



Date: January 27, 2025

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

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

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

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

All anticipated cash flows for at least 12 months can be comfortably met. As of December 31, 2024 there was \$340.3 million in cash equivalents and securities that will mature in less than one year in the Liquidity and Short Term Core portfolios managed by Chandler Asset Management, plus an additional \$54.9 million held in PRISM's LAIF and CAMP accounts. All of the securities in the respective portfolios are marketable and can be immediately converted into cash.

The PRISM investment portfolio is of high quality and is well diversified and secure. The consolidated investment portfolio in millions, as of December 31, 2024, was evaluated as follows:

	Short-Term Core Portfolio	Liquidity Portfolio	LAIF/CAMP Portfolio*	Consolidated Portfolio
<b>Market Value</b>	\$402.6	\$288.3	\$54.9	\$746.3
<b>Book Value</b>	\$404.4	\$287.8	\$54.9	\$747.7
<b>Modified Duration</b>	2.62	0.25	0.00	1.51
<b>Purchase (Book) Yield</b>	3.80%	4.52%	4.65%	4.15%
<b>Market Yield</b>	4.48%	4.29%	4.65%	4.42%

\*Estimated

Securities are priced daily at the CUSIP level using the end of day price provided by Interactive Data Corporation (IDC). LAIF returned an annualized 4.43% for the quarter, CAMP returned an annualized yield of 4.65% for the quarter.

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

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

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### **I. Performance Evaluation**

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

### **II. Economic Update**

This report reviews the current economic environment affecting interest rates.

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

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

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

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

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

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

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

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

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

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

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

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

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

VII. PRISM Quarterly Transactions and Interest Earned Reports

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

VIII. LAIF Statements

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

IX. CAMP Statements

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

## PRISM / Performance Evaluation

### October – December 2024

Markets remained volatile and risk assets underperformed in the last month of the quarter as the pending policy uncertainty related to the new Presidential administration negatively impacted market sentiment to close the year. Despite the Federal Reserve reducing the Federal Funds rate by 25 basis points at both the November and December meetings, bringing the target range down to 4.25% to 4.50% and a cumulative 100 basis points of easing in 2024, Treasury rates across the benchmark yield curve were higher on a quarter over quarter basis. The Chandler team has been calling for the Treasury yield curve to steepen, regardless of the election results, and with the lack of divided government a broader consensus is being formed on a steeper curve correlated most prominently with concerns about the US deficit outlook. Notably, the move higher in interest rates is being led by real rates, with the inflation component remaining rangebound resulting in a tightening of financial conditions. Although the US consumer has remained resilient throughout 2024, underpinned by the solid employment backdrop, the impact of the recent move higher in interest rates has the potential to undermine the perceived strength of the US consumer and is a risk the team will be monitoring closely in 2025.

The progress on declining core inflation stalled in the fourth quarter, with annualized Core CPI inflation at 3.3% and Core PCE inflation at 2.8% as of November 2024 compared to 3.2% and 2.7%, respectively, as of August 2024. Wage inflation continues to moderate, but the rate of change is sluggish, with the Atlanta Fed Median Wage growth down to 4.3% annualized as of November 2024, compared to 5.2% as of November 2023, but still above the 3.0% to 3.5% range consistent with the Federal Reserve's 2% inflation objective. The Chandler team believes inflation will continue to moderate, however the indeterminate impact of the potential tariff policy of the new administration is likely to lead to choppy inflation readings in the first half of 2025, hindering the ability of the Federal Reserve to adjust the Federal Funds towards a neutral calibration. Additionally, there is not a widespread consensus on where the nominal neutral Fed Funds rate lies, with the Chandler team broadly forecasting either side of 3.50%, Fed Funds futures contracts implying the rate is closer to 4.0%, and the December Federal Reserve's Summary of Economic Projections forecasting the nominal neutral interest rate within a long run range of 2.8% to 3.6%, up moderately from the September Federal Reserve projection of 2.5% to 3.5%. Although the headline number for payroll growth remains solid, with the three-month moving average at 170k and the unemployment rate at 4.1% as of December 2024, other data point to risks on the horizon including the low quits rate of 1.9%, the declining hiring rate, and the elevated level of continuing jobless claims.

As we look out into the first half of 2025, how the shape of the Treasury yield curve evolves will influence the performance of risk assets. In the Chandler teams' view, ten-year Treasury yields above 5% would negatively impact both US consumer resilience and overall risk assets, significantly tightening financial conditions and leading to a monetary policy response. Additionally, given the deficit outlook investors will continue to demand a higher term premium for longer maturity US Treasury debt. Over an intermediate time horizon, provided inflation continues to trend towards the Federal Reserve's 2% objective, monetary policy will be calibrated towards

the nominal neutral interest rate, with Treasury curve steepening led by shorter to intermediate maturity assets.

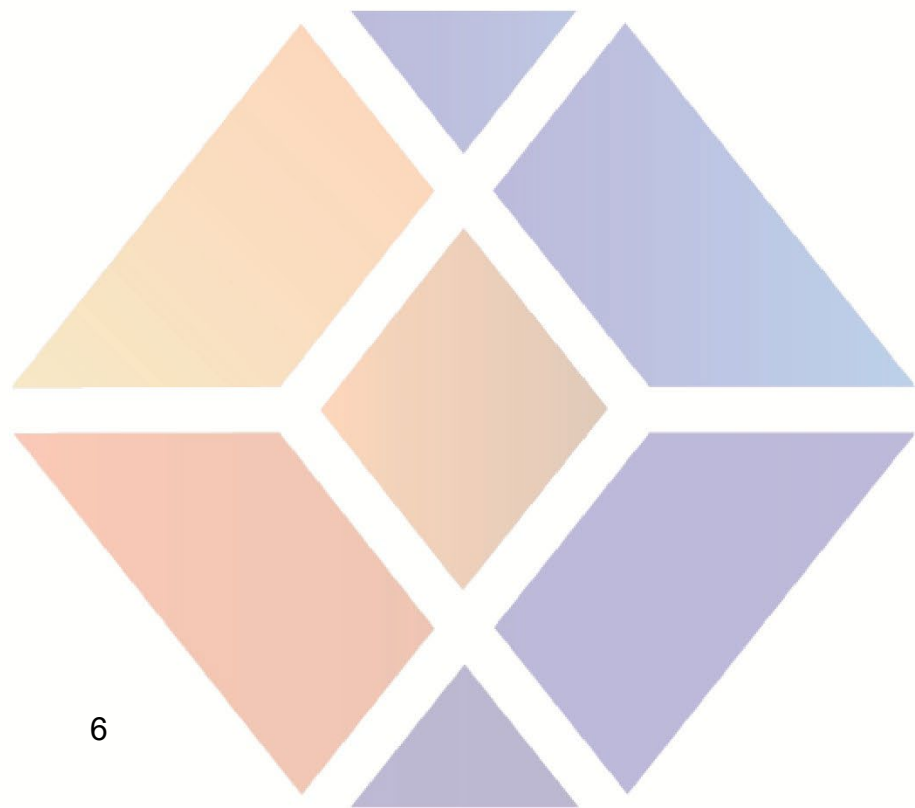
### **Performance Summary Short Term Core**

- Chandler commenced management of the portfolio on January 31, 2015.
- For the three-month period ending December 31, 2024, the portfolio returned -0.66% compared to the -0.71% return of the ICE Bank of America Merrill Lynch 1-5 Year US Corporate and Government AAA-A Index.
- For the 12-month period ending December 31, 2024, the portfolio returned 3.81% compared to the 3.69% return of the ICE Bank of America Merrill Lynch 1-5 Year US Corporate and Government AAA-A Index.
- Short Term Core Activity
  - Multiple securities were purchased across the Treasury, Supranational, Agency Mortgage Backed, Asset Backed, and corporate portions of the allocation to spend down the \$50 million contribution and position the portfolio consistent with Chandler targets.
  - The purchased securities ranged in maturity from December 2024 to November 2029. One Supranational security was sold early in the quarter to facilitate a new purchase in the portfolio.
- Short Term Core Sector
  - The sector allocation of the portfolio changed moderately, largely driven by the cash contributions into the portfolio during the quarter.
  - The Treasury allocation increased by 4.12% to 52.52% of the portfolio partially offset by the 1.08% decline to the corporate allocation to 22.10% of the portfolio.
- Short Term Core Duration
  - The duration of the portfolio increased to 2.62 compared to 2.42 at the end of the prior quarter.
  - The shape of the Treasury curve has shifted and in Chandler's view a longer duration stance relative to the benchmark in 1-5 year strategies is warranted on a strategic basis.

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

- Chandler commenced management of the portfolio on January 31, 2015.
- For the three-month period ending December 31, 2024, the portfolio returned 1.17% compared to the 0.67% return of the custom index and the 1.17% return of the three-month Treasury Bill Index.
- For the 12-month period ending December 31, 2024, the portfolio returned 5.29% compared to the 4.82% return of the custom index and the 5.25% return of the three-month Treasury Bill Index.
- Due to the cash flow needs of the PRISM Liquidity the Portfolio has historically maintained a duration well short of the custom index since inception.
- Liquidity Activity
  - Multiple securities were purchased during the quarter, predominately in the Treasury sector with two additional commercial paper purchases.
  - The purchased securities ranged in maturity from February 2025 to May 2025, synching up with the forecasted liquidity needs of PRISM in the current fiscal year.
- Liquidity Sector
  - The sector allocation was moderately changed during the quarter.

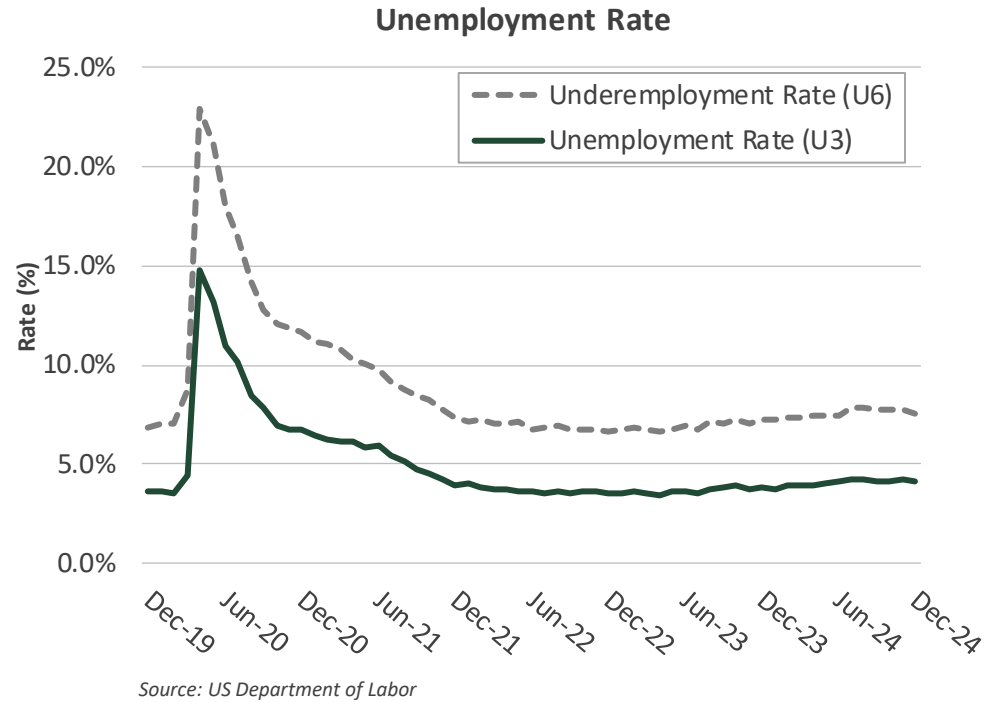
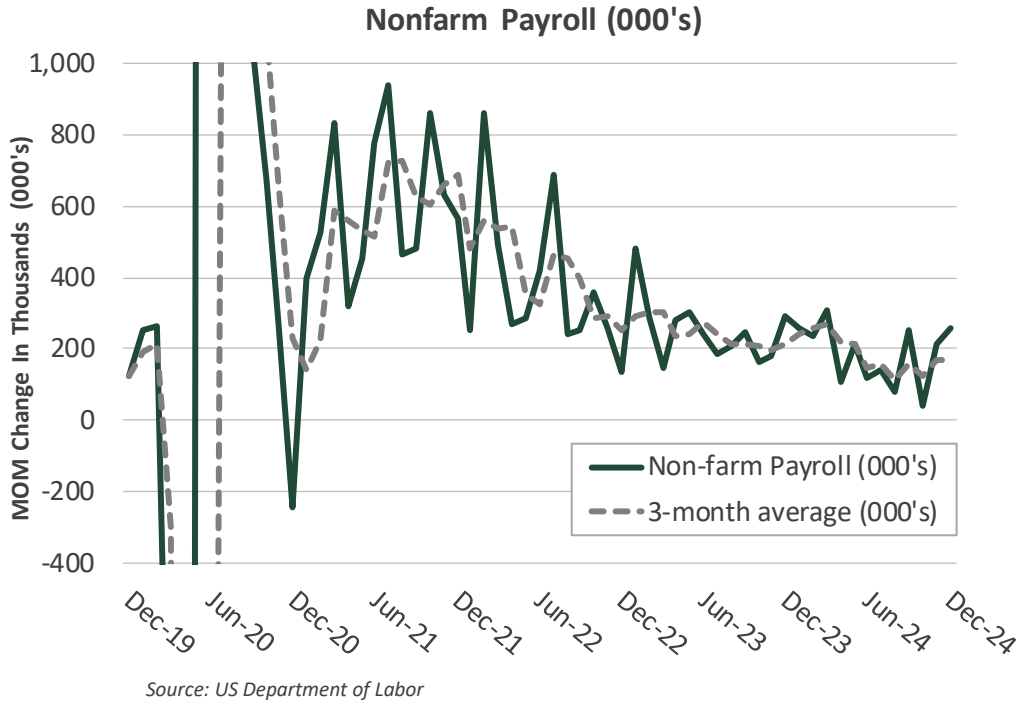
- Although the allocation to the Treasury sector remains elevated, it contracted by 3.59% during the quarter to 92.89% of the portfolio, partially offset by the Commercial Paper allocation of 2.59% established during the quarter.
- Liquidity Duration
  - The duration of the portfolio extended to 0.25 compared to 0.19 at the end of the prior quarter.
  - The duration will remain short of the benchmark for the foreseeable future based on the forecasted cash flows needs of PRISM during the current fiscal year that ends on June 30, 2025.



## PRISM | ECONOMIC UPDATE

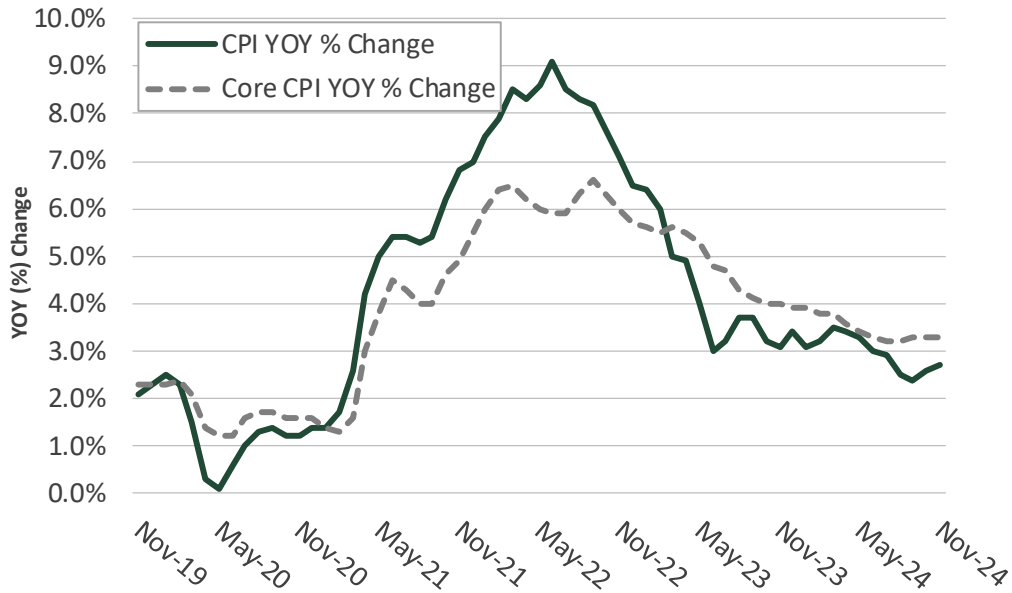
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- Recent economic data suggests continued growth fueled by a resilient consumer. Inflationary trends have subsided, but some components remain sticky, and core levels remain above the Fed's target. The labor market reflects improved balance between supply and demand for workers. While job creation has been robust, continuing jobless claims remain elevated. Given the economic outlook, we expect gradual normalization of monetary policy and a steepening yield curve.
- As broadly anticipated, the Federal Open Market Committee (FOMC) reduced the Fed Funds Rate by 25 basis points to the range of 4.25-4.50% at the December meeting. Although the cut was widely anticipated, market participants viewed the trajectory of rates in the SEP as 'hawkish.' Chair Jerome Powell reiterated previous statements indicating the economy is in a good place and that monetary policy is well positioned. The Fed released the quarterly Summary of Economic Projections (SEP), which now forecasts a higher central tendency of core inflation and a higher longer run Fed Funds forecast. In the Chandler team's view, the updated SEP reflects the continued resiliency of the US economy and the corresponding risk of inflation taking longer to reach the FOMC's two percent objective in 2025.
- US Treasury yields shifted higher in December and the curve steepened. The 2-year Treasury yield increased 9 basis points to 4.24%, the 5-year Treasury rose 33 basis points to 4.38%, and the 10-year Treasury yield surged 40 basis points to 4.57%. The spread between the 2-year and 10-year Treasury yield points on the curve increased to +33 basis points at December month-end versus +2 basis points at November month-end. The spread between the 2-year Treasury and 10-year Treasury yield one year ago was -37 basis points. The spread between the 3-month and 10-year Treasury yield points on the curve increased to +25 basis points in December from -32 basis points in November.



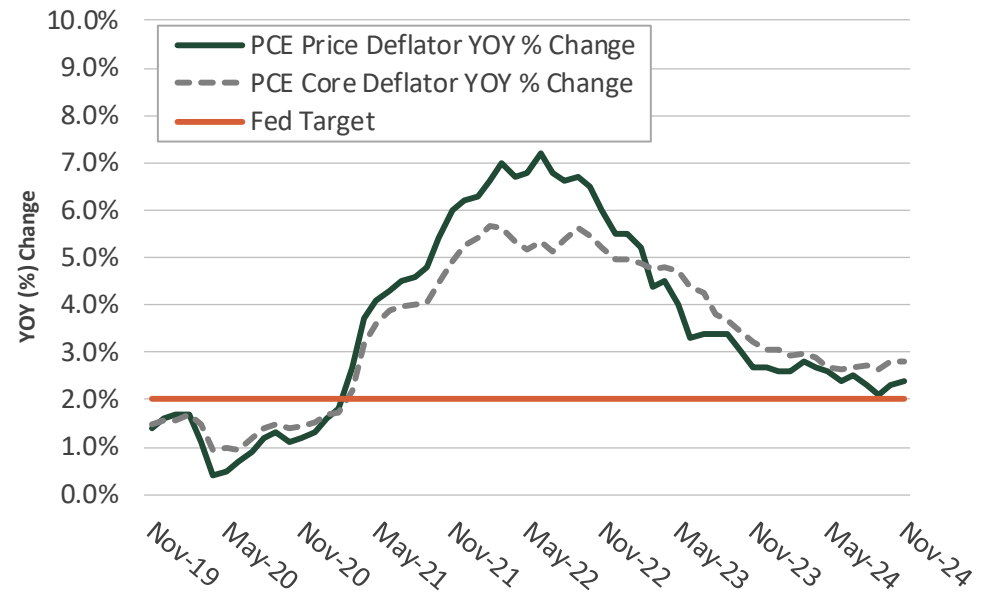
The U.S. economy added 256,000 jobs in December, far exceeding consensus expectations. Gains were led by health care, retail, and leisure sectors, while manufacturing shed jobs. The three-month moving average and six-month moving average payrolls totaled 170,000 and 165,000 respectively. The unemployment rate declined to 4.1% in December, and the labor participation rate was unchanged at 62.5%, remaining below the pre-pandemic level of 63.3%. The U-6 underemployment rate, which includes those who are marginally attached to the labor force and employed part time for economic reasons fell to 7.5%. Average hourly earnings moderated to an increase of 3.9% year-over-year in December.

Consumer Price Index (CPI)



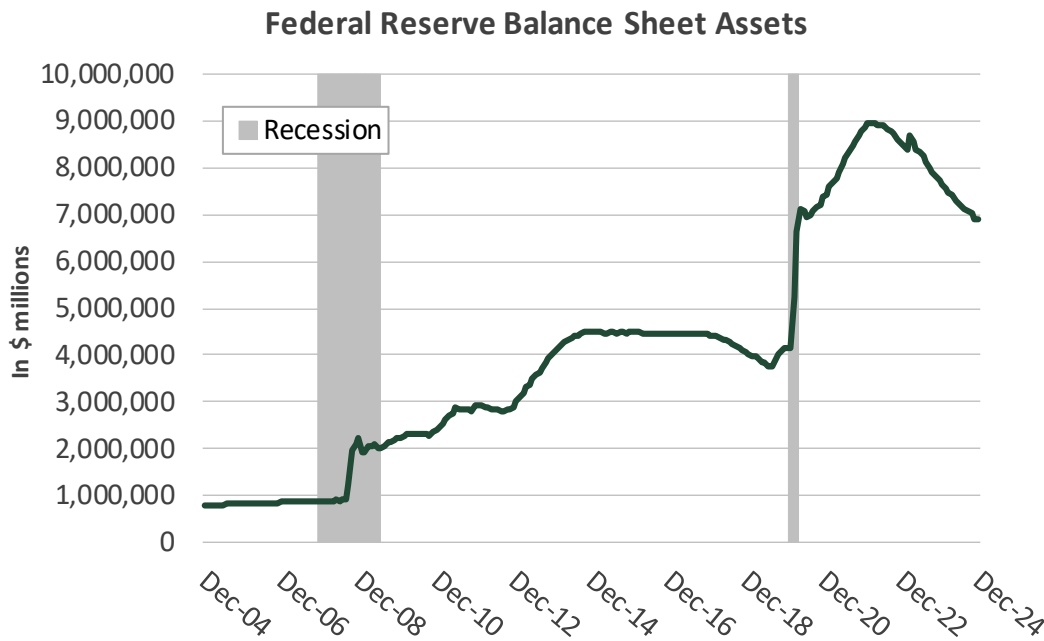
Source: US Department of Labor

Personal Consumption Expenditures (PCE)

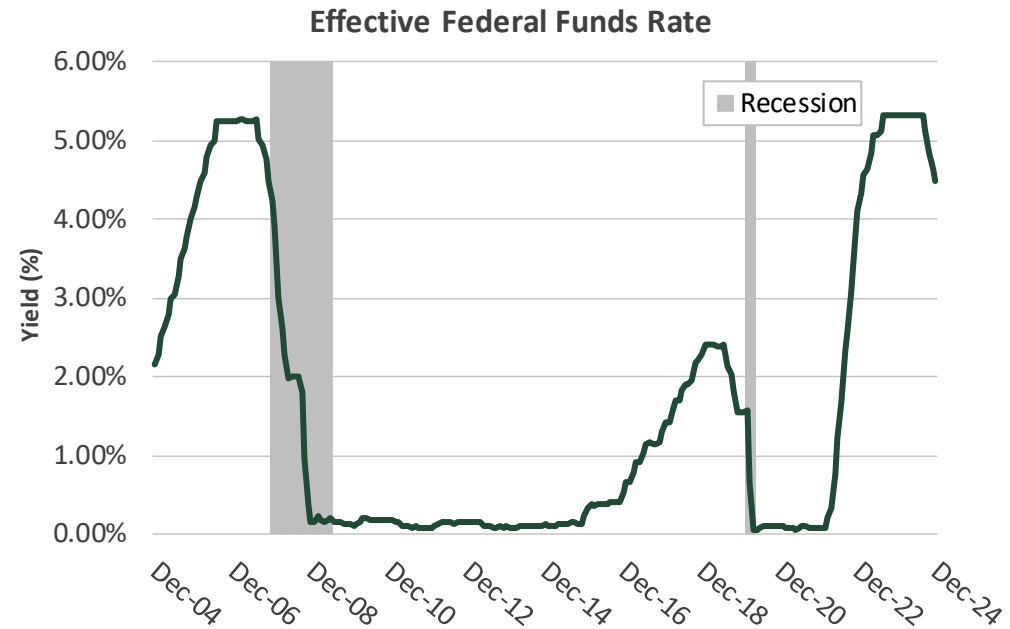


Source: US Department of Commerce

In November, the Consumer Price Index (CPI) rose 0.3% month-over-month and 2.7% year-over-year, rising from 2.6% in October as expected. The Core CPI, which excludes volatile food and energy components, rose 0.3% month-over-month and 3.3% year-over-year, also meeting consensus forecasts. The Personal Consumption Expenditures (PCE) Index rose 0.1% from the previous month and 2.4% year-over-year in November versus a 2.3% increase in October. The Core PCE deflator (the Fed’s preferred gauge) increased 0.1% month-over-month, below recent small month-over-month rises and 2.8% over the past year. Core prices are exhibiting what Fed Chair Powell describes as “sideways” movement. Although inflation has moderated, price increases remain above the Fed’s 2% target.



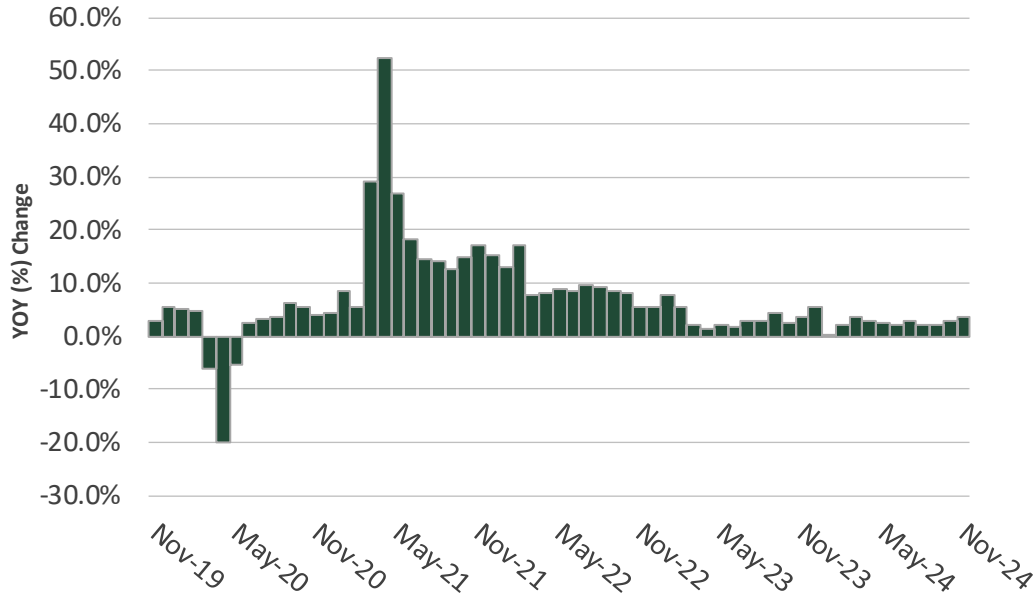
Source: Federal Reserve



Source: Bloomberg

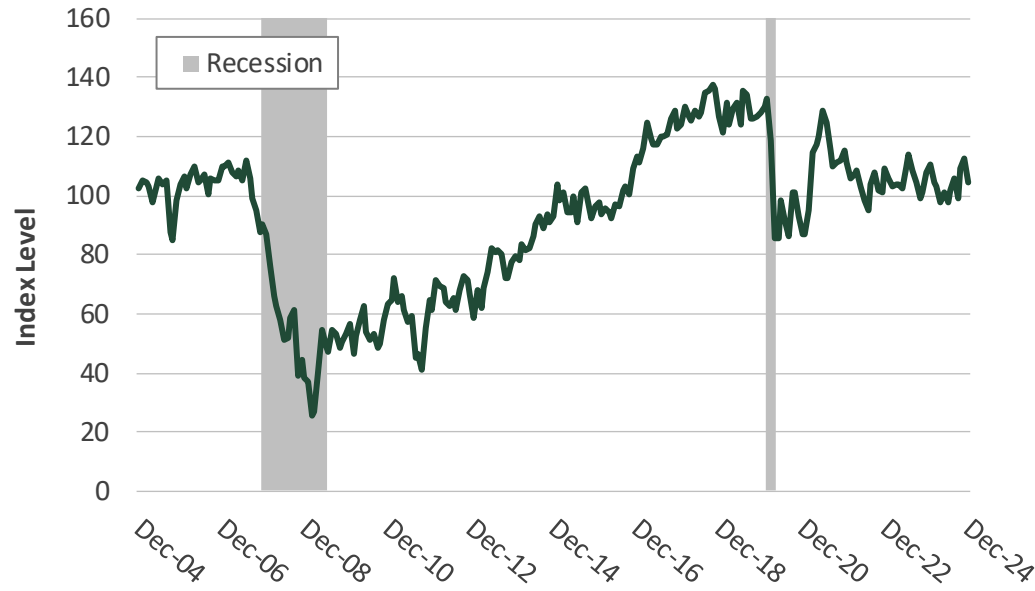
As broadly anticipated, the Federal Open Market Committee (FOMC) reduced the Fed Funds Rate by 25 basis points to the range of 4.25-4.50% at the December meeting. There was one dissenting vote by Cleveland Fed President Beth Hammack who would have preferred no change in rates. Although a reduction in rates was widely anticipated, market participants viewed the trajectory of rates in the SEP as ‘hawkish.’ Chair Jerome Powell reiterated previous statements that monetary policy is “well positioned” and the outlook remains roughly balanced between the dual mandate of maximum employment and price stability. Economic activity is expanding at a solid pace, labor market conditions have “generally eased”, and the unemployment rate “remains low.” The Fed released the quarterly Summary of Economic Projections (SEP) which now forecasts a higher, longer run median Fed Funds rate expectation among Fed Governors at 2.8 – 3.6%. The Fed continues to reduce its holdings of U.S. Treasury securities and agency mortgage-backed securities as per its predefined schedule of \$25 billion and \$35 billion per month. Since the Fed began its Quantitative Tightening campaign in June 2022, securities holdings have declined by approximately \$1.9T to approximately \$7.0T.

Retail Sales YOY % Change



Source: US Department of Commerce

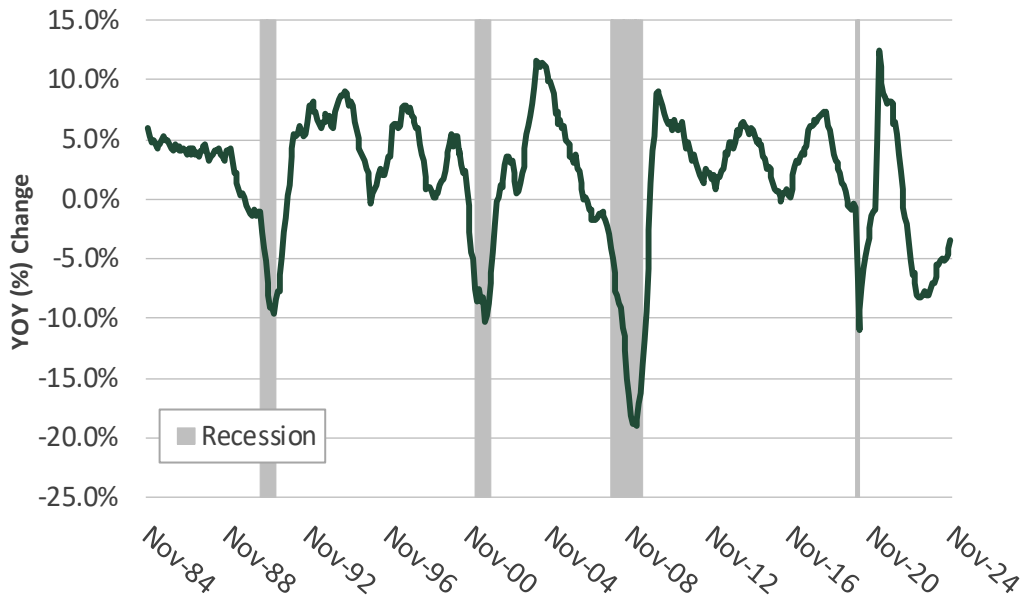
Consumer Confidence



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

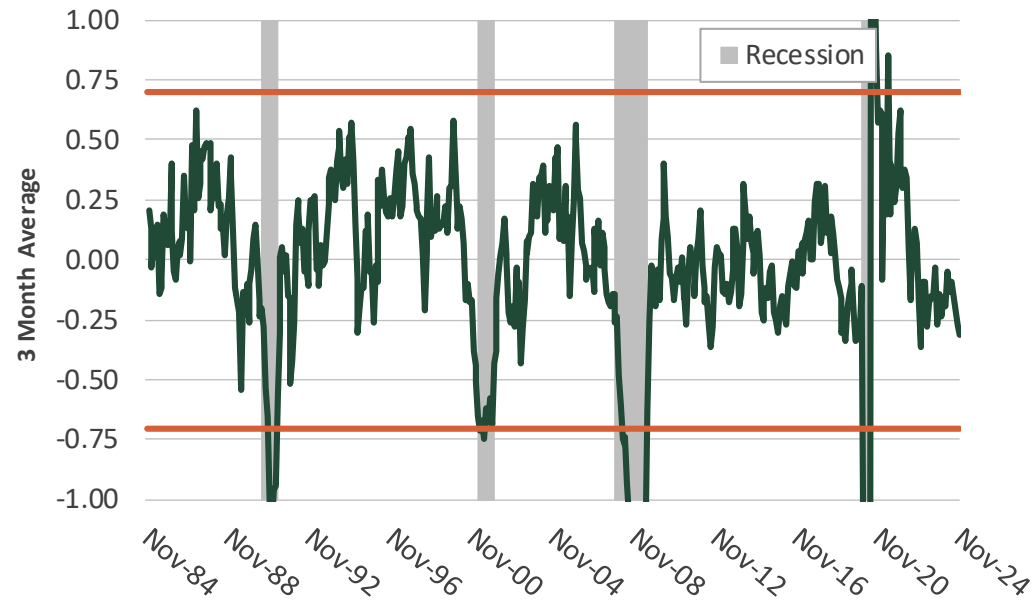
Retail Sales grew marginally above expectations at 0.7% in November versus 0.5% in October driven by strong motor vehicle sales. On a year-over-year basis, Retail Sales grew 3.8% in November versus 2.9% in October. Retail Sales Control Group, which are used to calculate gross domestic product, was also solid at 0.4% for the month. The Conference Board’s Consumer Confidence Index declined to 104.7 in December from an upwardly revised 112.8 in November. Consumers' assessment about future business conditions and outcomes were substantially less optimistic and there was increased pessimism about future employment prospects. While the consumer has been resilient, low savings rates, growing credit card debt, higher delinquencies, and a moderating labor market pose potential risks to future spending.

Leading Economic Indicators (LEI)



Source: The Conference Board

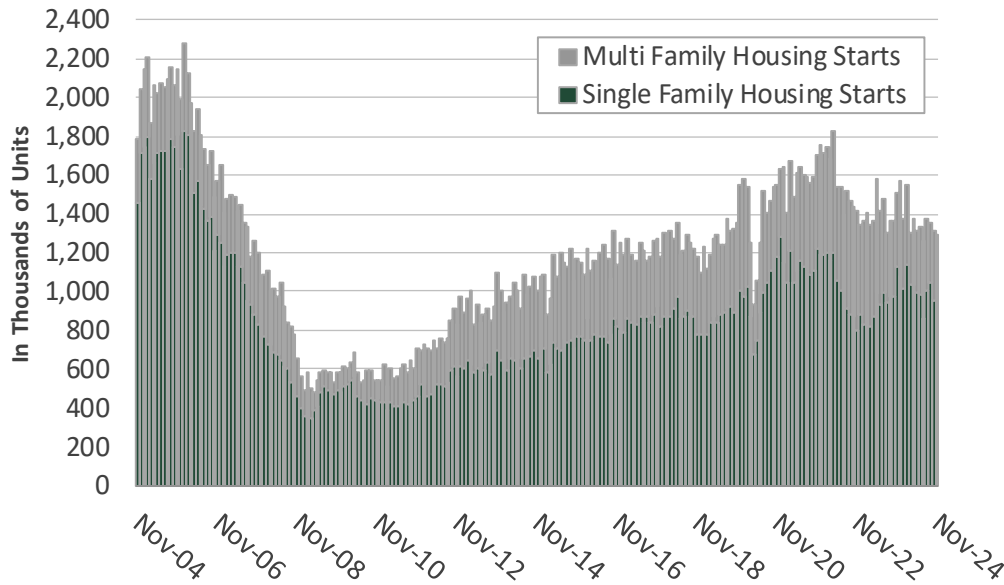
Chicago Fed National Activity Index (CFNAI)



Source: Federal Reserve Bank of Chicago

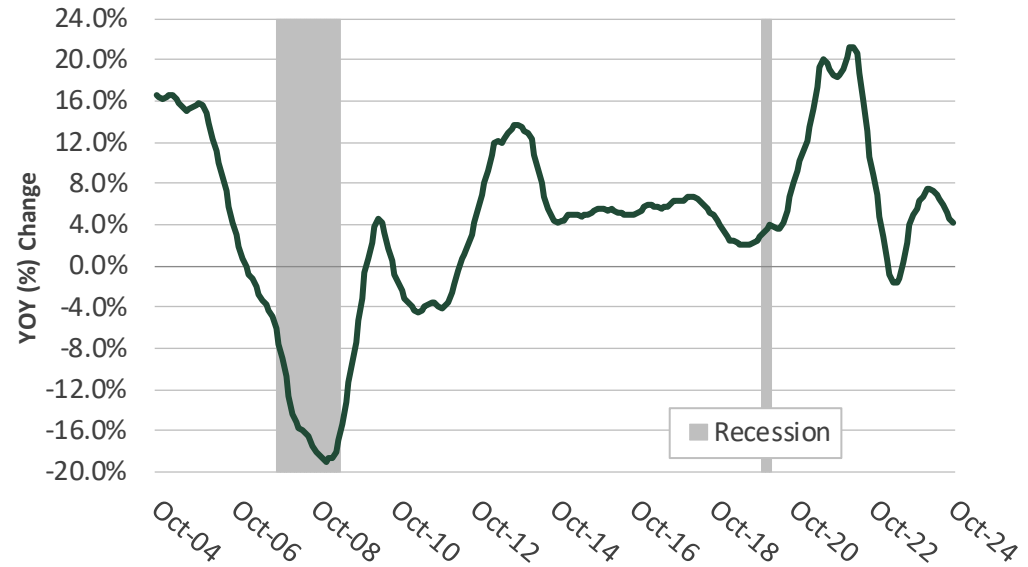
The Conference Board’s Leading Economic Index (LEI) increased 0.3% in November reversing its -0.4% decline in October due to a rebound in building permits, continued support from equities, improvement in average hours worked in manufacturing, and fewer initial unemployment claims. The LEI decreased year-over-year by -3.5%. According to the Conference Board, the rise in LEI is a positive sign for future activity in the US and is consistent with an expectation for moderate growth at the end of 2024 and into early 2025. The Chicago Fed National Activity Index (CFNAI) improved to -0.12 in November from -0.50 in October. The three-month moving average fell to -0.31 in November from -0.27 in October, indicating below-trend growth expectations for the economy.

