021 07/07/2021 2,000,000.00	2,097,478.98 0.00 0.00 2,093,636.18	5,285.00 5,285.00 5,285.00 5,285.00	0.00 3,842.80 (3,842.80) 1,442.20	1,442.20
3137EAEP0	FHLMC Note 1.5% Due 02/12/2025	Various Various 6,500,000.00	6,513,261.15 0.00 0.00 6,512,816.64	5,145.84 0.00 13,270.84 8,125.00	69.23 513.74 (444.51) 7,680.49	7,680.49

PRISM Short Term Core Portfolio

Account #10290

Income Earned

As of September 30, 2022



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
3137EAEU9	FHLMC Note 0.375% Due 07/21/2025	07/21/2020 07/23/2020 2,100,000.00	2,093,956.84 0.00 0.00 2,094,128.84	875.00 0.00 1,531.25 656.25	172.00 0.00 172.00 828.25	828.25
3137EAEX3	FHLMC Note 0.375% Due 09/23/2025	09/23/2020 09/25/2020 3,260,000.00	3,253,985.48 0.00 0.00 3,254,146.87	5,365.42 6,112.50 271.67 1,018.75	161.39 0.00 161.39 1,180.14	1,180.14
362554AC1	GM Financial Securitized Term 2021-4 A3 0.68% Due 09/16/2026	10/13/2021 10/21/2021 775,000.00	774,985.25 0.00 0.00 774,985.73	219.58 439.17 219.58 439.17	0.48 0.00 0.48 439.65	439.65
362585AC5	GM Financial Securitized ART 2022-2 A3 3.1% Due 02/16/2027	04/05/2022 04/13/2022 975,000.00	974,819.18 0.00 0.00 974,824.06	1,259.38 2,518.75 1,259.38 2,518.75	4.88 0.00 4.88 2,523.63	2,523.63
36265MAC9	GM Financial Auto Lease Trust 2022-1 A3 1.9% Due 03/20/2025	02/15/2022 02/23/2022 2,095,000.00	2,094,986.33 0.00 0.00 2,094,987.02	1,216.26 3,317.09 1,216.26 3,317.09	0.69 0.00 0.69 3,317.78	3,317.78
36266FAC3	GM Financial Auto Lease Trust 2022-2 A3 3.42% Due 06/20/2025	05/03/2022 05/11/2022 1,270,000.00	1,269,886.23 0.00 0.00 1,269,891.19	1,327.15 3,619.50 1,327.15 3,619.50	4.96 0.00 4.96 3,624.46	3,624.46
380146AC4	GM Financial Auto Receivables 2022-1 A3 1.26% Due 11/16/2026	01/11/2022 01/19/2022 660,000.00	659,953.29 0.00 0.00 659,954.71	346.50 693.00 346.50 693.00	1.42 0.00 1.42 694.42	694.42
40139LBD4	Guardian Life Glob Fun Note 1.25% Due 05/13/2026	02/09/2022 02/11/2022 1,350,000.00	1,304,578.41 0.00 0.00 1,305,587.78	5,062.50 0.00 6,468.75 1,406.25	1,009.37 0.00 1,009.37 2,415.62	2,415.62
43813KAC6	Honda Auto Receivables Trust 2020-3 A3 0.37% Due 10/18/2024	09/22/2020 09/29/2020 906,755.04	985,774.88 0.00 79,075.87 906,707.00	131.72 303.96 121.15 293.39	7.99 0.00 7.99 301.38	301.38



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
43815BAC4	Honda Auto Receivables Trust 2022-1 A3 1.88% Due 05/15/2026	02/15/2022 02/23/2022 1,640,000.00	1,639,793.16 0.00 0.00 1,639,799.44	1,370.31 2,569.33 1,370.31 2,569.33	6.28 0.00 6.28 2,575.61	2,575.61
43815GAC3	Honda Auto Receivables Trust 2021-4 A3 0.88% Due 01/21/2026	11/16/2021 11/24/2021 1,020,000.00	1,019,835.97 0.00 0.00 1,019,841.41	249.33 748.00 249.33 748.00	5.44 0.00 5.44 753.44	753.44
438516CB0	Honeywell Intl Callable Note Cont 5/1/2025 1.35% Due 06/01/2025	06/23/2020 06/25/2020 2,500,000.00	2,533,150.94 0.00 0.00 2,532,160.38	8,437.50 0.00 11,250.00 2,812.50	0.00 990.56 (990.56) 1,821.94	1,821.94
44891VAC5	Hyundai Auto Lease Trust 2021-B A3 0.33% Due 06/17/2024	06/08/2021 06/16/2021 1,495,000.00	1,494,896.48 0.00 0.00 1,494,904.67	219.27 411.13 219.27 411.13	8.19 0.00 8.19 419.32	419.32
44891WAC3	Hyundai Auto Lease Trust 2022-A A3 1.16% Due 01/15/2025	01/11/2022 01/19/2022 1,200,000.00	1,199,980.78 0.00 0.00 1,199,981.76	618.67 1,160.00 618.67 1,160.00	0.98 0.00 0.98 1,160.98	1,160.98
448977AD0	Hyundai Auto Receivables Trust 2022-A A3 2.22% Due 10/15/2026	03/09/2022 03/16/2022 1,795,000.00	1,794,940.73 0.00 0.00 1,794,942.48	1,771.07 3,320.75 1,771.07 3,320.75	1.75 0.00 1.75 3,322.50	3,322.50
44933LAC7	Hyundai Auto Receivables Trust 2021-A A3 0.38% Due 09/15/2025	04/20/2021 04/28/2021 850,000.00	849,950.03 0.00 0.00 849,952.44	143.56 269.17 143.56 269.17	2.41 0.00 2.41 271.58	271.58
44934KAC8	Hyundai Auto Receivables Trust 2021-B A3 0.38% Due 01/15/2026	07/20/2021 07/28/2021 2,175,000.00	2,174,687.67 0.00 0.00 2,174,700.25	367.33 688.75 367.33 688.75	12.58 0.00 12.58 701.33	701.33
44935FAD6	Hyundai Auto Receivables Trust 2021-C A3 0.74% Due 05/15/2026	11/09/2021 11/17/2021 730,000.00	729,877.69 0.00 0.00 729,881.92	240.09 450.17 240.09 450.17	4.23 0.00 4.23 454.40	454.40

PRISM Short Term Core Portfolio

Account #10290

Income Earned

As of September 30, 2022



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
4581X0CZ9	Inter-American Dev Bank Note Due 09/14/2022	Various Various 0.00	2,999,325.10 0.00 3,000,000.00 0.00	24,354.17 26,250.00 0.00 1,895.83	674.90 0.00 674.90 2,570.73	2,570.73
4581X0DN5	Inter-American Dev Bank Note 0.625% Due 07/15/2025	01/13/2021 01/15/2021 2,020,000.00	2,025,608.27 0.00 0.00 2,025,447.73	1,613.19 0.00 2,665.28 1,052.09	0.00 160.54 (160.54) 891.55	891.55
4581X0DV7	Inter-American Dev Bank Note 0.875% Due 04/20/2026	04/13/2021 04/20/2021 5,420,000.00	5,401,960.07 0.00 0.00 5,402,367.90	17,257.43 0.00 21,209.51 3,952.08	407.83 0.00 407.83 4,359.91	4,359.91
4581X0DZ8	Inter-American Dev Bank Note 0.5% Due 09/23/2024	09/15/2021 09/23/2021 4,895,000.00	4,892,511.32 0.00 0.00 4,892,610.47	10,741.81 12,237.50 543.89 2,039.58	99.15 0.00 99.15 2,138.73	2,138.73
459058JB0	Intl. Bank Recon & Development Note 0.625% Due 04/22/2025	04/15/2020 04/22/2020 3,560,000.00	3,552,726.60 0.00 0.00 3,552,952.95	7,972.92 0.00 9,827.08 1,854.16	226.35 0.00 226.35 2,080.51	2,080.51
459058JL8	Intl. Bank Recon & Development Note 0.5% Due 10/28/2025	Various Various 4,000,000.00	3,998,347.65 0.00 0.00 3,998,390.63	6,833.33 0.00 8,500.01 1,666.68	54.67 11.69 42.98 1,709.66	1,709.66
46647PAH9	JP Morgan Chase & Co Callable Note 2X 3/1/2024 3.22% Due 03/01/2025	Various Various 3,000,000.00	3,135,827.74 0.00 0.00 3,131,359.72	48,300.00 48,300.00 8,050.00 8,050.00	0.00 4,468.02 (4,468.02) 3,581.98	3,581.98
46647PBH8	JP Morgan Chase & Co Callable Note Mthly 3/13/2025 2.005% Due 03/13/2026	03/12/2021 03/16/2021 1,250,000.00	1,275,481.26 0.00 0.00 1,274,888.21	11,695.83 12,531.25 1,253.13 2,088.55	0.00 593.05 (593.05) 1,495.50	1,495.50
46647PBK1	JP Morgan Chase & Co Callable Note Cont 4/22/2025 2.083% Due 04/22/2026	08/27/2021 08/31/2021 1,000,000.00	1,024,251.31 0.00 0.00 1,023,703.88	7,464.08 0.00 9,199.92 1,735.84	0.00 547.43 (547.43) 1,188.41	1,188.41