Annualized Housing Starts



Source: US Department of Commerce

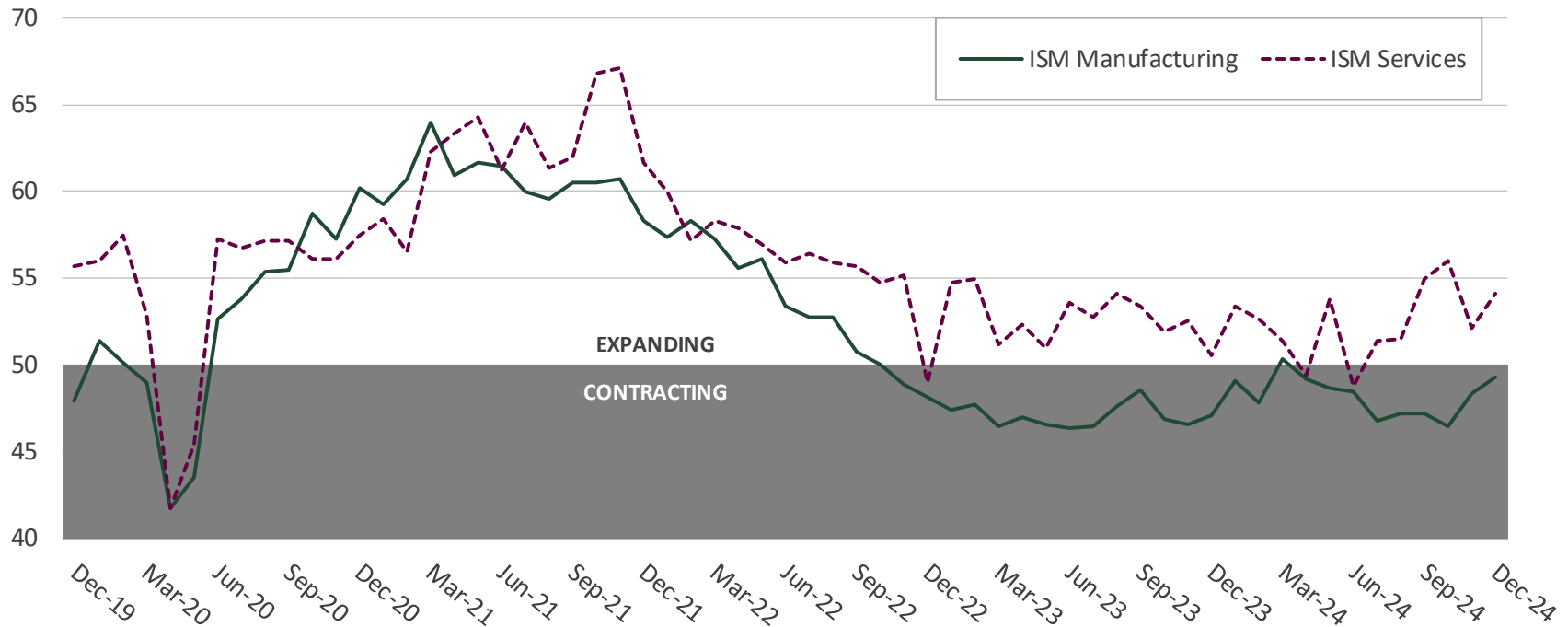
S&P/Case-Shiller 20 City Composite Home Price Index



Source: S&P

Housing starts in November declined 1.8% to 1.29 million units from 1.31 million units in October. Total starts are down 14.6% compared to November 2023. Starts remain soft as mortgage rates remain relatively high. The supply of existing homes is becoming more abundant after the period of scarcity as homeowners held onto their low mortgage rates. The Freddie Mac average rate for a 30-year fixed rate mortgage increased to 6.9% from 6.8% in December. According to the Case-Shiller 20-City Home Price Index, housing prices rose 4.2% year-over-year in October, decelerating from 4.6% reported in the previous month. With more inventory entering the market the trend is gradually improving, however higher mortgage rates continue to impact affordability.

Institute of Supply Management (ISM) Surveys



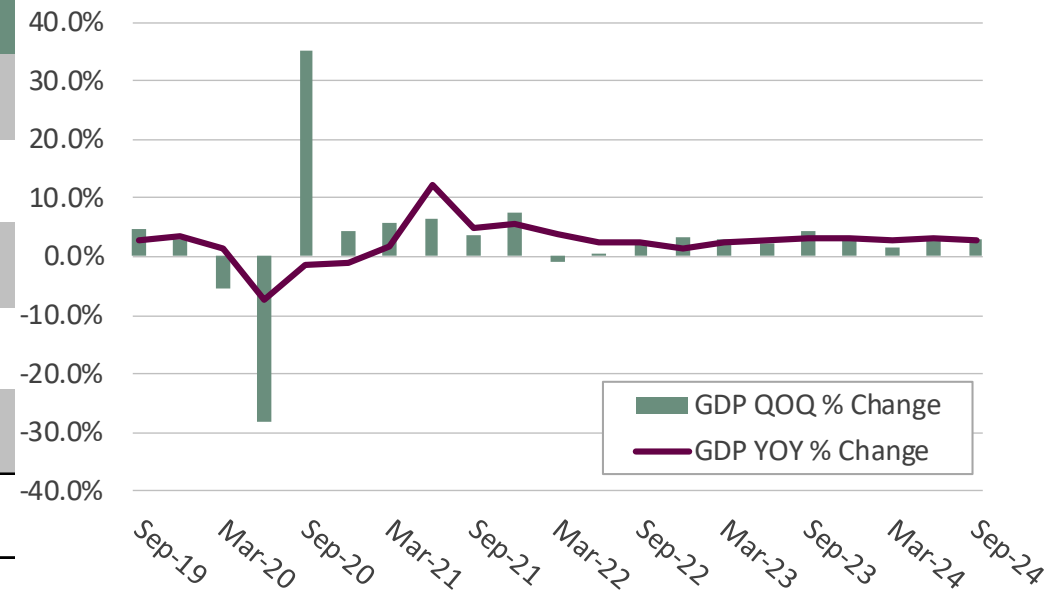
Source: Institute for Supply Management

The Institute for Supply Management (ISM) Manufacturing index rose more than forecast to 49.3 in December from 48.4 in November. While the index has posted contractionary readings for the past nine months, New Orders and Prices indices continued in expansion territory and the Production Index returned to expansion this month. The Backlog of Orders Index and Employment Index remained in contraction. The ISM Services Index rose to 54.1 in December from 52.1 in November while marking the sixth straight month of expansion. Robust business activity ahead of the new year and mitigating risks of potential tariffs were the key drivers. A reading over 50 indicates expansion, while a reading under 50 indicates contraction.

Components of GDP	12/23	3/24	6/24	9/24
Personal Consumption Expenditures	2.3%	1.3%	1.9%	2.5%
Gross Private Domestic Investment	0.2%	0.6%	1.5%	0.2%
Net Exports and Imports	0.1%	-0.6%	-0.9%	-0.4%
Federal Government Expenditures	0.0%	0.0%	0.3%	0.6%
State and Local (Consumption and Gross Investment)	0.6%	0.3%	0.3%	0.3%
<b>Total</b>	<b>3.2%</b>	<b>1.6%</b>	<b>3.0%</b>	<b>3.1%</b>

Source: US Department of Commerce

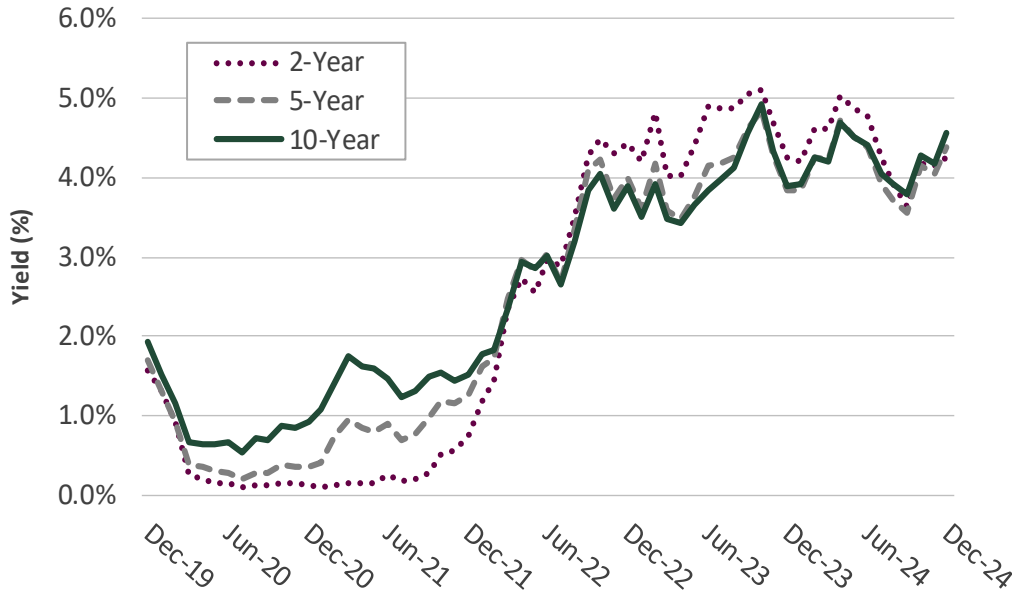
### Gross Domestic Product (GDP)



Source: US Department of Commerce

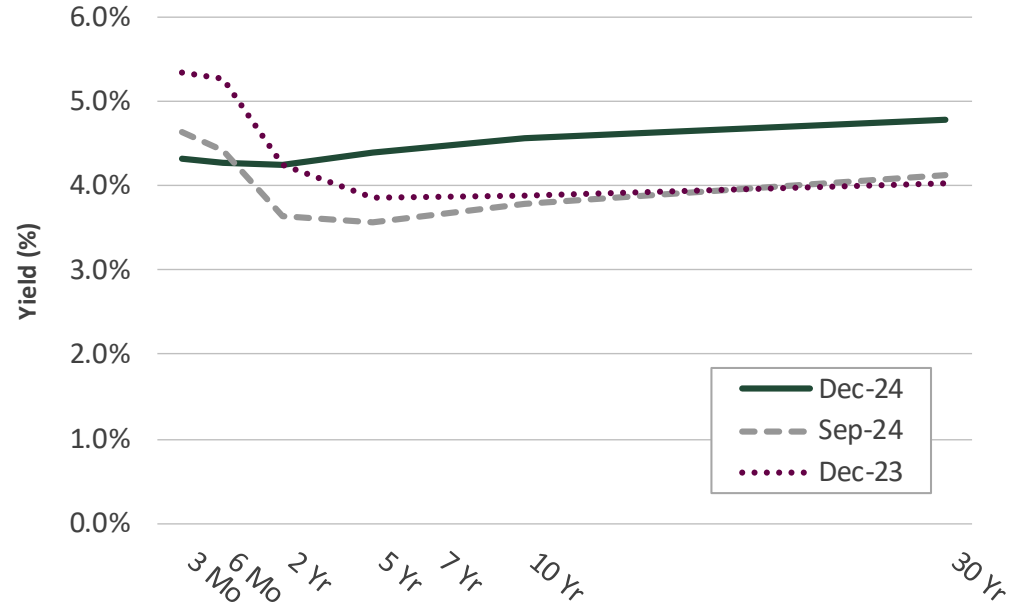
According to the third estimate, third quarter GDP increased at an annualized rate of 3.1% compared to 2.8% from the second estimate. Growth continues to be powered by personal consumption expenditures. Government consumption expenditures and nonresidential fixed investment also had positive contributions, with negative offsets by net exports, residential investment, and change in private inventories. The consensus projection calls for 2.4% growth in the fourth quarter and 2.7% growth for the full year 2024.

US Treasury Note Yields



Source: Bloomberg

US Treasury Yield Curve



Source: Bloomberg

At the end of December, the 2-year Treasury yield was 1 basis point lower, and the 10-Year Treasury yield was 69 basis points higher, year-over-year. The spread between the 2-year and 10-year Treasury yield points on the curve increased to +33 basis points at December month-end versus +2 basis points at November month-end. The yield curve inversion which began in July 2022 was historically long. The average historical spread (since 2004) is about +99 basis points. The 3-month and 10-year Treasury yield curve normalized to +25 basis points in December from -32 basis points in November.

## PRISM | ACCOUNT PROFILE

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### Investment Objectives

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

### Chandler Asset Management Performance Objective

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

### Strategy

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

# STATEMENT OF COMPLIANCE



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

Rules Name	Limit	Actual	Compliance Status	Notes
<b>AGENCY MORTGAGE SECURITIES (CMOS)</b>				
Max % (MV)	100.0	1.7	Compliant	
Max % Issuer (MV)	25.0	1.7	Compliant	
Max Maturity (Years)	5.0	4.7	Compliant	
<b>ASSET-BACKED SECURITIES (ABS)</b>				
Max % (MV; Non Agency ABS & MBS)	20.0	4.6	Compliant	
Max % Issuer (MV)	5.0	0.4	Compliant	
Max Maturity (Years)	5	4	Compliant	
Min Rating (AA- by 1)	0.0	0.0	Compliant	
<b>BANKERS' ACCEPTANCES</b>				
Max % (MV)	40.0	0.0	Compliant	
Max % Issuer (MV)	5.0	0.0	Compliant	
Max Maturity (Days)	180	0.0	Compliant	
Min Rating (A-1 by 1 or A- by 1)	0.0	0.0	Compliant	
<b>CERTIFICATE OF DEPOSIT PLACEMENT SERVICE (CDARS)</b>				
Max % (MV)	30.0	0.0	Compliant	
Max Maturity (Years)	5.0	0.0	Compliant	
<b>COLLATERALIZED TIME DEPOSITS (NON-NEGOTIABLE CD/TD)</b>				
Max % (MV)	20.0	0.0	Compliant	
Max % Issuer (MV)	5.0	0.0	Compliant	
Max Maturity (Years)	5.0	0.0	Compliant	
<b>COMMERCIAL PAPER</b>				
Max % (MV)	40.0	1.0	Compliant	
Max % Issuer (MV)	5.0	0.7	Compliant	
Max Maturity (Days)	270	64	Compliant	
Min Rating (A-1 by 1 or A- by 1)	0.0	0.0	Compliant	
<b>CORPORATE MEDIUM TERM NOTES</b>				
Max % (MV)	30.0	11.9	Compliant	

# STATEMENT OF COMPLIANCE



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

Rules Name	Limit	Actual	Compliance Status	Notes
Max % Issuer (MV)	5.0	0.7	Compliant	
Max Maturity (Years)	5	4	Compliant	
Min Rating (A- by 1)	0.0	0.0	Compliant	
<b>FDIC INSURED TIME DEPOSITS (NON-NEGOTIABLE CD/TD)</b>				
Max % (MV)	20.0	0.0	Compliant	
Max Maturity (Years)	5	0.0	Compliant	
<b>FEDERAL AGENCIES</b>				
Max % (MV)	100.0	2.1	Compliant	
Max % Issuer (MV)	25.0	0.9	Compliant	
Max Callables (MV)	30.0	0.0	Compliant	
Max Maturity (Years)	5	3	Compliant	
<b>LOCAL AGENCY INVESTMENT FUND (LAIF)</b>				
Max Concentration (MV)	75.0	0.0	Compliant	
<b>LOCAL GOVERNMENT INVESTMENT POOL (LGIP)</b>				
Max % (MV)	100.0	7.4	Compliant	
<b>MONEY MARKET MUTUAL FUNDS</b>				
Max % (MV)	20.0	2.9	Compliant	
Max % Issuer (MV)	20.0	2.9	Compliant	
Min Rating (AAA by 2)	0.0	0.0	Compliant	
<b>MORTGAGE-BACKED SECURITIES (NON-AGENCY)</b>				
Max % (MV)	20.0	0.0	Compliant	
Max % Issuer (MV)	5.0	0.0	Compliant	
Max Maturity (Years)	5.0	0.0	Compliant	
Min Rating (AA- by 1)	0.0	0.0	Compliant	
<b>MUNICIPAL SECURITIES (CA, LOCAL AGENCY)</b>				
Max % (MV)	30.0	0.0	Compliant	
Max % Issuer (MV)	5.0	0.0	Compliant	
Max Maturity (Years)	5	0.0	Compliant	
Min Rating (A- by 1)	0.0	0.0	Compliant	

# STATEMENT OF COMPLIANCE



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

Rules Name	Limit	Actual	Compliance Status	Notes
<b>MUNICIPAL SECURITIES (CA, OTHER STATES)</b>				
Max % (MV)	30.0	0.0	Compliant	
Max % Issuer (MV)	5.0	0.0	Compliant	
Max Maturity (Years)	5	0.0	Compliant	
Min Rating (A- by 1)	0.0	0.0	Compliant	
<b>MUTUAL FUNDS</b>				
Max % (MV)	20.0	0.0	Compliant	
Max % Issuer (MV)	10.0	0.0	Compliant	
Min Rating (AAA by 2)	0.0	0.0	Compliant	
<b>NEGOTIABLE CERTIFICATES OF DEPOSIT (NCD)</b>				
Max % (MV)	30.0	0.0	Compliant	
Max % Issuer (MV)	5.0	0.0	Compliant	
Max Maturity (Years)	5	0.0	Compliant	
Min Rating (A-1 by 1 or A- by 1 if > FDIC Limit)	0.0	0.0	Compliant	
<b>REPURCHASE AGREEMENTS</b>				
Max Maturity (Years)	1.0	0.0	Compliant	
<b>SUPRANATIONAL OBLIGATIONS</b>				
Max % (MV)	30.0	4.2	Compliant	
Max % Issuer (MV)	10.0	2.5	Compliant	
Max Maturity (Years)	5	4	Compliant	
Min Rating (AA- by 1)	0.0	0.0	Compliant	
<b>U.S. TREASURIES</b>				
Max % (MV)	100.0	64.2	Compliant	
Max Maturity (Years)	5	4	Compliant	

## PORTFOLIO CHARACTERISTICS



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

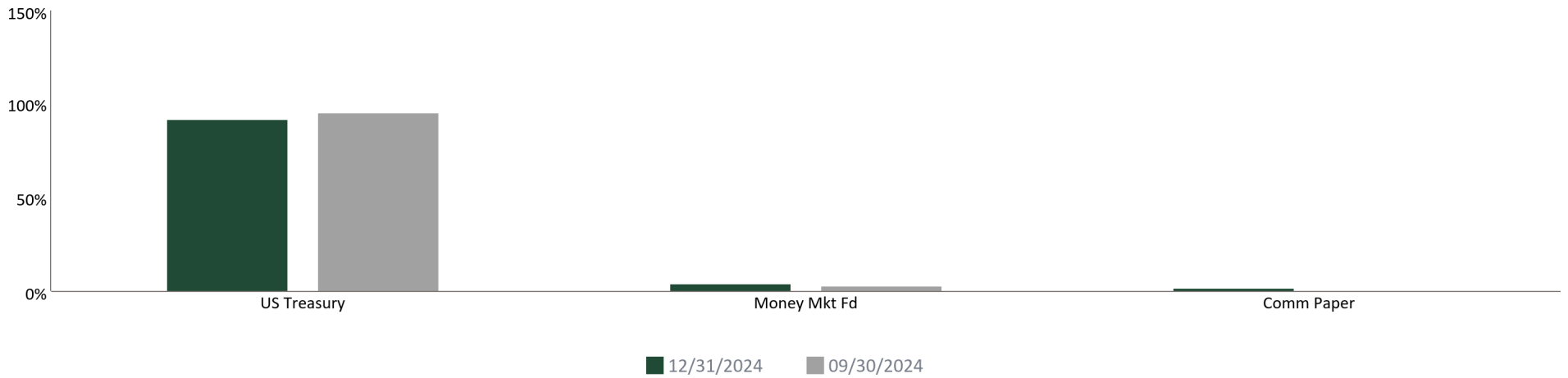
	Benchmark*	12/31/2024 Portfolio	9/30/2024 Portfolio
Average Maturity (yrs)	0.98	0.26	0.20
Average Modified Duration	0.93	0.25	0.19
Average Purchase Yield		4.52%	5.08%
Average Market Yield	4.27%	4.29%	4.62%
Average Quality**	AA+	AAA	AAA
Total Market Value		288,257,232	324,789,539

\*Benchmark: 30% ICE 3-Month Treasury, 30% ICE 6-Month Treasury, 40% ICE 1-3 year Treasury

\*\*The credit quality is a weighted average calculation of the highest of S&P, Moody's and Fitch.

## SECTOR DISTRIBUTION

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



### Sector as a Percentage of Market Value

Sector	12/31/2024	09/30/2024
US Treasury	92.89%	96.48%
Money Mkt Fd	4.48%	3.48%
Comm Paper	2.59%	--

## ISSUERS



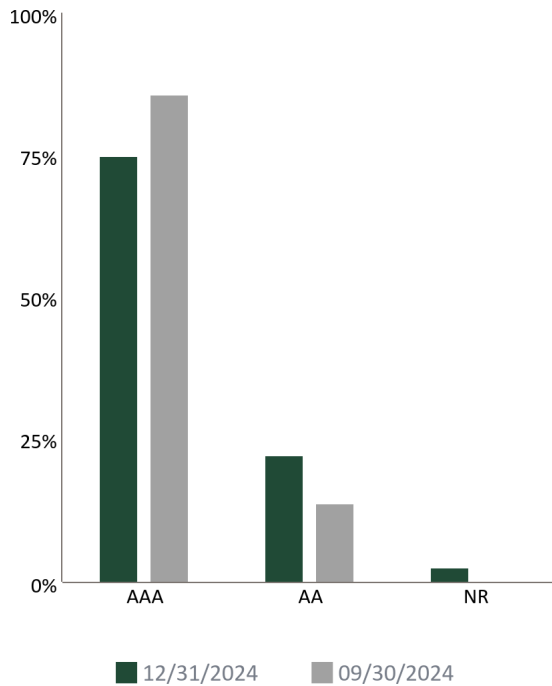
PRISM Liquidity Portfolio | Account #10292 | As of December 31, 2024

Issuer	Investment Type	% Portfolio
Government of The United States	US Treasury	92.89%
U.S. Bancorp	Money Mkt Fd	4.48%
Mitsubishi UFJ Financial Group, Inc.	Comm Paper	1.72%
MetLife Short Term Funding LLC	Comm Paper	0.86%
Cash	Cash	0.05%
<b>TOTAL</b>		<b>100.00%</b>

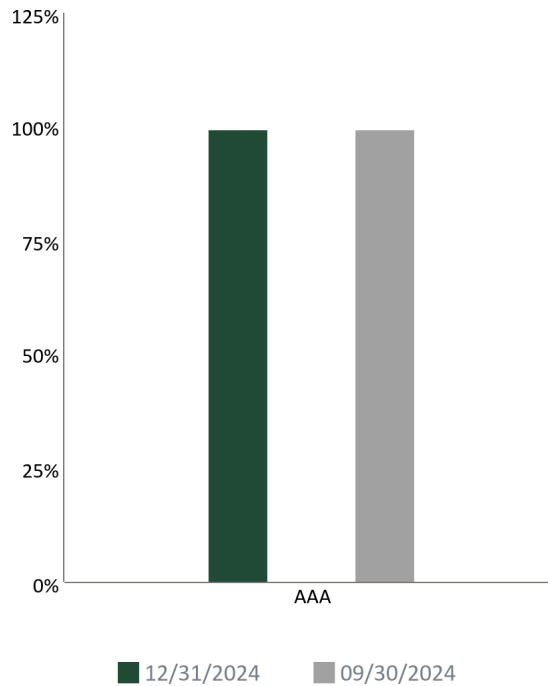
# QUALITY DISTRIBUTION

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

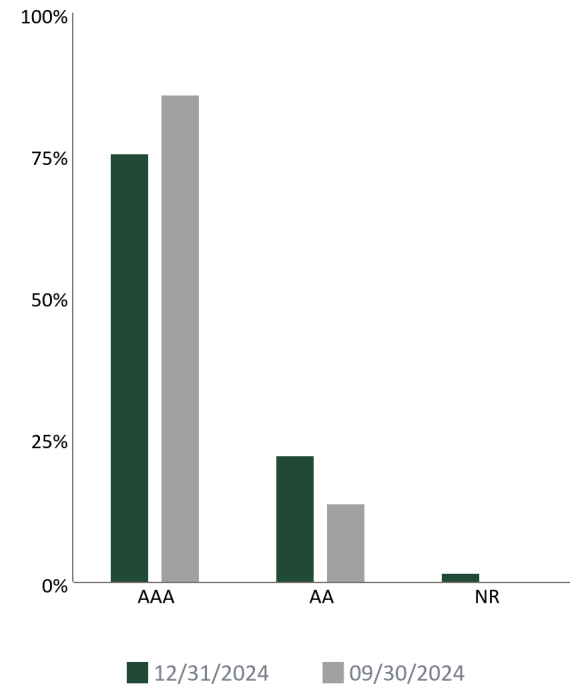
## S&P Rating



## Moody's Rating



## Fitch Rating



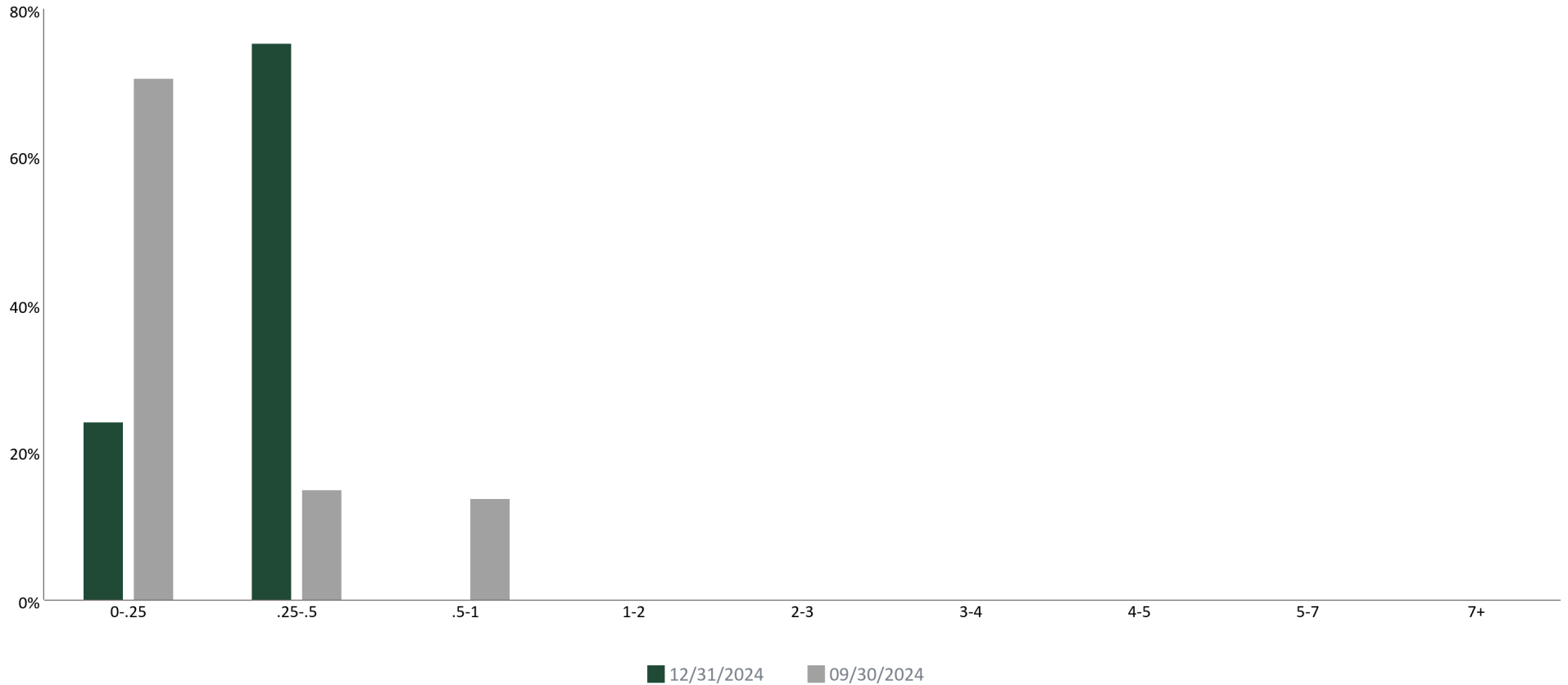
Rating	12/31/2024	09/30/2024
AAA	74.9%	86.1%
AA	22.5%	13.9%
NR	2.6%	--

Rating	12/31/2024	09/30/2024
AAA	100.0%	100.0%

Rating	12/31/2024	09/30/2024
AAA	75.7%	86.1%
AA	22.5%	13.9%
NR	1.7%	--

# DURATION DISTRIBUTION

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



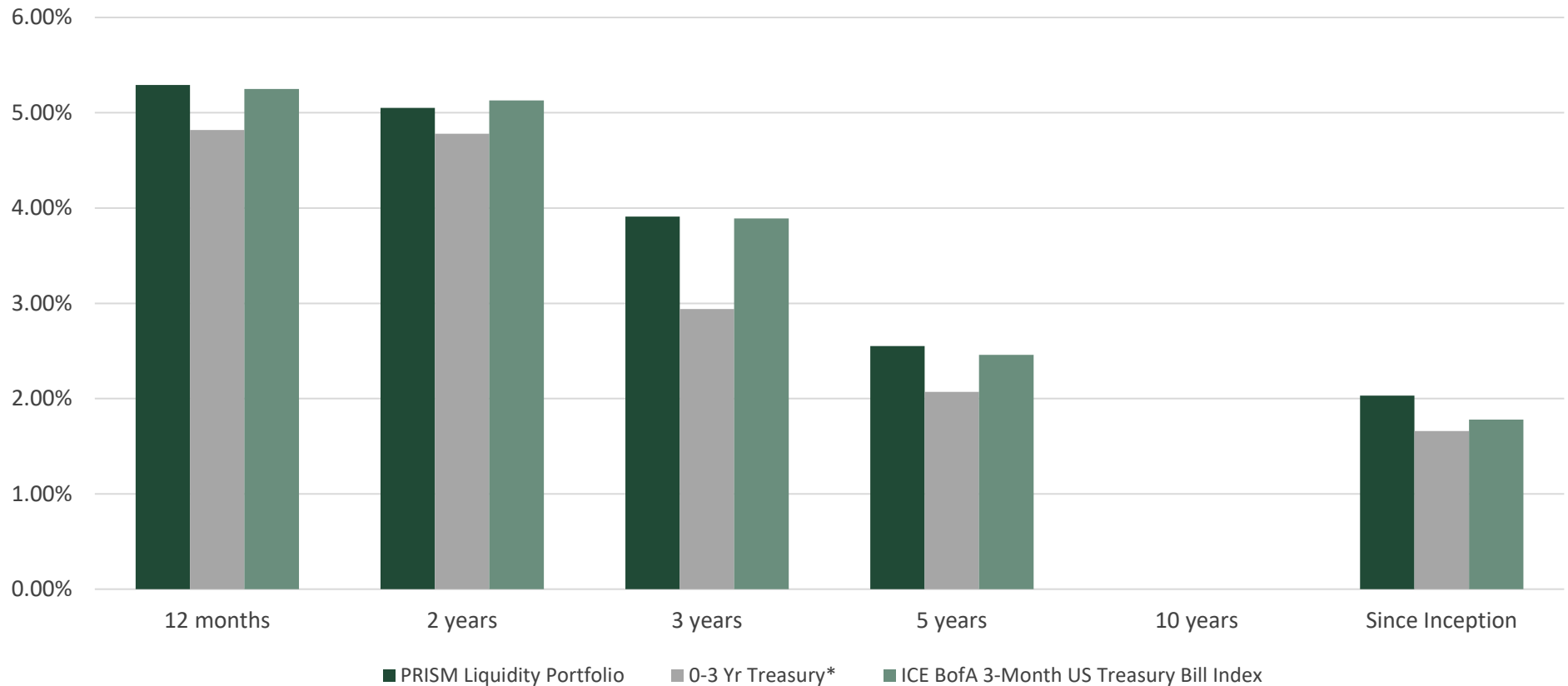
Date	0-.25	.25-.5	.5-1	1-2	2-3	3-4	4-5	5-7	7+
12/31/2024	24.4%	75.6%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%
09/30/2024	70.9%	15.2%	13.9%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%

# INVESTMENT PERFORMANCE



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

Total Rate of Return : Inception | 02/01/2015



	3 Months	12 Months	2 Years	3 Years	5 Years	10 Years	Since Inception
<b>TOTAL RATE OF RETURN</b>							
PRISM Liquidity Portfolio	1.17%	5.29%	5.05%	3.91%	2.55%		2.03%
0-3 Yr Treasury	0.67%	4.82%	4.78%	2.94%	2.07%		1.66%
ICE BofA 3-Month US Treasury Bill Index	0.40%	5.25%	5.13%	3.89%	2.46%		1.78%

\*Periods over 1 year are annualized.

Benchmark: 30% ICE 3-Month Treasury, 30% ICE 6-Month Treasury, 40% ICE 1-3 year Treasury; ICE 1-3 year Treasury Secondary Benchmark: ICE BofA 3-Month US Treasury Bill 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 market value; it includes interest earnings, realized and unrealized gains and losses in the portfolio. Realized rate of return: A measure of a portfolio's return over time. It is the internal rate which equates the beginning book value of the portfolio with the ending book value; it includes interest earnings, realized gains and losses in the portfolio.

## PORTFOLIO CHARACTERISTICS



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

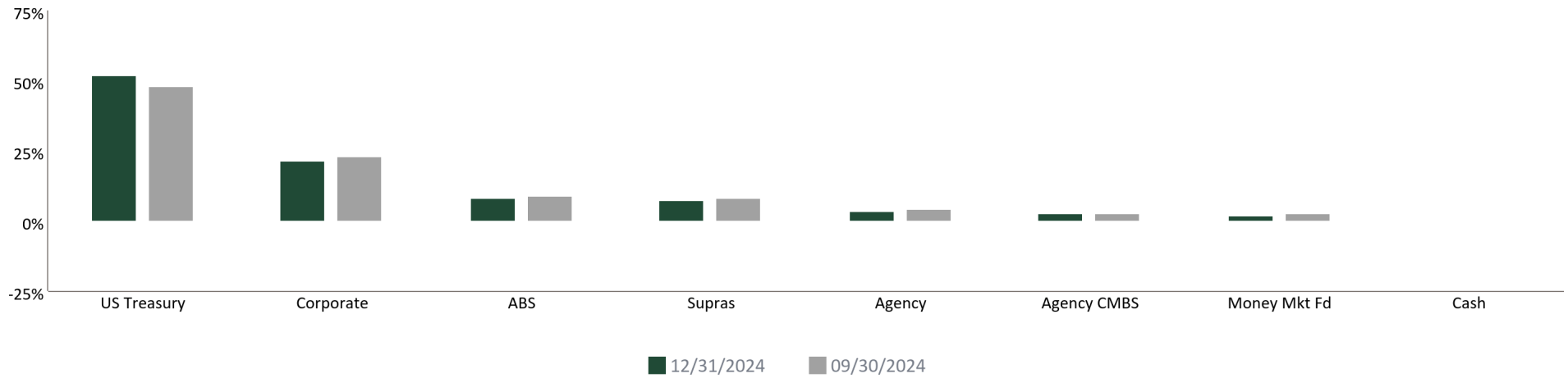
	Benchmark*	12/31/2024 Portfolio	9/30/2024 Portfolio
Average Maturity (yrs)	2.47	3.06	2.82
Average Modified Duration	2.48	2.62	2.42
Average Purchase Yield		3.80%	3.80%
Average Market Yield	4.61%	4.48%	4.01%
Average Quality**	AA	AA	AA
Total Market Value		402,571,803	354,784,308

\*Benchmark: ICE BofA 1-5 Year AAA-A US Corporate & Government Index

\*\*The credit quality is a weighted average calculation of the highest of S&P, Moody's and Fitch.

## SECTOR DISTRIBUTION

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



### Sector as a Percentage of Market Value

Sector	12/31/2024	09/30/2024
US Treasury	52.52%	48.40%
Corporate	22.10%	23.18%
ABS	8.50%	9.36%
Supras	7.82%	8.62%
Agency	3.85%	4.37%
Agency CMBS	3.13%	2.88%
Money Mkt Fd	2.07%	3.44%
Cash	0.02%	-0.25%

## ISSUERS



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

Issuer	Investment Type	% Portfolio
Government of The United States	US Treasury	52.52%
Inter-American Development Bank	Supras	4.58%
FHLMC	Agency CMBS	3.13%
International Bank for Recon and Dev	Supras	2.92%
U.S. Bancorp	Money Mkt Fd	2.07%
FNMA	Agency	1.68%
John Deere Owner Trust	ABS	1.61%
Federal Home Loan Banks	Agency	1.38%
Bank of America Corporation	Corporate	1.26%
Caterpillar Inc.	Corporate	1.19%
JPMorgan Chase & Co.	Corporate	1.06%
U.S. Bancorp	Corporate	1.03%
Royal Bank of Canada	Corporate	1.00%
Deere & Company	Corporate	1.00%
BNY Mellon Corp	Corporate	0.99%
The Toronto-Dominion Bank	Corporate	0.97%
Morgan Stanley	Corporate	0.87%
Toyota Motor Corporation	Corporate	0.85%
Bank of Montreal	Corporate	0.85%
Realty Income Corporation	Corporate	0.83%
Guardian Life Global Funding	Corporate	0.80%
FHLMC	Agency	0.79%
Chase Issuance Trust	ABS	0.75%
American Express Credit Master Trust	ABS	0.75%
UnitedHealth Group Incorporated	Corporate	0.74%
Dominion Energy, Inc.	Corporate	0.73%
Honda Motor Co., Ltd.	Corporate	0.69%
QUALCOMM Incorporated	Corporate	0.68%
Wells Fargo & Company	Corporate	0.63%
MERCEDES-BENZ AUTO RECEIVABLES TRUST	ABS	0.63%

## ISSUERS



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

Issuer	Investment Type	% Portfolio
Honeywell International Inc.	Corporate	0.62%
Metropolitan Life Global Funding I	Corporate	0.59%
Toyota Lease Owner Trust 2024-B	ABS	0.56%
Walmart Inc.	Corporate	0.56%
Amazon.com, Inc.	Corporate	0.55%
Duke Energy Corporation	Corporate	0.49%
Northwestern Mutual Global Funding	Corporate	0.48%
WF Card Issuance Trust 2024-2	ABS	0.48%
Honda Auto Receivables 2024-3 Owner	ABS	0.46%
The Home Depot, Inc.	Corporate	0.38%
AbbVie Inc.	Corporate	0.37%
Cisco Systems, Inc.	Corporate	0.37%
Public Service Enterprise Group Inco	Corporate	0.36%
Comcast Corporation	Corporate	0.36%
Mercedes-Benz Auto Lease Trust 2024-	ABS	0.35%
Hyundai Auto Receivables Trust	ABS	0.33%
International Finance Corporation	Supras	0.32%
Berkshire Hathaway Inc.	Corporate	0.31%
Bank of America Credit Card Trust	ABS	0.31%
GM Financial Securitized Term	ABS	0.28%
Toyota Auto Receivables 2024-D Owner	ABS	0.27%
Apple Inc.	Corporate	0.25%
Bmw Vehicle Lease Trust 2024-2	ABS	0.24%
Toyota Lease Owner Trust	ABS	0.24%
GM Financial Automobile Leasing Trus	ABS	0.24%
The Charles Schwab Corporation	Corporate	0.23%
Gm Financial Automobile Leasing Trus	ABS	0.23%
BMW Vehicle Owner Trust	ABS	0.22%
Hyundai Auto Lease Securitization Tr	ABS	0.19%
Hyundai Auto Receivables Trust 2024-	ABS	0.17%

## ISSUERS



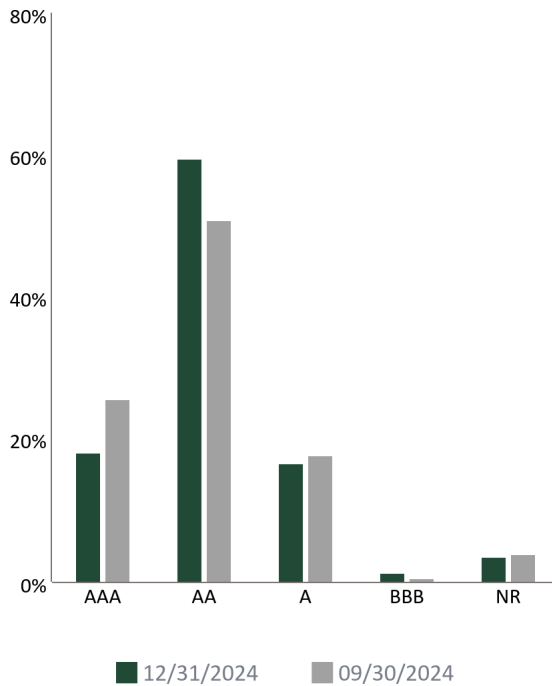
PRISM Short Term Core Portfolio | Account #10290 | As of December 31, 2024

Issuer	Investment Type	% Portfolio
Honda Auto Receivables Owner Trust	ABS	0.17%
BMW Vehicle Lease Trust	ABS	0.02%
Cash	Cash	0.02%
<b>TOTAL</b>		<b>100.00%</b>

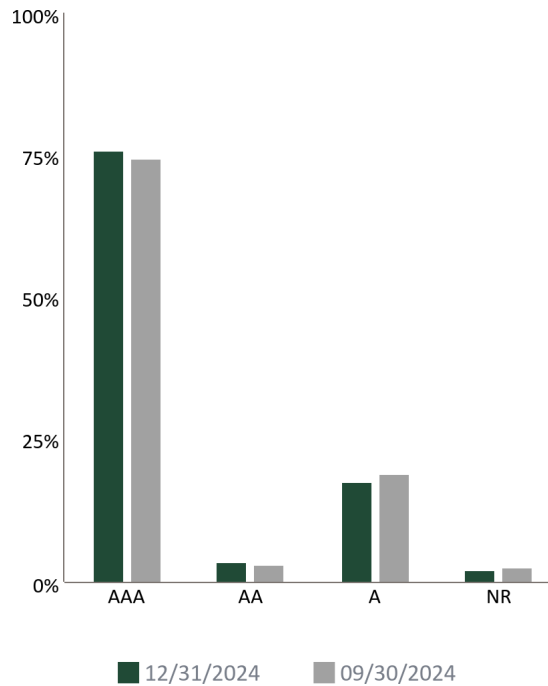
# QUALITY DISTRIBUTION

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

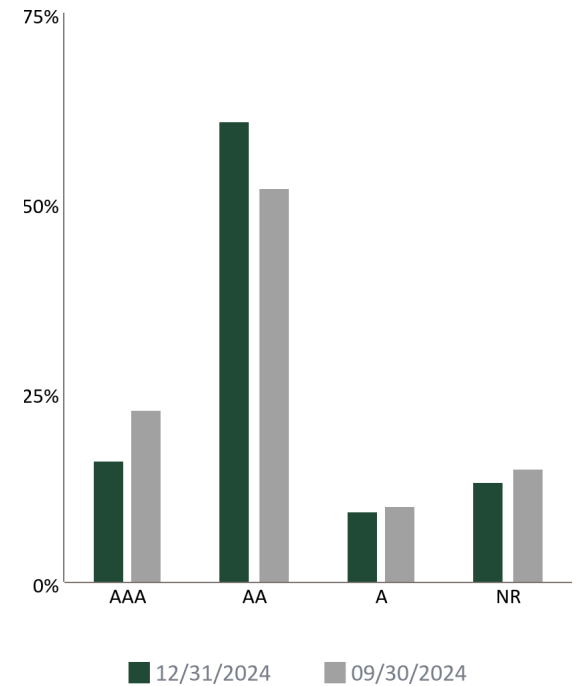
## S&P Rating



## Moody's Rating



## Fitch Rating



Rating	12/31/2024	09/30/2024
AAA	18.3%	26.1%
AA	59.7%	51.0%
A	16.9%	17.9%
BBB	1.4%	0.9%
NR	3.7%	4.2%