PRISM Short Term Core Portfolio

Account #10290

Income Earned

As of September 30, 2022



CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
47787JAC2	John Deere Owner Trust 2022-A A3 2.32% Due 09/16/2026	03/10/2022 03/16/2022 1,255,000.00	1,254,759.07 0.00 0.00 1,254,765.58	1,294.04 2,426.33 1,294.04 2,426.33	6.51 0.00 6.51 2,432.84	2,432.84
47788UAC6	John Deere Owner Trust 2021-A A3 0.36% Due 09/15/2025	03/02/2021 03/10/2021 940,000.00	939,893.52 0.00 0.00 939,897.64	150.40 282.00 150.40 282.00	4.12 0.00 4.12 286.12	286.12
47789QAC4	John Deere Owner Trust 2021-B A3 0.52% Due 03/16/2026	07/13/2021 07/21/2021 1,020,000.00	1,019,936.80 0.00 0.00 1,019,938.85	235.73 442.00 235.73 442.00	2.05 0.00 2.05 444.05	444.05
47800AAC4	John Deere Owner Trust 2022-B A3 3.74% Due 02/16/2027	07/12/2022 07/20/2022 1,160,000.00	1,159,892.87 0.00 0.00 1,159,895.41	4,940.96 6,628.11 1,928.18 3,615.33	2.54 0.00 2.54 3,617.87	3,617.87
58769KAD6	Mercedes-Benz Auto Lease Trust 2021-B A3 0.4% Due 11/15/2024	06/22/2021 06/29/2021 1,190,000.00	1,189,951.60 0.00 0.00 1,189,954.50	211.56 396.67 211.56 396.67	2.90 0.00 2.90 399.57	399.57
58989V2D5	Met Tower Global Funding Note 1.25% Due 09/14/2026	09/07/2021 09/14/2021 1,705,000.00	1,703,733.78 0.00 0.00 1,703,759.55	9,886.63 10,656.25 1,006.42 1,776.04	25.77 0.00 25.77 1,801.81	1,801.81
59217GER6	Metlife Note 1.875% Due 01/11/2027	01/03/2022 01/11/2022 2,475,000.00	2,472,538.53 0.00 0.00 2,472,584.88	6,445.31 0.00 10,312.50 3,867.19	46.35 0.00 46.35 3,913.54	3,913.54
61747YEA9	Morgan Stanley Callable Note Cont 5/30/2024 0.79% Due 05/30/2025	Various Various 4,000,000.00	3,999,119.52 0.00 0.00 3,999,145.89	7,987.78 0.00 10,621.12 2,633.34	61.37 35.00 26.37 2,659.71	2,659.71
65479JAD5	Nissan Auto Receivables Owner 2019-C A3 1.93% Due 07/15/2024	10/16/2019 10/23/2019 553,208.06	653,584.93 0.00 100,390.52 553,197.02	560.64 1,051.20 474.53 965.09	2.61 0.00 2.61 967.70	967.70

PRISM Short Term Core Portfolio

Account #10290

Income Earned

As of September 30, 2022



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
69353RFL7	PNC Bank Callable Note Cont 5/9/2023 3.5% Due 06/08/2023	Various Various 3,000,000.00	2,999,382.67 0.00 0.00 2,999,448.82	24,208.33 0.00 32,958.34 8,750.01	66.15 0.00 66.15 8,816.16	8,816.16
747525AF0	Qualcomm Inc Callable Note Cont 2/20/2025 3.45% Due 05/20/2025	Various Various 2,725,000.00	2,851,012.49 0.00 0.00 2,847,201.63	26,375.73 0.00 34,210.11 7,834.38	0.00 3,810.86 (3,810.86) 4,023.52	4,023.52
78013XZU5	Royal Bank of Canada Note 2.55% Due 07/16/2024	09/10/2019 09/12/2019 4,000,000.00	4,019,379.36 0.00 0.00 4,018,529.38	12,750.00 0.00 21,250.00 8,500.00	0.00 849.98 (849.98) 7,650.02	7,650.02
78015K7H1	Royal Bank of Canada Note 1.15% Due 06/10/2025	12/22/2021 12/27/2021 1,000,000.00	992,448.69 0.00 0.00 992,672.32	2,587.50 0.00 3,545.83 958.33	223.63 0.00 223.63 1,181.96	1,181.96
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	489,844.69 0.00 0.00 489,851.52	391.32 0.00 646.53 255.21	6.83 0.00 6.83 262.04	262.04
808513BN4	Charles Schwab Corp Callable Note Cont 2/18/2024 0.75% Due 03/18/2024	03/16/2021 03/18/2021 1,130,000.00	1,129,709.25 0.00 0.00 1,129,724.72	3,837.29 4,237.50 306.04 706.25	15.47 0.00 15.47 721.72	721.72
808513BY0	Charles Schwab Corp Callable Note Cont 2/3/2027 2.45% Due 03/03/2027	03/01/2022 03/03/2022 975,000.00	974,051.95 0.00 0.00 974,069.25	11,811.04 11,943.75 1,857.92 1,990.63	17.30 0.00 17.30 2,007.93	2,007.93
89114TZN5	Toronto-Dominion Bank Note 1.95% Due 01/12/2027	01/25/2022 01/27/2022 1,000,000.00	993,218.55 0.00 0.00 993,346.17	2,654.17 0.00 4,279.16 1,624.99	127.62 0.00 127.62 1,752.61	1,752.61
89114TZT2	Toronto-Dominion Bank Note 2.8% Due 03/10/2027	03/09/2022 03/11/2022 3,250,000.00	3,226,684.71 0.00 0.00 3,227,108.37	43,225.00 45,500.00 5,308.33 7,583.33	423.66 0.00 423.66 8,006.99	8,006.99



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
89236TJK2	Toyota Motor Credit Corp Note 1.125% Due 06/18/2026	Various Various 3,615,000.00	3,613,202.12 0.00 0.00 3,613,241.04	8,246.72 0.00 11,635.78 3,389.06	38.92 0.00 38.92 3,427.98	3,427.98
89236TKJ3	Toyota Motor Credit Corp Note 4.55% Due 09/20/2027	09/26/2022 09/28/2022 1,500,000.00	0.00 1,462,125.00 0.00 1,462,187.50	0.00 (1,516.67) 2,085.42 568.75	62.50 0.00 62.50 631.25	631.25
89237VAB5	Toyota Auto Receivables Trust 2020-C A3 0.44% Due 10/15/2024	07/21/2020 07/27/2020 630,738.70	697,370.74 0.00 66,659.05 630,715.22	136.38 255.71 123.34 242.67	3.53 0.00 3.53 246.20	246.20
89238LAC4	Toyota Lease Owner Trust 2022-A A3 1.96% Due 02/20/2025	02/23/2022 02/28/2022 2,555,000.00	2,554,686.10 0.00 0.00 2,554,700.41	1,530.16 4,173.17 1,530.16 4,173.17	14.31 0.00 14.31 4,187.48	4,187.48
89239CAC3	Toyota Lease Owner Trust 2021-B A3 0.42% Due 10/21/2024	07/27/2021 08/02/2021 1,145,000.00	1,144,991.32 0.00 0.00 1,144,991.83	146.94 400.75 146.94 400.75	0.51 0.00 0.51 401.26	401.26
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	4,110,811.82 0.00 0.00 4,110,955.75	9,373.06 0.00 16,402.85 7,029.79	143.93 0.00 143.93 7,173.72	7,173.72
9128282N9	US Treasury Note 2.125% Due 07/31/2024	10/10/2019 10/11/2019 3,000,000.00	3,034,119.19 0.00 0.00 3,032,654.85	5,543.48 0.00 10,740.49 5,197.01	0.00 1,464.34 (1,464.34) 3,732.67	3,732.67
9128283J7	US Treasury Note 2.125% Due 11/30/2024	Various Various 7,500,000.00	7,558,511.63 0.00 0.00 7,556,373.56	40,496.93 0.00 53,560.45 13,063.52	0.00 2,138.07 (2,138.07) 10,925.45	10,925.45
912828VB3	US Treasury Note 1.75% Due 05/15/2023	08/22/2022 08/23/2022 5,000,000.00	4,951,132.07 0.00 0.00 4,956,858.78	25,917.12 0.00 33,050.27 7,133.15	5,726.71 0.00 5,726.71 12,859.86	12,859.86



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
912828YH7	US Treasury Note 1.5% Due 09/30/2024	Various Various 5,500,000.00	5,483,937.59 0.00 0.00 5,484,571.62	34,713.12 41,250.00 226.65 6,763.53	634.03 0.00 634.03 7,397.56	7,397.56
912828Z78	US Treasury Note 1.5% Due 01/31/2027	04/27/2022 04/28/2022 3,000,000.00	2,838,585.50 0.00 0.00 2,841,587.63	3,913.04 0.00 7,581.52 3,668.48	3,002.13 0.00 3,002.13 6,670.61	6,670.61
912828ZC7	US Treasury Note 1.125% Due 02/28/2025	03/24/2020 03/25/2020 2,500,000.00	2,537,443.28 0.00 0.00 2,536,210.24	77.69 0.00 2,408.49 2,330.80	0.00 1,233.04 (1,233.04) 1,097.76	1,097.76
912828ZL7	US Treasury Note 0.375% Due 04/30/2025	06/04/2020 06/05/2020 2,500,000.00	2,497,666.73 0.00 0.00 2,497,738.74	3,158.97 0.00 3,923.23 764.26	72.01 0.00 72.01 836.27	836.27
91282CAM3	US Treasury Note 0.25% Due 09/30/2025	10/16/2020 10/19/2020 1,750,000.00	1,746,254.80 0.00 0.00 1,746,354.67	1,840.85 2,187.50 12.02 358.67	99.87 0.00 99.87 458.54	458.54
91282CBC4	US Treasury Note 0.375% Due 12/31/2025	12/29/2020 12/31/2020 3,000,000.00	2,999,843.80 0.00 0.00 2,999,847.65	1,925.95 0.00 2,843.07 917.12	3.85 0.00 3.85 920.97	920.97
91282CBH3	US Treasury Note 0.375% Due 01/31/2026	Various Various 6,000,000.00	5,938,417.68 0.00 0.00 5,939,898.02	1,956.53 0.00 3,790.76 1,834.23	1,480.34 0.00 1,480.34 3,314.57	3,314.57
91282CBT7	US Treasury Note 0.75% Due 03/31/2026	Various Various 8,000,000.00	7,926,117.86 0.00 0.00 7,927,813.71	25,245.90 30,000.00 164.83 4,918.93	1,695.85 0.00 1,695.85 6,614.78	6,614.78
91282CCF6	US Treasury Note 0.75% Due 05/31/2026	Various Various 4,500,000.00	4,470,423.06 0.00 0.00 4,471,071.68	8,575.82 0.00 11,342.21 2,766.39	648.62 0.00 648.62 3,415.01	3,415.01