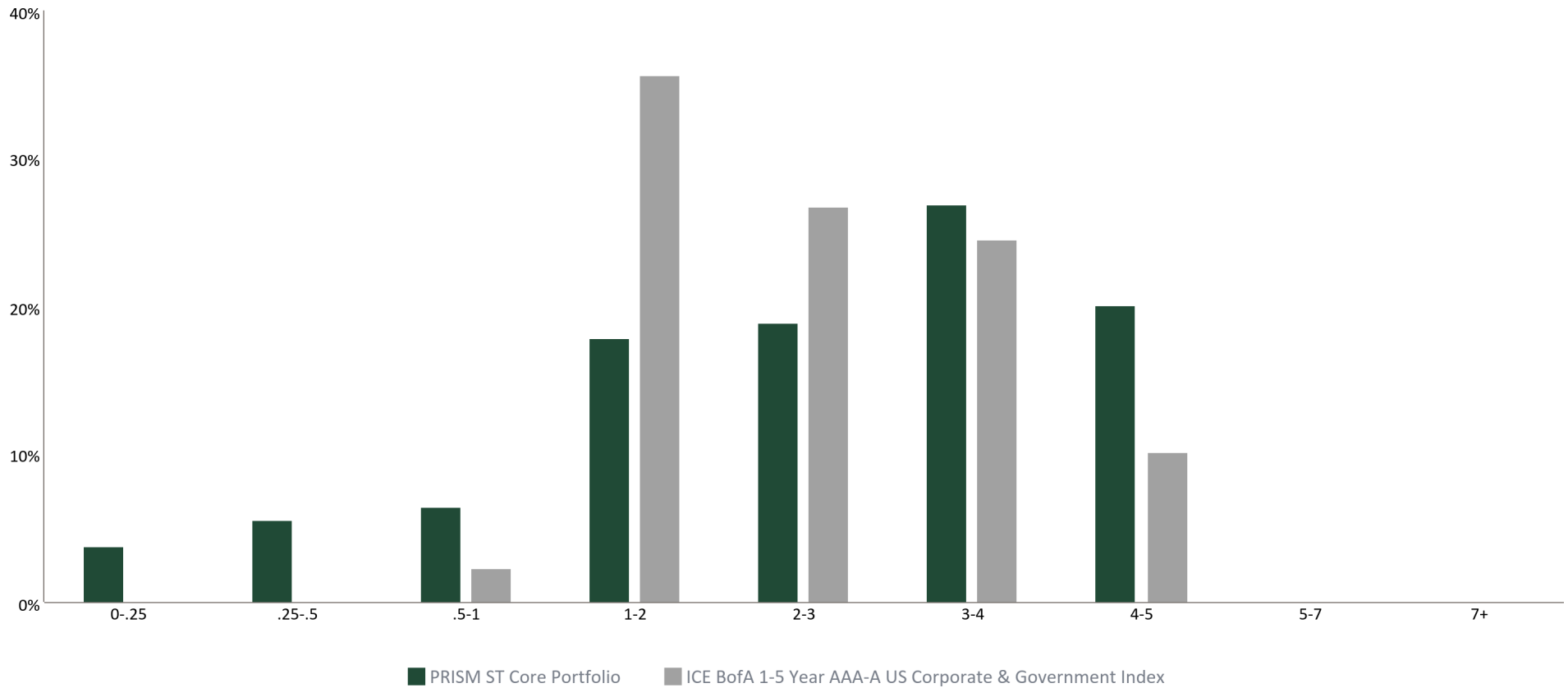
Rating	12/31/2024	09/30/2024
AAA	76.0%	74.6%
AA	3.7%	3.1%
A	17.7%	19.3%
NR	2.5%	3.0%

Rating	12/31/2024	09/30/2024
AAA	16.1%	22.9%
AA	61.0%	52.0%
A	9.7%	10.1%
NR	13.3%	15.1%

## DURATION DISTRIBUTION

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

Portfolio Compared to the Benchmark



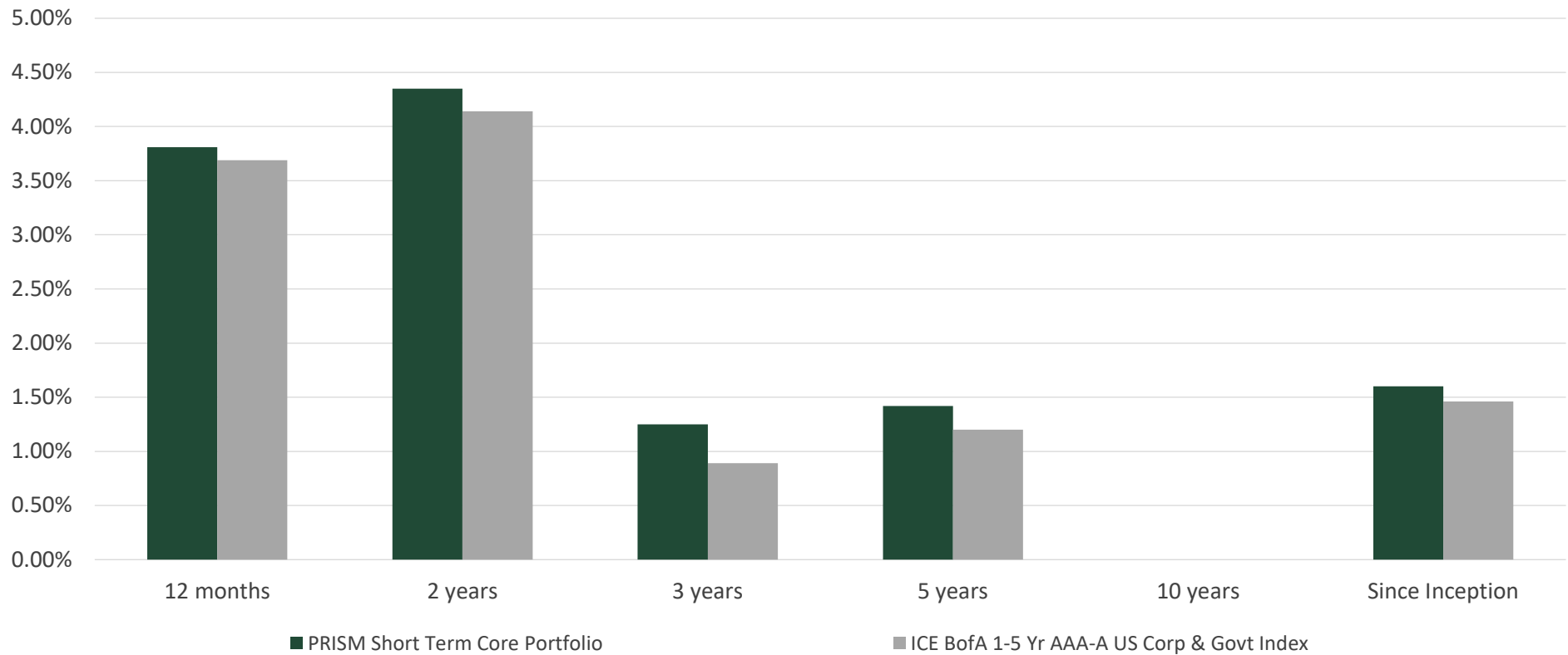
	0-0.25	0.25-0.5	0.5-1	1-2	2-3	3-4	4-5	5-7	7+
Portfolio	3.8%	5.6%	6.5%	18.0%	19.0%	26.9%	20.2%	0.0%	0.0%
ICE BofA 1-5 Year AAA-A US Corporate & Government Index	0.0%	0.0%	2.4%	35.7%	26.9%	24.6%	10.3%	0.0%	0.0%

# INVESTMENT PERFORMANCE



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

Total Rate of Return : Inception | 02/01/2015



	3 Months	12 Months	2 Years	3 Years	5 Years	10 Years	Since Inception
<b>TOTAL RATE OF RETURN</b>							
PRISM ST Core Portfolio	(0.66%)	3.81%	4.35%	1.25%	1.42%		1.60%
Benchmark	(0.71%)	3.69%	4.14%	0.89%	1.20%		1.46%

\*Periods over 1 year are annualized.

Benchmark: ICE BofA 1-5 Year AAA-A 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 market value; it includes interest earnings, realized and unrealized gains and losses in the portfolio. Realized rate of return: A measure of a portfolio's return over time. It is the internal rate which equates the beginning book value of the portfolio with the ending book value; it includes interest earnings, realized gains and losses in the portfolio.

## PORTFOLIO CHARACTERISTICS



PRISM LAIF and CAMP Portfolio | Account #10464 | As of December 31, 2024

	12/31/2024 Portfolio	9/30/2024 Portfolio
Average Maturity (yrs)	0.00	0.00
Average Modified Duration	0.00	0.00
Average Purchase Yield	4.65%	5.08%
Average Market Yield	4.65%	5.08%
Average Quality**	AAA	AAA
Total Market Value	54,943,842	59,186,550

\*Benchmark: NO BENCHMARK REQUIRED

\*\*The credit quality is a weighted average calculation of the highest of S&P, Moody's and Fitch.

## PRISM | CONSOLIDATED INFORMATION

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## PORTFOLIO CHARACTERISTICS



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

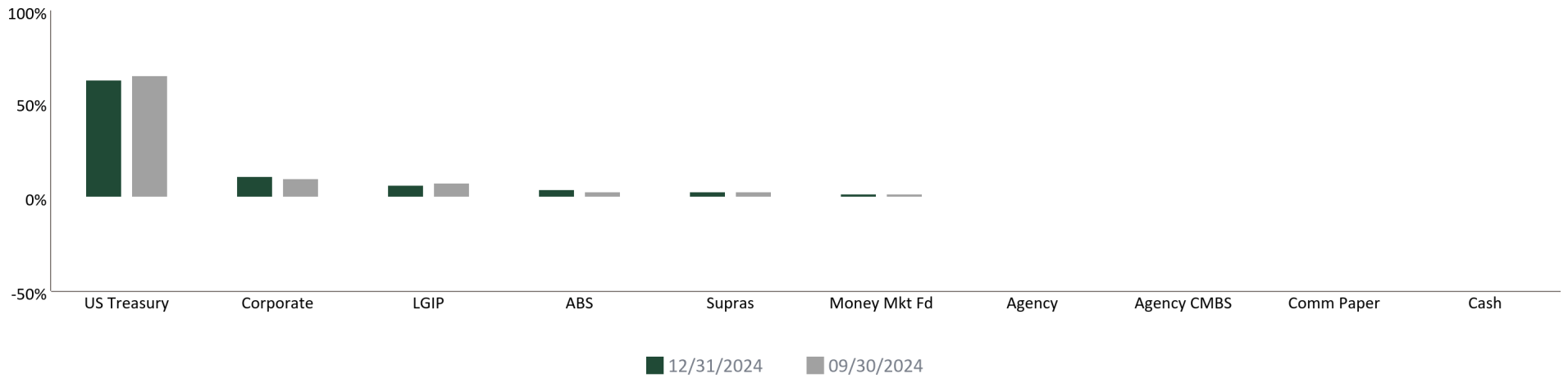
	12/31/2024 Portfolio	9/30/2024 Portfolio
Average Maturity (yrs)	1.74	1.44
Average Modified Duration	1.51	1.35
Average Purchase Yield	4.15%	4.46%
Average Market Yield	4.42%	4.36%
Average Quality**	AA+	AA+
Total Market Value	746,309,524	739,290,898

\*Benchmark: NO BENCHMARK REQUIRED

\*\*The credit quality is a weighted average calculation of the highest of S&P, Moody's and Fitch.

## SECTOR DISTRIBUTION

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



### Sector as a Percentage of Market Value

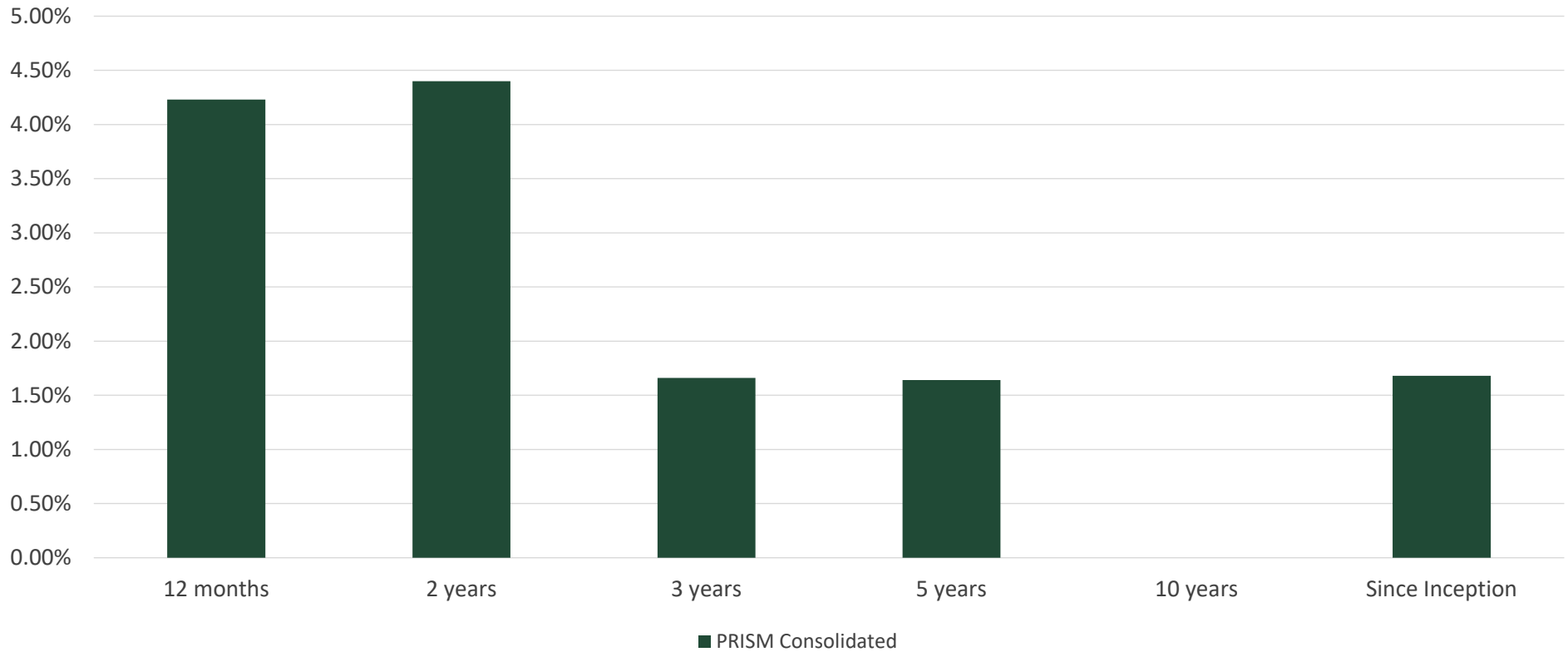
Sector	12/31/2024	09/30/2024
US Treasury	64.24%	65.64%
Corporate	11.89%	11.10%
LGIP	7.39%	8.03%
ABS	4.57%	4.48%
Supras	4.21%	4.13%
Money Mkt Fd	2.92%	3.25%
Agency	2.07%	2.09%
Agency CMBS	1.68%	1.38%
Comm Paper	1.00%	--
Cash	0.03%	-0.10%

# INVESTMENT PERFORMANCE



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

Total Rate of Return : Inception | 02/01/2015



	3 Months	12 Months	2 Years	3 Years	5 Years	10 Years	Since Inception
<b>TOTAL RATE OF RETURN</b>							
PRISM ConsAgg	0.28%	4.23%	4.40%	1.66%	1.64%		1.68%

\*Periods over 1 year are annualized.

Benchmark: NO BENCHMARK REQUIRED

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

## PERFORMANCE & CHANGE IN AUM



PRISM Consolidated Portfolios | As of December 31, 2024

### TOTAL RATE OF RETURN

As of 12/31/2024	3 months	12 months	Annualized Return				Inception	Inception Date
			2YR	3YR	5YR	10 YR		
PRISM Consolidated	0.28%	4.23%	4.40%	1.66%	1.64%	N/A	1.68%	2/1/2015
PRISM ARC Consolidated	-0.91%	5.51%	6.60%	1.05%	2.50%	N/A	3.58%	9/1/2016
PRISM/PRISM ARC Total Consolidated	-0.37%	5.06%	5.77%	1.30%	2.19%	N/A	2.22%	2/1/2015

### ANNUAL CHANGE IN ASSETS UNDER MANAGEMENT

	AUM 12/31/2024	AUM 12/31/2023	Change
PRISM Consolidated	746,309,524	447,415,431	298,894,093
PRISM ARC Consolidated	889,064,648	796,130,130	92,934,518
PRISM/PRISM ARC Total Consolidated	1,634,837,525	1,243,006,128	391,831,397

## PRISM ARC | LIQUIDITY PROFILE

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## PORTFOLIO CHARACTERISTICS



PRISM ARC Liquidity | Account #10483 | As of December 31, 2024

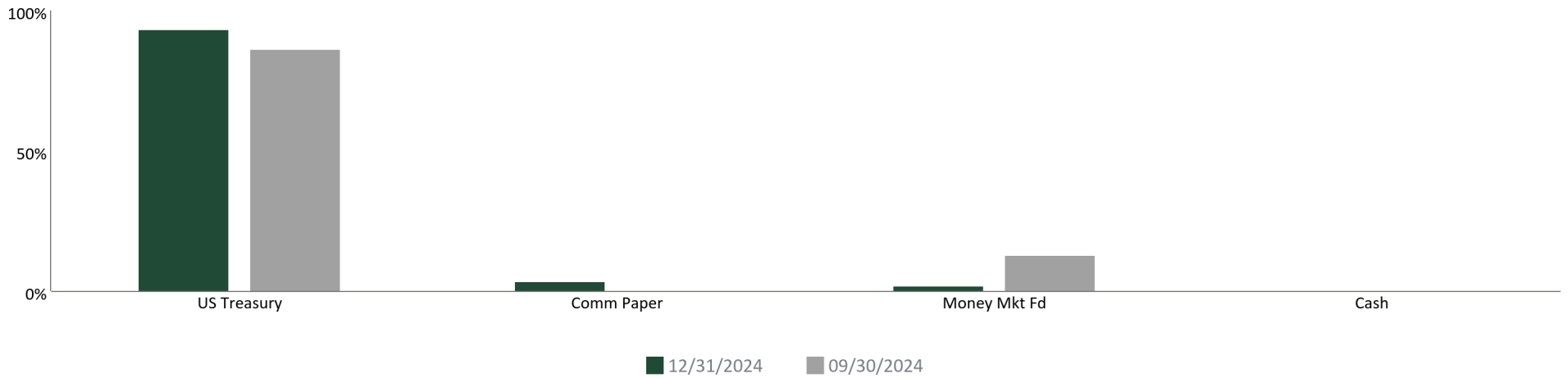
	Benchmark*	12/31/2024 Portfolio	9/30/2024 Portfolio
Average Maturity (yrs)	0.98	0.24	0.27
Average Modified Duration	0.93	0.23	0.26
Average Purchase Yield		4.70%	4.93%
Average Market Yield	4.27%	4.33%	4.62%
Average Quality**	AA+	AAA	AAA
Total Market Value		125,871,148	166,683,872

\*Benchmark: 30% ICE 3-Month Treasury, 30% ICE 6-Month Treasury, 40% ICE 1-3 year Treasury

\*\*The credit quality is a weighted average calculation of the highest of S&P, Moody's and Fitch.

## SECTOR DISTRIBUTION

PRISM ARC Liquidity | Account #10483 | As of December 31, 2024



### Sector as a Percentage of Market Value

Sector	12/31/2024	09/30/2024
US Treasury	93.62%	86.40%
Comm Paper	3.96%	--
Money Mkt Fd	2.37%	13.53%
Cash	0.05%	0.07%

## ISSUERS

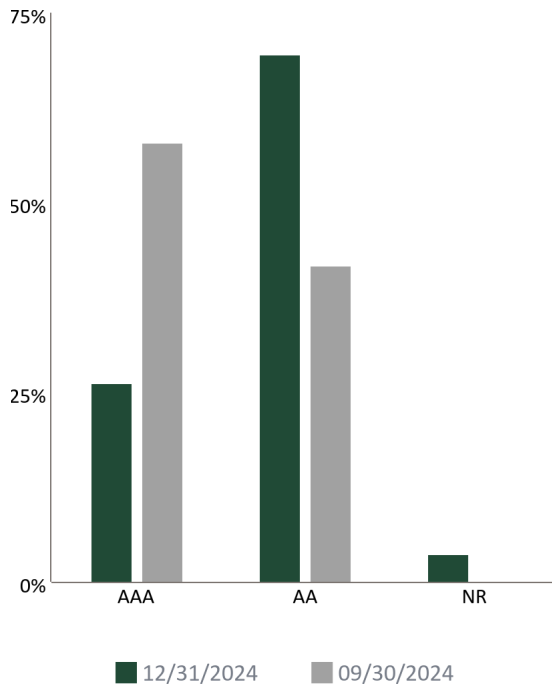
PRISM ARC Liquidity | Account #10483 | As of December 31, 2024

Issuer	Investment Type	% Portfolio
Government of The United States	US Treasury	93.62%
U.S. Bancorp	Money Mkt Fd	2.33%
MetLife Short Term Funding LLC	Comm Paper	1.98%
Mitsubishi UFJ Financial Group, Inc.	Comm Paper	1.98%
Cash	Cash	0.05%
First American Govt Oblig fund	Money Mkt Fd	0.04%
<b>TOTAL</b>		<b>100.00%</b>

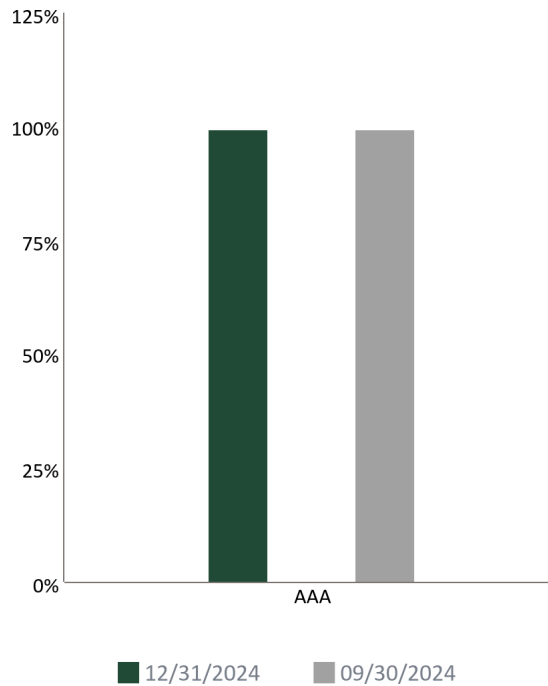
# QUALITY DISTRIBUTION

PRISM ARC Liquidity | Account #10483 | As of December 31, 2024

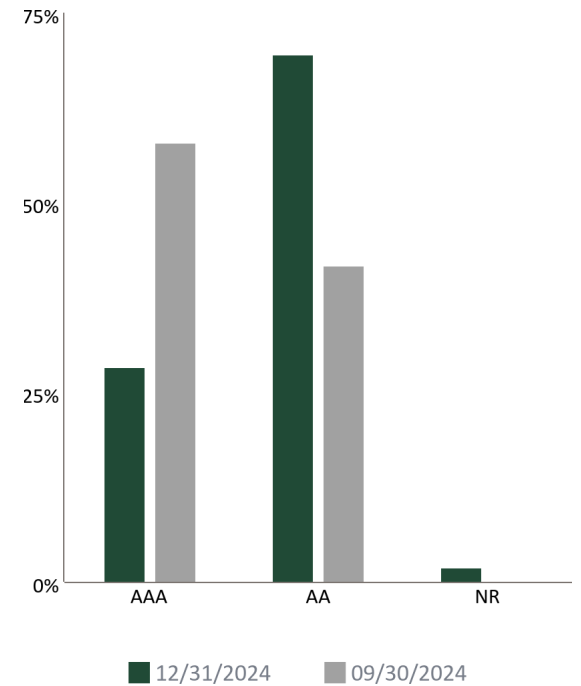
## S&P Rating



## Moody's Rating



## Fitch Rating



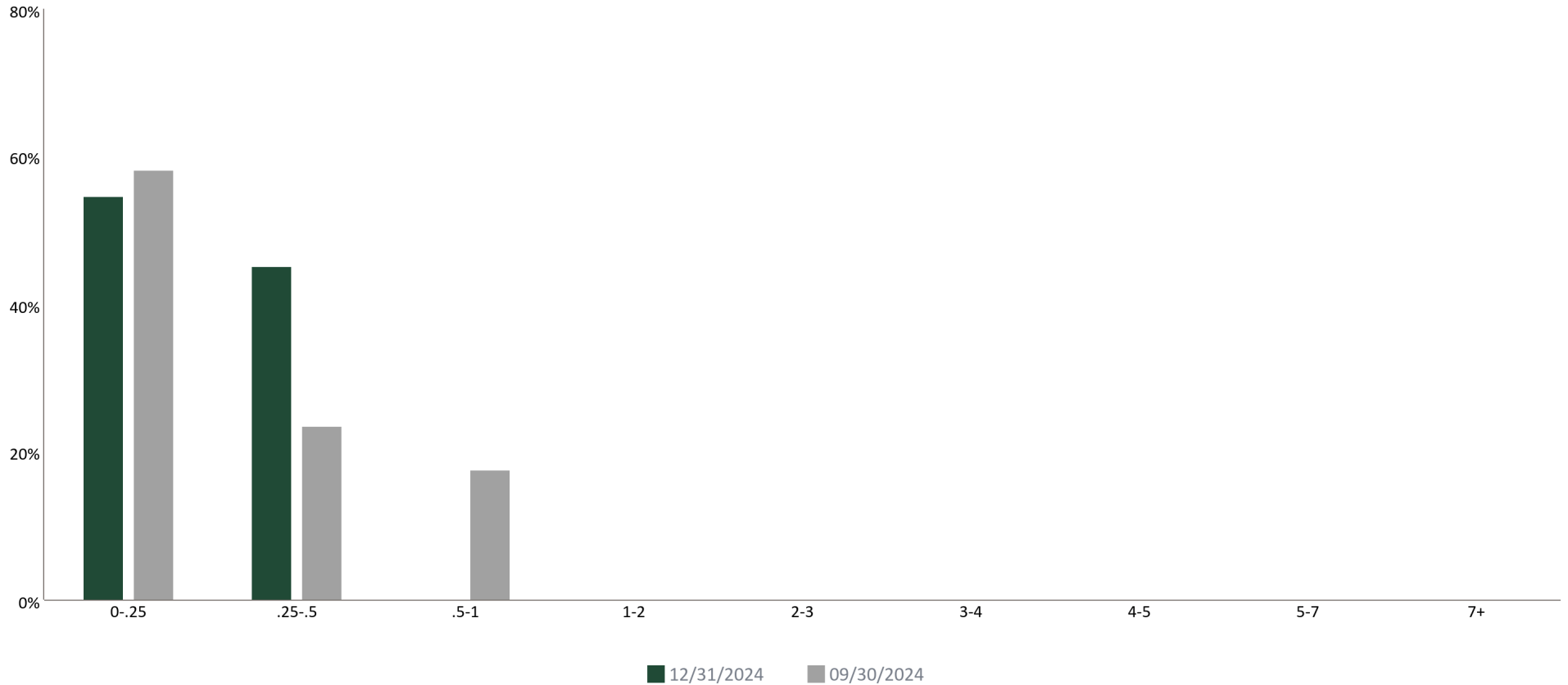
Rating	12/31/2024	09/30/2024
AAA	26.5%	58.3%
AA	69.5%	41.7%
NR	3.9%	--

Rating	12/31/2024	09/30/2024
AAA	100.0%	100.0%

Rating	12/31/2024	09/30/2024
AAA	28.5%	58.3%
AA	69.5%	41.7%
NR	2.0%	--

# DURATION DISTRIBUTION

PRISM ARC Liquidity | Account #10483 | As of December 31, 2024

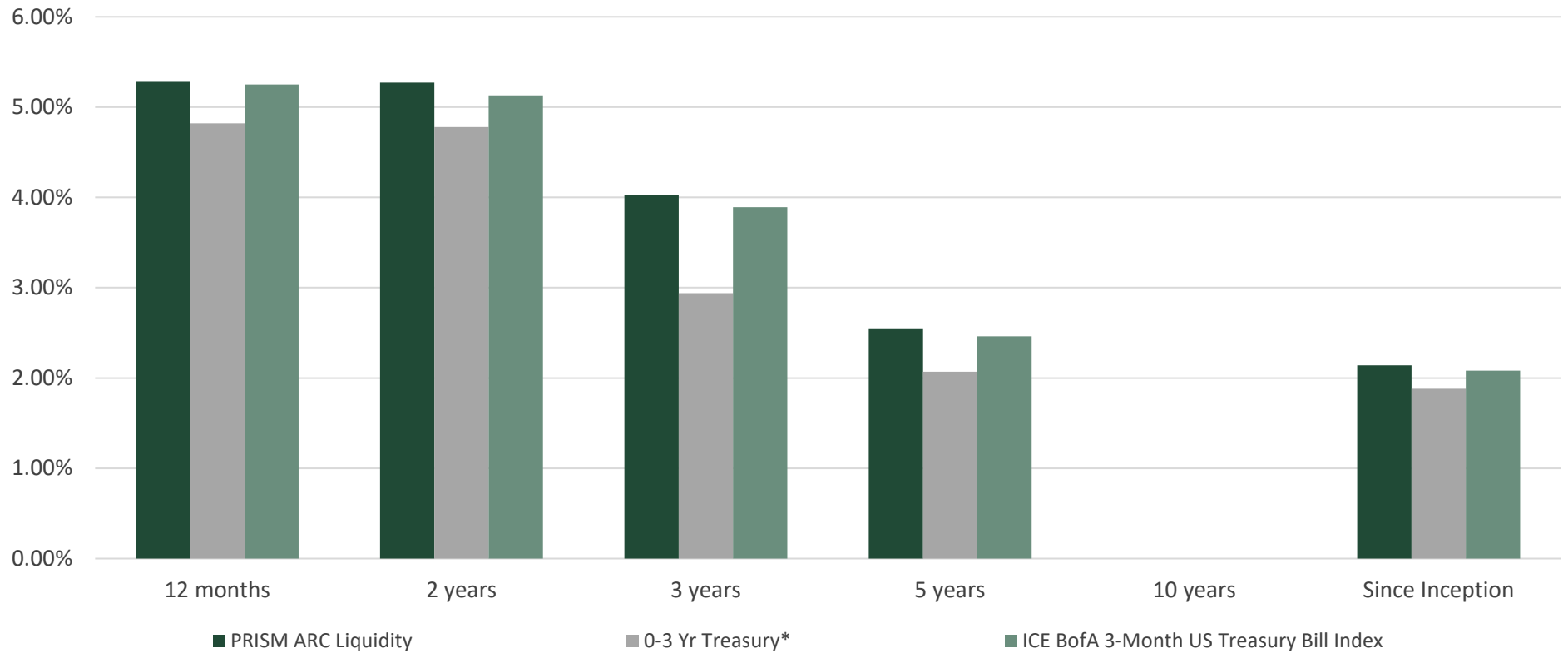


Date	0-.25	.25-.5	.5-1	1-2	2-3	3-4	4-5	5-7	7+
12/31/2024	54.7%	45.3%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%
09/30/2024	58.3%	23.8%	17.9%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%

## INVESTMENT PERFORMANCE

PRISM ARC Liquidity | Account #10483 | As of December 31, 2024

Total Rate of Return : Inception | 09/01/2016



	3 Months	12 Months	2 Years	3 Years	5 Years	10 Years	Since Inception
<b>TOTAL RATE OF RETURN</b>							
PRISM ARC Liquidity	1.16%	5.29%	5.27%	4.03%	2.55%		2.14%
0-3 Yr Treasury*	0.67%	4.82%	4.78%	2.94%	2.07%		1.88%
ICE BofA 3-Month US Treasury Bill Index	1.17%	5.25%	5.13%	3.89%	2.46%		2.08%

\*Periods over 1 year are annualized.

Benchmark: 30% ICE 3-Month Treasury, 30% ICE 6-Month Treasury, 40% ICE 1-3 year Treasury

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

## PRISM ARC | CORE FIXED PROFILE

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## PORTFOLIO CHARACTERISTICS



PRISM ARC Core Fixed | Account #10485 | As of December 31, 2024

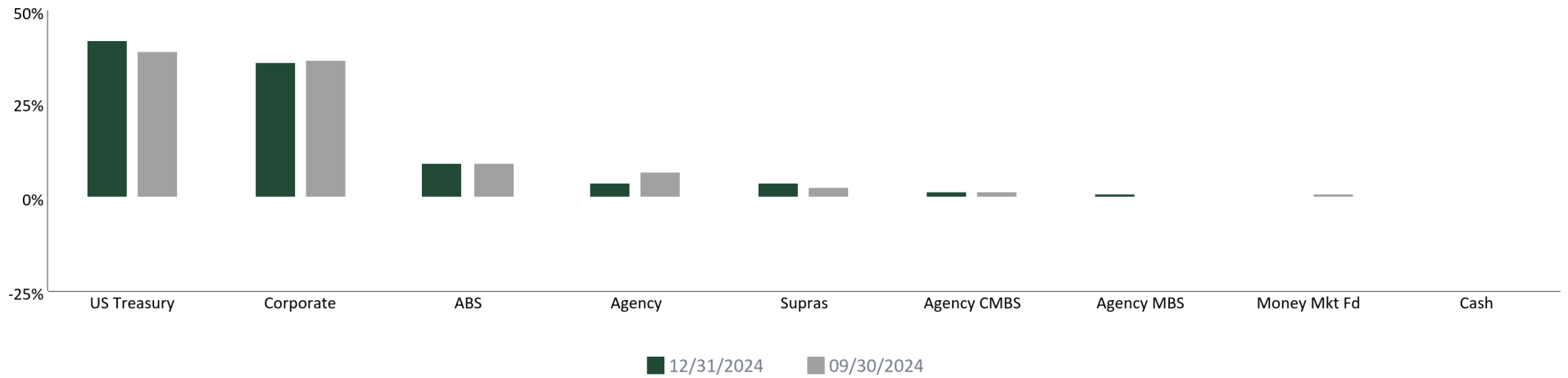
	Benchmark*	12/31/2024 Portfolio	9/30/2024 Portfolio
Average Maturity (yrs)	4.11	4.75	4.43
Average Modified Duration	3.61	3.71	3.64
Average Purchase Yield		3.54%	3.34%
Average Market Yield	4.61%	4.68%	4.11%
Average Quality**	AA-	AA-	A+
Total Market Value		624,779,830	633,859,255

\*Benchmark: ICE BofA 1-10 Year US Corporate & Government Index

\*\*The credit quality is a weighted average calculation of the highest of S&P, Moody's and Fitch.