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
91282CCK5	US Treasury Note 0.125% Due 06/30/2023	09/26/2022 09/27/2022 5,000,000.00	0.00 4,851,562.50 0.00 4,853,713.77	0.00 (1,511.55) 1,579.48 67.93	2,151.27 0.00 2,151.27 2,219.20	2,219.20
91282CCT6	US Treasury Note 0.375% Due 08/15/2024	08/30/2021 08/31/2021 5,000,000.00	4,998,063.15 0.00 0.00 4,998,144.53	866.17 0.00 2,394.70 1,528.53	81.38 0.00 81.38 1,609.91	1,609.91
91282CCW9	US Treasury Note 0.75% Due 08/31/2026	Various Various 12,500,000.00	12,469,609.70 0.00 0.00 12,470,234.17	258.97 0.00 8,028.32 7,769.35	624.47 0.00 624.47 8,393.82	8,393.82
91282CCX7	US Treasury Note 0.375% Due 09/15/2024	Various Various 9,000,000.00	8,978,040.47 0.00 0.00 8,978,924.74	15,591.03 16,875.00 1,491.72 2,775.69	884.27 0.00 884.27 3,659.96	3,659.96
91282CDG3	US Treasury Note 1.125% Due 10/31/2026	Various Various 9,500,000.00	9,446,562.16 0.00 0.00 9,447,616.16	36,012.22 0.00 44,724.86 8,712.64	1,054.00 0.00 1,054.00 9,766.64	9,766.64
91282CDR9	US Treasury Note 0.75% Due 12/31/2023	12/28/2021 12/31/2021 1,000,000.00	1,000,026.00 0.00 0.00 1,000,024.40	1,283.97 0.00 1,895.38 611.41	0.00 1.60 (1.60) 609.81	609.81
91282CEN7	US Treasury Note 2.75% Due 04/30/2027	09/26/2022 09/27/2022 5,000,000.00	0.00 4,694,531.25 0.00 4,695,260.29	0.00 (56,046.20) 57,540.76 1,494.56	729.04 0.00 729.04 2,223.60	2,223.60
91282CEQ0	US Treasury Note 2.75% Due 05/15/2025	Various Various 12,500,000.00	2,965,541.99 9,183,925.78 0.00 12,152,268.72	24,436.14 (94,605.98) 129,840.35 10,798.23	2,800.95 0.00 2,800.95 13,599.18	13,599.18
91282CEW7	US Treasury Note 3.25% Due 06/30/2027	Various Various 10,000,000.00	10,061,272.82 0.00 0.00 10,060,230.18	55,638.60 0.00 82,133.16 26,494.56	122.24 1,164.88 (1,042.64) 25,451.92	25,451.92

PRISM Short Term Core Portfolio

Account #10290

Income Earned

As of September 30, 2022



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
91282CFE6	US Treasury Note 3.125% Due 08/15/2025	Various Various 12,500,000.00	7,951,055.00 4,343,554.69 0.00 12,296,416.68	11,548.91 (16,813.86) 49,889.61 21,526.84	1,806.99 0.00 1,806.99 23,333.83	23,333.83
91324PEC2	United Health Group Inc Callable Note Cont 4/15/2026 1.15% Due 05/15/2026	Various Various 635,000.00	636,548.48 0.00 0.00 636,514.12	2,150.18 0.00 2,758.73 608.55	0.00 34.36 (34.36) 574.19	574.19
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	2,019,699.38 0.00 0.00 2,019,355.18	20,761.11 0.00 26,927.78 6,166.67	0.00 344.20 (344.20) 5,822.47	5,822.47
92348KAV5	Verizon Master Trust 2022-5 A1A 3.72% Due 07/20/2027	Various Various 2,270,000.00	1,014,956.27 1,242,963.28 0.00 2,257,943.53	2,097.67 2,886.62 2,580.24 3,369.19	23.98 0.00 23.98 3,393.17	3,393.17
927804GH1	Virginia Electric Power Corp Callable Note Cont. 4/15/2027 3.75% Due 05/15/2027	Various Various 3,000,000.00	2,999,599.82 0.00 0.00 2,999,606.81	28,437.50 0.00 37,812.50 9,375.00	38.01 31.02 6.99 9,381.99	9,381.99
931142EK5	Wal-Mart Stores Callable Note Cont 5/26/2023 3.4% Due 06/26/2023	Various 06/27/2018 4,570,000.00	4,569,806.01 0.00 0.00 4,569,825.55	28,054.72 0.00 41,003.06 12,948.34	19.54 0.00 19.54 12,967.88	12,967.88
931142ER0	Wal-Mart Stores Callable Note Cont 08/17/2026 1.05% Due 09/17/2026	09/08/2021 09/17/2021 780,000.00	778,807.56 0.00 0.00 778,831.78	3,731.00 4,095.00 318.50 682.50	24.22 0.00 24.22 706.72	706.72
931142EX7	Wal-Mart Stores Callable Note Cont 09/09/2027 3.95% Due 09/09/2027	Various 09/09/2022 1,500,000.00	0.00 1,497,846.40 0.00 1,497,872.34	0.00 0.00 3,620.84 3,620.84	25.94 0.00 25.94 3,646.78	3,646.78
			314,097,656.14	1,255,433.93	31,981.42	
			40,197,037.37	420,219.47	45,572.97	
			3,246,125.44	1,295,517.13	(13,591.55)	
Total Fixed Income		351,735,701.80	351,034,976.52	460,302.67	446,711.12	446,711.12