## SECTOR DISTRIBUTION

PRISM ARC Core Fixed | Account #10485 | As of December 31, 2024



### Sector as a Percentage of Market Value

Sector	12/31/2024	09/30/2024
US Treasury	42.27%	39.42%
Corporate	36.36%	37.23%
ABS	9.55%	9.51%
Agency	4.54%	7.38%
Supras	4.24%	3.33%
Agency CMBS	1.75%	1.78%
Agency MBS	1.17%	0.16%
Money Mkt Fd	0.12%	1.45%
Cash	0.00%	-0.25%

## ISSUERS



PRISM ARC Core Fixed | Account #10485 | As of December 31, 2024

Issuer	Investment Type	% Portfolio
Government of The United States	US Treasury	42.27%
FNMA	Agency	2.41%
Inter-American Development Bank	Supras	2.31%
John Deere Owner Trust	ABS	2.09%
International Bank for Recon and Dev	Supras	1.92%
FHLMC	Agency CMBS	1.75%
The Goldman Sachs Group, Inc.	Corporate	1.35%
Bank of America Corporation	Corporate	1.24%
JPMorgan Chase & Co.	Corporate	1.22%
Citigroup Inc.	Corporate	1.21%
Federal Home Loan Banks	Agency	1.21%
Capital One Financial Corporation	Corporate	1.16%
FNMA	Agency MBS	1.13%
Wells Fargo & Company	Corporate	1.04%
Comcast Corporation	Corporate	0.98%
BNY Mellon Corp	Corporate	0.94%
Morgan Stanley	Corporate	0.92%
FHLMC	Agency	0.92%
The Toronto-Dominion Bank	Corporate	0.85%
Simon Property Group, Inc.	Corporate	0.84%
Kinder Morgan, Inc.	Corporate	0.83%
Honda Auto Receivables Owner Trust	ABS	0.83%
American Tower Corporation	Corporate	0.81%
Bayerische Motoren Werke Aktiengesel	Corporate	0.80%
Bank of Montreal	Corporate	0.77%
Toyota Motor Corporation	Corporate	0.75%
Marsh & McLennan Companies, Inc.	Corporate	0.71%
Duke Energy Corporation	Corporate	0.69%
Royal Bank of Canada	Corporate	0.68%
NextEra Energy, Inc.	Corporate	0.66%

## ISSUERS



PRISM ARC Core Fixed | Account #10485 | As of December 31, 2024

Issuer	Investment Type	% Portfolio
Deere & Company	Corporate	0.65%
Toyota Lease Owner Trust 2024-B	ABS	0.65%
GM Financial Automobile Leasing Trus	ABS	0.64%
UnitedHealth Group Incorporated	Corporate	0.62%
Guardian Life Global Funding	Corporate	0.62%
Elevance Health, Inc.	Corporate	0.61%
Crown Castle Inc.	Corporate	0.61%
Honda Auto Receivables 2024-3 Owner	ABS	0.59%
Chase Issuance Trust	ABS	0.59%
Metropolitan Life Global Funding I	Corporate	0.57%
BMW Vehicle Owner Trust	ABS	0.56%
Realty Income Corporation	Corporate	0.55%
BlackRock, Inc.	Corporate	0.55%
GM Financial Securitized Term	ABS	0.54%
CVS Health Corporation	Corporate	0.54%
Deutsche Telekom AG	Corporate	0.53%
Roper Technologies, Inc.	Corporate	0.51%
Dominion Energy, Inc.	Corporate	0.50%
Sempra	Corporate	0.49%
Honda Motor Co., Ltd.	Corporate	0.49%
Truist Financial Corporation	Corporate	0.48%
Humana Inc.	Corporate	0.47%
Amazon.com, Inc.	Corporate	0.47%
Pfizer Inc.	Corporate	0.47%
The Bank of Nova Scotia	Corporate	0.47%
Target Corporation	Corporate	0.46%
HSBC Holdings plc	Corporate	0.45%
PepsiCo, Inc.	Corporate	0.43%
AbbVie Inc.	Corporate	0.43%
General Motors Company	Corporate	0.42%

## ISSUERS



PRISM ARC Core Fixed | Account #10485 | As of December 31, 2024

Issuer	Investment Type	% Portfolio
Honeywell International Inc.	Corporate	0.42%
AT&T Inc.	Corporate	0.40%
Mercedes-Benz Auto Lease Trust 2024-	ABS	0.40%
Verizon Communications Inc.	Corporate	0.39%
Berkshire Hathaway Inc.	Corporate	0.39%
Jefferies Financial Group Inc.	Corporate	0.37%
Hyundai Auto Receivables Trust	ABS	0.34%
Cisco Systems, Inc.	Corporate	0.33%
U.S. Bancorp	Corporate	0.32%
Enterprise Products Partners L.P.	Corporate	0.31%
Toyota Auto Receivables 2024-D Owner	ABS	0.31%
Toyota Lease Owner Trust	ABS	0.31%
Broadcom Inc.	Corporate	0.31%
Toyota Auto Receivables Owner Trust	ABS	0.31%
Amgen Inc.	Corporate	0.30%
Oracle Corporation	Corporate	0.30%
QUALCOMM Incorporated	Corporate	0.28%
The Home Depot, Inc.	Corporate	0.27%
The Kroger Co.	Corporate	0.27%
Chubb Limited	Corporate	0.27%
Gm Financial Automobile Leasing Trus	ABS	0.27%
Hyundai Auto Receivables Trust 2024-	ABS	0.26%
Hyundai Auto Lease Securitization Tr	ABS	0.24%
Mercedes-Benz Auto Lease Trust	ABS	0.24%
American Express Credit Master Trust	ABS	0.24%
Intel Corporation	Corporate	0.23%
Ford Motor Company	Corporate	0.22%
U.S. Bancorp	Money Mkt Fd	0.12%
MERCEDES-BENZ AUTO RECEIVABLES TRUST	ABS	0.11%
Lowe's Companies, Inc.	Corporate	0.10%

## ISSUERS



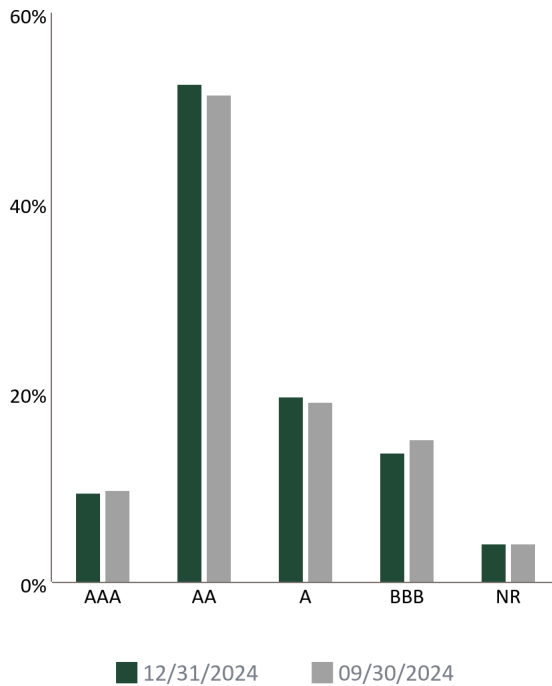
PRISM ARC Core Fixed | Account #10485 | As of December 31, 2024

Issuer	Investment Type	% Portfolio
FHLMC	Agency MBS	0.04%
Thermo Fisher Scientific Inc.	Corporate	0.03%
BMW Vehicle Lease Trust	ABS	0.02%
Cash	Cash	0.00%
First American Govt Oblig fund	Money Mkt Fd	0.00%
<b>TOTAL</b>		<b>100.00%</b>

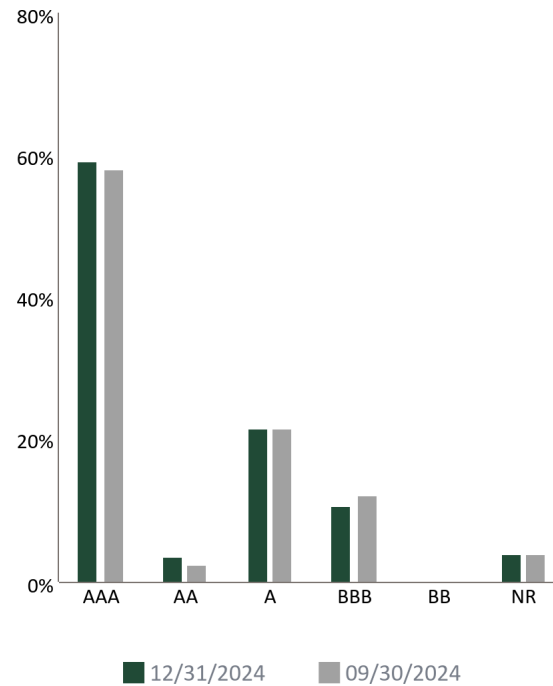
# QUALITY DISTRIBUTION

PRISM ARC Core Fixed | Account #10485 | As of December 31, 2024

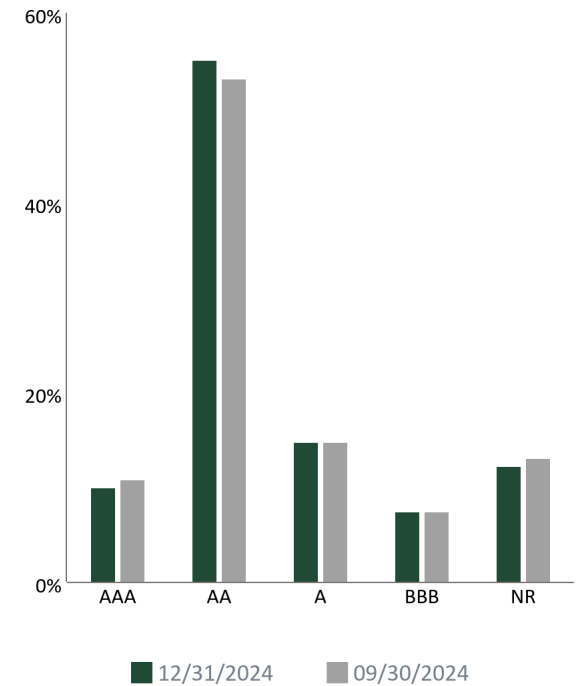
## S&P Rating



## Moody's Rating



## Fitch Rating



Rating	12/31/2024	09/30/2024
AAA	9.7%	9.7%
AA	52.6%	51.7%
A	19.8%	19.3%
BBB	13.8%	15.1%
NR	4.2%	4.3%

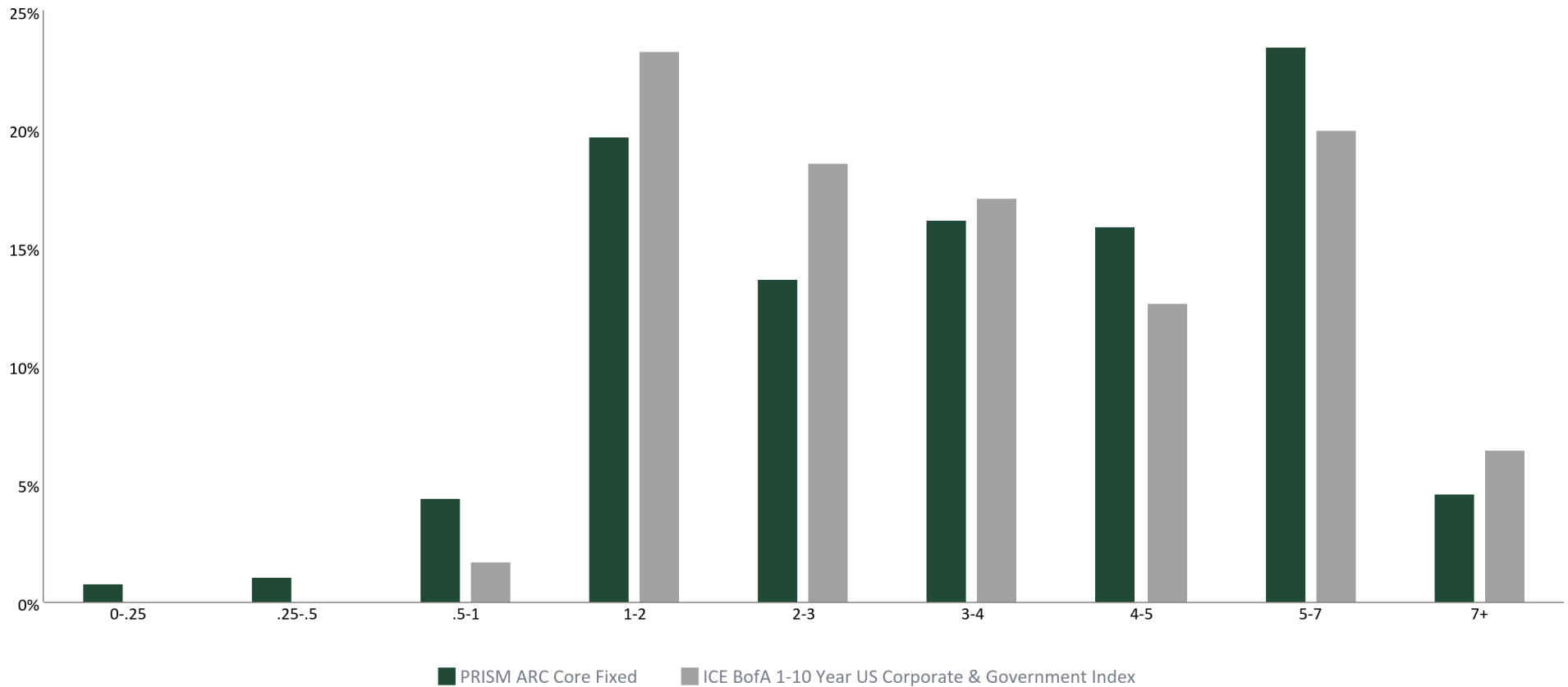
Rating	12/31/2024	09/30/2024
AAA	59.3%	58.4%
AA	3.6%	2.7%
A	21.8%	21.8%
BBB	10.8%	12.5%
BB	0.2%	0.2%
NR	4.2%	4.3%

Rating	12/31/2024	09/30/2024
AAA	10.2%	10.9%
AA	55.2%	53.4%
A	14.9%	14.9%
BBB	7.5%	7.5%
NR	12.3%	13.3%

## DURATION DISTRIBUTION

PRISM ARC Core Fixed | Account #10485 | As of December 31, 2024

Portfolio Compared to the Benchmark



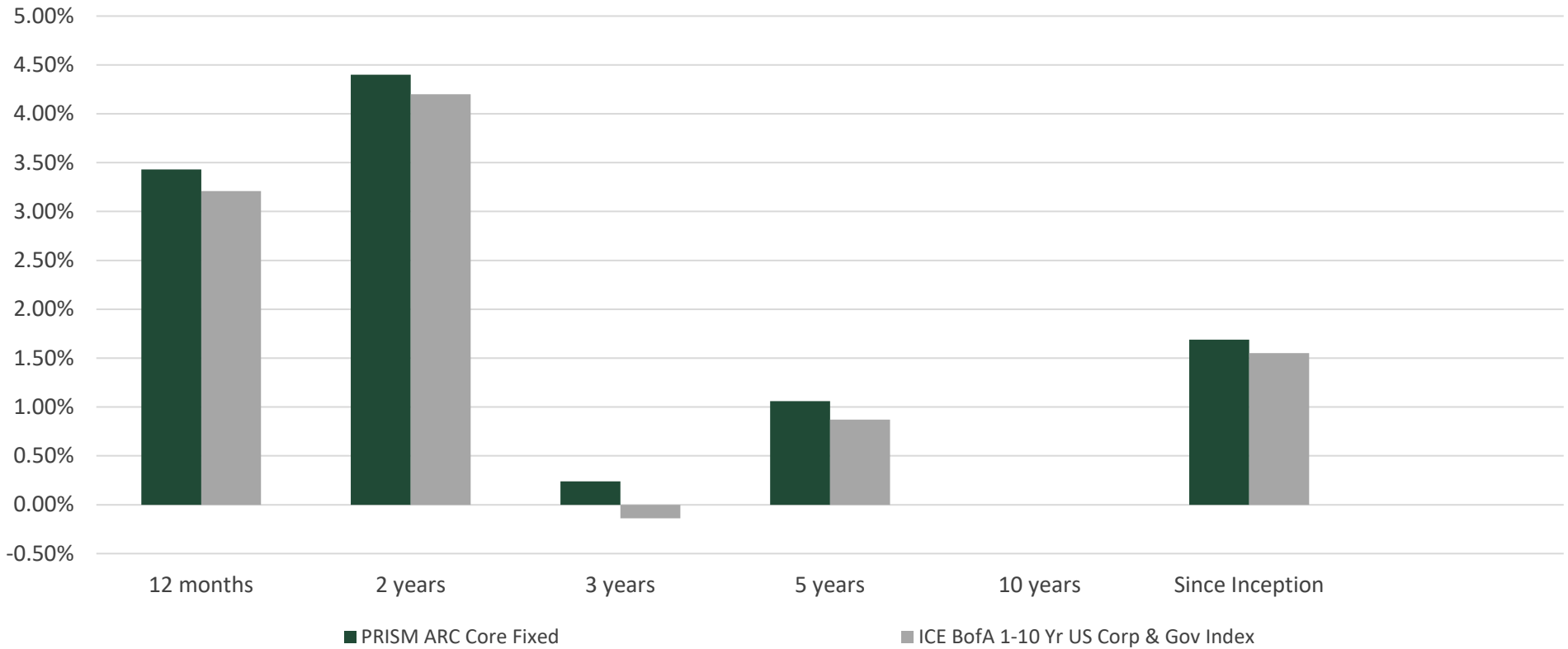
	0-0.25	0.25-0.5	0.5-1	1-2	2-3	3-4	4-5	5-7	7+
Portfolio	0.8%	1.1%	4.5%	19.7%	13.7%	16.2%	15.9%	23.5%	4.6%
ICE BofA 1-10 Year US Corporate & Government Index	0.0%	0.0%	1.7%	23.3%	18.6%	17.1%	12.7%	20.0%	6.5%

# INVESTMENT PERFORMANCE



PRISM ARC Core Fixed | Account #10485 | As of December 31, 2024

Total Rate of Return : Inception | 09/01/2016



	3 Months	12 Months	2 Years	3 Years	5 Years	10 Years	Since Inception
<b>TOTAL RATE OF RETURN</b>							
PRISM ARC Core Fixed	(1.44%)	3.43%	4.40%	0.24%	1.06%		1.69%
PRISM ARC Core Fixed Custom Index	(1.54%)	3.21%	4.20%	(0.14%)	0.87%		1.55%

\*Periods over 1 year are annualized.

Benchmark: ICE BofA 1-10 Year 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 market value; it includes interest earnings, realized and unrealized gains and losses in the portfolio. Realized rate of return: A measure of a portfolio's return over time. It is the internal rate which equates the beginning book value of the portfolio with the ending book value; it includes interest earnings, realized gains and losses in the portfolio.

# PRISM ARC | STARSTONE REINSURANCE TRUST

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## PORTFOLIO CHARACTERISTICS



PRISM ARC Starstone Reinsurance Trust | Account #11160 | As of December 31, 2024

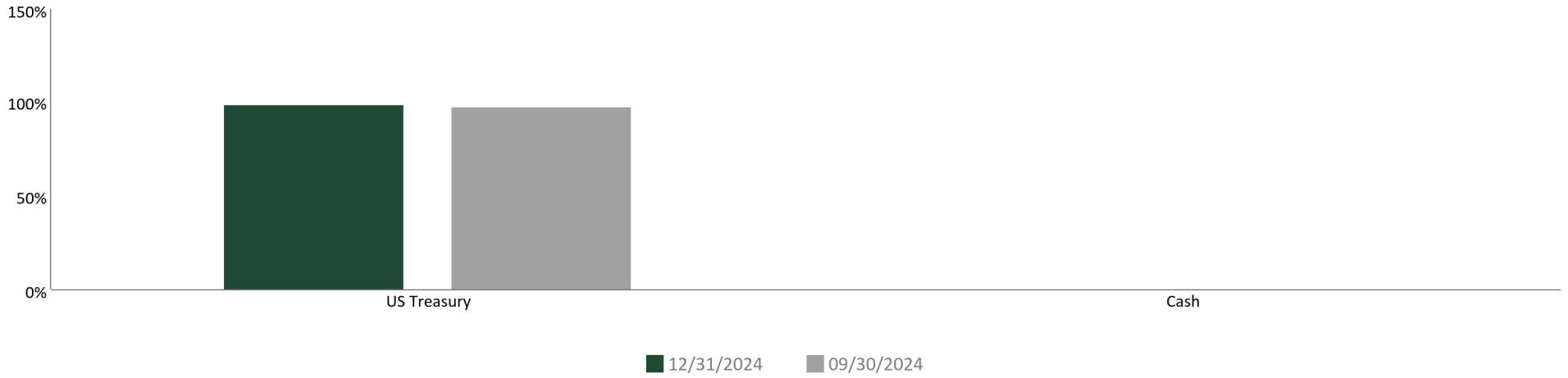
	Benchmark*	12/31/2024 Portfolio	9/30/2024 Portfolio
Average Maturity (yrs)	0.24	1.09	1.18
Average Modified Duration	0.22	1.05	1.14
Average Purchase Yield		2.91%	3.19%
Average Market Yield	4.29%	4.26%	4.14%
Average Quality**	AA+	AAA	AAA
Total Market Value		10,482,538	9,872,271

\*Benchmark: ICE BofA 3-Month US Treasury Bill Index

\*\*The credit quality is a weighted average calculation of the highest of S&P, Moody's and Fitch.

## SECTOR DISTRIBUTION

PRISM ARC Starstone Reinsurance Trust | Account #11160 | As of December 31, 2024



### Sector as a Percentage of Market Value

Sector	12/31/2024	09/30/2024
US Treasury	99.90%	98.36%
Cash	0.10%	1.64%

## ISSUERS



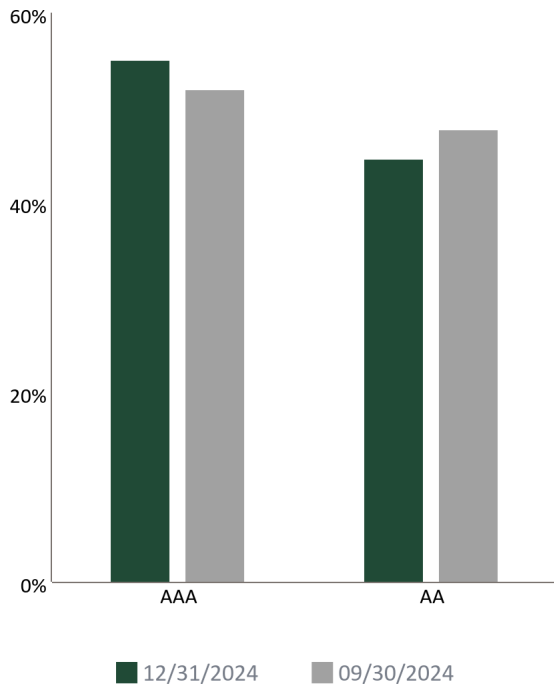
PRISM ARC Starstone Reinsurance Trust | Account #11160 | As of December 31, 2024

Issuer	Investment Type	% Portfolio
Government of The United States	US Treasury	99.90%
Cash	Cash	0.10%
<b>TOTAL</b>		<b>100.00%</b>

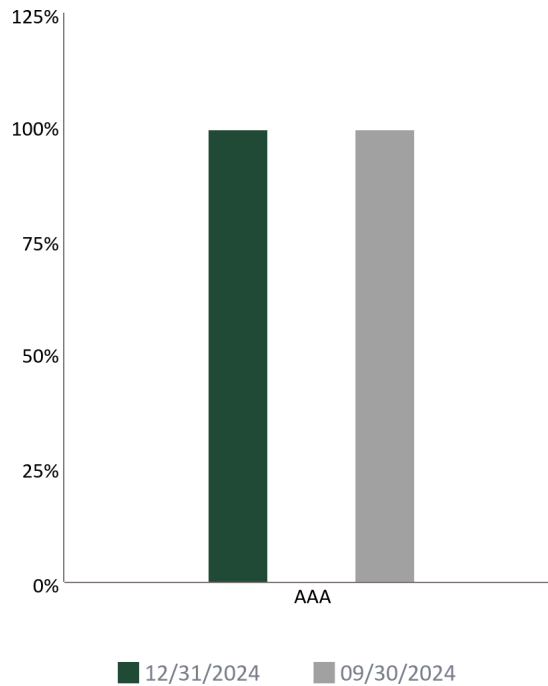
# QUALITY DISTRIBUTION

PRISM ARC Starstone Reinsurance Trust | Account #11160 | As of December 31, 2024

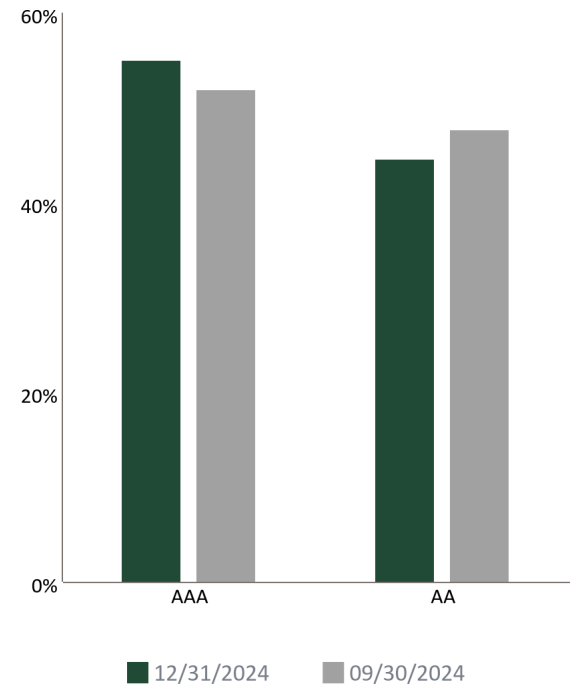
S&P Rating



Moody's Rating



Fitch Rating



Rating	12/31/2024	09/30/2024
AAA	55.2%	52.2%
AA	44.8%	47.8%

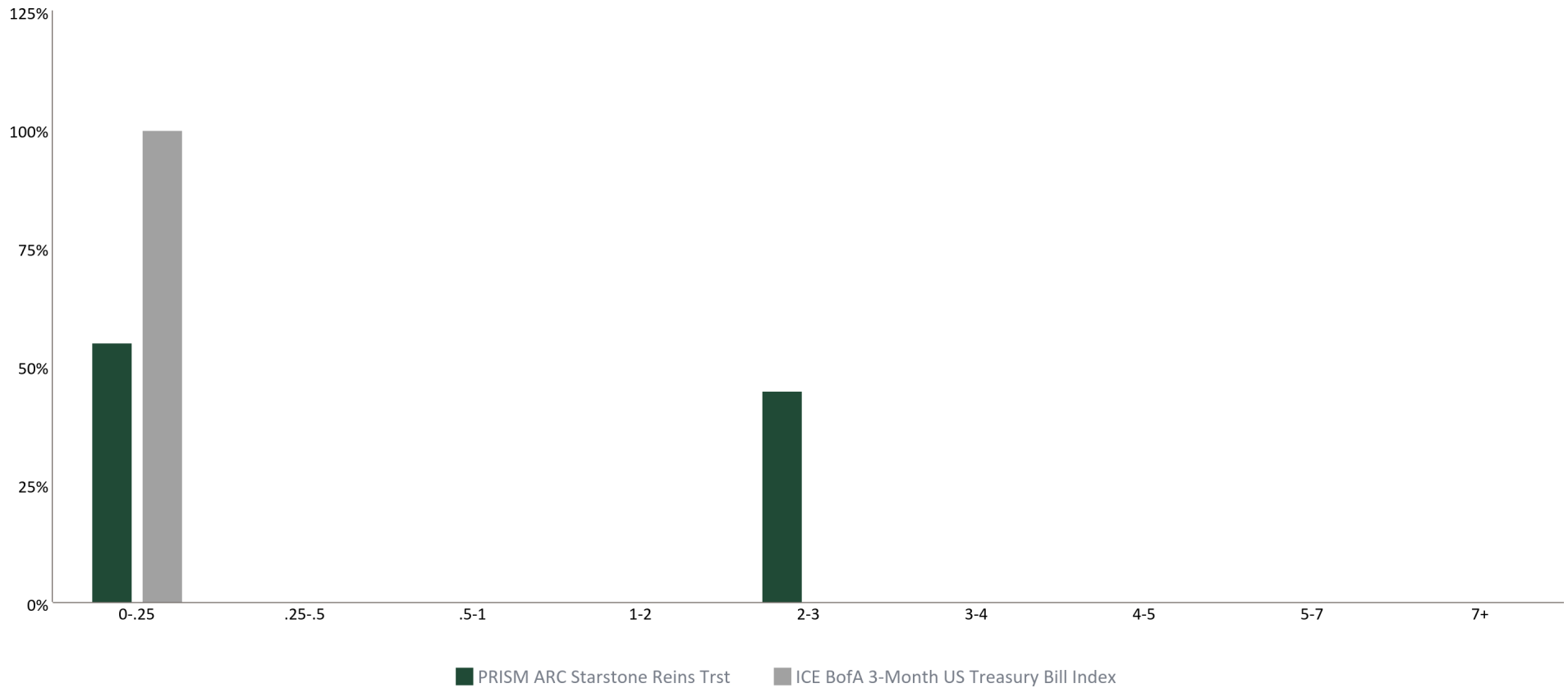
Rating	12/31/2024	09/30/2024
AAA	100.0%	100.0%

Rating	12/31/2024	09/30/2024
AAA	55.2%	52.2%
AA	44.8%	47.8%

# DURATION DISTRIBUTION

PRISM ARC Starstone Reinsurance Trust | Account #11160 | As of December 31, 2024

Portfolio Compared to the Benchmark



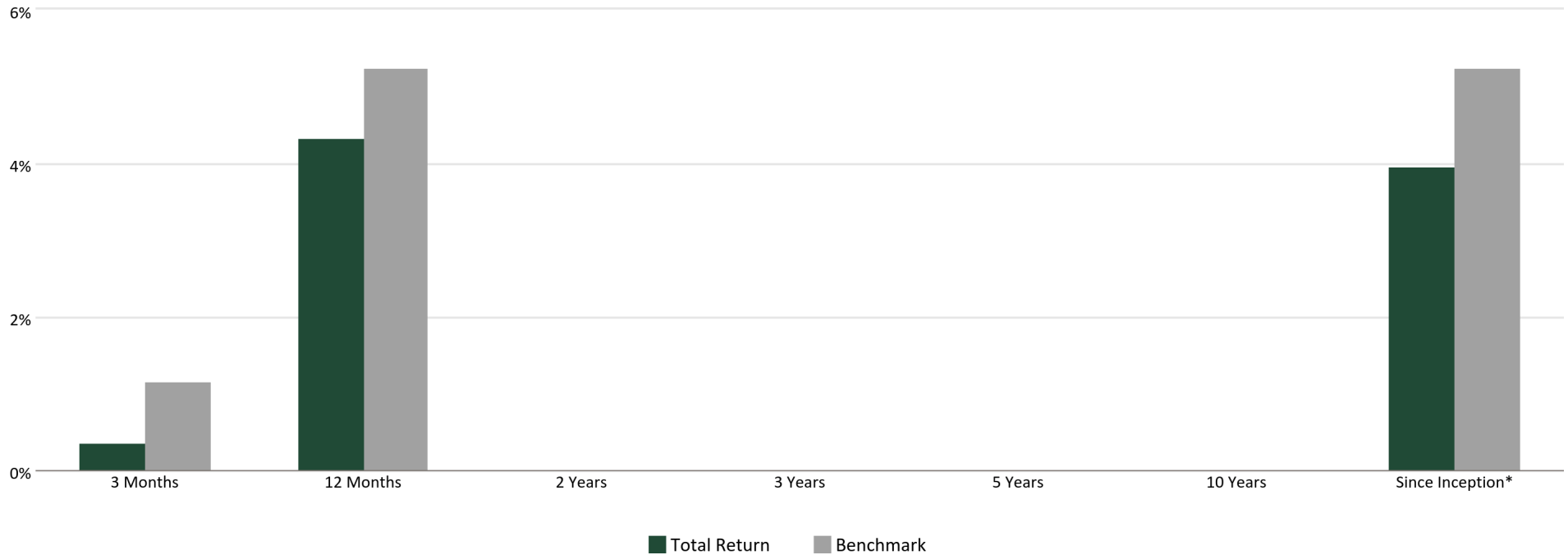
	0-0.25	0.25-0.5	0.5-1	1-2	2-3	3-4	4-5	5-7	7+
Portfolio	55.2%	0.0%	0.0%	0.0%	44.8%	0.0%	0.0%	0.0%	0.0%
ICE BofA 3-Month US Treasury Bill Index	100.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%

# INVESTMENT PERFORMANCE



PRISM ARC Starstone Reinsurance Trust | Account #11160 | As of December 31, 2024

Total Rate of Return : Inception | 12/01/2023



	3 Months	12 Months	2 Years	3 Years	5 Years	10 Years	Since Inception
<b>TOTAL RATE OF RETURN</b>							
PRISM ARC Starstone Reins Trst	0.38%	4.33%					3.97%
Benchmark	1.17%	5.25%					5.27%

\*Periods over 1 year are annualized.

Benchmark: ICE BofA 3-Month US Treasury Bill 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 market value; it includes interest earnings, realized and unrealized gains and losses in the portfolio.

## PRISM ARC | EQUITY

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# PERIODIC TABLE OF ASSET CLASS RETURNS

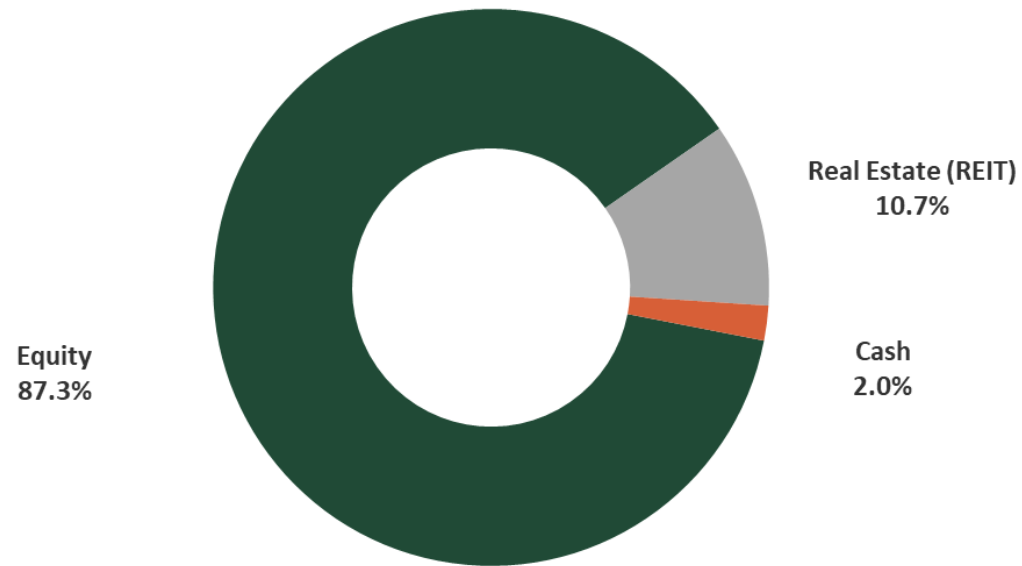


2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
US Real Estate 30.4%	US Real Estate 2.5%	US Small Cap Stocks 20.4%	Emerging Market Stocks 37.3%	International Bonds 3.2%	US Large Cap Stocks 31.5%	US Mid Cap Stocks 19.8%	US Real Estate 43.1%	Diversified Commodities 26.0%	US Large Cap Stocks 26.3%	US Large Cap Stocks 25.0%
US Large Cap Stocks 13.7%	US Large Cap Stocks 1.4%	US High Yield Bonds 17.5%	International Stocks 25.0%	US Core Bonds 0.0%	US Mid Cap Stocks 30.6%	US Small Cap Stocks 19.2%	Diversified Commodities 40.4%	US High Yield Bonds -11.2%	US Small Cap Stocks 19.1%	US Mid Cap Stocks 17.2%
US Mid Cap Stocks 13.4%	International Bonds 1.3%	US Mid Cap Stocks 12.6%	US Large Cap Stocks 21.8%	US High Yield Bonds -2.3%	US Small Cap Stocks 25.9%	US Large Cap Stocks 18.4%	US Large Cap Stocks 28.7%	International Bonds -12.7%	International Stocks 18.2%	US Small Cap Stocks 11.0%
International Bonds 9.1%	US Core Bonds 0.6%	US Large Cap Stocks 12.0%	US Mid Cap Stocks 20.3%	US Large Cap Stocks -4.4%	US Real Estate 25.8%	Emerging Market Stocks 18.3%	US Mid Cap Stocks 24.0%	US Core Bonds -13.3%	US Mid Cap Stocks 14.5%	Diversified Commodities 9.2%
US Core Bonds 6.4%	US Mid Cap Stocks -0.6%	Diversified Commodities 11.4%	International Real Estate 20.0%	US Real Estate -4.6%	International Stocks 22.0%	International Stocks 7.8%	US Small Cap Stocks 21.1%	International Stocks -14.5%	US Real Estate 13.7%	US Real Estate 8.8%
US Small Cap Stocks 6.1%	International Stocks -0.8%	Emerging Market Stocks 11.2%	US Small Cap Stocks 15.2%	International Real Estate -6.4%	International Real Estate 21.0%	US Core Bonds 7.6%	International Stocks 11.3%	US Mid Cap Stocks -16.9%	US High Yield Bonds 13.5%	US High Yield Bonds 8.2%
International Real Estate 2.8%	International Real Estate -3.8%	US Real Estate 8.6%	US High Yield Bonds 7.5%	US Mid Cap Stocks -8.1%	Emerging Market Stocks 18.4%	US High Yield Bonds 6.2%	International Real Estate 8.1%	US Small Cap Stocks -17.8%	Emerging Market Stocks 9.8%	Emerging Market Stocks 7.5%
US High Yield Bonds 2.5%	US Small Cap Stocks -4.1%	International Bonds 4.9%	Diversified Commodities 5.8%	US Small Cap Stocks -11.0%	Diversified Commodities 17.6%	International Bonds 4.7%	US High Yield Bonds 5.4%	US Large Cap Stocks -18.1%	International Bonds 8.7%	International Stocks 3.8%
Emerging Market Stocks -2.2%	US High Yield Bonds -4.6%	US Core Bonds 2.6%	US Real Estate 5.1%	International Stocks -13.8%	US High Yield Bonds 14.4%	International Real Estate -7.1%	US Core Bonds -1.6%	Emerging Market Stocks -20.1%	International Real Estate 6.3%	International Bonds 3.8%
International Stocks -4.9%	Emerging Market Stocks -14.9%	International Real Estate 1.3%	US Core Bonds 3.6%	Diversified Commodities -13.8%	US Core Bonds 9.0%	US Real Estate -7.6%	International Bonds -2.1%	International Real Estate -24.3%	US Core Bonds 5.4%	US Core Bonds 1.3%
Diversified Commodities -33.1%	Diversified Commodities -32.9%	International Stocks 1.0%	International Bonds 2.6%	Emerging Market Stocks -14.6%	International Bonds 8.1%	Diversified Commodities -23.7%	Emerging Market Stocks -2.5%	US Real Estate -24.5%	Diversified Commodities -4.3%	International Real Estate -8.4%

Index returns as of 12/31/2024. Past performance is not indicative of future results. Index returns assume reinvestment of all distributions and do not reflect fees or expenses. It is not possible to invest directly in an index. This information is not intended to constitute an offer, solicitation, recommendation, or advice regarding securities or investment strategy. Please see attached Asset Class Disclosure.

## CURRENT ASSET ALLOCATION

PRISM ARC Equity | Account #10486 | As of December 31, 2024



Asset Class	Market Value	% Held
Equity	111,651,657	87.3%
Real Estate (REIT)	13,699,905	10.7%
Cash	2,579,570	2.0%
<b>Total Portfolio</b>	<b>127,931,132</b>	<b>100.0%</b>

# CURRENT ASSET ALLOCATION

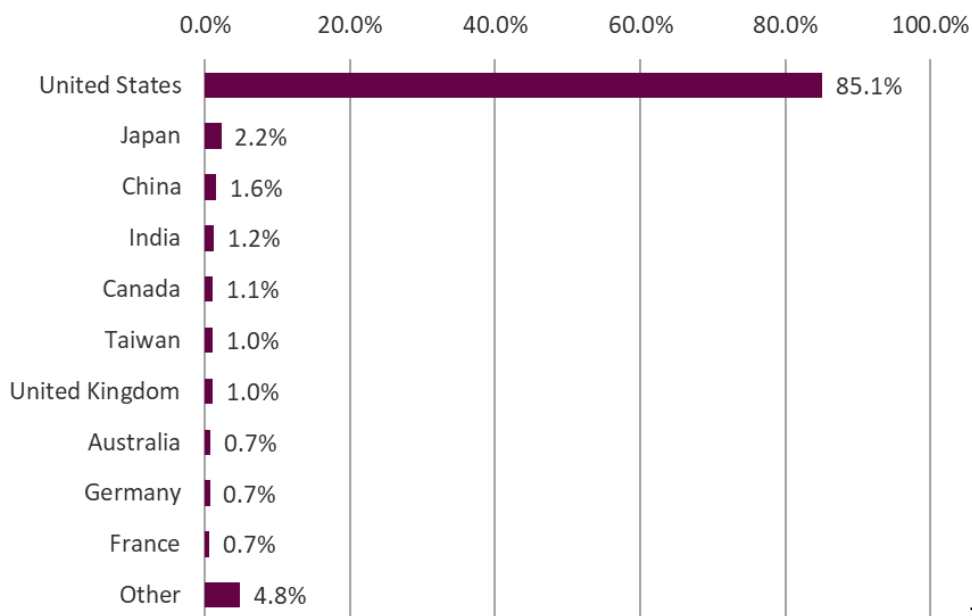


PRISM ARC Equity | Account #10486 | As of December 31, 2024

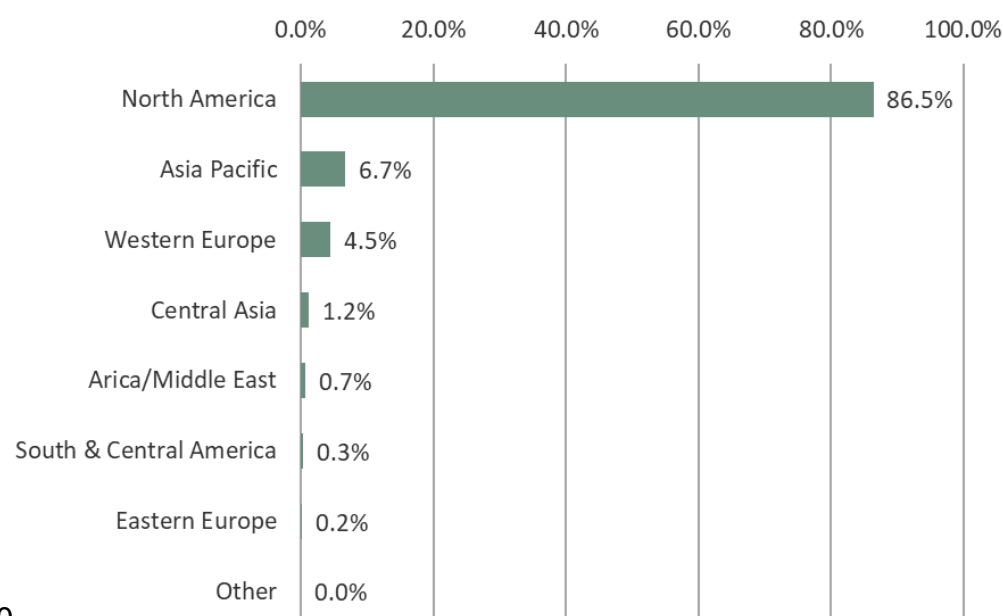
Country Allocation		
Country	Region	% Held
United States	North America	85.1%
Japan	Asia	2.2%
China	Asia	1.6%
India	Asia	1.2%
Canada	North America	1.1%
Taiwan	Asia	1.0%
United Kingdom	Europe	1.0%
Australia	Australia	0.7%
Germany	Europe	0.7%
France	Europe	0.7%
Other	Various	4.8%
<b>Total</b>		<b>100.0%</b>

Regional Allocation	
Region	% Held
North America	86.5%
Asia Pacific	6.7%
Western Europe	4.5%
Central Asia	1.2%
Arica/Middle East	0.7%
South & Central America	0.3%
Eastern Europe	0.2%
Other	0.0%
<b>Total</b>	<b>100.0%</b>

### Country Allocation



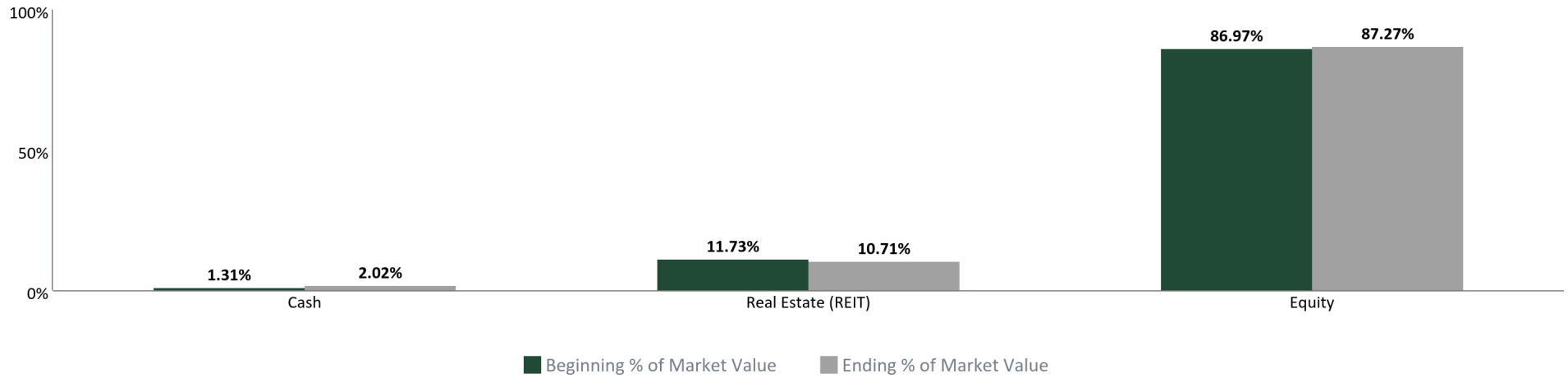
### Regional Allocation



# CHANGE IN PORTFOLIO HOLDINGS



PRISM ARC Equity | Account #10486 | As of December 31, 2024



	December 31, 2024		September 30, 2024		Change	
	Market Value	% Held	Market Value	% Held	Market Value	% Held
Cash	2,579,569.76	2.02%	1,685,602.34	1.31%	893,967.42	0.71%
Real Estate (REIT)	13,699,904.60	10.71%	15,122,392.25	11.73%	(1,422,487.65)	(1.02)
Equity	111,651,657.36	87.27%	112,156,040.50	86.97%	(504,383.14)	0.31%

## CHANGE IN PORTFOLIO HOLDINGS DETAIL



PRISM ARC Equity | Account #10486 | As of December 31, 2024

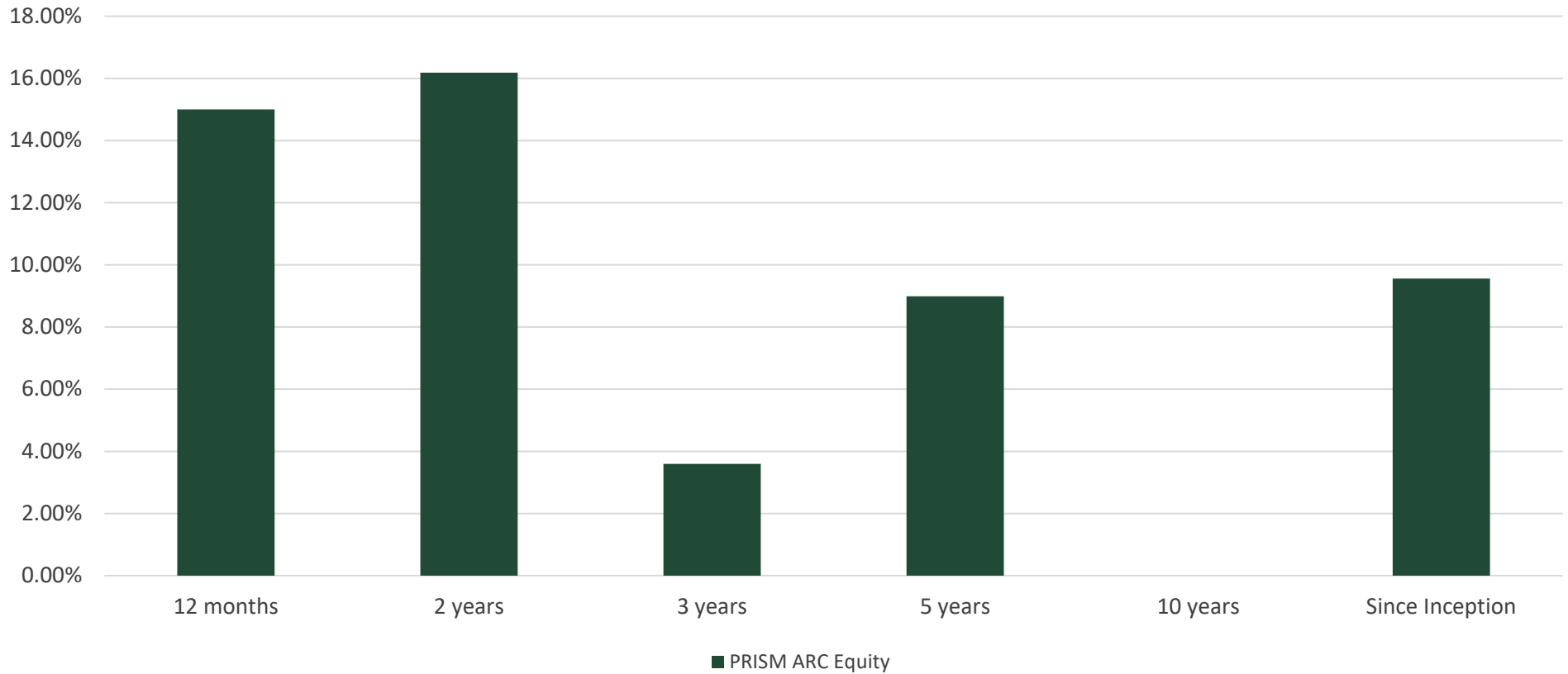
	December 31, 2024		September 30, 2024		Change	
	Market Value	% Held	Market Value	% Held	Market Value	% Held
<b>CASH</b>						
Cash	7,314.78	0.01%	190,741.22	0.15%	(183,426.44)	(0.14)
Money Mkt Fd	2,572,254.98	2.01%	1,494,861.12	1.16%	1,077,393.86	0.85%
<b>Total Cash</b>	<b>2,579,569.76</b>	<b>2.02%</b>	<b>1,685,602.34</b>	<b>1.31%</b>	<b>893,967.42</b>	<b>0.71%</b>
<b>EQUITY</b>						
Intl Equity	11,269,882.86	8.81%	12,445,891.13	9.65%	(1,176,008.27)	(0.84)
Emrging Mkts	6,150,097.92	4.81%	6,682,156.80	5.18%	(532,058.88)	(0.37)
Small Cap	25,487,701.00	19.92%	25,162,050.75	19.51%	325,650.25	0.41%
Large Cap	43,780,720.28	34.22%	42,898,680.22	33.26%	882,040.06	0.96%
Mid Cap	24,963,255.30	19.51%	24,967,261.60	19.36%	(4,006.30)	0.15%
<b>Total Equity</b>	<b>111,651,657.36</b>	<b>87.27%</b>	<b>112,156,040.50</b>	<b>86.97%</b>	<b>(504,383.14)</b>	<b>0.31%</b>
<b>REAL ESTATE (REIT)</b>						
Intl RE	1,517,323.80	1.19%	1,799,233.05	1.40%	(281,909.25)	(0.21)
Real Estate	12,182,580.80	9.52%	13,323,159.20	10.33%	(1,140,578.40)	(0.81)
<b>Total Real Estate (REIT)</b>	<b>13,699,904.60</b>	<b>10.71%</b>	<b>15,122,392.25</b>	<b>11.73%</b>	<b>(1,422,487.65)</b>	<b>(1.02)</b>
<b>TOTAL PORTFOLIO</b>	<b>127,931,131.72</b>	<b>100.00%</b>	<b>128,964,035.09</b>	<b>100.00%</b>	<b>(1,032,903.37)</b>	<b>(0.00)</b>

# INVESTMENT PERFORMANCE



PRISM ARC Equity | Account #10486 | As of December 31, 2024

Total Rate of Return : Inception | 09/01/2016



	3 Months	12 Months	2 Years	3 Years	5 Years	10 Years	Since Inception
<b>TOTAL RATE OF RETURN</b>							
PRISM ARC Equity	(0.80%)	15.00%	16.18%	3.60%	8.99%		9.56%

\*Periods over 1 year are annualized.

Benchmark: NO BENCHMARK REQUIRED

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

## PRISM ARC | CONSOLIDATED INFORMATION

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## PORTFOLIO CHARACTERISTICS



PRISM ARC Cons | Account #10487 | As of December 31, 2024

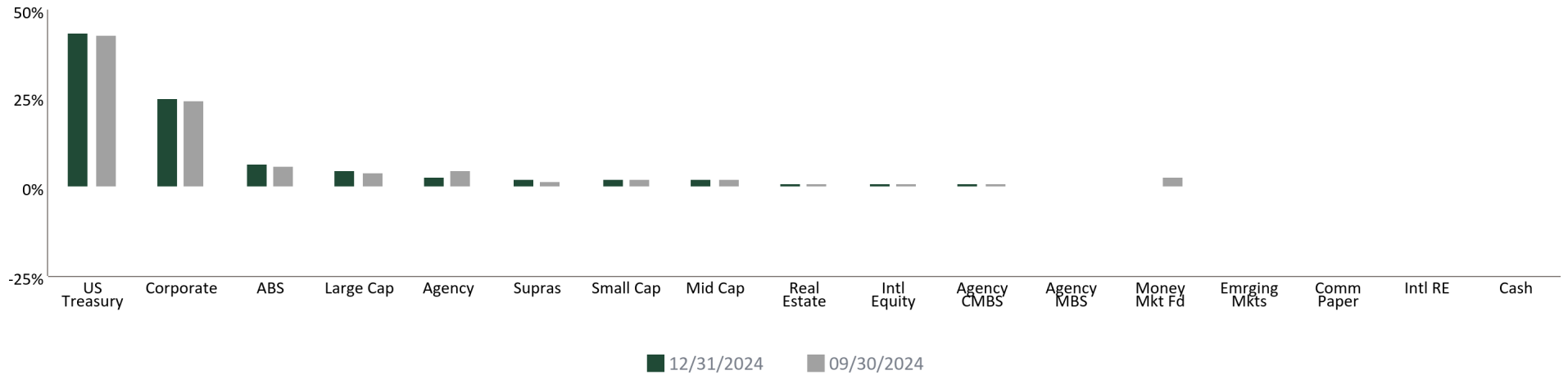
	12/31/2024 Portfolio	9/30/2024 Portfolio
Average Maturity (yrs)	3.94	3.52
Average Modified Duration	2.65	2.51
Average Purchase Yield	3.20%	3.17%
Average Market Yield	3.96%	3.64%
Average Quality**	AA-	AA-
Total Market Value	889,064,648	939,379,434

\*Benchmark: NO BENCHMARK REQUIRED

\*\*The credit quality is a weighted average calculation of the highest of S&P, Moody's and Fitch.

## SECTOR DISTRIBUTION

PRISM ARC Cons | Account #10487 | As of December 31, 2024



### Sector as a Percentage of Market Value

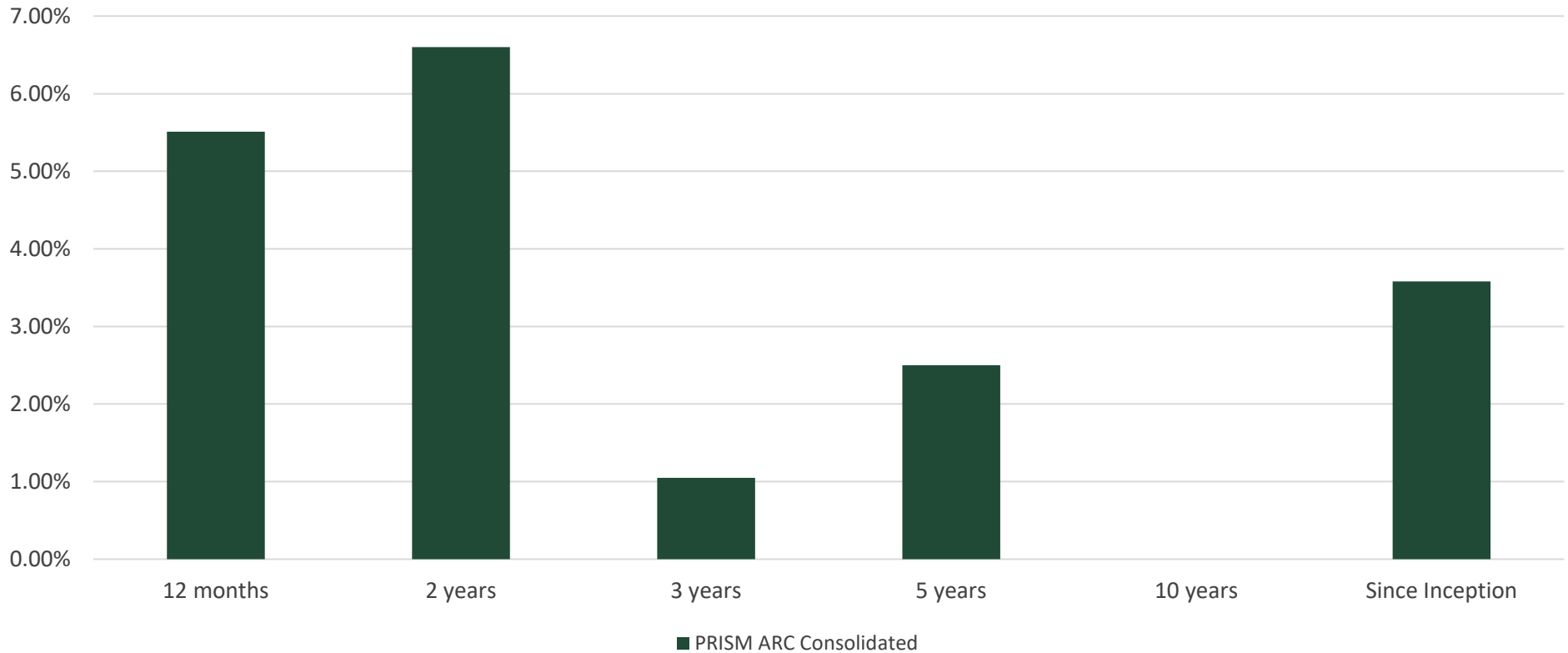
Sector	12/31/2024	09/30/2024
US Treasury	44.12%	42.96%
Corporate	25.51%	25.08%
ABS	6.70%	6.40%
Large Cap	4.95%	4.59%
Agency	3.18%	4.97%
Supras	2.97%	2.24%
Small Cap	2.88%	2.69%
Mid Cap	2.82%	2.67%
Real Estate	1.38%	1.42%
Intl Equity	1.28%	1.33%
Agency CMBS	1.23%	1.20%
Agency MBS	0.82%	0.11%
Money Mkt Fd	0.71%	3.54%
Emrging Mkts	0.70%	0.71%
Comm Paper	0.56%	--
Intl RE	0.17%	0.19%
Cash	0.01%	-0.12%

# INVESTMENT PERFORMANCE



PRISM ARC Cons | Account #10487 | As of December 31, 2024

Total Rate of Return : Inception | 09/01/2016



	3 Months	12 Months	2 Years	3 Years	5 Years	10 Years	Since Inception
<b>TOTAL RATE OF RETURN</b>							
PRISM ARC Cons	(0.91%)	5.51%	6.60%	1.05%	2.50%		3.58%

\*Periods over 1 year are annualized.

Benchmark: NO BENCHMARK REQUIRED

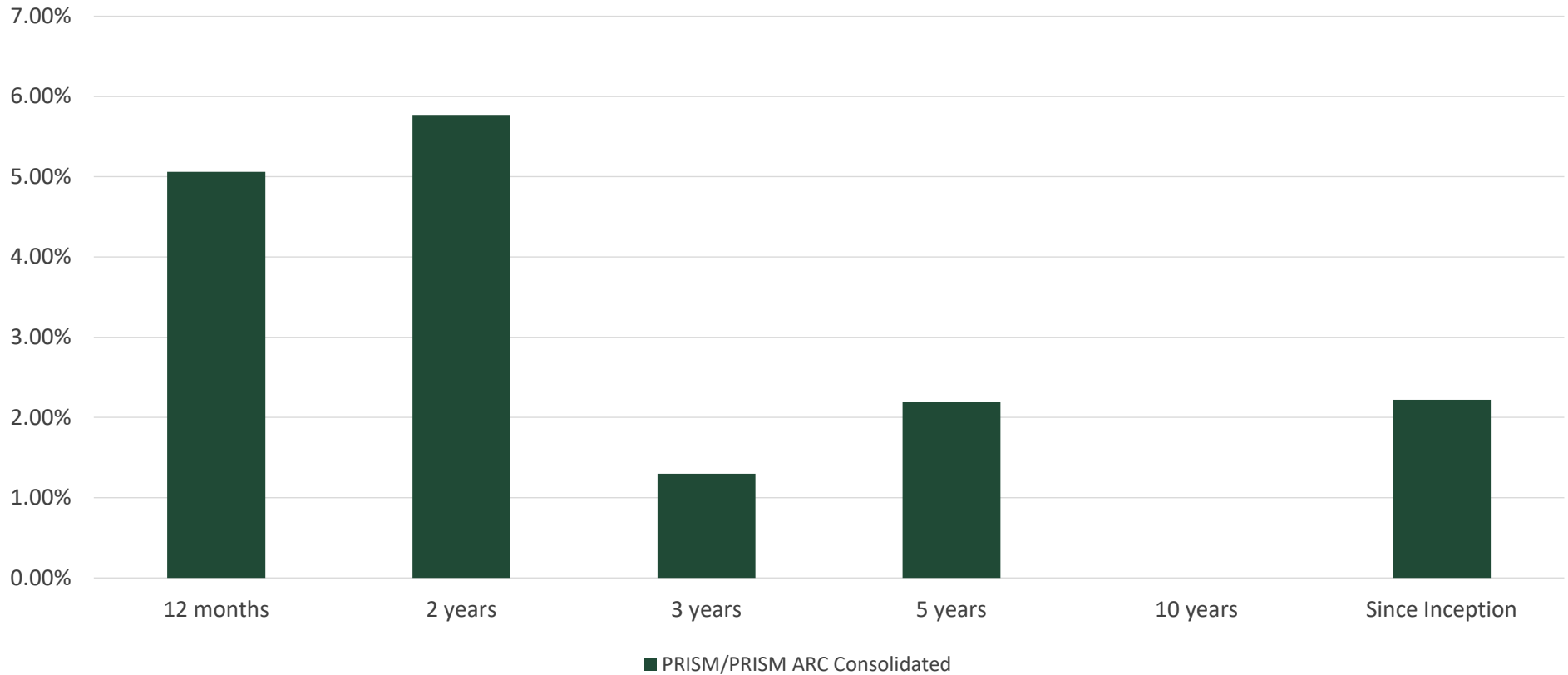
Total rate of return: A measure of a portfolio's performance over time. It is the internal rate of return, which equates the beginning value of the portfolio with the ending market value; it includes interest earnings, realized and unrealized gains and losses in the portfolio. Realized rate of return: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

# INVESTMENT PERFORMANCE



PRISM/PRISM ARC Total Cons Agg | Account #10539 | As of December 31, 2024

Total Rate of Return : Inception | 02/01/2015



	3 Months	12 Months	2 Years	3 Years	5 Years	10 Years	Since Inception
<b>TOTAL RATE OF RETURN</b>							
PRISM/PRISM ARC Total Cons Agg	(0.37%)	5.06%	5.77%	1.30%	2.19%		2.22%

\*Periods over 1 year are annualized.

Benchmark: NO BENCHMARK REQUIRED

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

## PRISM | PORTFOLIO HOLDINGS

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# HOLDINGS REPORT



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

Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P/ Fitch	Maturity Duration
<b>CASH</b>									
CCYUSD	Receivable	131,746.17	-- 0.00%	131,746.17 131,746.17	1.00 0.00%	131,746.17 0.00	0.05% 0.00	Aaa/AAA AAA	0.00 0.00
<b>Total Cash</b>		<b>131,746.17</b>	<b>0.00%</b>	<b>131,746.17</b>	<b>0.00%</b>	<b>131,746.17</b>	<b>0.05%</b>	<b>Aaa/AAA</b>	<b>0.00</b>
<b>COMMERCIAL PAPER</b>									
59157TPK3	MetLife Short Term Funding LLC 02/19/2025	2,500,000.00	12/05/2024 4.50%	2,476,619.44 2,484,925.69	99.39 4.60%	2,484,745.00 0.00	0.86% (180.69)	P-1/NA F1+	0.14 0.13
62479LQ57	MUFG Bank, Ltd. - New York Branch 03/05/2025	5,000,000.00	12/20/2024 4.46%	4,954,270.83 4,961,587.50	99.21 4.62%	4,960,525.00 0.00	1.72% (1,062.50)	P-1/NR NA	0.18 0.17
<b>Total Commercial Paper</b>		<b>7,500,000.00</b>	<b>4.47%</b>	<b>7,430,890.27</b> <b>7,446,513.19</b>	<b>99.27</b> <b>4.62%</b>	<b>7,445,270.00</b> <b>0.00</b>	<b>2.59%</b> <b>(1,243.19)</b>	<b>P-1/</b> <b>AAA</b>	<b>0.16</b> <b>0.16</b>
<b>MONEY MARKET FUND</b>									
31846V567	FIRST AMER:GVT OBLG Z	12,900,801.87	-- 4.35%	12,900,801.87 12,900,801.87	1.00 4.35%	12,900,801.87 0.00	4.48% 0.00	Aaa/AAAm AAA	0.00 0.00
<b>Total Money Market Fund</b>		<b>12,900,801.87</b>	<b>4.35%</b>	<b>12,900,801.87</b>	<b>1.00</b> <b>4.35%</b>	<b>12,900,801.87</b> <b>0.00</b>	<b>4.48%</b> <b>0.00</b>	<b>Aaa/AAAm</b> <b>AAA</b>	<b>0.00</b> <b>0.00</b>
<b>US TREASURY</b>									
912797MY0	UNITED STATES TREASURY 01/21/2025	25,000,000.00	09/27/2024 4.56%	24,651,661.81 24,938,347.22	99.78 4.31%	24,943,979.75 0.00	8.66% 5,632.53	P-1/A-1+ F1+	0.06 0.05
912797JR9	UNITED STATES TREASURY 01/23/2025	25,000,000.00	07/31/2024 5.13%	24,398,373.33 24,924,796.67	99.75 4.33%	24,938,096.50 0.00	8.66% 13,299.83	P-1/A-1+ F1+	0.06 0.06
912797NB9	UNITED STATES TREASURY 04/10/2025	20,000,000.00	10/11/2024 4.46%	19,576,979.84 19,763,395.50	98.87 4.26%	19,773,651.20 0.00	6.87% 10,255.70	P-1/A-1+ F1+	0.27 0.27
91282CEH0	UNITED STATES TREASURY 2.625 04/15/2025	25,000,000.00	07/31/2024 4.93%	24,602,539.06 24,839,783.19	99.53 4.27%	24,883,421.00 140,625.00	8.64% 43,637.81	Aaa/AA+ AA+	0.29 0.28
912797NZ6	UNITED STATES TREASURY 04/15/2025	25,000,000.00	12/20/2024 4.32%	24,670,181.25 24,696,450.00	98.80 4.29%	24,701,171.25 0.00	8.58% 4,721.25	P-1/A-1+ F1+	0.29 0.28

# HOLDINGS REPORT



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

Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P/ Fitch	Maturity Duration
912797K55	UNITED STATES TREASURY 04/17/2025	50,000,000.00	-- 4.48%	49,040,863.04 49,361,921.22	98.79 4.27%	49,393,260.00 0.00	17.15% 31,338.78	P-1/A-1+ F1+	0.29 0.28
91282CEQ0	UNITED STATES TREASURY 2.75 05/15/2025	40,000,000.00	-- 4.51%	39,565,625.00 39,745,513.11	99.45 4.25%	39,780,039.60 142,817.68	13.81% 34,526.49	Aaa/AA+ AA+	0.37 0.36
912797LB1	UNITED STATES TREASURY 05/15/2025	60,000,000.00	-- 4.28%	59,030,636.22 59,073,274.61	98.47 4.26%	59,082,351.60 0.00	20.52% 9,076.99	P-1/A-1+ F1+	0.37 0.36
<b>Total US Treasury</b>		<b>270,000,000.00</b>	<b>4.53%</b>	<b>265,536,859.55</b> <b>267,343,481.52</b>	<b>99.07</b> <b>4.28%</b>	<b>267,495,970.90</b> <b>283,442.68</b>	<b>92.89%</b> <b>152,489.38</b>	<b>Aaa/AAA</b> <b>AAA</b>	<b>0.28</b> <b>0.27</b>
<b>Total Portfolio</b>		<b>290,532,548.04</b>	<b>4.52%</b>	<b>286,000,297.86</b> <b>287,822,542.75</b>	<b>94.64</b> <b>4.29%</b>	<b>287,973,788.94</b> <b>283,442.68</b>	<b>100.00%</b> <b>151,246.19</b>	<b>Aaa/AAA</b> <b>AAA</b>	<b>0.26</b> <b>0.25</b>
<b>Total Market Value + Accrued</b>						<b>288,257,231.62</b>			

# HOLDINGS REPORT



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

Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P/ Fitch	Maturity Duration
<b>ABS</b>									
05593AAC3	BMWLT 2023-1 A3 5.16 11/25/2025	92,475.16	02/07/2023 5.43%	92,472.96 92,474.45	100.07 4.67%	92,540.04 79.53	0.02% 65.59	Aaa/AAA NA	0.90 0.13
43815GAC3	HAROT 2021-4 A3 0.88 01/21/2026	160,010.00	11/16/2021 0.89%	159,976.27 160,002.32	99.22 4.64%	158,765.41 39.11	0.04% (1,236.91)	Aaa/NA AAA	1.06 0.21
43815BAC4	HAROT 2022-1 A3 1.88 05/15/2026	517,282.37	02/15/2022 1.89%	517,204.57 517,259.18	99.14 4.60%	512,840.88 432.22	0.13% (4,418.29)	Aaa/AAA NA	1.37 0.31
44935FAD6	HART 2021-C A3 0.74 05/15/2026	76,280.61	11/09/2021 0.75%	76,263.58 76,276.15	99.60 4.64%	75,974.55 25.09	0.02% (301.60)	NA/AAA AAA	1.37 0.10
05602RAD3	BMWOT 2022-A A3 3.21 08/25/2026	896,406.62	-- 4.10%	881,781.74 890,422.97	99.55 4.54%	892,329.31 479.58	0.22% 1,906.34	Aaa/AAA NA	1.65 0.35
47787JAC2	JDOT 2022 A3 0.36 09/15/2026	367,416.61	03/10/2022 2.34%	367,335.33 367,387.75	99.17 4.82%	364,356.62 378.85	0.09% (3,031.13)	Aaa/NA AAA	1.71 0.33
362554AC1	GMCAR 2021-4 A3 0.68 09/16/2026	162,626.48	10/13/2021 0.68%	162,622.33 162,625.24	99.07 4.44%	161,112.81 46.08	0.04% (1,512.43)	Aaa/AAA NA	1.71 0.25
448977AD0	HART 2022-A A3 2.22 10/15/2026	587,057.05	03/09/2022 2.23%	587,034.45 587,049.01	99.25 4.77%	582,662.40 579.23	0.15% (4,386.61)	NA/AAA AAA	1.79 0.29
380146AC4	GMCAR 2022-1 A3 1.26 11/16/2026	177,645.91	01/11/2022 1.27%	177,630.47 177,640.58	99.09 4.61%	176,037.73 93.26	0.04% (1,602.85)	NA/AAA AAA	1.88 0.27
47800AAC4	JDOT 2022-B A3 3.74 02/16/2027	708,129.34	07/12/2022 3.77%	708,061.71 708,098.91	99.56 4.56%	705,046.56 1,177.07	0.18% (3,052.35)	Aaa/NA AAA	2.13 0.55
362585AC5	GMCAR 2022-2 A3 3.1 02/16/2027	449,028.83	04/05/2022 3.13%	448,934.99 448,990.66	99.35 4.63%	446,111.05 580.00	0.11% (2,879.62)	Aaa/AAA NA	2.13 0.43
448988AD7	HALST 24A A3 5.02 03/15/2027	740,000.00	01/17/2024 5.03%	739,859.77 739,901.74	100.52 4.58%	743,838.23 1,651.02	0.19% 3,936.49	NA/AAA AAA	2.20 1.04
36269FAD8	GMALT 2024-1 A3 5.09 03/22/2027	940,000.00	02/08/2024 5.09%	939,882.50 939,915.85	100.61 4.58%	945,724.04 1,461.96	0.24% 5,808.19	NA/AAA AAA	2.22 1.08
89238GAD3	TLOT 2024-A A3 5.25 04/20/2027	940,000.00	02/21/2024 5.25%	939,960.33 939,971.01	100.79 4.54%	947,470.18 1,507.92	0.24% 7,499.17	NA/AAA AAA	2.30 1.04
47800BAC2	JDOT 2022-C A3 5.09 06/15/2027	1,547,295.15	10/12/2022 5.15%	1,547,175.08 1,547,232.73	100.29 4.69%	1,551,812.79 3,500.33	0.39% 4,580.07	Aaa/NA AAA	2.45 0.64
58768PAC8	MBART 2022-1 A3 5.21 08/16/2027	2,520,466.53	11/15/2022 5.27%	2,519,967.98 2,520,192.78	100.45 4.59%	2,531,725.45 5,836.28	0.63% 11,532.67	Aaa/AAA NA	2.62 0.65

# HOLDINGS REPORT



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

Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P/ Fitch	Maturity Duration
02582JIV3	AMXCA 2022-3 A 3.75 08/15/2025	3,000,000.00	09/21/2022 4.44%	2,949,140.63 2,984,738.27	99.54 4.55%	2,986,188.00 5,000.00	0.75% 1,449.73	Aaa/NA AAA	0.62 0.60
891943AD4	TLOT 2024-B A3 4.21 09/20/2027	2,250,000.00	09/10/2024 4.25%	2,249,736.75 2,249,762.16	99.43 4.59%	2,237,067.68 2,894.38	0.56% (12,694.49)	Aaa/NA AAA	2.72 1.70
38012QAD0	GMALT 2024-3 A3 4.21 10/20/2027	935,000.00	09/24/2024 4.61%	934,889.39 934,898.43	99.44 4.61%	929,787.19 1,202.77	0.23% (5,111.25)	NA/AAA AAA	2.80 1.55
05613MAD1	BMWLT 2024-2 A3 4.18 10/25/2027	960,000.00	10/01/2024 4.49%	959,911.30 959,918.15	99.21 4.66%	952,407.26 668.80	0.24% (7,510.89)	Aaa/NA AAA	2.82 1.78
58769GAD5	MBALT 2024-B A3 4.23 02/15/2028	1,400,000.00	09/17/2024 4.24%	1,399,764.38 1,399,783.03	99.55 4.55%	1,393,652.68 2,632.00	0.35% (6,130.35)	NA/AAA AAA	3.13 1.62
47800RAD5	JDOT 2024 A3 4.96 11/15/2028	515,000.00	03/11/2024 5.12%	514,971.16 514,976.04	100.77 4.57%	518,964.26 1,135.29	0.13% 3,988.22	Aaa/NA AAA	3.88 1.73
36268GAD7	GMCAR 2024-1 A3 4.85 12/18/2028	315,000.00	01/09/2024 4.91%	314,936.65 314,948.99	100.51 4.54%	316,621.24 636.56	0.08% 1,672.25	Aaa/NA AAA	3.97 1.43
161571HV9	CHAIT 241 A 4.6 01/16/2029	2,995,000.00	01/24/2024 4.61%	2,994,543.86 2,994,628.44	100.26 4.51%	3,002,757.65 6,123.11	0.75% 8,129.21	NR/AAA AAA	4.04 1.90
448973AD9	HART 2024-A A3 4.99 02/15/2029	660,000.00	03/11/2024 5.05%	659,854.47 659,877.76	100.74 4.61%	664,899.25 1,463.73	0.17% 5,021.48	NA/AAA AAA	4.13 1.72
44934QAD3	HART 2024-B A3 4.84 03/15/2029	690,000.00	07/16/2024 4.90%	689,895.88 689,905.77	100.51 4.64%	693,552.53 1,484.27	0.17% 3,646.76	NA/AAA AAA	4.20 2.04
47786WAD2	JDOT 2024-B A3 5.2 03/15/2029	3,265,000.00	08/27/2024 5.26%	3,334,636.33 3,328,019.30	101.25 4.63%	3,305,832.09 7,545.78	0.83% (22,187.21)	Aaa/NA AAA	4.20 1.98
43813YAC6	HAROT 2024-3 A3 4.57 03/21/2029	1,855,000.00	08/09/2024 4.62%	1,854,708.58 1,854,731.75	99.94 4.65%	1,853,866.60 2,354.82	0.46% (865.15)	Aaa/NA AAA	4.22 1.85
05522RDJ4	BACCT 2024-1 A 4.93 05/15/2029	1,230,000.00	06/06/2024 4.93%	1,229,931.00 1,229,938.98	100.97 4.54%	1,241,887.46 2,695.07	0.31% 11,948.48	Aaa/AAA NA	4.37 2.19
89239TAD4	TAOT 2024-D A3 4.4 06/15/2029	1,090,000.00	10/10/2024 4.44%	1,089,939.18 1,089,941.90	99.71 4.59%	1,086,792.35 2,131.56	0.27% (3,149.55)	Aaa/AAA NA	4.45 1.96
92970QAE5	WFCIT 2024-2 A 4.29 10/15/2029	1,920,000.00	10/17/2024 4.33%	1,919,714.69 1,919,725.52	99.32 4.59%	1,906,977.02 3,660.80	0.48% (12,748.50)	Aaa/AAA NA	4.79 2.57
<b>Total ABS</b>		<b>33,962,120.65</b>	<b>4.53%</b>	<b>33,962,738.31</b> <b>34,001,235.83</b>	<b>100.06</b> <b>4.59%</b>	<b>33,979,601.32</b> <b>59,496.44</b>	<b>8.50%</b> <b>(21,634.52)</b>	<b>Aaa/AAA</b> <b>AAA</b>	<b>3.04</b> <b>1.39</b>

# HOLDINGS REPORT



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

Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P/ Fitch	Maturity Duration
<b>AGENCY</b>									
3135G05X7	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.375 08/25/2025	3,385,000.00	08/25/2020 0.47%	3,369,158.20 3,382,950.29	97.50 4.34%	3,300,238.31 4,442.81	0.83% (82,711.98)	Aaa/AA+ AA+	0.65 0.63
3137EAEX3	FEDERAL HOME LOAN MORTGAGE CORP 0.375 09/23/2025	3,260,000.00	09/23/2020 0.44%	3,250,187.40 3,258,574.37	97.25 4.27%	3,170,381.43 3,327.92	0.79% (88,192.95)	Aaa/AA+ AA+	0.73 0.71
3135G06G3	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.5 11/07/2025	3,515,000.00	11/09/2020 0.57%	3,502,416.30 3,512,857.80	96.88 4.29%	3,405,211.82 2,636.25	0.85% (107,645.98)	Aaa/AA+ AA+	0.85 0.83
3130ATUC9	FEDERAL HOME LOAN BANKS 4.5 12/12/2025	2,500,000.00	02/09/2023 4.22%	2,518,274.00 2,506,085.45	100.22 4.26%	2,505,452.20 5,937.50	0.63% (633.25)	Aaa/AA+ AA+	0.95 0.91
3130ATS57	FEDERAL HOME LOAN BANKS 4.5 03/10/2028	3,000,000.00	03/21/2023 4.01%	3,065,010.00 3,041,692.36	100.38 4.37%	3,011,356.95 41,625.00	0.75% (30,335.41)	Aaa/AA+ AA+	3.19 2.90
<b>Total Agency</b>		<b>15,660,000.00</b>	<b>1.79%</b>	<b>15,705,045.90</b> <b>15,702,160.28</b>	<b>98.32</b> <b>4.31%</b>	<b>15,392,640.71</b> <b>57,969.48</b>	<b>3.85%</b> <b>(309,519.57)</b>	<b>Aaa/AA+</b> <b>AA+</b>	<b>1.26</b> <b>1.18</b>
<b>AGENCY CMBS</b>									
3137FGR31	FHMS K-078 A2 3.854 06/25/2028	1,000,000.00	09/18/2023 4.94%	954,531.25 966,939.05	97.47 4.63%	974,724.30 3,211.67	0.24% 7,785.25	Aaa/AA+ AAA	3.48 3.07
3137FJKE8	FHMS K-082 A2 3.92 09/25/2028	1,355,000.00	10/30/2023 5.31%	1,274,705.66 1,294,085.48	97.44 4.65%	1,320,344.66 4,426.33	0.33% 26,259.18	Aaa/AA+ AAA	3.74 3.33
3137FKUP9	FHMS K-087 A2 3.771 12/25/2028	2,500,000.00	07/01/2024 4.86%	2,391,699.22 2,403,807.38	96.77 4.68%	2,419,127.25 7,856.25	0.60% 15,319.87	Aaa/AAA AA+	3.99 3.46
3137H5YC5	FHMS K-748 A2 2.26 01/25/2029	5,000,000.00	08/26/2024 4.08%	4,639,843.75 4,668,229.33	91.15 4.71%	4,557,711.00 9,416.67	1.14% (110,518.33)	Aaa/AA+ AAA	4.07 3.71
3137H9D71	FHMS K-750 A2 3.0 09/25/2029	3,460,000.00	10/18/2024 4.25%	3,280,242.19 3,287,335.23	93.21 4.74%	3,224,897.15 8,650.00	0.81% (62,438.07)	Aaa/AA+ AAA	4.73 3.96
<b>Total Agency CMBS</b>		<b>13,315,000.00</b>	<b>4.47%</b>	<b>12,541,022.07</b> <b>12,620,396.47</b>	<b>93.93</b> <b>4.70%</b>	<b>12,496,804.36</b> <b>33,560.92</b>	<b>3.13%</b> <b>(123,592.11)</b>	<b>Aaa/AA+</b> <b>AAA</b>	<b>4.14</b> <b>3.64</b>
<b>CASH</b>									
CCYUSD	Receivable	68,566.39	-- 0.00%	68,566.39 68,566.39	1.00 0.00%	68,566.39 0.00	0.02% 0.00	Aaa/AAA AAA	0.00 0.00
<b>Total Cash</b>		<b>68,566.39</b>	<b>0.00%</b>	<b>68,566.39</b> <b>68,566.39</b>	<b>1.00</b> <b>0.00%</b>	<b>68,566.39</b> <b>0.00</b>	<b>0.02%</b> <b>0.00</b>	<b>Aaa/AAA</b> <b>AAA</b>	<b>0.00</b> <b>0.00</b>

# HOLDINGS REPORT



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

Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P/ Fitch	Maturity Duration
<b>CORPORATE</b>									
90331HPL1	US BANK NA 2.05 01/21/2025	4,115,000.00	01/16/2020 2.09%	4,106,235.05 4,114,904.05	99.85 4.86%	4,108,826.35 37,492.22	1.03% (6,077.70)	A2/A+ A+	0.06 0.05
037833AZ3	APPLE INC 2.5 02/09/2025	1,000,000.00	07/14/2021 0.82%	1,059,280.00 1,001,772.94	99.78 4.60%	997,804.60 9,861.11	0.25% (3,968.34)	Aaa/AA+ NA	0.11 0.10
747525AF0	QUALCOMM INC 3.45 05/20/2025	2,725,000.00	-- 1.51%	2,883,508.50 2,732,075.22	99.59 4.52%	2,713,785.10 10,706.98	0.68% (18,290.12)	A2/A NA	0.38 0.38
438516CB0	HONEYWELL INTERNATIONAL INC 1.35 06/01/2025	2,500,000.00	06/23/2020 0.84%	2,559,500.00 2,504,106.60	98.70 4.55%	2,467,437.38 2,812.50	0.62% (36,669.23)	A2/A A	0.42 0.41
78015K7H1	ROYAL BANK OF CANADA 1.15 06/10/2025	1,000,000.00	12/22/2021 1.43%	990,600.00 998,807.30	98.47 4.70%	984,715.23 670.83	0.25% (14,092.07)	A1/A AA-	0.44 0.43
06406HCQ0	BANK OF NEW YORK MELLON CORP 3.95 11/18/2025	1,000,000.00	04/05/2022 3.20%	1,024,910.00 1,005,634.55	99.51 4.52%	995,111.40 4,718.06	0.25% (10,523.15)	Aa3/A AA-	0.88 0.85
46647PBH8	JPMORGAN CHASE & CO 2.005 03/13/2026	1,250,000.00	03/12/2021 1.15%	1,286,037.50 1,252,042.32	99.42 5.77%	1,242,777.05 7,518.75	0.31% (9,265.27)	A1/A AA-	1.20 0.20
46647PBK1	JPMORGAN CHASE & CO 2.083 04/22/2026	1,000,000.00	08/27/2021 1.11%	1,030,930.00 1,002,903.54	99.14 5.95%	991,410.35 3,992.42	0.25% (11,493.19)	A1/A AA-	1.31 0.30
40139LBD4	GUARDIAN LIFE GLOBAL FUNDING 1.25 05/13/2026	1,350,000.00	02/09/2022 2.20%	1,297,782.00 1,333,278.13	95.56 4.65%	1,290,075.88 2,250.00	0.32% (43,202.25)	Aa1/AA+ NA	1.36 1.32
89236TJK2	TOYOTA MOTOR CREDIT CORP 1.125 06/18/2026	2,000,000.00	-- 1.14%	1,998,721.66 1,999,617.49	95.08 4.65%	1,901,626.00 812.50	0.48% (97,991.49)	A1/A+ A+	1.46 1.42
06368FAC3	BANK OF MONTREAL 1.25 09/15/2026	2,500,000.00	-- 1.29%	2,495,539.50 2,498,480.60	94.55 4.62%	2,363,674.48 9,201.39	0.59% (134,806.12)	A2/A- AA-	1.71 1.65
931142ERO	WALMART INC 1.05 09/17/2026	780,000.00	09/08/2021 1.09%	778,525.80 779,496.22	94.60 4.36%	737,895.05 2,366.00	0.18% (41,601.18)	Aa2/AA AA	1.71 1.66
61747YEX9	MORGAN STANLEY 6.138 10/16/2026	1,000,000.00	10/19/2022 6.16%	998,790.00 999,457.33	101.01 5.56%	1,010,078.28 12,787.50	0.25% 10,620.95	A1/A- A+	1.79 0.76
26442CAS3	DUKE ENERGY CAROLINAS LLC 2.95 12/01/2026	2,000,000.00	10/05/2022 4.68%	1,870,220.00 1,940,160.80	97.10 4.55%	1,942,043.68 4,916.67	0.49% 1,882.88	Aa3/A WR	1.92 1.83
59217GER6	METROPOLITAN LIFE GLOBAL FUNDING I 1.875 01/11/2027	2,475,000.00	01/03/2022 1.90%	2,472,178.50 2,473,856.57	94.70 4.65%	2,343,900.12 21,914.06	0.59% (129,956.45)	Aa3/AA- AA-	2.03 1.93
808513BY0	CHARLES SCHWAB CORP 2.45 03/03/2027	975,000.00	03/01/2022 2.47%	973,947.00 974,543.85	95.49 4.66%	931,041.26 7,829.79	0.23% (43,502.60)	A2/A- A	2.17 2.06