Income Earned

As of September 30, 2022



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 20,810,684.92	17,279,412.65 43,917,613.05 40,386,340.78 20,810,684.92	0.00 61,964.73 0.00 61,964.73	0.00 0.00 0.00 61,964.73	61,964.73
			17,279,412.65	0.00	0.00	
			43,917,613.05	61,964.73	0.00	
			40,386,340.78	0.00	0.00	
Total Cash & Equivalent		20,810,684.92	20,810,684.92	61,964.73	61,964.73	61,964.73
			331,377,068.79	1,255,433.93	31,981.42	
			84,114,650.42	482,184.20	45,572.97	
			43,632,466.22	1,295,517.13	(13,591.55)	
TOTAL PORTFOLIO		372,546,386.72	371,845,661.44	522,267.40	508,675.85	508,675.85

Important Disclosures

As of September 30, 2022

2022 Chandler Asset Management, Inc, An Independent Registered Investment Adviser.

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

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

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

Source ICE Data Indices, LLC ("ICE"), used with permission. ICE permits use of the ICE indices and related data on an "as is" basis; ICE, its affiliates and their respective third party suppliers disclaim any and all warranties and representations, express and/or implied, including any warranties of merchantability or fitness for a particular purpose or use, including the indices, index data and any data included in, related to, or derived therefrom. Neither ICE data, its affiliates or their respective third party providers guarantee the quality, adequacy, accuracy, timeliness or completeness of the indices or the index data or any component thereof, and the indices and index data and all components thereof are provided on an "as is" basis and licensee's use it at licensee's own risk. ICE data, its affiliates and their respective third party do not sponsor, endorse, or recommend chandler asset management, or any of its products or services.

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.

ICE BofA 3-Month US Treasury Bill Index

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

ICE BofA 1-5 Yr US Treasury & Agency Index

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

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

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

0-3 Yr Treasury*

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

PRISM ARC Core Fixed Custom Index

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

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

Asset Class 10-Year Snapshot Disclosure

As of September 30, 2022

- **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.

Source ICE Data Indices, LLC ("ICE"), used with permission. ICE permits the use of ICE Indices and related data on an "as is" basis; ICE, its affiliates and their respective third party suppliers disclaim any and all warranties and representation, express and/or implied, including any warranties of merchantability or fitness for a particular purpose or use, including the indices, index data and any data included in, related to, or derived therefrom. Neither ICE data, its affiliates or their respective third-party providers guarantee the quality, adequacy, accuracy, timeliness or completeness of the indices or the index data or any component thereof, and the indices and index data and all components thereof are provided on an "as is" basis and licensee's use is at licensee's own risk. ICE data, its affiliates and their respective third party do not sponsor, endorse, or recommend Chandler, or any of its products or services.

Bloomberg® and Bloomberg Barclays Global Aggregate ex-USD Total Return Index Value Unhedged USD are service marks of Bloomberg Finance L.P. and its affiliates, including Bloomberg Index Services Limited ("BISL"), the administrator of the index (collectively, "Bloomberg") and have been licensed for use for certain purposes by Chandler Asset Management Inc. Bloomberg is not affiliated with Chandler Asset Management Inc., and Bloomberg does not approve, endorse, review, or recommend this product. Bloomberg does not guarantee the timeliness, accurateness, or completeness of any data or information relating to this product.

Morgan Stanley Capital International® (MSCI), the MSCI indices are service marks of Morgan Stanley Capital International and its affiliates, and have been licensed for use for certain purposes by Chandler Asset Management Inc. MSCI is not affiliated with Chandler Asset Management Inc., and MSCI does not approve, endorse, review, or recommend these products. MSCI does not guarantee the timeliness, accurateness, or completeness of any data or information relating to these products.

Disclosure: This report is provided for informational purposes only and should not be construed as 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. 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 judgement.

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



PMIA/LAIF Performance Report as of 10/14/22



PMIA Average Monthly Effective Yields⁽¹⁾

September	1.513
August	1.276
July	1.090

Quarterly Performance Quarter Ended 09/30/22

LAIF Apportionment Rate ⁽²⁾ :	1.35
LAIF Earnings Ratio ⁽²⁾ :	0.00003699565555327
LAIF Fair Value Factor ⁽¹⁾ :	0.980760962
PMIA Daily ⁽¹⁾ :	1.63%
PMIA Quarter to Date ⁽¹⁾ :	1.29%
PMIA Average Life ⁽¹⁾ :	304

Pooled Money Investment Account Monthly Portfolio Composition ⁽¹⁾ 09/30/22 \$222.9 billion

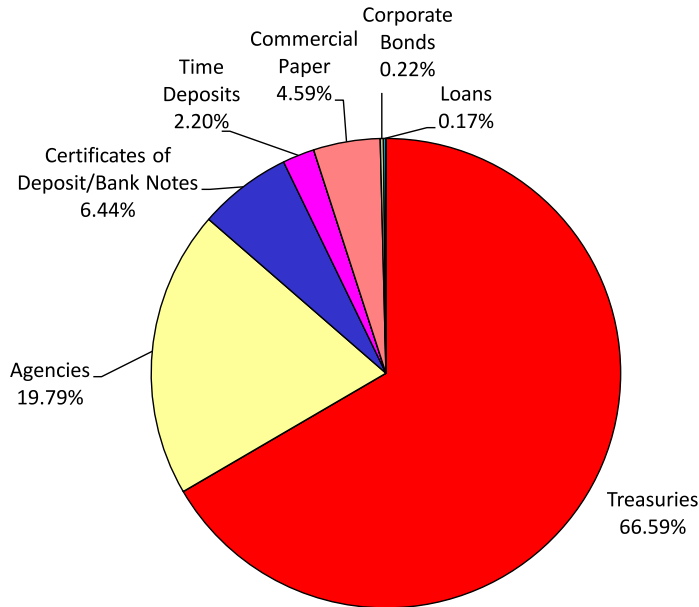


Chart does not include \$3,917,000.00 in mortgages, which equates to 0.002%. Percentages may not total 100% due to rounding.

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

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

Source:

⁽¹⁾ State of California, Office of the Treasurer

⁽²⁾ State of California, Office of the Controller



PAR VALUES MATURING BY DATE AND TYPE

Maturities in Millions of Dollars¹

ITEM	1 day to 30 days	31 days to 60 days	61 days to 90 days	91 days to 120 days	121 days to 150 days	151 days to 180 days	181 days to 210 days	211 days to 270 days	271 days to 1 year	1 year to 2 years	2 years to 3 years	3 years to 4 years	4 years to 5 year/out	Total	Weight (% of Total)
TREASURY	\$ 10,700	\$ 10,050	\$ 9,800	\$ 5,750	\$ 8,600	\$ 12,650	\$ 1,150	\$ 9,150	\$ 20,100	\$ 43,000	\$ 16,950	\$ 800	\$ 300	\$ 149,000	66.43%
AGENCY ²	\$ 7,685	\$ 4,200	\$ 3,625	\$ 3,156	\$ 3,400	\$ 4,475	\$ 2,300	\$ 4,660	\$ 3,865	\$ 3,755	\$ 2,725	\$ 1,000	\$ 350	\$ 45,196	20.15%
CDs + BNs	\$ 4,510	\$ 1,400	\$ 1,950	\$ 1,700	\$ 1,650	\$ 1,300	\$ 1,400	\$ 50	\$ 400					\$ 14,360	6.40%
CP	\$ 3,050	\$ 2,450	\$ 1,550	\$ 1,450	\$ 750	\$ 900	\$ 200							\$ 10,350	4.61%
TDs	\$ 1,239	\$ 694	\$ 1,502	\$ 567	\$ 204	\$ 704								\$ 4,909	2.19%
CORP BND				\$ 55		\$ 20	\$ 25		\$ 25	\$ 79	\$ 123	\$ 74	\$ 75	\$ 476	0.21%
REPO														\$ -	0.00%
BAs														\$ -	0.00%
TOTAL	\$ 27,183	\$ 18,794	\$ 18,427	\$ 12,678	\$ 14,604	\$ 20,049	\$ 5,075	\$ 13,860	\$ 24,390	\$ 46,834	\$ 19,798	\$ 1,874	\$ 725	\$ 224,291	100.00%
Percent	12.12%	8.38%	8.22%	5.65%	6.51%	8.94%	2.26%	6.18%	10.87%	20.88%	8.83%	0.84%	0.32%		
Cumulative %	12.12%	20.50%	28.71%	34.37%	40.88%	49.82%	52.08%	58.26%	69.13%	90.01%	98.84%	99.68%	100.00%		