# HOLDINGS REPORT



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

Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P/ Fitch	Maturity Duration
89114TZT2	TORONTO-DOMINION BANK 2.8 03/10/2027	3,250,000.00	03/09/2022 2.97%	3,224,227.50 3,238,730.71	95.92 4.78%	3,117,407.02 28,058.33	0.78% (121,323.69)	A2/A- NA	2.19 2.07
084664CZ2	BERKSHIRE HATHAWAY FINANCE CORP 2.3 03/15/2027	1,300,000.00	03/07/2022 2.30%	1,299,753.00 1,299,891.38	95.79 4.32%	1,245,229.13 8,803.89	0.31% (54,662.25)	Aa2/AA A+	2.20 2.10
023135CF1	AMAZON.COM INC 3.3 04/13/2027	2,250,000.00	-- 3.52%	2,229,017.50 2,239,719.85	97.36 4.53%	2,190,573.00 16,087.50	0.55% (49,146.85)	A1/AA AA-	2.28 2.15
927804GH1	VIRGINIA ELECTRIC AND POWER CO 3.75 05/15/2027	3,000,000.00	-- 3.75%	2,999,496.15 2,999,784.14	97.74 4.77%	2,932,194.00 14,375.00	0.73% (67,590.14)	A2/BBB+ A	2.37 2.22
91324PEG3	UNITEDHEALTH GROUP INC 3.7 05/15/2027	2,000,000.00	08/16/2022 3.47%	2,019,860.00 2,009,752.02	98.03 4.59%	1,960,540.96 9,455.56	0.49% (49,211.06)	A2/A+ A	2.37 2.23
14913R3A3	CATERPILLAR FINANCIAL SERVICES CORP 3.6 08/12/2027	2,315,000.00	-- 3.73%	2,301,428.15 2,307,832.04	97.64 4.57%	2,260,400.73 32,178.50	0.57% (47,431.32)	A2/A A+	2.61 2.42
931142EX7	WALMART INC 3.95 09/09/2027	1,500,000.00	-- 3.98%	1,497,846.40 1,498,843.00	99.02 4.34%	1,485,290.24 18,433.33	0.37% (13,552.76)	Aa2/AA AA	2.69 2.49
66815L2T5	NORTHWESTERN MUTUAL GLOBAL FUNDING 4.11 09/12/2027	1,955,000.00	09/05/2024 4.11%	1,954,941.35 1,954,947.30	98.64 4.65%	1,928,392.31 24,328.35	0.48% (26,554.98)	Aaa/AA+ AAA	2.70 2.49
24422EWK1	JOHN DEERE CAPITAL CORP 4.15 09/15/2027	1,500,000.00	09/20/2022 4.46%	1,479,465.00 1,488,857.59	99.03 4.53%	1,485,496.50 18,329.17	0.37% (3,361.09)	A1/A A+	2.71 2.50
89236TKJ3	TOYOTA MOTOR CREDIT CORP 4.55 09/20/2027	1,500,000.00	09/26/2022 5.13%	1,462,125.00 1,479,333.34	99.99 4.55%	1,499,867.57 19,147.92	0.38% 20,534.23	A1/A+ A+	2.72 2.50
24422EWR6	JOHN DEERE CAPITAL CORP 4.75 01/20/2028	1,500,000.00	01/23/2023 4.40%	1,523,085.00 1,514,122.29	100.51 4.57%	1,507,686.09 31,864.58	0.38% (6,436.20)	A1/A A+	3.05 2.75
06051GGF0	BANK OF AMERICA CORP 3.824 01/20/2028	3,850,000.00	-- 5.54%	3,624,607.05 3,729,580.59	97.83 5.33%	3,766,582.05 65,841.84	0.94% 37,001.46	A1/A- AA-	3.05 1.91
91324PEP3	UNITEDHEALTH GROUP INC 5.25 02/15/2028	1,000,000.00	02/21/2023 4.90%	1,015,260.00 1,009,470.25	101.54 4.71%	1,015,425.17 19,833.33	0.25% 5,954.92	A2/A+ A	3.13 2.73
20030NCH2	COMCAST CORP 3.55 05/01/2028	1,500,000.00	08/24/2023 5.05%	1,407,270.00 1,433,981.45	95.99 4.87%	1,439,912.91 8,875.00	0.36% 5,931.46	A3/A- A-	3.33 3.07
74456QBU9	PUBLIC SERVICE ELECTRIC AND GAS CO 3.7 05/01/2028	1,500,000.00	08/27/2024 4.26%	1,471,590.00 1,474,257.41	96.66 4.80%	1,449,885.27 9,250.00	0.36% (24,372.14)	A1/A WR	3.33 3.07
06406RBG1	BANK OF NEW YORK MELLON CORP 3.992 06/13/2028	1,000,000.00	10/26/2023 6.16%	930,620.00 953,134.39	98.18 5.00%	981,835.85 1,996.00	0.25% 28,701.46	Aa3/A AA-	3.45 2.30

# HOLDINGS REPORT



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

Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P/ Fitch	Maturity Duration
02665WEM9	AMERICAN HONDA FINANCE CORP 5.125 07/07/2028	2,750,000.00	-- 5.20%	2,736,738.10 2,744,082.60	100.47 4.98%	2,762,991.00 68,119.79	0.69% 18,908.40	A3/A- A	3.52 3.10
89115A2U5	TORONTO-DOMINION BANK 5.523 07/17/2028	750,000.00	09/19/2023 5.63%	746,647.50 747,538.45	101.63 5.01%	762,243.08 18,870.25	0.19% 14,704.63	A2/A- AA-	3.54 3.11
78016HZS2	ROYAL BANK OF CANADA 5.2 08/01/2028	3,000,000.00	-- 5.54%	2,956,340.00 2,968,110.14	100.83 4.94%	3,024,883.59 65,000.00	0.76% 56,773.45	A1/A AA-	3.59 3.17
06368LWU6	BANK OF MONTREAL 5.717 09/25/2028	1,000,000.00	11/09/2023 6.03%	986,880.00 989,942.32	102.54 4.96%	1,025,409.71 15,245.33	0.26% 35,467.39	A2/A- AA-	3.74 3.22
756109BS2	REALTY INCOME CORP 4.7 12/15/2028	3,355,000.00	-- 4.74%	3,348,246.70 3,350,627.42	99.50 4.84%	3,338,187.22 7,008.22	0.83% (12,440.20)	A3/A- NA	3.96 3.56
61744YAP3	MORGAN STANLEY 3.772 01/24/2029	1,000,000.00	01/23/2024 5.17%	950,090.00 961,781.25	96.44 5.20%	964,363.07 16,450.11	0.24% 2,581.82	A1/A- A+	4.07 2.80
06406RBN6	BANK OF NEW YORK MELLON CORP 4.543 02/01/2029	2,000,000.00	10/30/2024 4.66%	1,993,060.00 1,993,422.19	99.24 4.98%	1,984,858.66 37,858.33	0.50% (8,563.53)	Aa3/A AA-	4.09 2.79
17275RBR2	CISCO SYSTEMS INC 4.85 02/26/2029	1,475,000.00	02/21/2024 4.86%	1,474,483.75 1,474,571.35	100.50 4.71%	1,482,435.48 24,839.41	0.37% 7,864.13	A1/AA- NA	4.16 3.59
14913UAJ9	CATERPILLAR FINANCIAL SERVICES CORP 4.85 02/27/2029	2,500,000.00	08/26/2024 4.19%	2,567,350.00 2,562,150.33	100.53 4.71%	2,513,275.03 41,763.89	0.63% (48,875.31)	A2/A A+	4.16 3.66
00287YDS5	ABBVIE INC 4.8 03/15/2029	1,500,000.00	07/23/2024 4.67%	1,507,800.00 1,507,046.67	99.92 4.82%	1,498,865.58 21,200.00	0.37% (8,181.09)	A3/A- NA	4.20 3.71
61747YFD2	MORGAN STANLEY 5.164 04/20/2029	1,500,000.00	08/05/2024 4.76%	1,520,160.00 1,517,954.77	100.10 5.31%	1,501,446.00 15,276.83	0.38% (16,508.77)	A1/A- A+	4.30 2.97
06051GLG2	BANK OF AMERICA CORP 5.202 04/25/2029	1,250,000.00	08/26/2024 4.52%	1,278,475.00 1,275,770.19	100.47 5.26%	1,255,835.69 11,921.25	0.31% (19,934.51)	A1/A- AA-	4.31 2.98
24422EXT1	JOHN DEERE CAPITAL CORP 4.85 06/11/2029	1,000,000.00	08/19/2024 4.33%	1,022,470.00 1,020,755.32	100.37 4.76%	1,003,680.59 2,694.44	0.25% (17,074.73)	A1/A A+	4.44 3.95
437076DC3	HOME DEPOT INC 4.75 06/25/2029	1,500,000.00	08/06/2024 4.31%	1,528,515.00 1,526,122.47	100.01 4.75%	1,500,103.50 1,187.50	0.38% (26,018.97)	A2/A A	4.48 3.99
46647PDU7	JPMORGAN CHASE & CO 5.299 07/24/2029	2,000,000.00	10/30/2024 4.80%	2,033,700.00 2,032,165.93	101.01 5.16%	2,020,110.66 46,219.06	0.51% (12,055.27)	A1/A AA-	4.56 3.14
95000U3E1	WELLS FARGO & CO 5.574 07/25/2029	2,500,000.00	11/20/2024 4.95%	2,551,400.00 2,549,829.66	101.53 5.31%	2,538,237.85 60,385.00	0.63% (11,591.81)	A1/BBB+ A+	4.56 3.13
40139LBJ1	GUARDIAN LIFE GLOBAL FUNDING 4.179 09/26/2029	1,960,000.00	-- 4.21%	1,957,505.20 1,957,637.18	97.13 4.86%	1,903,807.84 21,614.72	0.48% (53,829.34)	Aa1/AA+ NA	4.74 4.19

# HOLDINGS REPORT



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

Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P/ Fitch	Maturity Duration
<b>Total Corporate</b>		<b>89,630,000.00</b>	<b>3.74%</b>	<b>89,427,158.87</b> <b>89,422,883.50</b>	<b>98.63</b> <b>4.82%</b>	<b>88,369,655.51</b> <b>942,363.22</b>	<b>22.10%</b> <b>(1,053,227.99)</b>	<b>A1/A</b> <b>A+</b>	<b>2.70</b> <b>2.27</b>
<b>MONEY MARKET FUND</b>									
31846V567	FIRST AMER:GVT OBLG Z	8,286,380.82	-- 4.35%	8,286,380.82 8,286,380.82	1.00 4.35%	8,286,380.82 0.00	2.07% 0.00	Aaa/AAAm AAA	0.00 0.00
<b>Total Money Market Fund</b>		<b>8,286,380.82</b>	<b>4.35%</b>	<b>8,286,380.82</b> <b>8,286,380.82</b>	<b>1.00</b> <b>4.35%</b>	<b>8,286,380.82</b> <b>0.00</b>	<b>2.07%</b> <b>0.00</b>	<b>Aaa/AAAm</b> <b>AAA</b>	<b>0.00</b> <b>0.00</b>
<b>SUPRANATIONAL</b>									
459058JL8	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM 0.5 10/28/2025	2,000,000.00	-- 0.51%	1,998,673.68 1,999,785.04	96.86 4.44%	1,937,123.96 1,750.00	0.48% (62,661.08)	Aaa/AAA NA	0.82 0.80
4581X0DV7	INTER-AMERICAN DEVELOPMENT BANK 0.875 04/20/2026	5,420,000.00	04/13/2021 0.97%	5,395,176.40 5,413,556.20	95.62 4.38%	5,182,691.21 9,353.26	1.30% (230,864.99)	Aaa/AAA NA	1.30 1.27
459058KT9	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM 3.5 07/12/2028	5,000,000.00	-- 4.39%	4,806,560.10 4,860,558.08	97.14 4.38%	4,857,112.00 82,152.78	1.21% (3,446.08)	Aaa/AAA NA	3.53 3.22
45950KDD9	INTERNATIONAL FINANCE CORP 4.5 07/13/2028	1,285,000.00	07/06/2023 4.53%	1,283,573.65 1,283,993.67	100.41 4.37%	1,290,258.18 26,985.00	0.32% 6,264.51	Aaa/AAA NA	3.53 3.17
4581X0DC9	INTER-AMERICAN DEVELOPMENT BANK 3.125 09/18/2028	3,480,000.00	-- 4.32%	3,302,354.40 3,342,250.42	95.66 4.40%	3,329,076.19 31,114.58	0.83% (13,174.23)	Aaa/AAA NA	3.72 3.42
4581X0EN4	INTER-AMERICAN DEVELOPMENT BANK 4.125 02/15/2029	3,000,000.00	02/15/2024 4.34%	2,970,690.00 2,975,773.40	98.78 4.45%	2,963,276.19 46,750.00	0.74% (12,497.21)	Aaa/AAA NA	4.13 3.69
4581X0DGO	INTER-AMERICAN DEVELOPMENT BANK 2.25 06/18/2029	7,500,000.00	08/06/2024 3.81%	6,984,225.00 7,026,915.84	91.12 4.47%	6,834,186.75 6,093.75	1.71% (192,729.09)	Aaa/AAA AAA	4.46 4.16
459058LN1	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM 3.875 10/16/2029	5,000,000.00	10/22/2024 4.08%	4,954,400.00 4,956,154.81	97.44 4.48%	4,871,832.15 40,364.58	1.22% (84,322.66)	Aaa/AAA NA	4.79 4.28
<b>Total Supranational</b>		<b>32,685,000.00</b>	<b>3.40%</b>	<b>31,695,653.22</b> <b>31,858,987.45</b>	<b>95.73</b> <b>4.43%</b>	<b>31,265,556.63</b> <b>244,563.96</b>	<b>7.82%</b> <b>(593,430.82)</b>	<b>Aaa/AAA</b> <b>AAA</b>	<b>3.47</b> <b>3.18</b>

# HOLDINGS REPORT



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

Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P/ Fitch	Maturity Duration
<b>US TREASURY</b>									
912797PA9	UNITED STATES TREASURY 04/22/2025	12,500,000.00	12/23/2024 4.33%	12,325,900.52 12,337,604.69	98.72 4.30%	12,340,168.63 0.00	3.09% 2,563.94	P-1/A-1+ F1+	0.31 0.30
91282CFP1	UNITED STATES TREASURY 4.25 10/15/2025	2,000,000.00	-- 4.20%	2,002,373.05 2,000,702.00	100.03 4.21%	2,000,504.64 18,214.29	0.50% (197.36)	Aaa/AA+ AA+	0.79 0.76
91282CBH3	UNITED STATES TREASURY 0.375 01/31/2026	2,000,000.00	-- 0.68%	1,970,680.15 1,993,502.93	95.95 4.25%	1,919,021.74 3,138.59	0.48% (74,481.19)	Aaa/AA+ AA+	1.08 1.05
91282CBT7	UNITED STATES TREASURY 0.75 03/31/2026	1,750,000.00	-- 1.01%	1,729,458.01 1,744,386.06	95.78 4.27%	1,676,218.32 3,353.37	0.42% (68,167.74)	Aaa/AA+ AA+	1.25 1.21
91282CCF6	UNITED STATES TREASURY 0.75 05/31/2026	2,000,000.00	-- 0.93%	1,983,159.72 1,995,051.29	95.24 4.26%	1,904,837.42 1,318.68	0.48% (90,213.87)	Aaa/AA+ AA+	1.41 1.37
91282CCW9	UNITED STATES TREASURY 0.75 08/31/2026	4,000,000.00	-- 0.81%	3,987,941.96 3,995,956.84	94.43 4.26%	3,777,396.72 10,193.37	0.94% (218,560.12)	Aaa/AA+ AA+	1.67 1.61
91282CLP4	UNITED STATES TREASURY 3.5 09/30/2026	15,000,000.00	-- 4.17%	14,816,796.88 14,833,046.66	98.74 4.26%	14,811,059.70 134,134.62	3.70% (21,986.96)	Aaa/AA+ AA+	1.75 1.66
91282CDG3	UNITED STATES TREASURY 1.125 10/31/2026	7,000,000.00	-- 1.26%	6,953,772.42 6,982,706.99	94.53 4.27%	6,617,370.13 13,487.57	1.65% (365,336.86)	Aaa/AA+ AA+	1.83 1.77
91282Z78	UNITED STATES TREASURY 1.5 01/31/2027	3,000,000.00	04/27/2022 2.80%	2,825,976.56 2,923,946.05	94.57 4.26%	2,837,123.22 18,831.52	0.71% (86,822.83)	Aaa/AA+ AA+	2.08 2.00
91282CEN7	UNITED STATES TREASURY 2.75 04/30/2027	7,500,000.00	-- 4.22%	7,043,164.06 7,267,844.65	96.68 4.26%	7,250,803.43 35,324.59	1.81% (17,041.22)	Aaa/AA+ AA+	2.33 2.21
91282CEW7	UNITED STATES TREASURY 3.25 06/30/2027	5,000,000.00	-- 3.11%	5,030,981.99 5,015,813.46	97.65 4.25%	4,882,735.05 448.90	1.22% (133,078.41)	Aaa/AA+ AA+	2.50 2.36
91282CLG4	UNITED STATES TREASURY 3.75 08/15/2027	10,000,000.00	08/28/2024 3.73%	10,004,687.50 10,004,145.47	98.73 4.27%	9,872,951.50 141,644.02	2.47% (131,193.97)	Aaa/AA+ AA+	2.62 2.43
91282CFM8	UNITED STATES TREASURY 4.125 09/30/2027	4,000,000.00	-- 3.98%	4,025,625.00 4,014,804.88	99.61 4.28%	3,984,203.68 42,156.59	1.00% (30,601.20)	Aaa/AA+ AA+	2.75 2.54
91282CGC9	UNITED STATES TREASURY 3.875 12/31/2027	8,000,000.00	-- 3.70%	8,063,515.63 8,038,579.39	98.85 4.29%	7,908,175.36 856.35	1.98% (130,404.03)	Aaa/AA+ AA+	3.00 2.79
91282CGT2	UNITED STATES TREASURY 3.625 03/31/2028	5,000,000.00	-- 4.17%	4,886,816.41 4,920,886.20	97.94 4.31%	4,897,114.35 46,308.38	1.22% (23,771.85)	Aaa/AA+ AA+	3.25 2.99
91282CHE4	UNITED STATES TREASURY 3.625 05/31/2028	9,000,000.00	-- 4.15%	8,796,660.16 8,856,521.03	97.81 4.32%	8,802,866.16 28,681.32	2.20% (53,654.87)	Aaa/AA+ AA+	3.42 3.16

# HOLDINGS REPORT



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

Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P/ Fitch	Maturity Duration
91282CHQ7	UNITED STATES TREASURY 4.125 07/31/2028	12,750,000.00	-- 4.42%	12,586,845.72 12,631,002.78	99.31 4.33%	12,662,007.66 220,093.41	3.17% 31,004.88	Aaa/AA+ AA+	3.58 3.24
91282CJA0	UNITED STATES TREASURY 4.625 09/30/2028	7,500,000.00	-- 4.66%	7,489,453.12 7,492,425.16	100.94 4.35%	7,570,128.83 88,624.66	1.89% 77,703.67	Aaa/AA+ AA+	3.75 3.37
91282CJN2	UNITED STATES TREASURY 4.375 11/30/2028	9,000,000.00	-- 4.07%	9,121,132.81 9,095,974.82	100.04 4.36%	9,003,642.84 34,615.38	2.25% (92,331.98)	Aaa/AA+ AA+	3.92 3.54
91282CJR3	UNITED STATES TREASURY 3.75 12/31/2028	4,000,000.00	-- 4.01%	3,953,476.57 3,962,393.20	97.76 4.37%	3,910,205.52 414.36	0.98% (52,187.68)	Aaa/AA+ AA+	4.00 3.66
91282CKD2	UNITED STATES TREASURY 4.25 02/28/2029	8,500,000.00	-- 4.48%	8,415,839.85 8,428,044.01	99.53 4.37%	8,460,270.24 122,745.17	2.12% 32,226.23	Aaa/AA+ AA+	4.16 3.72
91282CKP5	UNITED STATES TREASURY 4.625 04/30/2029	5,500,000.00	-- 4.46%	5,540,449.22 5,535,777.36	100.96 4.38%	5,552,712.33 43,566.99	1.39% 16,934.97	Aaa/AA+ AA+	4.33 3.86
91282CKX8	UNITED STATES TREASURY 4.25 06/30/2029	17,500,000.00	-- 3.75%	17,880,537.11 17,853,251.34	99.45 4.39%	17,403,128.23 2,054.56	4.35% (450,123.12)	Aaa/AA+ AA+	4.50 4.05
91282CLK5	UNITED STATES TREASURY 3.625 08/31/2029	7,500,000.00	-- 3.76%	7,457,421.88 7,458,618.37	96.82 4.39%	7,261,873.35 92,377.42	1.82% (196,745.02)	Aaa/AA+ AA+	4.67 4.18
91282CLN9	UNITED STATES TREASURY 3.5 09/30/2029	20,000,000.00	-- 4.13%	19,441,523.44 19,459,534.61	96.22 4.39%	19,243,874.80 178,846.15	4.81% (215,659.81)	Aaa/AA+ AA+	4.75 4.27
91282CFY2	UNITED STATES TREASURY 3.875 11/30/2029	24,000,000.00	-- 4.29%	23,563,046.88 23,566,362.10	97.75 4.39%	23,461,061.28 81,758.24	5.87% (105,300.82)	Aaa/AA+ AA+	4.91 4.40
<b>Total US Treasury</b>		<b>214,000,000.00</b>	<b>3.86%</b>	<b>211,897,236.61</b> <b>212,408,882.32</b>	<b>98.16</b> <b>4.33%</b>	<b>210,011,455.11</b> <b>1,363,188.49</b>	<b>52.52%</b> <b>(2,397,427.22)</b>	<b>Aaa/AA+</b> <b>AA+</b>	<b>3.34</b> <b>3.04</b>
<b>Total Portfolio</b>		<b>407,607,067.86</b>	<b>3.80%</b>	<b>403,583,802.19</b> <b>404,369,493.07</b>	<b>96.08</b> <b>4.48%</b>	<b>399,870,660.85</b> <b>2,701,142.50</b>	<b>100.00%</b> <b>(4,498,832.22)</b>	<b>Aa2/AA-</b> <b>AA</b>	<b>3.06</b> <b>2.62</b>
<b>Total Market Value + Accrued</b>						<b>402,571,803.35</b>			

# HOLDINGS REPORT



PRISM LAIF and CAMP Portfolio | Account #10464 | As of December 31, 2024

Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P/ Fitch	Maturity Duration
<b>CASH</b>									
CCYUSD	Receivable	25,742.22	-- 0.00%	25,742.22 25,742.22	1.00 0.00%	25,742.22 0.00	0.05% 0.00	Aaa/AAA AAA	0.00 0.00
<b>Total Cash</b>		<b>25,742.22</b>	<b>0.00%</b>	<b>25,742.22</b>	<b>0.00%</b>	<b>25,742.22</b>	<b>0.05%</b>	<b>Aaa/AAA</b>	<b>0.00</b>
<b>LAIF</b>									
90LAIF\$00	Local Agency Investment Fund State Pool	10,918.51	-- 4.43%	10,918.51 10,918.51	1.00 4.43%	10,918.51 0.00	0.02% 0.00	NA/NA NA	0.00 0.00
<b>Total LAIF</b>		<b>10,918.51</b>	<b>4.43%</b>	<b>10,918.51</b>	<b>4.43%</b>	<b>10,918.51</b>	<b>0.02%</b>	<b>NA/NA</b>	<b>0.00</b>
<b>LOCAL GOV INVESTMENT POOL</b>									
90CAMP\$00	CAMP	54,907,181.24	-- 4.65%	54,907,181.24 54,907,181.24	1.00 4.65%	54,907,181.24 0.00	99.93% 0.00	NA/AAAm AAA	0.00 0.00
<b>Total Local Gov Investment Pool</b>		<b>54,907,181.24</b>	<b>4.65%</b>	<b>54,907,181.24</b>	<b>4.65%</b>	<b>54,907,181.24</b>	<b>99.93%</b>	<b>NA/AAAm</b>	<b>0.00</b>
<b>Total Portfolio</b>		<b>54,943,841.97</b>	<b>4.65%</b>	<b>54,943,841.97</b>	<b>4.65%</b>	<b>54,943,841.97</b>	<b>100.00%</b>	<b>Aaa/AAA</b>	<b>0.00</b>
<b>Total Market Value + Accrued</b>						<b>54,943,841.97</b>			

## PRISM | QUARTERLY TRANSACTIONS AND INTEREST EARNED

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# TRANSACTION LEDGER



PRISM Liquidity Portfolio | Account #10292 | 10/01/2024 Through 12/31/2024 |

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
<b>ACQUISITIONS</b>										
Purchase	10/15/2024	912797NB9	20,000,000.00	UNITED STATES TREASURY 04/10/2025	97.885	4.46%	(19,576,979.84)	0.00	(19,576,979.84)	0.00
Purchase	10/31/2024	91282CEQ0	10,000,000.00	UNITED STATES TREASURY 2.75 05/15/2025	99.105	4.44%	(9,910,546.88)		(10,036,837.64)	0.00
Purchase	10/31/2024	91282CEQ0	10,000,000.00	UNITED STATES TREASURY 2.75 05/15/2025	99.105	4.44%	(9,910,546.87)		(10,036,837.63)	0.00
Purchase	10/31/2024	912797KS5	10,000,000.00	UNITED STATES TREASURY 04/17/2025	97.980	4.48%	(9,797,952.00)	0.00	(9,797,952.00)	0.00
Purchase	10/31/2024	912797KS5	25,000,000.00	UNITED STATES TREASURY 04/17/2025	97.972	4.50%	(24,492,908.33)	0.00	(24,492,908.33)	0.00
Purchase	11/29/2024	912797KS5	15,000,000.00	UNITED STATES TREASURY 04/17/2025	98.333	4.45%	(14,750,002.71)	0.00	(14,750,002.71)	0.00
Purchase	12/05/2024	59157TPK3	2,500,000.00	MetLife Short Term Funding LLC 02/19/2025	99.065	4.50%	(2,476,619.44)	0.00	(2,476,619.44)	0.00
Purchase	12/20/2024	62479LQ57	5,000,000.00	MUFG Bank, Ltd. - New York Branch 03/05/2025	99.085	4.46%	(4,954,270.83)	0.00	(4,954,270.83)	0.00
Purchase	12/23/2024	912797NZ6	25,000,000.00	UNITED STATES TREASURY 04/15/2025	98.681	4.32%	(24,670,181.25)	0.00	(24,670,181.25)	0.00
Purchase	12/24/2024	912797LB1	25,000,000.00	UNITED STATES TREASURY 05/15/2025	98.365	4.27%	(24,591,197.78)	0.00	(24,591,197.78)	0.00
Purchase	12/26/2024	912797LB1	25,000,000.00	UNITED STATES TREASURY 05/15/2025	98.385	4.28%	(24,596,333.33)	0.00	(24,596,333.33)	0.00
Purchase	12/30/2024	912797LB1	10,000,000.00	UNITED STATES TREASURY 05/15/2025	98.431	4.28%	(9,843,105.11)	0.00	(9,843,105.11)	0.00
<b>Total Purchase</b>			<b>182,500,000.00</b>				<b>(179,570,644.37)</b>		<b>(179,823,225.89)</b>	<b>0.00</b>
<b>TOTAL ACQUISITIONS</b>			<b>182,500,000.00</b>				<b>(179,570,644.37)</b>		<b>(179,823,225.89)</b>	<b>0.00</b>
<b>DISPOSITIONS</b>										
Maturity	10/03/2024	912797GW1	(50,000,000.00)	UNITED STATES TREASURY 10/03/2024	100.000	0.00%	50,000,000.00	0.00	50,000,000.00	0.00
Maturity	10/15/2024	912797LT2	(18,820,773.19)	UNITED STATES TREASURY 10/15/2024	100.000	0.00%	18,820,773.19	0.00	18,820,773.19	0.00

# TRANSACTION LEDGER



PRISM Liquidity Portfolio | Account #10292 | 10/01/2024 Through 12/31/2024 |

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Maturity	10/15/2024	912797LT2	(22,179,226.81)	UNITED STATES TREASURY 10/15/2024	100.000	0.00%	22,179,226.81	0.00	22,179,226.81	(0.00)
Maturity	10/15/2024	912797LT2	(30,000,000.00)	UNITED STATES TREASURY 10/15/2024	100.000	0.00%	30,000,000.00	0.00	30,000,000.00	0.00
Maturity	12/12/2024	912797LP0	(20,000,000.00)	UNITED STATES TREASURY 12/12/2024	100.000	0.00%	20,000,000.00	0.00	20,000,000.00	0.00
Maturity	12/17/2024	912797MP9	(50,000,000.00)	UNITED STATES TREASURY 12/17/2024	100.000	0.00%	50,000,000.00	0.00	50,000,000.00	0.00
Maturity	12/17/2024	912797MP9	(25,000,000.00)	UNITED STATES TREASURY 12/17/2024	100.000	0.00%	25,000,000.00	0.00	25,000,000.00	0.00
<b>Total Maturity</b>			<b>(216,000,000.00)</b>				<b>216,000,000.00</b>	<b>0.00</b>	<b>216,000,000.00</b>	<b>0.00</b>
Sale	10/10/2024	912797LT2	(4,000,000.00)	UNITED STATES TREASURY 10/15/2024	99.935	5.38%	3,997,383.33	0.00	3,997,383.33	241.29
<b>Total Sale</b>			<b>(4,000,000.00)</b>				<b>3,997,383.33</b>	<b>0.00</b>	<b>3,997,383.33</b>	<b>241.29</b>
<b>TOTAL DISPOSITIONS</b>			<b>(220,000,000.00)</b>				<b>219,997,383.33</b>	<b>0.00</b>	<b>219,997,383.33</b>	<b>241.29</b>

# TRANSACTION LEDGER



PRISM Short Term Core Portfolio | Account #10290 | 10/01/2024 Through 12/31/2024 |

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
<b>ACQUISITIONS</b>										
Purchase	10/07/2024	05613MAD1	960,000.00	BMWLT 2024-2 A3 4.18 10/25/2027	99.991	4.49%	(959,911.30)	0.00	(959,911.30)	0.00
Purchase	10/10/2024	91282CLN9	4,000,000.00	UNITED STATES TREASURY 3.5 09/30/2029	98.195	3.90%	(3,927,812.50)	(3,846.15)	(3,931,658.65)	0.00
Purchase	10/17/2024	89239TAD4	1,090,000.00	TAOT 2024-D A3 4.4 06/15/2029	99.994	4.51%	(1,089,939.18)	0.00	(1,089,939.18)	0.00
Purchase	10/23/2024	3137H9D71	3,460,000.00	FHMS K-750 A2 3.0 09/25/2029	94.805	4.25%	(3,280,242.19)	(6,343.33)	(3,286,585.52)	0.00
Purchase	10/23/2024	459058LN1	5,000,000.00	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM 3.875 10/16/2029	99.088	4.08%	(4,954,400.00)	(3,767.36)	(4,958,167.36)	0.00
Purchase	10/24/2024	92970QAE5	1,920,000.00	WF CARD ISSUANCE TRUST 2024-2 4.29 10/15/2029	99.985	4.29%	(1,919,714.69)	0.00	(1,919,714.69)	0.00
Purchase	10/31/2024	02665WEM9	1,110,000.00	AMERICAN HONDA FINANCE CORP 5.125 07/07/2028	101.686	4.62%	(1,128,714.60)	(18,014.38)	(1,146,728.98)	0.00
Purchase	10/31/2024	06406RBN6	2,000,000.00	BANK OF NEW YORK MELLON CORP 4.543 02/01/2029	99.653	4.64%	(1,993,060.00)	(22,715.00)	(2,015,775.00)	0.00
Purchase	10/31/2024	46647PDU7	2,000,000.00	JPMORGAN CHASE & CO 5.299 07/24/2029	101.685	4.80%	(2,033,700.00)	(28,555.72)	(2,062,255.72)	0.00
Purchase	10/31/2024	91282CLN9	6,000,000.00	UNITED STATES TREASURY 3.5 09/30/2029	97.289	4.11%	(5,837,343.75)	(17,884.62)	(5,855,228.37)	0.00
Purchase	10/31/2024	91282CLP4	10,000,000.00	UNITED STATES TREASURY 3.5 09/30/2026	98.809	4.15%	(9,880,859.38)	(29,807.69)	(9,910,667.07)	0.00
Purchase	10/31/2024	91282CLK5	2,500,000.00	UNITED STATES TREASURY 3.625 08/31/2029	97.641	4.17%	(2,441,015.63)	(15,271.06)	(2,456,286.69)	0.00
Purchase	10/31/2024	91282CLN9	5,000,000.00	UNITED STATES TREASURY 3.5 09/30/2029	97.008	4.18%	(4,850,390.63)	(14,903.85)	(4,865,294.48)	0.00
Purchase	10/31/2024	91282CLP4	5,000,000.00	UNITED STATES TREASURY 3.5 09/30/2026	98.719	4.20%	(4,935,937.50)	(14,903.85)	(4,950,841.35)	0.00
Purchase	10/31/2024	912797MP9	10,000,000.00	UNITED STATES TREASURY 12/17/2024	99.402	4.67%	(9,940,185.97)	0.00	(9,940,185.97)	0.00
Purchase	11/21/2024	95000U3E1	2,500,000.00	WELLS FARGO & CO 5.574 07/25/2029	102.056	4.95%	(2,551,400.00)	(44,901.67)	(2,596,301.67)	0.00

# TRANSACTION LEDGER



PRISM Short Term Core Portfolio | Account #10290 | 10/01/2024 Through 12/31/2024 |

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Purchase	11/22/2024	91282CLN9	5,000,000.00	UNITED STATES TREASURY 3.5 09/30/2029	96.520	4.30%	(4,825,976.56)	(25,480.77)	(4,851,457.33)	0.00
Purchase	12/13/2024	91282CFY2	10,000,000.00	UNITED STATES TREASURY 3.875 11/30/2029	98.680	4.17%	(9,867,968.75)	(13,839.29)	(9,881,808.04)	0.00
Purchase	12/19/2024	91282CFY2	10,000,000.00	UNITED STATES TREASURY 3.875 11/30/2029	97.902	4.35%	(9,790,234.38)	(20,226.65)	(9,810,461.03)	0.00
Purchase	12/24/2024	912797PA9	12,500,000.00	UNITED STATES TREASURY 04/22/2025	98.607	4.33%	(12,325,900.52)	0.00	(12,325,900.52)	0.00
Purchase	12/24/2024	91282CFY2	4,000,000.00	UNITED STATES TREASURY 3.875 11/30/2029	97.621	4.42%	(3,904,843.75)	(10,219.78)	(3,915,063.53)	0.00
<b>Total Purchase</b>			<b>104,040,000.00</b>				<b>(102,439,551.28)</b>		<b>(102,730,232.45)</b>	<b>0.00</b>
<b>TOTAL ACQUISITIONS</b>			<b>104,040,000.00</b>				<b>(102,439,551.28)</b>		<b>(102,730,232.45)</b>	<b>0.00</b>
<b>DISPOSITIONS</b>										
Maturity	10/15/2024	912797LT2	(20,000,000.00)	UNITED STATES TREASURY 10/15/2024	100.000	0.00%	20,000,000.00	0.00	20,000,000.00	0.00
Maturity	12/17/2024	912797MP9	(10,000,000.00)	UNITED STATES TREASURY 12/17/2024	100.000	0.00%	10,000,000.00	0.00	10,000,000.00	0.00
Maturity	12/17/2024	912797MP9	(10,000,000.00)	UNITED STATES TREASURY 12/17/2024	100.000	0.00%	10,000,000.00	0.00	10,000,000.00	0.00
<b>Total Maturity</b>			<b>(40,000,000.00)</b>				<b>40,000,000.00</b>	<b>0.00</b>	<b>40,000,000.00</b>	<b>0.00</b>
Sale	10/23/2024	459058JB0	(3,560,000.00)	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM 0.625 04/22/2025	98.076	0.70%	3,491,505.60	61.81	3,491,567.41	(67,128.75)
<b>Total Sale</b>			<b>(3,560,000.00)</b>				<b>3,491,505.60</b>	<b>61.81</b>	<b>3,491,567.41</b>	<b>(67,128.75)</b>
<b>TOTAL DISPOSITIONS</b>			<b>(43,560,000.00)</b>				<b>43,491,505.60</b>	<b>61.81</b>	<b>43,491,567.41</b>	<b>(67,128.75)</b>

# INCOME EARNED



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

Cusip	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
<b>CASH &amp; EQUIVALENTS</b>						
31846V567	FIRST AMER:GVT OBLG Z	22,810,449.48	11,277,436.49 115,897,548.59 (104,364,535.60) 22,810,449.48	0.00 149,020.10 0.00 149,020.10	0.00 0.00 0.00 149,020.10	149,020.10
912797GW1	UNITED STATES TREASURY 10/03/2024	08/26/2024 08/27/2024 0.00	49,985,622.22 0.00 (50,000,000.00) 0.00	0.00 0.00 0.00 0.00	14,377.78 0.00 14,377.78 14,377.78	14,377.78
CCYUSD	Receivable	337,784.05	149,020.10 0.00 0.00 337,784.05	0.00 0.00 0.00 0.00	0.00 0.00 0.00 0.00	0.00
<b>Total Cash &amp; Equivalents</b>			<b>23,148,233.53</b>	<b>149,020.10</b>	<b>163,397.88</b>	<b>163,397.88</b>
<b>FIXED INCOME</b>						
912797JR9	UNITED STATES TREASURY 01/23/2025	07/31/2024 07/31/2024 25,000,000.00	24,610,310.00 0.00 0.00 24,716,278.33	0.00 0.00 0.00 0.00	105,968.33 0.00 105,968.33 105,968.33	105,968.33
912797KS5	UNITED STATES TREASURY 04/17/2025	10/31/2024 35,000,000.00	0.00 34,290,860.33 0.00 34,295,081.40	0.00 0.00 0.00 0.00	4,221.07 0.00 4,221.07 4,221.07	4,221.07
912797LPO	UNITED STATES TREASURY 12/12/2024	06/20/2024 06/20/2024 20,000,000.00	19,794,200.00 0.00 0.00 19,882,808.33	0.00 0.00 0.00 0.00	88,608.33 0.00 88,608.33 88,608.33	88,608.33
912797LT2	UNITED STATES TREASURY 10/15/2024	0.00	74,849,956.94 0.00 (74,997,142.04) 0.00	0.00 0.00 0.00 0.00	147,185.09 0.00 147,185.09 147,185.09	147,185.09

# INCOME EARNED



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

Cusip	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
912797MP9	UNITED STATES TREASURY 12/17/2024	75,000,000.00	74,211,151.05 0.00 0.00 74,528,739.59	0.00 0.00 0.00 0.00	317,588.54 0.00 317,588.54 317,588.54	317,588.54
912797MY0	UNITED STATES TREASURY 01/21/2025	09/27/2024 09/30/2024 25,000,000.00	24,654,744.45 0.00 0.00 24,750,306.25	0.00 0.00 0.00 0.00	95,561.80 0.00 95,561.80 95,561.80	95,561.80
912797NB9	UNITED STATES TREASURY 04/10/2025	10/11/2024 10/15/2024 20,000,000.00	0.00 19,576,979.84 0.00 19,617,608.89	0.00 0.00 0.00 0.00	40,629.05 0.00 40,629.05 40,629.05	40,629.05
91282CEH0	UNITED STATES TREASURY 2.625 04/15/2025	07/31/2024 07/31/2024 25,000,000.00	24,698,052.93 0.00 0.00 24,745,809.86	303,022.54 328,125.00 30,649.04 55,751.50	47,756.93 0.00 47,756.93 103,508.43	103,508.43
91282CEQ0	UNITED STATES TREASURY 2.75 05/15/2025	40,000,000.00	19,777,080.63 19,821,093.75 0.00 39,629,664.60	207,744.57 (252,581.52) 508,152.17 47,826.09	31,490.22 0.00 31,490.22 79,316.31	79,316.31
<b>Total Fixed Income</b>	<b>265,000,000.00</b>		<b>262,595,496.00</b> <b>73,688,933.92</b> <b>(74,997,142.04)</b> <b>262,166,297.27</b>	<b>510,767.11</b> <b>75,543.48</b> <b>538,801.21</b> <b>103,577.59</b>	<b>879,009.38</b> <b>0.00</b> <b>879,009.38</b> <b>982,586.97</b>	<b>982,586.97</b>
<b>TOTAL PORTFOLIO</b>	<b>288,148,233.53</b>		<b>324,007,574.81</b> <b>189,586,482.51</b> <b>(229,361,677.64)</b> <b>285,314,530.80</b>	<b>510,767.11</b> <b>224,563.58</b> <b>538,801.21</b> <b>252,597.69</b>	<b>893,387.16</b> <b>0.00</b> <b>893,387.16</b> <b>1,145,984.85</b>	<b>1,145,984.85</b>

# INCOME EARNED



PRISM Liquidity Portfolio | Account #10292 | As of November 30, 2024

Cusip	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
<b>CASH &amp; EQUIVALENTS</b>						
31846V567	FIRST AMER:GVT OBLG Z	8,948,230.82	22,810,449.48 887,784.05 (14,750,002.71) 8,948,230.82	0.00 337,784.05 0.00 337,784.05	0.00 0.00 0.00 337,784.05	337,784.05
CCYUSD	Receivable	84,278.79	337,784.05 0.00 0.00 84,278.79	0.00 0.00 0.00 0.00	0.00 0.00 0.00 0.00	0.00
<b>Total Cash &amp; Equivalents</b>		<b>9,032,509.61</b>	<b>23,148,233.53 887,784.05 (14,750,002.71) 9,032,509.61</b>	<b>0.00 337,784.05 0.00 337,784.05</b>	<b>0.00 0.00 0.00 337,784.05</b>	<b>337,784.05</b>
<b>FIXED INCOME</b>						
912797JR9	UNITED STATES TREASURY 01/23/2025	07/31/2024 07/31/2024 25,000,000.00	24,716,278.33 0.00 0.00 24,818,828.33	0.00 0.00 0.00 0.00	102,550.00 0.00 102,550.00 102,550.00	102,550.00
912797KS5	UNITED STATES TREASURY 04/17/2025	50,000,000.00	34,295,081.40 14,750,002.71 0.00 49,175,313.28	0.00 0.00 0.00 0.00	130,229.17 0.00 130,229.17 130,229.17	130,229.17
912797LP0	UNITED STATES TREASURY 12/12/2024	06/20/2024 06/20/2024 20,000,000.00	19,882,808.33 0.00 0.00 19,968,558.33	0.00 0.00 0.00 0.00	85,750.00 0.00 85,750.00 85,750.00	85,750.00
912797MP9	UNITED STATES TREASURY 12/17/2024	75,000,000.00	74,528,739.59 0.00 0.00 74,836,083.33	0.00 0.00 0.00 0.00	307,343.75 0.00 307,343.75 307,343.75	307,343.75
912797MY0	UNITED STATES TREASURY 01/21/2025	09/27/2024 09/30/2024 25,000,000.00	24,750,306.25 0.00 0.00 24,842,785.42	0.00 0.00 0.00 0.00	92,479.17 0.00 92,479.17 92,479.17	92,479.17

# INCOME EARNED



PRISM Liquidity Portfolio | Account #10292 | As of November 30, 2024

Cusip	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
912797NB9	UNITED STATES TREASURY 04/10/2025	10/11/2024 10/15/2024 20,000,000.00	19,617,608.89 0.00 0.00 19,689,307.23	0.00 0.00 0.00 0.00	71,698.33 0.00 71,698.33 71,698.33	71,698.33
91282CEHO	UNITED STATES TREASURY 2.625 04/15/2025	07/31/2024 07/31/2024 25,000,000.00	24,745,809.86 0.00 0.00 24,792,026.25	30,649.04 0.00 84,735.58 54,086.54	46,216.39 0.00 46,216.39 100,302.93	100,302.93
91282CEQ0	UNITED STATES TREASURY 2.75 05/15/2025	40,000,000.00	39,629,664.60 0.00 0.00 39,686,639.28	508,152.17 550,000.00 48,618.78 90,466.61	56,974.68 0.00 56,974.68 147,441.29	147,441.29
<b>Total Fixed Income</b>	<b>280,000,000.00</b>		<b>262,166,297.27</b> <b>14,750,002.71</b> <b>0.00</b> <b>277,809,541.46</b>	<b>538,801.21</b> <b>550,000.00</b> <b>133,354.36</b> <b>144,553.15</b>	<b>893,241.48</b> <b>0.00</b> <b>893,241.48</b> <b>1,037,794.63</b>	<b>1,037,794.63</b>
<b>TOTAL PORTFOLIO</b>	<b>289,032,509.61</b>		<b>285,314,530.80</b> <b>15,637,786.76</b> <b>(14,750,002.71)</b> <b>286,842,051.07</b>	<b>538,801.21</b> <b>887,784.05</b> <b>133,354.36</b> <b>482,337.20</b>	<b>893,241.48</b> <b>0.00</b> <b>893,241.48</b> <b>1,375,578.68</b>	<b>1,375,578.68</b>

# INCOME EARNED



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

Cusip	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
<b>CASH &amp; EQUIVALENTS</b>						
			8,948,230.82	0.00	0.00	
31846V567	FIRST AMER:GVT OBLG Z	12,900,801.87	95,084,278.79 (91,131,707.74) 12,900,801.87	84,278.79 0.00 84,278.79	0.00 0.00 84,278.79	84,278.79
59157TPK3	MetLife Short Term Funding LLC 02/19/2025	12/05/2024 12/05/2024 2,500,000.00	0.00 2,476,619.44 0.00 2,484,925.69	0.00 0.00 0.00 0.00	8,306.25 0.00 8,306.25 8,306.25	8,306.25
62479LQ57	MUFG Bank, Ltd. - New York Branch 03/05/2025	12/20/2024 12/20/2024 5,000,000.00	0.00 4,954,270.83 0.00 4,961,587.50	0.00 0.00 0.00 0.00	7,316.67 0.00 7,316.67 7,316.67	7,316.67
CCYUSD	Receivable	131,746.17	84,278.79 0.00 0.00 131,746.17	0.00 0.00 0.00 0.00	0.00 0.00 0.00 0.00	0.00
<b>Total Cash &amp; Equivalents</b>		<b>20,532,548.04</b>	<b>9,032,509.61</b> <b>102,515,169.06</b> <b>(91,131,707.74)</b> <b>20,479,061.23</b>	<b>0.00</b> <b>84,278.79</b> <b>0.00</b> <b>84,278.79</b>	<b>15,622.92</b> <b>0.00</b> <b>15,622.92</b> <b>99,901.71</b>	<b>99,901.71</b>
<b>FIXED INCOME</b>						
912797JR9	UNITED STATES TREASURY 01/23/2025	07/31/2024 07/31/2024 25,000,000.00	24,818,828.33 0.00 0.00 24,924,796.67	0.00 0.00 0.00 0.00	105,968.33 0.00 105,968.33 105,968.33	105,968.33
912797KS5	UNITED STATES TREASURY 04/17/2025	50,000,000.00	49,175,313.28 0.00 0.00 49,361,921.22	0.00 0.00 0.00 0.00	186,607.94 0.00 186,607.94 186,607.94	186,607.94
912797LB1	UNITED STATES TREASURY 05/15/2025	60,000,000.00	0.00 59,030,636.22 0.00 59,073,274.61	0.00 0.00 0.00 0.00	42,638.39 0.00 42,638.39 42,638.39	42,638.39

# INCOME EARNED



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

Cusip	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
912797LP0	UNITED STATES TREASURY 12/12/2024	06/20/2024 06/20/2024 0.00	19,968,558.33 0.00 (20,000,000.00) 0.00	0.00 0.00 0.00 0.00	31,441.67 0.00 31,441.67 31,441.67	31,441.67
912797MP9	UNITED STATES TREASURY 12/17/2024	0.00	74,836,083.33 0.00 (75,000,000.00) 0.00	0.00 0.00 0.00 0.00	163,916.67 0.00 163,916.67 163,916.67	163,916.67
912797MY0	UNITED STATES TREASURY 01/21/2025	09/27/2024 09/30/2024 25,000,000.00	24,842,785.42 0.00 0.00 24,938,347.22	0.00 0.00 0.00 0.00	95,561.80 0.00 95,561.80 95,561.80	95,561.80
912797NB9	UNITED STATES TREASURY 04/10/2025	10/11/2024 10/15/2024 20,000,000.00	19,689,307.23 0.00 0.00 19,763,395.50	0.00 0.00 0.00 0.00	74,088.28 0.00 74,088.28 74,088.28	74,088.28
912797NZ6	UNITED STATES TREASURY 04/15/2025	12/20/2024 12/23/2024 25,000,000.00	0.00 24,670,181.25 0.00 24,696,450.00	0.00 0.00 0.00 0.00	26,268.75 0.00 26,268.75 26,268.75	26,268.75
91282CEH0	UNITED STATES TREASURY 2.625 04/15/2025	07/31/2024 07/31/2024 25,000,000.00	24,792,026.25 0.00 0.00 24,839,783.19	84,735.58 0.00 140,625.00 55,889.42	47,756.93 0.00 47,756.93 103,646.36	103,646.36
91282CEQ0	UNITED STATES TREASURY 2.75 05/15/2025	40,000,000.00	39,686,639.28 0.00 0.00 39,745,513.11	48,618.78 0.00 142,817.68 94,198.90	58,873.83 0.00 58,873.83 153,072.73	153,072.73
<b>Total Fixed Income</b>	<b>270,000,000.00</b>		<b>277,809,541.46</b> <b>83,700,817.47</b> <b>(95,000,000.00)</b> <b>267,343,481.52</b>	<b>133,354.36</b> <b>0.00</b> <b>283,442.68</b> <b>150,088.32</b>	<b>833,122.60</b> <b>0.00</b> <b>833,122.60</b> <b>983,210.92</b>	<b>983,210.92</b>
<b>TOTAL PORTFOLIO</b>	<b>290,532,548.04</b>		<b>286,842,051.07</b> <b>186,215,986.53</b> <b>(186,131,707.74)</b> <b>287,822,542.75</b>	<b>133,354.36</b> <b>84,278.79</b> <b>283,442.68</b> <b>234,367.11</b>	<b>848,745.52</b> <b>0.00</b> <b>848,745.52</b> <b>1,083,112.62</b>	<b>1,083,112.62</b>

# INCOME EARNED



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

Cusip	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
<b>CASH &amp; EQUIVALENTS</b>						
31846V567	FIRST AMER:GVT OBLG Z	27,670,747.98	12,123,707.83 72,012,431.12 (56,465,390.97) 27,670,747.98	0.00 57,483.84 0.00 57,483.84	0.00 0.00 0.00 57,483.84	57,483.84
912797LT2	UNITED STATES TREASURY 10/15/2024	08/22/2024 08/23/2024 0.00	19,960,216.67 0.00 (20,000,000.00) 0.00	0.00 0.00 0.00 0.00	39,783.33 0.00 39,783.33 39,783.33	39,783.33
CCYUSD	Payable	0.00	(934,889.39) 0.00 0.00 0.00	0.00 0.00 0.00 0.00	0.00 0.00 0.00 0.00	0.00
CCYUSD	Receivable	82,386.78	57,483.84 0.00 0.00 82,386.78	0.00 0.00 0.00 0.00	0.00 0.00 0.00 0.00	0.00
<b>Total Cash &amp; Equivalents</b>		<b>27,753,134.76</b>	<b>31,206,518.95</b> <b>72,012,431.12</b> <b>(76,465,390.97)</b> <b>27,753,134.76</b>	<b>0.00</b> <b>57,483.84</b> <b>0.00</b> <b>57,483.84</b>	<b>39,783.33</b> <b>0.00</b> <b>39,783.33</b> <b>97,267.17</b>	<b>97,267.17</b>
<b>FIXED INCOME</b>						
00287YDS5	ABBVIE INC 4.8 03/15/2029	07/23/2024 07/24/2024 1,500,000.00	1,507,477.14 0.00 0.00 1,507,332.09	3,200.00 0.00 9,200.00 6,000.00	0.00 (145.05) (145.05) 5,854.95	5,854.95
023135CF1	AMAZON.COM INC 3.3 04/13/2027	2,250,000.00	2,238,583.10 0.00 0.00 2,238,966.14	34,650.00 37,125.00 3,712.50 6,187.50	383.03 0.00 383.03 6,570.53	6,570.53
02582JJV3	AMXCA 2022-3 A 3.75 08/15/2025	09/21/2022 09/23/2022 3,000,000.00	2,978,525.54 0.00 0.00 2,980,618.96	5,000.00 9,375.00 5,000.00 9,375.00	2,093.42 0.00 2,093.42 11,468.42	11,468.42

# INCOME EARNED



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

Cusip	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
02665WEM9	AMERICAN HONDA FINANCE CORP 5.125 07/07/2028	2,750,000.00	1,614,526.25 1,128,714.60 0.00 2,743,801.26	19,611.67 (18,014.38) 44,630.21 7,004.16	574.32 (13.91) 560.40 7,564.56	7,564.56
037833AZ3	APPLE INC 2.5 02/09/2025	07/14/2021 07/16/2021 1,000,000.00	1,005,955.28 0.00 0.00 1,004,546.01	3,611.11 0.00 5,694.44 2,083.33	0.00 (1,409.26) (1,409.26) 674.07	674.07
05522RDJ4	BACCT 2024-1 A 4.93 03/15/2029	06/06/2024 06/13/2024 1,230,000.00	1,229,935.37 0.00 0.00 1,229,936.60	2,695.07 5,053.25 2,695.07 5,053.25	1.23 0.00 1.23 5,054.48	5,054.48
05593AAC3	BMWLT 2023-1 A3 5.16 11/25/2025	02/07/2023 02/15/2023 176,114.53	210,944.94 0.00 (34,832.49) 176,112.92	181.41 907.07 151.46 877.11	0.47 0.00 0.47 877.59	877.59
05602RAD3	BMWOT 2022-A A3 3.21 08/25/2026	1,150,313.18	1,268,650.93 0.00 (128,178.26) 1,141,855.32	683.99 3,419.97 615.42 3,351.39	1,382.65 0.00 1,382.65 4,734.04	4,734.04
05613MAD1	BMWLT 2024-2 A3 4.18 10/25/2027	10/01/2024 10/07/2024 960,000.00	0.00 959,911.30 0.00 959,913.29	0.00 0.00 2,675.20 2,675.20	1.99 0.00 1.99 2,677.19	2,677.19
06051GGF0	BANK OF AMERICA CORP 3.824 01/20/2028	3,850,000.00	3,714,789.42 0.00 0.00 3,719,773.40	29,035.84 0.00 41,304.51 12,268.67	4,983.98 0.00 4,983.98 17,252.65	17,252.65
06051GLG2	BANK OF AMERICA CORP 5.202 04/25/2029	08/26/2024 08/27/2024 1,250,000.00	1,277,729.58 0.00 0.00 1,277,069.35	28,177.50 32,512.50 1,083.75 5,418.75	0.00 (660.23) (660.23) 4,758.52	4,758.52
06368FAC3	BANK OF MONTREAL 1.25 09/15/2026	09/15/2021 2,500,000.00	2,498,255.86 0.00 0.00 2,498,331.59	1,388.89 0.00 3,993.06 2,604.17	75.73 0.00 75.73 2,679.89	2,679.89

# INCOME EARNED



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Cusip	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
06368LWU6	BANK OF MONTREAL 5.717 09/25/2028	11/09/2023 11/13/2023 1,000,000.00	989,263.45 0.00 0.00 989,492.20	952.83 0.00 5,717.00 4,764.17	228.75 0.00 228.75 4,992.92	4,992.92
06406HCQ0	BANK OF NEW YORK MELLON CORP 3.95 11/18/2025	04/05/2022 04/07/2022 1,000,000.00	1,007,422.06 0.00 0.00 1,006,819.74	14,593.06 0.00 17,884.72 3,291.67	0.00 (602.31) (602.31) 2,689.35	2,689.35
06406RBG1	BANK OF NEW YORK MELLON CORP 3.992 06/13/2028	10/26/2023 10/30/2023 1,000,000.00	948,306.13 0.00 0.00 949,933.04	11,976.00 0.00 15,302.67 3,326.67	1,626.91 0.00 1,626.91 4,953.58	4,953.58
06406RBN6	BANK OF NEW YORK MELLON CORP 4.543 02/01/2029	10/30/2024 10/31/2024 2,000,000.00	0.00 1,993,060.00 0.00 1,993,065.84	0.00 (22,715.00) 22,715.00 0.00	5.84 0.00 5.84 5.84	5.84
084664CZ2	BERKSHIRE HATHAWAY FINANCE CORP 2.3 03/15/2027	03/07/2022 03/15/2022 1,300,000.00	1,299,878.93 0.00 0.00 1,299,883.13	1,328.89 0.00 3,820.56 2,491.67	4.19 0.00 4.19 2,495.86	2,495.86
14913R3A3	CATERPILLAR FINANCIAL SERVICES CORP 3.6 08/12/2027	08/12/2027 2,315,000.00	2,307,140.07 0.00 0.00 2,307,373.23	11,343.50 0.00 18,288.50 6,945.00	233.17 0.00 233.17 7,178.17	7,178.17
14913UAJ9	CATERPILLAR FINANCIAL SERVICES CORP 4.85 02/27/2029	08/26/2024 08/27/2024 2,500,000.00	2,565,917.02 0.00 0.00 2,564,647.81	11,451.39 0.00 21,555.56 10,104.17	0.00 (1,269.21) (1,269.21) 8,834.96	8,834.96
161571HV9	CHAIT 241 A 4.6 01/16/2029	01/24/2024 01/31/2024 2,995,000.00	2,994,605.28 0.00 0.00 2,994,613.09	6,123.11 11,480.83 6,123.11 11,480.83	7.80 0.00 7.80 11,488.63	11,488.63
17275RBR2	CISCO SYSTEMS INC 4.85 02/26/2029	02/21/2024 02/26/2024 1,475,000.00	1,474,545.35 0.00 0.00 1,474,554.11	6,955.03 0.00 12,916.49 5,961.46	8.76 0.00 8.76 5,970.22	5,970.22

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Cusip	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
20030NCH2	COMCAST CORP 3.55 05/01/2028	08/24/2023 08/28/2023 1,500,000.00	1,428,986.63 0.00 0.00 1,430,669.67	22,187.50 0.00 26,625.00 4,437.50	1,683.04 0.00 1,683.04 6,120.54	6,120.54
24422EWK1	JOHN DEERE CAPITAL CORP 4.15 09/15/2027	09/20/2022 09/22/2022 1,500,000.00	1,487,818.99 0.00 0.00 1,488,168.95	2,766.67 0.00 7,954.17 5,187.50	349.96 0.00 349.96 5,537.46	5,537.46
24422EWR6	JOHN DEERE CAPITAL CORP 4.75 01/20/2028	01/23/2023 01/25/2023 1,500,000.00	1,515,288.58 0.00 0.00 1,514,895.59	14,052.08 0.00 19,989.58 5,937.50	0.00 (392.99) (392.99) 5,544.51	5,544.51
24422EXT1	JOHN DEERE CAPITAL CORP 4.85 06/11/2029	08/19/2024 08/20/2024 1,000,000.00	1,021,932.56 0.00 0.00 1,021,535.88	14,819.44 0.00 18,861.11 4,041.67	0.00 (396.68) (396.68) 3,644.99	3,644.99
26442CAS3	DUKE ENERGY CAROLINAS LLC 2.95 12/01/2026	10/05/2022 10/07/2022 2,000,000.00	1,932,284.97 0.00 0.00 1,934,938.79	19,666.67 0.00 24,583.33 4,916.67	2,653.81 0.00 2,653.81 7,570.48	7,570.48
3130ATS57	FEDERAL HOME LOAN BANKS 4.5 03/10/2028	03/21/2023 03/22/2023 3,000,000.00	3,044,987.64 0.00 0.00 3,043,877.27	7,875.00 0.00 19,125.00 11,250.00	0.00 (1,110.36) (1,110.36) 10,139.64	10,139.64
3130ATUC9	FEDERAL HOME LOAN BANKS 4.5 12/12/2025	02/09/2023 02/10/2023 2,500,000.00	2,507,708.24 0.00 0.00 2,507,161.43	34,062.50 0.00 43,437.50 9,375.00	0.00 (546.81) (546.81) 8,828.19	8,828.19
3135G05X7	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.375 08/25/2025	08/25/2020 08/27/2020 3,385,000.00	3,382,151.25 0.00 0.00 3,382,420.50	1,269.38 0.00 2,327.19 1,057.81	269.24 0.00 269.24 1,327.05	1,327.05
3135G06G3	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.5 11/07/2025	11/09/2020 11/12/2020 3,515,000.00	3,512,222.05 0.00 0.00 3,512,436.27	7,030.00 0.00 8,494.58 1,464.58	214.22 0.00 214.22 1,678.80	1,678.80

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3137BFE98	FHMS K-041 A2 3.171 10/25/2024	07/01/2021 07/07/2021 0.00	651,167.00 0.00 (651,167.00) 0.00	1,720.71 1,720.71 0.00 0.00	0.00 0.00 0.00 0.00	0.00
3137EAEX3	FEDERAL HOME LOAN MORTGAGE CORP 0.375 09/23/2025	09/23/2020 09/25/2020 3,260,000.00	3,258,079.44 0.00 0.00 3,258,246.21	271.67 0.00 1,290.42 1,018.75	166.77 0.00 166.77 1,185.52	1,185.52
3137FGR31	FHMS K-078 A2 3.854 06/25/2028	09/18/2023 09/21/2023 1,000,000.00	964,499.91 0.00 0.00 965,321.79	3,211.67 3,211.67 3,211.67 3,211.67	821.88 0.00 821.88 4,033.55	4,033.55
3137FJKE8	FHMS K-082 A2 3.92 09/25/2028	10/30/2023 11/02/2023 1,355,000.00	1,289,900.17 0.00 0.00 1,291,310.43	4,426.33 4,426.33 4,426.33 4,426.33	1,410.27 0.00 1,410.27 5,836.60	5,836.60
3137FKUP9	FHMS K-087 A2 3.771 12/25/2028	07/01/2024 07/05/2024 2,500,000.00	2,397,618.77 0.00 0.00 2,399,704.06	7,856.25 7,856.25 7,856.25 7,856.25	2,085.29 0.00 2,085.29 9,941.54	9,941.54
3137H5YC5	FHMS K-748 A2 2.26 01/25/2029	08/26/2024 08/29/2024 5,000,000.00	4,647,337.54 0.00 0.00 4,654,377.17	9,416.67 9,416.67 9,416.67 9,416.67	7,039.62 0.00 7,039.62 16,456.29	16,456.29
3137H9D71	FHMS K-750 A2 3.0 09/25/2029	10/18/2024 10/23/2024 3,460,000.00	0.00 3,280,242.19 0.00 3,281,154.15	0.00 (6,343.33) 8,650.00 2,306.67	911.96 0.00 911.96 3,218.63	3,218.63
362554AC1	GMCAR 2021-4 A3 0.68 09/16/2026	10/13/2021 10/21/2021 221,153.58	252,686.12 0.00 (31,534.74) 221,151.74	71.60 143.19 62.66 134.26	0.36 0.00 0.36 134.61	134.61
362585AC5	GMCAR 2022-2 A3 3.1 02/16/2027	04/05/2022 04/13/2022 540,283.50	586,558.58 0.00 (46,330.86) 540,233.96	757.71 1,515.42 697.87 1,455.58	6.24 0.00 6.24 1,461.82	1,461.82

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36268GAD7	GMCAR 2024-1 A3 4.85 12/18/2028	01/09/2024 01/17/2024 315,000.00	314,945.75 0.00 0.00 314,946.84	636.56 1,273.13 636.56 1,273.13	1.09 0.00 1.09 1,274.22	1,274.22
36269FAD8	GMALT 2024-1 A3 5.09 03/22/2027	02/08/2024 02/15/2024 940,000.00	939,906.29 0.00 0.00 939,909.51	1,461.96 3,987.17 1,461.96 3,987.17	3.22 0.00 3.22 3,990.39	3,990.39
38012QAD0	GMALT 2024-3 A3 4.21 10/20/2027	09/24/2024 10/02/2024 935,000.00	934,889.39 0.00 0.00 934,892.37	0.00 2,077.52 1,202.77 3,280.29	2.98 0.00 2.98 3,283.28	3,283.28
380146AC4	GMCAR 2022-1 A3 1.26 11/16/2026	01/11/2022 01/19/2022 234,124.50	263,634.90 0.00 (29,519.37) 234,116.85	138.41 276.83 122.92 261.33	1.32 0.00 1.32 262.65	262.65
40139LBD4	GUARDIAN LIFE GLOBAL FUNDING 1.25 05/13/2026	02/09/2022 02/11/2022 1,350,000.00	1,330,182.73 0.00 0.00 1,331,225.74	6,468.75 0.00 7,875.00 1,406.25	1,043.01 0.00 1,043.01 2,449.26	2,449.26
40139LBJ1	GUARDIAN LIFE GLOBAL FUNDING 4.179 09/26/2029	1,960,000.00	1,957,511.46 0.00 0.00 1,957,553.82	1,137.62 0.00 7,963.32 6,825.70	42.36 0.00 42.36 6,868.06	6,868.06
437076DC3	HOME DEPOT INC 4.75 06/25/2029	08/06/2024 08/07/2024 1,500,000.00	1,527,619.84 0.00 0.00 1,527,115.29	19,000.00 0.00 24,937.50 5,937.50	0.00 (504.55) (504.55) 5,432.95	5,432.95
43813YAC6	HAROT 2024-3 A3 4.57 03/21/2029	08/09/2024 08/21/2024 1,855,000.00	1,854,715.72 0.00 0.00 1,854,721.12	2,354.82 7,064.46 2,354.82 7,064.46	5.40 0.00 5.40 7,069.86	7,069.86
43815BAC4	HAROT 2022-1 A3 1.88 05/15/2026	02/15/2022 02/23/2022 673,415.17	753,478.73 0.00 (80,103.58) 673,381.28	629.61 1,180.51 562.68 1,113.58	6.13 0.00 6.13 1,119.71	1,119.71

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43815GAC3	HAROT 2021-4 A3 0.88 01/21/2026	11/16/2021 11/24/2021 237,282.44	276,983.05 0.00 (39,717.08) 237,269.24	67.71 203.13 58.00 193.42	3.28 0.00 3.28 196.70	196.70
438516CB0	HONEYWELL INTERNATIONAL INC 1.35 06/01/2025	06/23/2020 06/25/2020 2,500,000.00	2,507,254.99 0.00 0.00 2,506,194.12	11,250.00 0.00 14,062.50 2,812.50	0.00 (1,060.87) (1,060.87) 1,751.63	1,751.63
448973AD9	HART 2024-A A3 4.99 02/15/2029	03/11/2024 03/20/2024 660,000.00	659,870.30 0.00 0.00 659,872.81	1,463.73 2,744.50 1,463.73 2,744.50	2.52 0.00 2.52 2,747.02	2,747.02
448977AD0	HART 2022-A A3 2.22 10/15/2026	03/09/2022 03/16/2022 760,375.18	846,669.34 0.00 (86,307.40) 760,363.79	835.39 1,566.36 750.24 1,481.20	1.84 0.00 1.84 1,483.05	1,483.05
448988AD7	HALST 24A A3 5.02 03/15/2027	01/17/2024 01/24/2024 740,000.00	739,890.48 0.00 0.00 739,894.28	1,651.02 3,095.67 1,651.02 3,095.67	3.79 0.00 3.79 3,099.46	3,099.46
44934KAC8	HART 2021-B A3 0.38 01/15/2026	07/20/2021 07/28/2021 34,115.16	119,247.50 0.00 (85,138.43) 34,113.53	20.14 37.76 5.76 23.38	4.45 0.00 4.45 27.83	27.83
44934QAD3	HART 2024-B A3 4.84 03/15/2029	07/16/2024 07/24/2024 690,000.00	689,900.12 0.00 0.00 689,902.02	1,484.27 2,783.00 1,484.27 2,783.00	1.90 0.00 1.90 2,784.90	2,784.90
44935FAD6	HART 2021-C A3 0.74 05/15/2026	11/09/2021 11/17/2021 139,803.09	171,658.77 0.00 (31,867.56) 139,793.92	56.46 105.86 45.98 95.38	2.71 0.00 2.71 98.09	98.09
4581X0DC9	INTER-AMERICAN DEVELOPMENT BANK 3.125 09/18/2028	3,480,000.00	3,332,904.58 0.00 0.00 3,336,053.72	3,927.08 0.00 12,989.58 9,062.50	3,149.14 0.00 3,149.14 12,211.64	12,211.64

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4581X0DG0	INTER-AMERICAN DEVELOPMENT BANK 2.25 06/18/2029	08/06/2024 08/07/2024 7,500,000.00	7,000,197.76 0.00 0.00 7,009,200.59	48,281.25 0.00 62,343.75 14,062.50	9,002.83 0.00 9,002.83 23,065.33	23,065.33
4581X0DV7	INTER-AMERICAN DEVELOPMENT BANK 0.875 04/20/2026	04/13/2021 04/20/2021 5,420,000.00	5,412,305.50 0.00 0.00 5,412,726.93	21,209.51 23,712.50 1,449.10 3,952.08	421.43 0.00 421.43 4,373.51	4,373.51
4581X0EN4	INTER-AMERICAN DEVELOPMENT BANK 4.125 02/15/2029	02/15/2024 02/20/2024 3,000,000.00	2,974,293.42 0.00 0.00 2,974,792.11	15,812.50 0.00 26,125.00 10,312.50	498.69 0.00 498.69 10,811.19	10,811.19
459058JB0	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM 0.625 04/22/2025	04/15/2020 04/22/2020 0.00	3,558,468.36 0.00 (3,558,634.35) 0.00	9,842.81 11,204.61 0.00 1,361.80	165.99 0.00 165.99 1,527.79	1,527.79
459058JL8	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM 0.5 10/28/2025	2,000,000.00	1,999,719.11 0.00 0.00 1,999,741.33	4,250.00 5,000.00 83.33 833.33	28.25 (6.04) 22.21 855.55	855.55
459058KT9	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM 3.5 07/12/2028	5,000,000.00	4,850,597.94 0.00 0.00 4,853,954.07	38,402.78 0.00 52,986.11 14,583.33	3,356.13 0.00 3,356.13 17,939.47	17,939.47
459058LN1	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM 3.875 10/16/2029	10/22/2024 10/23/2024 5,000,000.00	0.00 4,954,400.00 0.00 4,954,625.62	0.00 (3,767.36) 8,072.92 4,305.56	225.62 0.00 225.62 4,531.18	4,531.18
45950KDD9	INTERNATIONAL FINANCE CORP 4.5 07/13/2028	07/06/2023 07/13/2023 1,285,000.00	1,283,921.84 0.00 0.00 1,283,946.05	12,528.75 0.00 17,347.50 4,818.75	24.20 0.00 24.20 4,842.95	4,842.95
46647PBH8	JPMORGAN CHASE & CO 2.005 03/13/2026	03/12/2021 03/16/2021 1,250,000.00	1,254,688.70 0.00 0.00 1,253,796.98	1,253.13 0.00 3,341.67 2,088.54	0.00 (891.72) (891.72) 1,196.83	1,196.83

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46647PBK1	JPMORGAN CHASE & CO 2.083 04/22/2026	08/27/2021 08/31/2021 1,000,000.00	1,005,310.08 0.00 0.00 1,004,499.19	9,199.92 10,415.00 520.75 1,735.83	0.00 (810.90) (810.90) 924.93	924.93
46647PDU7	JPMORGAN CHASE & CO 5.299 07/24/2029	10/30/2024 10/31/2024 2,000,000.00	0.00 2,033,700.00 0.00 2,033,675.26	0.00 (28,555.72) 28,555.72 0.00	0.00 (24.74) (24.74) (24.74)	(24.74)
47786WAD2	JDOT 2024-B A3 5.2 03/15/2029	08/27/2024 08/28/2024 3,265,000.00	3,332,850.78 0.00 0.00 3,331,222.78	7,545.78 14,148.33 7,545.78 14,148.33	0.00 (1,628.00) (1,628.00) 12,520.33	12,520.33
47787JAC2	JDOT 2022 A3 0.36 09/15/2026	03/10/2022 03/16/2022 484,336.50	534,962.09 0.00 (50,673.83) 484,294.72	551.66 1,034.35 499.40 982.10	6.47 0.00 6.47 988.57	988.57
47788UAC6	JDOT 2021 A3 0.36 09/15/2025	03/02/2021 03/10/2021 0.00	4,934.22 0.00 (4,934.39) 0.00	0.79 1.48 0.00 0.69	0.17 0.00 0.17 0.86	0.86
47800AAC4	JDOT 2022-B A3 3.74 02/16/2027	07/12/2022 07/20/2022 820,545.94	867,777.68 0.00 (47,273.44) 820,507.92	1,442.51 2,704.70 1,363.93 2,626.12	3.68 0.00 3.68 2,629.80	2,629.80
47800BAC2	JDOT 2022-C A3 5.09 06/15/2027	10/12/2022 10/19/2022 1,736,743.60	1,823,623.84 0.00 (86,961.38) 1,736,668.75	4,125.63 7,735.55 3,928.90 7,538.82	6.30 0.00 6.30 7,545.12	7,545.12
47800RAD5	JDOT 2024 A3 4.96 11/15/2028	03/11/2024 03/19/2024 515,000.00	514,974.48 0.00 0.00 514,975.01	1,135.29 2,128.67 1,135.29 2,128.67	0.53 0.00 0.53 2,129.20	2,129.20
58768PAC8	MBART 2022-1 A3 5.21 08/16/2027	11/15/2022 11/22/2022 2,901,369.61	3,104,820.72 0.00 (203,820.79) 2,901,034.40	7,190.24 13,481.70 6,718.28 13,009.74	34.47 0.00 34.47 13,044.21	13,044.21

# INCOME EARNED



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

Cusip	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
58769GAD5	MBALT 2024-B A3 4.23 02/15/2028	09/17/2024 09/25/2024 1,400,000.00	1,399,765.52 0.00 0.00 1,399,771.42	987.00 3,290.00 2,632.00 4,935.00	5.90 0.00 5.90 4,940.90	4,940.90
59217GER6	METROPOLITAN LIFE GLOBAL FUNDING I 1.875 01/11/2027	01/03/2022 01/11/2022 2,475,000.00	2,473,714.41 0.00 0.00 2,473,762.31	10,312.50 0.00 14,179.69 3,867.19	47.90 0.00 47.90 3,915.09	3,915.09
61744YAP3	MORGAN STANLEY 3.772 01/24/2029	01/23/2024 01/25/2024 1,000,000.00	958,636.23 0.00 0.00 959,695.97	7,020.11 0.00 10,163.44 3,143.33	1,059.73 0.00 1,059.73 4,203.07	4,203.07
61747YEX9	MORGAN STANLEY 6.138 10/16/2026	10/19/2022 10/21/2022 1,000,000.00	999,380.87 0.00 0.00 999,406.64	28,132.50 30,690.00 2,557.50 5,115.00	25.76 0.00 25.76 5,140.76	5,140.76
61747YFD2	MORGAN STANLEY 5.164 04/20/2029	08/05/2024 08/06/2024 1,500,000.00	1,519,325.59 0.00 0.00 1,518,863.68	34,641.83 38,730.00 2,366.83 6,455.00	0.00 (461.91) (461.91) 5,993.09	5,993.09
66815L2T5	NORTHWESTERN MUTUAL GLOBAL FUNDING 4.11 09/12/2027	09/05/2024 09/12/2024 1,955,000.00	1,954,942.37 0.00 0.00 1,954,944.03	4,240.72 0.00 10,936.60 6,695.88	1.66 0.00 1.66 6,697.54	6,697.54
74456QBU9	PUBLIC SERVICE ELECTRIC AND GAS CO 3.7 05/01/2028	08/27/2024 08/28/2024 1,500,000.00	1,472,309.78 0.00 0.00 1,472,966.04	23,125.00 0.00 27,750.00 4,625.00	656.27 0.00 656.27 5,281.27	5,281.27
747525AF0	QUALCOMM INC 3.45 05/20/2025	2,725,000.00	2,745,093.63 0.00 0.00 2,740,706.99	34,210.10 0.00 42,044.48 7,834.38	0.00 (4,386.64) (4,386.64) 3,447.74	3,447.74
756109BS2	REALTY INCOME CORP 4.7 12/15/2028	3,355,000.00	3,350,360.98 0.00 0.00 3,350,450.76	46,429.47 0.00 59,569.89 13,140.42	286.65 (196.87) 89.78 13,230.20	13,230.20

# INCOME EARNED



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

Cusip	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
78015K7H1	ROYAL BANK OF CANADA 1.15 06/10/2025	12/22/2021 12/27/2021 1,000,000.00	998,121.49 0.00 0.00 998,352.58	3,545.83 0.00 4,504.17 958.33	231.09 0.00 231.09 1,189.42	1,189.42
78016HZS2	ROYAL BANK OF CANADA 5.2 08/01/2028	3,000,000.00	2,965,867.12 0.00 0.00 2,966,622.92	26,000.00 0.00 39,000.00 13,000.00	755.80 0.00 755.80 13,755.80	13,755.80
808513BY0	CHARLES SCHWAB CORP 2.45 03/03/2027	03/01/2022 03/03/2022 975,000.00	974,490.80 0.00 0.00 974,508.68	1,857.92 0.00 3,848.54 1,990.63	17.88 0.00 17.88 2,008.50	2,008.50
89114TZT2	TORONTO-DOMINION BANK 2.8 03/10/2027	03/09/2022 03/11/2022 3,250,000.00	3,237,431.49 0.00 0.00 3,237,869.27	5,308.33 0.00 12,891.67 7,583.33	437.78 0.00 437.78 8,021.11	8,021.11
89115A2U5	TORONTO-DOMINION BANK 5.523 07/17/2028	09/19/2023 09/21/2023 750,000.00	747,363.31 0.00 0.00 747,422.33	8,514.63 0.00 11,966.50 3,451.88	59.02 0.00 59.02 3,510.89	3,510.89
891943AD4	TLOT 2024-B A3 4.21 09/20/2027	09/10/2024 09/17/2024 2,250,000.00	2,249,740.11 0.00 0.00 2,249,747.54	3,683.75 8,683.13 2,894.38 7,893.76	7.43 0.00 7.43 7,901.19	7,901.19
89236TJK2	TOYOTA MOTOR CREDIT CORP 1.125 06/18/2026	2,000,000.00	1,999,551.46 0.00 0.00 1,999,573.71	6,437.50 0.00 8,312.50 1,875.00	22.25 0.00 22.25 1,897.25	1,897.25
89236TKJ3	TOYOTA MOTOR CREDIT CORP 4.55 09/20/2027	09/26/2022 09/28/2022 1,500,000.00	1,477,416.67 0.00 0.00 1,478,062.50	2,085.42 0.00 7,772.92 5,687.50	645.83 0.00 645.83 6,333.33	6,333.33
89238GAD3	TLOT 2024-A A3 5.25 04/20/2027	02/21/2024 02/27/2024 940,000.00	939,967.83 0.00 0.00 939,968.90	1,507.92 4,112.50 1,507.92 4,112.50	1.07 0.00 1.07 4,113.57	4,113.57

# INCOME EARNED



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

Cusip	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
89239TAD4	TAOT 2024-D A3 4.4 06/15/2029	10/10/2024 10/17/2024 1,090,000.00	0.00 1,089,939.18 0.00 1,089,939.72	0.00 0.00 1,865.11 1,865.11	0.54 0.00 0.54 1,865.65	1,865.65
90331HPL1	US BANK NA 2.05 01/21/2025	01/16/2020 01/21/2020 4,115,000.00	4,114,462.68 0.00 0.00 4,114,611.41	16,402.85 0.00 23,432.64 7,029.79	148.72 0.00 148.72 7,178.51	7,178.51
912797MP9	UNITED STATES TREASURY 12/17/2024	20,000,000.00	9,894,862.91 9,940,185.97 0.00 19,878,649.44	0.00 0.00 0.00 0.00	43,600.56 0.00 43,600.56 43,600.56	43,600.56
91282Z78	UNITED STATES TREASURY 1.5 01/31/2027	04/27/2022 04/28/2022 3,000,000.00	2,914,739.52 0.00 0.00 2,917,841.72	7,581.52 0.00 11,372.28 3,790.76	3,102.20 0.00 3,102.20 6,892.96	6,892.96
91282CBH3	UNITED STATES TREASURY 0.375 01/31/2026	2,000,000.00	1,991,989.69 0.00 0.00 1,992,499.59	1,263.59 0.00 1,895.38 631.79	509.90 0.00 509.90 1,141.69	1,141.69
91282CBT7	UNITED STATES TREASURY 0.75 03/31/2026	1,750,000.00	1,743,248.43 0.00 0.00 1,743,631.76	36.06 0.00 1,153.85 1,117.79	383.33 0.00 383.33 1,501.12	1,501.12
91282CCF6	UNITED STATES TREASURY 0.75 05/31/2026	2,000,000.00	1,994,167.25 0.00 0.00 1,994,465.13	5,040.98 0.00 6,311.48 1,270.49	297.88 0.00 297.88 1,568.38	1,568.38
91282CCW9	UNITED STATES TREASURY 0.75 08/31/2026	4,000,000.00	3,995,344.04 0.00 0.00 3,995,550.53	2,569.06 0.00 5,138.12 2,569.06	206.49 0.00 206.49 2,775.55	2,775.55
91282CDG3	UNITED STATES TREASURY 1.125 10/31/2026	7,000,000.00	6,980,325.32 0.00 0.00 6,981,127.84	32,955.16 39,375.00 217.54 6,637.38	802.52 0.00 802.52 7,439.90	7,439.90