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

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



State of California
Pooled Money Investment Account
Market Valuation
9/30/2022

Description	Carrying Cost Plus Accrued Interest Purch.	Amortized Cost	Fair Value	Accrued Interest
United States Treasury:				
Bills	\$ 46,457,160,163.94	\$ 46,657,126,553.35	\$ 46,514,062,000.00	NA
Notes	\$ 101,947,915,596.75	\$ 101,931,736,332.18	\$ 98,369,732,500.00	\$ 237,324,054.50
Federal Agency:				
SBA	\$ 334,748,643.50	\$ 334,663,003.17	\$ 335,043,755.16	\$ 569,406.02
MBS-REMICs	\$ 3,916,682.58	\$ 3,916,682.58	\$ 3,897,852.17	\$ 17,633.20
Debentures	\$ 8,593,591,055.03	\$ 8,592,721,013.39	\$ 8,353,930,850.00	\$ 19,156,465.50
Debentures FR	\$ -	\$ -	\$ -	\$ -
Debentures CL	\$ 2,650,000,000.00	\$ 2,650,000,000.00	\$ 2,574,109,000.00	\$ 18,005,248.00
Discount Notes	\$ 30,277,339,791.63	\$ 30,410,365,854.03	\$ 30,310,774,000.00	NA
Supranational Debentures	\$ 2,229,190,558.99	\$ 2,229,010,003.43	\$ 2,133,180,400.00	\$ 7,597,861.50
Supranational Debentures FR	\$ -	\$ -	\$ -	\$ -
CDs and YCDs FR	\$ -	\$ -	\$ -	\$ -
Bank Notes	\$ 100,000,000.00	\$ 100,000,000.00	\$ 99,780,349.59	\$ 775,000.00
CDs and YCDs	\$ 14,260,000,000.00	\$ 14,260,000,000.00	\$ 14,229,806,876.24	\$ 76,472,855.58
Commercial Paper	\$ 10,239,348,756.91	\$ 10,295,023,243.07	\$ 10,275,778,388.91	NA
Corporate:				
Bonds FR	\$ -	\$ -	\$ -	\$ -
Bonds	\$ 481,185,800.06	\$ 481,129,063.95	\$ 451,006,190.00	\$ 2,646,445.75
Repurchase Agreements	\$ -	\$ -	\$ -	\$ -
Reverse Repurchase	\$ -	\$ -	\$ -	\$ -
Time Deposits	\$ 4,909,000,000.00	\$ 4,909,000,000.00	\$ 4,909,000,000.00	NA
PMIA & GF Loans	\$ 367,981,000.00	\$ 367,981,000.00	\$ 367,981,000.00	NA
TOTAL	\$ 222,851,378,049.39	\$ 223,222,672,749.15	\$ 218,928,083,162.07	\$ 362,564,970.05

Fair Value Including Accrued Interest

\$ 219,290,648,132.12

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 (0.980760962).
 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 \$19,615,219.23 or \$20,000,000.00 x 0.980760962.

California State Treasurer

Fiona Ma, CPA



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

August 01, 2022

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

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

[Tran Type Definitions](#)

Account Number: 35-34-001

July 2022 Statement

Effective Date	Transaction Date	Tran Type	Confirm Number	Web Confirm Number	Authorized Caller	Amount
7/8/2022	7/8/2022	RD	1707454	1667763	ALANA THEIS	10,000,000.00
7/11/2022	7/8/2022	RW	1707463	1667768	ALANA THEIS	-3,200,000.00
7/12/2022	7/12/2022	RD	1707540	1667854	PUNEET BEHL	25,000,000.00
7/15/2022	7/15/2022	QRD	1708441	N/A	SYSTEM	69,528.58
7/20/2022	7/18/2022	RD	1710351	1670654	ALANA THEIS	28,835,000.00
7/28/2022	7/26/2022	RW	1710908	1671225	ALANA THEIS	-20,000,000.00
7/29/2022	7/29/2022	RD	1711125	1671430	ALANA THEIS	9,900,000.00

Account Summary

Total Deposit:	73,804,528.58	Beginning Balance:	14,294,915.28
Total Withdrawal:	-23,200,000.00	Ending Balance:	64,899,443.86

California State Treasurer
Fiona Ma, CPA



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

September 01, 2022

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

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

[Tran Type Definitions](#)

Account Number: 35-34-001

August 2022 Statement

Effective Date	Transaction Date	Tran Type	Confirm Number	Web Confirm Number	Authorized Caller	Amount
8/1/2022	7/29/2022	RD	1711123	1671432	ALANA THEIS	10,100,000.00
8/9/2022	8/9/2022	RW	1711600	1671905	ALANA THEIS	-4,000,000.00
8/10/2022	8/9/2022	RD	1711700	1672013	ALANA THEIS	4,000,000.00

Account Summary

Total Deposit:	14,100,000.00	Beginning Balance:	64,899,443.86
Total Withdrawal:	-4,000,000.00	Ending Balance:	74,999,443.86

California State Treasurer *Fiona Ma, CPA*



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

October 03, 2022

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

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

[Tran Type Definitions](#)

Account Number: 35-34-001

September 2022 Statement

Effective Date	Transaction Date	Tran Type	Confirm Number	Web Confirm Number	Authorized Caller	Amount
9/12/2022	9/12/2022	RW	1713067	1673377	ALANA THEIS	-4,500,000.00
9/13/2022	9/12/2022	RD	1713110	1673413	ALANA THEIS	4,500,000.00

Account Summary

Total Deposit:	4,500,000.00	Beginning Balance:	74,999,443.86
Total Withdrawal:	-4,500,000.00	Ending Balance:	74,999,443.86



BETTY T. YEE
California State Controller

**LOCAL AGENCY INVESTMENT FUND
 REMITTANCE ADVICE**

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

As of 10/14/2022, your Local Agency Investment Fund account has been directly credited with the interest earned on your deposits for the quarter ending 09/30/2022.

Earnings Ratio		.00003699565555327
Interest Rate		1.35%
Dollar Day Total	\$	5,979,310,435.00
Quarter End Principal Balance	\$	74,999,443.86
Quarterly Interest Earned	\$	221,208.51