# INCOME EARNED



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

Cusip	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
91282CEN7	UNITED STATES TREASURY 2.75 04/30/2027	7,500,000.00	7,242,687.65 0.00 0.00 7,251,164.46	86,311.14 103,125.00 569.75 17,383.61	8,476.82 0.00 8,476.82 25,860.43	25,860.43
91282CEW7	UNITED STATES TREASURY 3.25 06/30/2027	5,000,000.00	5,017,412.18 0.00 0.00 5,016,873.48	41,066.58 0.00 54,755.43 13,688.86	4.91 (543.61) (538.70) 13,150.16	13,150.16
91282CFM8	UNITED STATES TREASURY 4.125 09/30/2027	4,000,000.00	4,016,164.21 0.00 0.00 4,015,706.17	453.30 0.00 14,505.49 14,052.20	87.03 (545.06) (458.04) 13,594.16	13,594.16
91282CFP1	UNITED STATES TREASURY 4.25 10/15/2025	2,000,000.00	2,000,927.03 0.00 0.00 2,000,851.21	39,248.63 42,500.00 3,969.78 7,221.15	87.46 (163.28) (75.83) 7,145.32	7,145.32
91282CGC9	UNITED STATES TREASURY 3.875 12/31/2027	8,000,000.00	8,041,823.72 0.00 0.00 8,040,730.52	78,342.39 0.00 104,456.52 26,114.13	160.73 (1,253.93) (1,093.20) 25,020.93	25,020.93
91282CGT2	UNITED STATES TREASURY 3.625 03/31/2028	5,000,000.00	4,914,744.03 0.00 0.00 4,916,813.68	497.94 0.00 15,934.07 15,436.13	2,069.64 0.00 2,069.64 17,505.77	17,505.77
91282CHE4	UNITED STATES TREASURY 3.625 05/31/2028	9,000,000.00	8,845,927.08 0.00 0.00 8,849,496.78	109,641.39 0.00 137,274.59 27,633.20	3,569.70 0.00 3,569.70 31,202.90	31,202.90
91282CHQ7	UNITED STATES TREASURY 4.125 07/31/2028	12,750,000.00	12,622,626.54 0.00 0.00 12,625,448.96	88,609.04 0.00 132,913.55 44,304.52	2,822.43 0.00 2,822.43 47,126.95	47,126.95
91282CJAO	UNITED STATES TREASURY 4.625 09/30/2028	7,500,000.00	7,491,915.74 0.00 0.00 7,492,087.39	952.95 0.00 30,494.51 29,541.55	613.18 (441.52) 171.65 29,713.20	29,713.20

# INCOME EARNED



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

Cusip	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
91282CJN2	UNITED STATES TREASURY 4.375 11/30/2028	9,000,000.00	9,102,153.75 0.00 0.00 9,100,071.72	132,325.82 0.00 165,676.23 33,350.41	0.00 (2,082.03) (2,082.03) 31,268.38	31,268.38
91282CJR3	UNITED STATES TREASURY 3.75 12/31/2028	4,000,000.00	3,960,023.45 0.00 0.00 3,960,821.95	37,907.61 0.00 50,543.48 12,635.87	798.50 0.00 798.50 13,434.37	13,434.37
91282CKD2	UNITED STATES TREASURY 4.25 02/28/2029	8,500,000.00	8,423,685.91 0.00 0.00 8,425,154.40	30,935.77 0.00 61,871.55 30,935.77	1,573.55 (105.06) 1,468.49 32,404.26	32,404.26
91282CKP5	UNITED STATES TREASURY 4.625 04/30/2029	5,500,000.00	5,537,860.60 0.00 0.00 5,537,158.64	106,450.41 127,187.50 702.69 21,439.79	50.40 (752.36) (701.96) 20,737.82	20,737.82
91282CKX8	UNITED STATES TREASURY 4.25 06/30/2029	17,500,000.00	17,873,055.80 0.00 0.00 17,866,382.56	187,958.56 0.00 250,611.41 62,652.85	0.00 (6,673.24) (6,673.24) 55,979.61	55,979.61
91282CLG4	UNITED STATES TREASURY 3.75 08/15/2027	08/28/2024 08/29/2024 10,000,000.00	10,004,544.40 0.00 0.00 10,004,409.98	47,894.02 0.00 79,483.70 31,589.67	0.00 (134.42) (134.42) 31,455.25	31,455.25
91282CLK5	UNITED STATES TREASURY 3.625 08/31/2029	7,500,000.00	5,016,369.77 2,441,015.63 0.00 7,457,136.11	15,521.41 (15,271.06) 46,564.23 15,771.76	33.42 (282.71) (249.29) 15,522.47	15,522.47
91282CLN9	UNITED STATES TREASURY 3.5 09/30/2029	15,000,000.00	0.00 14,615,546.88 0.00 14,616,595.36	0.00 (36,634.62) 46,153.85 9,519.23	1,048.48 0.00 1,048.48 10,567.71	10,567.71
91282CLP4	UNITED STATES TREASURY 3.5 09/30/2026	10/31/2024 15,000,000.00	0.00 14,816,796.88 0.00 14,817,058.97	0.00 (44,711.54) 46,153.85 1,442.31	262.09 0.00 262.09 1,704.40	1,704.40

# INCOME EARNED



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

Cusip	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
91324PEG3	UNITEDHEALTH GROUP INC 3.7 05/15/2027	08/16/2022 08/18/2022 2,000,000.00	2,010,827.78 0.00 0.00 2,010,465.30	27,955.56 0.00 34,122.22 6,166.67	0.00 (362.49) (362.49) 5,804.18	5,804.18
91324PEP3	UNITEDHEALTH GROUP INC 5.25 02/15/2028	02/21/2023 02/23/2023 1,000,000.00	1,010,255.88 0.00 0.00 1,009,991.16	6,708.33 0.00 11,083.33 4,375.00	0.00 (264.72) (264.72) 4,110.28	4,110.28
927804GH1	VIRGINIA ELECTRIC AND POWER CO 3.75 05/15/2027	3,000,000.00	2,999,764.52 0.00 0.00 2,999,771.14	42,500.00 0.00 51,875.00 9,375.00	39.28 (32.67) 6.61 9,381.61	9,381.61
92970QAE5	WF CARD ISSUANCE TRUST 2024-2 4.29 10/15/2029	10/17/2024 10/24/2024 1,920,000.00	0.00 1,919,714.69 0.00 1,919,715.95	0.00 0.00 1,601.60 1,601.60	1.26 0.00 1.26 1,602.86	1,602.86
931142ER0	WALMART INC 1.05 09/17/2026	09/08/2021 09/17/2021 780,000.00	779,421.95 0.00 0.00 779,446.98	318.50 0.00 1,001.00 682.50	25.03 0.00 25.03 707.53	707.53
931142EX7	WALMART INC 3.95 09/09/2027	09/09/2022 1,500,000.00	1,498,734.49 0.00 0.00 1,498,771.05	3,620.83 0.00 8,558.33 4,937.50	36.56 0.00 36.56 4,974.06	4,974.06
<b>Total Fixed Income</b>	<b>377,099,975.97</b>		<b>320,261,936.63</b> <b>59,173,227.32</b> <b>(5,196,994.95)</b> <b>374,330,362.30</b>	<b>1,978,887.14</b> <b>467,806.77</b> <b>2,420,896.15</b> <b>909,815.79</b>	<b>122,349.46</b> <b>(30,156.16)</b> <b>92,193.30</b> <b>1,002,009.09</b>	<b>1,002,009.09</b>
<b>TOTAL PORTFOLIO</b>	<b>404,853,110.73</b>		<b>351,468,455.58</b> <b>131,185,658.44</b> <b>(81,662,385.92)</b> <b>402,083,497.06</b>	<b>1,978,887.14</b> <b>525,290.61</b> <b>2,420,896.15</b> <b>967,299.63</b>	<b>162,132.79</b> <b>(30,156.16)</b> <b>131,976.63</b> <b>1,099,276.26</b>	<b>1,099,276.26</b>

# INCOME EARNED



PRISM Short Term Core Portfolio | Account #10290 | As of November 30, 2024

Cusip	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
<b>CASH &amp; EQUIVALENTS</b>						
31846V567	FIRST AMER:GVT OBLG Z	21,702,939.03	27,670,747.98 1,479,950.05 (7,447,759.00) 21,702,939.03	0.00 82,386.78 0.00 82,386.78	0.00 0.00 0.00 82,386.78	82,386.78
CCYUSD	Receivable	465,600.52	82,386.78 0.00 0.00 465,600.52	0.00 0.00 0.00 0.00	0.00 0.00 0.00 0.00	0.00
<b>Total Cash &amp; Equivalents</b>			<b>22,168,539.55</b>	<b>82,386.78</b>	<b>82,386.78</b>	<b>82,386.78</b>
<b>FIXED INCOME</b>						
00287YDS5	ABBVIE INC 4.8 03/15/2029	07/23/2024 07/24/2024 1,500,000.00	1,507,332.09 0.00 0.00 1,507,191.72	9,200.00 0.00 15,200.00 6,000.00	0.00 (140.37) (140.37) 5,859.63	5,859.63
023135CF1	AMAZON.COM INC 3.3 04/13/2027	2,250,000.00	2,238,966.14 0.00 0.00 2,239,336.82	3,712.50 0.00 9,900.00 6,187.50	370.68 0.00 370.68 6,558.18	6,558.18
02582JVV3	AMXCA 2022-3 A 3.75 08/15/2025	09/21/2022 09/23/2022 3,000,000.00	2,980,618.96 0.00 0.00 2,982,644.85	5,000.00 9,375.00 5,000.00 9,375.00	2,025.89 0.00 2,025.89 11,400.89	11,400.89
02665WEM9	AMERICAN HONDA FINANCE CORP 5.125 07/07/2028	2,750,000.00	2,743,801.26 0.00 0.00 2,743,939.62	44,630.21 0.00 56,375.00 11,744.79	555.79 (417.43) 138.36 11,883.16	11,883.16
037833AZ3	APPLE INC 2.5 02/09/2025	07/14/2021 07/16/2021 1,000,000.00	1,004,546.01 0.00 0.00 1,003,182.21	5,694.44 0.00 7,777.78 2,083.33	0.00 (1,363.80) (1,363.80) 719.53	719.53

# INCOME EARNED



PRISM Short Term Core Portfolio | Account #10290 | As of November 30, 2024

Cusip	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
05522RDJ4	BACCT 2024-1 A 4.93 05/15/2029	06/06/2024 06/13/2024 1,230,000.00	1,229,936.60 0.00 0.00 1,229,937.80	2,695.07 5,053.25 2,695.07 5,053.25	1.19 0.00 1.19 5,054.44	5,054.44
05593AAC3	BMWLT 2023-1 A3 5.16 11/25/2025	02/07/2023 02/15/2023 131,021.75	176,112.92 0.00 (45,092.78) 131,020.65	151.46 757.29 112.68 718.51	0.50 0.00 0.50 719.01	719.01
05602RAD3	BMWOT 2022-A A3 3.21 08/25/2026	1,019,242.86	1,141,855.32 0.00 (131,070.32) 1,012,088.33	615.42 3,077.09 545.29 3,006.97	1,303.33 0.00 1,303.33 4,310.30	4,310.30
05613MAD1	BMWLT 2024-2 A3 4.18 10/25/2027	10/01/2024 10/07/2024 960,000.00	959,913.29 0.00 0.00 959,915.68	2,675.20 5,350.40 668.80 3,344.00	2.39 0.00 2.39 3,346.39	3,346.39
06051GGF0	BANK OF AMERICA CORP 3.824 01/20/2028	3,850,000.00	3,719,773.40 0.00 0.00 3,724,596.61	41,304.51 0.00 53,573.18 12,268.67	4,823.21 0.00 4,823.21 17,091.87	17,091.87
06051GLG2	BANK OF AMERICA CORP 5.202 04/25/2029	08/26/2024 08/27/2024 1,250,000.00	1,277,069.35 0.00 0.00 1,276,430.42	1,083.75 0.00 6,502.50 5,418.75	0.00 (638.93) (638.93) 4,779.82	4,779.82
06368FAC3	BANK OF MONTREAL 1.25 09/15/2026	09/15/2021 2,500,000.00	2,498,331.59 0.00 0.00 2,498,404.87	3,993.06 0.00 6,597.22 2,604.17	73.28 0.00 73.28 2,677.45	2,677.45
06368LWU6	BANK OF MONTREAL 5.717 09/25/2028	11/09/2023 11/13/2023 1,000,000.00	989,492.20 0.00 0.00 989,713.57	5,717.00 0.00 10,481.17 4,764.17	221.37 0.00 221.37 4,985.54	4,985.54
06406HCQ0	BANK OF NEW YORK MELLON CORP 3.95 11/18/2025	04/05/2022 04/07/2022 1,000,000.00	1,006,819.74 0.00 0.00 1,006,236.86	17,884.72 19,750.00 1,426.39 3,291.67	0.00 (582.88) (582.88) 2,708.78	2,708.78

# INCOME EARNED



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Cusip	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
06406RBG1	BANK OF NEW YORK MELLON CORP 3.992 06/13/2028	10/26/2023 10/30/2023 1,000,000.00	949,933.04 0.00 0.00 951,507.47	15,302.67 0.00 18,629.33 3,326.67	1,574.43 0.00 1,574.43 4,901.10	4,901.10
06406RBN6	BANK OF NEW YORK MELLON CORP 4.543 02/01/2029	10/30/2024 10/31/2024 2,000,000.00	1,993,065.84 0.00 0.00 1,993,241.09	22,715.00 0.00 30,286.67 7,571.67	175.25 0.00 175.25 7,746.92	7,746.92
084664CZ2	BERKSHIRE HATHAWAY FINANCE CORP 2.3 03/15/2027	03/07/2022 03/15/2022 1,300,000.00	1,299,883.13 0.00 0.00 1,299,887.19	3,820.56 0.00 6,312.22 2,491.67	4.06 0.00 4.06 2,495.72	2,495.72
14913R3A3	CATERPILLAR FINANCIAL SERVICES CORP 3.6 08/12/2027	08/12/2027 2,315,000.00	2,307,373.23 0.00 0.00 2,307,598.88	18,288.50 0.00 25,233.50 6,945.00	225.64 0.00 225.64 7,170.64	7,170.64
14913UAJ9	CATERPILLAR FINANCIAL SERVICES CORP 4.85 02/27/2029	08/26/2024 08/27/2024 2,500,000.00	2,564,647.81 0.00 0.00 2,563,419.54	21,555.56 0.00 31,659.72 10,104.17	0.00 (1,228.27) (1,228.27) 8,875.90	8,875.90
161571HV9	CHAIT 241 A 4.6 01/16/2029	01/24/2024 01/31/2024 2,995,000.00	2,994,613.09 0.00 0.00 2,994,620.64	6,123.11 11,480.83 6,123.11 11,480.83	7.55 0.00 7.55 11,488.38	11,488.38
17275RBR2	CISCO SYSTEMS INC 4.85 02/26/2029	02/21/2024 02/26/2024 1,475,000.00	1,474,554.11 0.00 0.00 1,474,562.59	12,916.49 0.00 18,877.95 5,961.46	8.48 0.00 8.48 5,969.94	5,969.94
20030NCH2	COMCAST CORP 3.55 05/01/2028	08/24/2023 08/28/2023 1,500,000.00	1,430,669.67 0.00 0.00 1,432,298.41	26,625.00 26,625.00 4,437.50 4,437.50	1,628.75 0.00 1,628.75 6,066.25	6,066.25
24422EWK1	JOHN DEERE CAPITAL CORP 4.15 09/15/2027	09/20/2022 09/22/2022 1,500,000.00	1,488,168.95 0.00 0.00 1,488,507.62	7,954.17 0.00 13,141.67 5,187.50	338.68 0.00 338.68 5,526.18	5,526.18

# INCOME EARNED



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Cusip	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
24422EWR6	JOHN DEERE CAPITAL CORP 4.75 01/20/2028	01/23/2023 01/25/2023 1,500,000.00	1,514,895.59 0.00 0.00 1,514,515.28	19,989.58 0.00 25,927.08 5,937.50	0.00 (380.31) (380.31) 5,557.19	5,557.19
24422EXT1	JOHN DEERE CAPITAL CORP 4.85 06/11/2029	08/19/2024 08/20/2024 1,000,000.00	1,021,535.88 0.00 0.00 1,021,152.00	18,861.11 0.00 22,902.78 4,041.67	0.00 (383.88) (383.88) 3,657.78	3,657.78
26442CAS3	DUKE ENERGY CAROLINAS LLC 2.95 12/01/2026	10/05/2022 10/07/2022 2,000,000.00	1,934,938.79 0.00 0.00 1,937,506.99	24,583.33 0.00 29,500.00 4,916.67	2,568.21 0.00 2,568.21 7,484.87	7,484.87
3130ATS57	FEDERAL HOME LOAN BANKS 4.5 03/10/2028	03/21/2023 03/22/2023 3,000,000.00	3,043,877.27 0.00 0.00 3,042,802.73	19,125.00 0.00 30,375.00 11,250.00	0.00 (1,074.55) (1,074.55) 10,175.45	10,175.45
3130ATUC9	FEDERAL HOME LOAN BANKS 4.5 12/12/2025	02/09/2023 02/10/2023 2,500,000.00	2,507,161.43 0.00 0.00 2,506,632.26	43,437.50 0.00 52,812.50 9,375.00	0.00 (529.17) (529.17) 8,845.83	8,845.83
3135G05X7	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.375 08/25/2025	08/25/2020 08/27/2020 3,385,000.00	3,382,420.50 0.00 0.00 3,382,681.05	2,327.19 0.00 3,385.00 1,057.81	260.56 0.00 260.56 1,318.37	1,318.37
3135G06G3	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.5 11/07/2025	11/09/2020 11/12/2020 3,515,000.00	3,512,436.27 0.00 0.00 3,512,643.58	8,494.58 8,787.50 1,171.67 1,464.58	207.31 0.00 207.31 1,671.89	1,671.89
3137EAEX3	FEDERAL HOME LOAN MORTGAGE CORP 0.375 09/23/2025	09/23/2020 09/25/2020 3,260,000.00	3,258,246.21 0.00 0.00 3,258,407.60	1,290.42 0.00 2,309.17 1,018.75	161.39 0.00 161.39 1,180.14	1,180.14
3137FGR31	FHMS K-078 A2 3.854 06/25/2028	09/18/2023 09/21/2023 1,000,000.00	965,321.79 0.00 0.00 966,117.16	3,211.67 3,211.67 3,211.67 3,211.67	795.37 0.00 795.37 4,007.04	4,007.04

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Cusip	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
3137FJKE8	FHMS K-082 A2 3.92 09/25/2028	10/30/2023 11/02/2023 1,355,000.00	1,291,310.43 0.00 0.00 1,292,675.21	4,426.33 4,426.33 4,426.33 4,426.33	1,364.78 0.00 1,364.78 5,791.11	5,791.11
3137FKUP9	FHMS K-087 A2 3.771 12/25/2028	07/01/2024 07/05/2024 2,500,000.00	2,399,704.06 0.00 0.00 2,401,722.09	7,856.25 7,856.25 7,856.25 7,856.25	2,018.03 0.00 2,018.03 9,874.28	9,874.28
3137H5YC5	FHMS K-748 A2 2.26 01/25/2029	08/26/2024 08/29/2024 5,000,000.00	4,654,377.17 0.00 0.00 4,661,189.71	9,416.67 9,416.67 9,416.67 9,416.67	6,812.54 0.00 6,812.54 16,229.21	16,229.21
3137H9D71	FHMS K-750 A2 3.0 09/25/2029	10/18/2024 10/23/2024 3,460,000.00	3,281,154.15 0.00 0.00 3,284,194.02	8,650.00 8,650.00 8,650.00 8,650.00	3,039.87 0.00 3,039.87 11,689.87	11,689.87
362554AC1	GMCAR 2021-4 A3 0.68 09/16/2026	10/13/2021 10/21/2021 190,819.49	221,151.74 0.00 (30,334.09) 190,817.97	62.66 125.32 54.07 116.73	0.32 0.00 0.32 117.05	117.05
362585AC5	GMCAR 2022-2 A3 3.1 02/16/2027	04/05/2022 04/13/2022 492,562.34	540,233.96 0.00 (47,721.16) 492,518.80	697.87 1,395.73 636.23 1,334.09	5.99 0.00 5.99 1,340.09	1,340.09
36268GAD7	GMCAR 2024-1 A3 4.85 12/18/2028	01/09/2024 01/17/2024 315,000.00	314,946.84 0.00 0.00 314,947.90	636.56 1,273.13 636.56 1,273.13	1.06 0.00 1.06 1,274.19	1,274.19
36269FAD8	GMALT 2024-1 A3 5.09 03/22/2027	02/08/2024 02/15/2024 940,000.00	939,909.51 0.00 0.00 939,912.63	1,461.96 3,987.17 1,461.96 3,987.17	3.12 0.00 3.12 3,990.29	3,990.29
38012QAD0	GMALT 2024-3 A3 4.21 10/20/2027	09/24/2024 10/02/2024 935,000.00	934,892.37 0.00 0.00 934,895.35	1,202.77 3,280.29 1,202.77 3,280.29	2.98 0.00 2.98 3,283.27	3,283.27

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380146AC4	GMCAR 2022-1 A3 1.26 11/16/2026	01/11/2022 01/19/2022 205,562.16	234,116.85 0.00 (28,562.34) 205,555.71	122.92 245.83 107.92 230.83	1.20 0.00 1.20 232.04	232.04
40139LBD4	GUARDIAN LIFE GLOBAL FUNDING 1.25 05/13/2026	02/09/2022 02/11/2022 1,350,000.00	1,331,225.74 0.00 0.00 1,332,235.11	7,875.00 8,437.50 843.75 1,406.25	1,009.37 0.00 1,009.37 2,415.62	2,415.62
40139LBJ1	GUARDIAN LIFE GLOBAL FUNDING 4.179 09/26/2029	1,960,000.00	1,957,553.82 0.00 0.00 1,957,594.82	7,963.32 0.00 14,789.02 6,825.70	41.00 0.00 41.00 6,866.70	6,866.70
437076DC3	HOME DEPOT INC 4.75 06/25/2029	08/06/2024 08/07/2024 1,500,000.00	1,527,115.29 0.00 0.00 1,526,627.02	24,937.50 0.00 30,875.00 5,937.50	0.00 (488.27) (488.27) 5,449.23	5,449.23
43813YAC6	HAROT 2024-3 A3 4.57 03/21/2029	08/09/2024 08/21/2024 1,855,000.00	1,854,721.12 0.00 0.00 1,854,726.35	2,354.82 7,064.46 2,354.82 7,064.46	5.23 0.00 5.23 7,069.69	7,069.69
43815BAC4	HAROT 2022-1 A3 1.88 05/15/2026	02/15/2022 02/23/2022 592,347.36	673,381.28 0.00 (81,067.80) 592,319.15	562.68 1,055.02 494.94 987.28	5.68 0.00 5.68 992.96	992.96
43815GAC3	HAROT 2021-4 A3 0.88 01/21/2026	11/16/2021 11/24/2021 197,526.69	237,269.24 0.00 (39,755.75) 197,516.44	58.00 174.01 48.28 164.29	2.95 0.00 2.95 167.24	167.24
438516CB0	HONEYWELL INTERNATIONAL INC 1.35 06/01/2025	06/23/2020 06/25/2020 2,500,000.00	2,506,194.12 0.00 0.00 2,505,167.47	14,062.50 0.00 16,875.00 2,812.50	0.00 (1,026.65) (1,026.65) 1,785.85	1,785.85
448973AD9	HART 2024-A A3 4.99 02/15/2029	03/11/2024 03/20/2024 660,000.00	659,872.81 0.00 0.00 659,875.25	1,463.73 2,744.50 1,463.73 2,744.50	2.44 0.00 2.44 2,746.94	2,746.94

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448977AD0	HART 2022-A A3 2.22 10/15/2026	03/09/2022 03/16/2022 671,949.13	760,363.79 0.00 (88,426.06) 671,939.48	750.24 1,406.69 662.99 1,319.44	1.75 0.00 1.75 1,321.19	1,321.19
448988AD7	HALST 24A A3 5.02 03/15/2027	01/17/2024 01/24/2024 740,000.00	739,894.28 0.00 0.00 739,897.95	1,651.02 3,095.67 1,651.02 3,095.67	3.67 0.00 3.67 3,099.34	3,099.34
44934KAC8	HART 2021-B A3 0.38 01/15/2026	07/20/2021 07/28/2021 0.00	34,113.53 0.00 (34,115.16) 0.00	5.76 10.80 0.00 5.04	1.62 0.00 1.62 6.66	6.66
44934QAD3	HART 2024-B A3 4.84 03/15/2029	07/16/2024 07/24/2024 690,000.00	689,902.02 0.00 0.00 689,903.87	1,484.27 2,783.00 1,484.27 2,783.00	1.84 0.00 1.84 2,784.84	2,784.84
44935FAD6	HART 2021-C A3 0.74 05/15/2026	11/09/2021 11/17/2021 107,254.03	139,793.92 0.00 (32,549.05) 107,247.38	45.98 86.21 35.27 75.51	2.51 0.00 2.51 78.02	78.02
4581X0DC9	INTER-AMERICAN DEVELOPMENT BANK 3.125 09/18/2028	3,480,000.00	3,336,053.72 0.00 0.00 3,339,101.28	12,989.58 0.00 22,052.08 9,062.50	3,047.56 0.00 3,047.56 12,110.06	12,110.06
4581X0DGO	INTER-AMERICAN DEVELOPMENT BANK 2.25 06/18/2029	08/06/2024 08/07/2024 7,500,000.00	7,009,200.59 0.00 0.00 7,017,913.01	62,343.75 0.00 76,406.25 14,062.50	8,712.42 0.00 8,712.42 22,774.92	22,774.92
4581X0DV7	INTER-AMERICAN DEVELOPMENT BANK 0.875 04/20/2026	04/13/2021 04/20/2021 5,420,000.00	5,412,726.93 0.00 0.00 5,413,134.77	1,449.10 0.00 5,401.18 3,952.08	407.84 0.00 407.84 4,359.92	4,359.92
4581X0EN4	INTER-AMERICAN DEVELOPMENT BANK 4.125 02/15/2029	02/15/2024 02/20/2024 3,000,000.00	2,974,792.11 0.00 0.00 2,975,274.71	26,125.00 0.00 36,437.50 10,312.50	482.60 0.00 482.60 10,795.10	10,795.10

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459058JL8	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM 0.5 10/28/2025	2,000,000.00	1,999,741.33 0.00 0.00 1,999,762.82	83.33 0.00 916.67 833.33	27.34 (5.84) 21.50 854.83	854.83
459058KT9	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM 3.5 07/12/2028	5,000,000.00	4,853,954.07 0.00 0.00 4,857,201.94	52,986.11 0.00 67,569.44 14,583.33	3,247.87 0.00 3,247.87 17,831.20	17,831.20
459058LN1	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM 3.875 10/16/2029	10/22/2024 10/23/2024 5,000,000.00	4,954,625.62 0.00 0.00 4,955,377.68	8,072.92 0.00 24,218.75 16,145.83	752.06 0.00 752.06 16,897.89	16,897.89
45950KDD9	INTERNATIONAL FINANCE CORP 4.5 07/13/2028	07/06/2023 07/13/2023 1,285,000.00	1,283,946.05 0.00 0.00 1,283,969.47	17,347.50 0.00 22,166.25 4,818.75	23.42 0.00 23.42 4,842.17	4,842.17
46647PBH8	JPMORGAN CHASE & CO 2.005 03/13/2026	03/12/2021 03/16/2021 1,250,000.00	1,253,796.98 0.00 0.00 1,252,934.03	3,341.67 0.00 5,430.21 2,088.54	0.00 (862.95) (862.95) 1,225.59	1,225.59
46647PBK1	JPMORGAN CHASE & CO 2.083 04/22/2026	08/27/2021 08/31/2021 1,000,000.00	1,004,499.19 0.00 0.00 1,003,714.44	520.75 0.00 2,256.58 1,735.83	0.00 (784.74) (784.74) 951.09	951.09
46647PDU7	JPMORGAN CHASE & CO 5.299 07/24/2029	10/30/2024 10/31/2024 2,000,000.00	2,033,675.26 0.00 0.00 2,032,932.97	28,555.72 0.00 37,387.39 8,831.67	0.00 (742.29) (742.29) 8,089.38	8,089.38
47786WAD2	JDOT 2024-B A3 5.2 03/15/2029	08/27/2024 08/28/2024 3,265,000.00	3,331,222.78 0.00 0.00 3,329,647.30	7,545.78 14,148.33 7,545.78 14,148.33	0.00 (1,575.48) (1,575.48) 12,572.85	12,572.85
47787JAC2	JDOT 2022 A3 0.36 09/15/2026	03/10/2022 03/16/2022 417,514.18	484,294.72 0.00 (66,822.32) 417,479.74	499.40 936.38 430.50 867.48	7.35 0.00 7.35 874.82	874.82

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47800AAC4	JDOT 2022-B A3 3.74 02/16/2027	07/12/2022 07/20/2022 752,613.97	820,507.92 0.00 (67,931.98) 752,580.34	1,363.93 2,557.37 1,251.01 2,444.45	4.40 0.00 4.40 2,448.85	2,448.85
47800BAC2	JDOT 2022-C A3 5.09 06/15/2027	10/12/2022 10/19/2022 1,626,189.60	1,736,668.75 0.00 (110,554.00) 1,626,121.72	3,928.90 7,366.69 3,678.80 7,116.59	6.96 0.00 6.96 7,123.56	7,123.56
47800RAD5	JDOT 2024 A3 4.96 11/15/2028	03/11/2024 03/19/2024 515,000.00	514,975.01 0.00 0.00 514,975.51	1,135.29 2,128.67 1,135.29 2,128.67	0.51 0.00 0.51 2,129.18	2,129.18
58768PAC8	MBART 2022-1 A3 5.21 08/16/2027	11/15/2022 11/22/2022 2,702,008.55	2,901,034.40 0.00 (199,361.06) 2,701,705.58	6,718.28 12,596.78 6,256.65 12,135.15	32.23 0.00 32.23 12,167.38	12,167.38
58769GAD5	MBALT 2024-B A3 4.23 02/15/2028	09/17/2024 09/25/2024 1,400,000.00	1,399,771.42 0.00 0.00 1,399,777.13	2,632.00 4,935.00 2,632.00 4,935.00	5.71 0.00 5.71 4,940.71	4,940.71
59217GER6	METROPOLITAN LIFE GLOBAL FUNDING I 1.875 01/11/2027	01/03/2022 01/11/2022 2,475,000.00	2,473,762.31 0.00 0.00 2,473,808.67	14,179.69 0.00 18,046.88 3,867.19	46.36 0.00 46.36 3,913.54	3,913.54
61744YAP3	MORGAN STANLEY 3.772 01/24/2029	01/23/2024 01/25/2024 1,000,000.00	959,695.97 0.00 0.00 960,721.51	10,163.44 0.00 13,306.78 3,143.33	1,025.55 0.00 1,025.55 4,168.88	4,168.88
61747YEX9	MORGAN STANLEY 6.138 10/16/2026	10/19/2022 10/21/2022 1,000,000.00	999,406.64 0.00 0.00 999,431.57	2,557.50 0.00 7,672.50 5,115.00	24.93 0.00 24.93 5,139.93	5,139.93
61747YFD2	MORGAN STANLEY 5.164 04/20/2029	08/05/2024 08/06/2024 1,500,000.00	1,518,863.68 0.00 0.00 1,518,416.67	2,366.83 0.00 8,821.83 6,455.00	0.00 (447.01) (447.01) 6,007.99	6,007.99

# INCOME EARNED



PRISM Short Term Core Portfolio | Account #10290 | As of November 30, 2024

Cusip	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
66815L2T5	NORTHWESTERN MUTUAL GLOBAL FUNDING 4.11 09/12/2027	09/05/2024 09/12/2024 1,955,000.00	1,954,944.03 0.00 0.00 1,954,945.63	10,936.60 0.00 17,632.47 6,695.88	1.61 0.00 1.61 6,697.48	6,697.48
74456QBU9	PUBLIC SERVICE ELECTRIC AND GAS CO 3.7 05/01/2028	08/27/2024 08/28/2024 1,500,000.00	1,472,966.04 0.00 0.00 1,473,601.14	27,750.00 27,750.00 4,625.00 4,625.00	635.10 0.00 635.10 5,260.10	5,260.10
747525AF0	QUALCOMM INC 3.45 05/20/2025	2,725,000.00	2,740,706.99 0.00 0.00 2,736,461.86	42,044.48 47,006.25 2,872.60 7,834.38	0.00 (4,245.13) (4,245.13) 3,589.24	3,589.24
756109BS2	REALTY INCOME CORP 4.7 12/15/2028	3,355,000.00	3,350,450.76 0.00 0.00 3,350,537.64	59,569.89 0.00 72,710.31 13,140.42	277.40 (190.52) 86.88 13,227.30	13,227.30
78015K7H1	ROYAL BANK OF CANADA 1.15 06/10/2025	12/22/2021 12/27/2021 1,000,000.00	998,352.58 0.00 0.00 998,576.21	4,504.17 0.00 5,462.50 958.33	223.63 0.00 223.63 1,181.97	1,181.97
78016HZS2	ROYAL BANK OF CANADA 5.2 08/01/2028	3,000,000.00	2,966,622.92 0.00 0.00 2,967,354.34	39,000.00 0.00 52,000.00 13,000.00	731.42 0.00 731.42 13,731.42	13,731.42
808513BY0	CHARLES SCHWAB CORP 2.45 03/03/2027	03/01/2022 03/03/2022 975,000.00	974,508.68 0.00 0.00 974,525.98	3,848.54 0.00 5,839.17 1,990.63	17.30 0.00 17.30 2,007.93	2,007.93
89114TZT2	TORONTO-DOMINION BANK 2.8 03/10/2027	03/09/2022 03/11/2022 3,250,000.00	3,237,869.27 0.00 0.00 3,238,292.93	12,891.67 0.00 20,475.00 7,583.33	423.66 0.00 423.66 8,006.99	8,006.99
89115A2U5	TORONTO-DOMINION BANK 5.523 07/17/2028	09/19/2023 09/21/2023 750,000.00	747,422.33 0.00 0.00 747,479.44	11,966.50 0.00 15,418.38 3,451.88	57.11 0.00 57.11 3,508.99	3,508.99

# INCOME EARNED



PRISM Short Term Core Portfolio | Account #10290 | As of November 30, 2024

Cusip	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
891943AD4	TLOT 2024-B A3 4.21 09/20/2027	09/10/2024 09/17/2024 2,250,000.00	2,249,747.54 0.00 0.00 2,249,754.73	2,894.38 7,893.75 2,894.38 7,893.75	7.19 0.00 7.19 7,900.94	7,900.94
89236TJK2	TOYOTA MOTOR CREDIT CORP 1.125 06/18/2026	2,000,000.00	1,999,573.71 0.00 0.00 1,999,595.24	8,312.50 0.00 10,187.50 1,875.00	21.53 0.00 21.53 1,896.53	1,896.53
89236TKJ3	TOYOTA MOTOR CREDIT CORP 4.55 09/20/2027	09/26/2022 09/28/2022 1,500,000.00	1,478,062.50 0.00 0.00 1,478,687.50	7,772.92 0.00 13,460.42 5,687.50	625.00 0.00 625.00 6,312.50	6,312.50
89238GAD3	TLOT 2024-A A3 5.25 04/20/2027	02/21/2024 02/27/2024 940,000.00	939,968.90 0.00 0.00 939,969.94	1,507.92 4,112.50 1,507.92 4,112.50	1.04 0.00 1.04 4,113.54	4,113.54
89239TAD4	TAOT 2024-D A3 4.4 06/15/2029	10/10/2024 10/17/2024 1,090,000.00	1,089,939.72 0.00 0.00 1,089,940.79	1,865.11 3,730.22 2,131.56 3,996.66	1.07 0.00 1.07 3,997.74	3,997.74
90331HPL1	US BANK NA 2.05 01/21/2025	01/16/2020 01/21/2020 4,115,000.00	4,114,611.41 0.00 0.00 4,114,755.33	23,432.64 0.00 30,462.43 7,029.79	143.92 0.00 143.92 7,173.72	7,173.72
912797MP9	UNITED STATES TREASURY 12/17/2024	20,000,000.00	19,878,649.44 0.00 0.00 19,957,791.11	0.00 0.00 0.00 0.00	79,141.67 0.00 79,141.67 79,141.67	79,141.67
912828Z78	UNITED STATES TREASURY 1.5 01/31/2027	04/27/2022 04/28/2022 3,000,000.00	2,917,841.72 0.00 0.00 2,920,843.85	11,372.28 0.00 15,040.76 3,668.48	3,002.13 0.00 3,002.13 6,670.61	6,670.61
91282CBH3	UNITED STATES TREASURY 0.375 01/31/2026	2,000,000.00	1,992,499.59 0.00 0.00 1,992,993.04	1,895.38 0.00 2,506.79 611.41	493.45 0.00 493.45 1,104.86	1,104.86

# INCOME EARNED



PRISM Short Term Core Portfolio | Account #10290 | As of November 30, 2024

Cusip	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
91282CBT7	UNITED STATES TREASURY 0.75 03/31/2026	1,750,000.00	1,743,631.76 0.00 0.00 1,744,002.73	1,153.85 0.00 2,235.58 1,081.73	370.97 0.00 370.97 1,452.70	1,452.70
91282CCF6	UNITED STATES TREASURY 0.75 05/31/2026	2,000,000.00	1,994,465.13 0.00 0.00 1,994,753.41	6,311.48 0.00 41.21 (6,270.27)	288.27 0.00 288.27 (5,981.99)	(5,981.99)
91282CCW9	UNITED STATES TREASURY 0.75 08/31/2026	4,000,000.00	3,995,550.53 0.00 0.00 3,995,750.35	5,138.12 0.00 7,624.31 2,486.19	199.83 0.00 199.83 2,686.01	2,686.01
91282CDG3	UNITED STATES TREASURY 1.125 10/31/2026	7,000,000.00	6,981,127.84 0.00 0.00 6,981,904.47	217.54 0.00 6,743.78 6,526.24	776.63 0.00 776.63 7,302.88	7,302.88
91282CEN7	UNITED STATES TREASURY 2.75 04/30/2027	7,500,000.00	7,251,164.46 0.00 0.00 7,259,367.83	569.75 0.00 17,662.29 17,092.54	8,203.37 0.00 8,203.37 25,295.91	25,295.91
91282CEW7	UNITED STATES TREASURY 3.25 06/30/2027	5,000,000.00	5,016,873.48 0.00 0.00 5,016,352.16	54,755.43 0.00 68,002.72 13,247.28	4.75 (526.07) (521.32) 12,725.96	12,725.96
91282CFM8	UNITED STATES TREASURY 4.125 09/30/2027	4,000,000.00	4,015,706.17 0.00 0.00 4,015,262.91	14,505.49 0.00 28,104.40 13,598.90	84.22 (527.48) (443.26) 13,155.64	13,155.64
91282CFP1	UNITED STATES TREASURY 4.25 10/15/2025	2,000,000.00	2,000,851.21 0.00 0.00 2,000,777.83	3,969.78 0.00 10,975.27 7,005.49	84.64 (158.02) (73.38) 6,932.11	6,932.11
91282CGC9	UNITED STATES TREASURY 3.875 12/31/2027	8,000,000.00	8,040,730.52 0.00 0.00 8,039,672.59	104,456.52 0.00 129,728.26 25,271.74	155.55 (1,213.48) (1,057.94) 24,213.80	24,213.80

# INCOME EARNED



PRISM Short Term Core Portfolio | Account #10290 | As of November 30, 2024

Cusip	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
91282CGT2	UNITED STATES TREASURY 3.625 03/31/2028	5,000,000.00	4,916,813.68 0.00 0.00 4,918,816.56	15,934.07 0.00 30,872.25 14,938.19	2,002.88 0.00 2,002.88 16,941.07	16,941.07
91282CHE4	UNITED STATES TREASURY 3.625 05/31/2028	9,000,000.00	8,849,496.78 0.00 0.00 8,852,951.33	137,274.59 0.00 896.29 (136,378.30)	3,454.55 0.00 3,454.55 (132,923.75)	(132,923.75)
91282CHQ7	UNITED STATES TREASURY 4.125 07/31/2028	12,750,000.00	12,625,448.96 0.00 0.00 12,628,180.35	132,913.55 0.00 175,788.89 42,875.34	2,731.38 0.00 2,731.38 45,606.72	45,606.72
91282CJA0	UNITED STATES TREASURY 4.625 09/30/2028	7,500,000.00	7,492,087.39 0.00 0.00 7,492,253.51	30,494.51 0.00 59,083.10 28,588.60	593.40 (427.28) 166.11 28,754.71	28,754.71
91282CJN2	UNITED STATES TREASURY 4.375 11/30/2028	9,000,000.00	9,100,071.72 0.00 0.00 9,098,056.85	165,676.23 0.00 1,081.73 (164,594.50)	0.00 (2,014.87) (2,014.87) (166,609.37)	(166,609.37)
91282CJR3	UNITED STATES TREASURY 3.75 12/31/2028	4,000,000.00	3,960,821.95 0.00 0.00 3,961,594.70	50,543.48 0.00 62,771.74 12,228.26	772.74 0.00 772.74 13,001.00	13,001.00
91282CKD2	UNITED STATES TREASURY 4.25 02/28/2029	8,500,000.00	8,425,154.40 0.00 0.00 8,426,575.52	61,871.55 0.00 91,809.39 29,937.85	1,522.79 (101.68) 1,421.12 31,358.96	31,358.96
91282CKP5	UNITED STATES TREASURY 4.625 04/30/2029	5,500,000.00	5,537,158.64 0.00 0.00 5,536,479.32	702.69 0.00 21,783.49 21,080.80	48.77 (728.09) (679.32) 20,401.48	20,401.48
91282CKX8	UNITED STATES TREASURY 4.25 06/30/2029	17,500,000.00	17,866,382.56 0.00 0.00 17,859,924.58	250,611.41 0.00 311,243.21 60,631.79	0.00 (6,457.98) (6,457.98) 54,173.82	54,173.82

# INCOME EARNED



PRISM Short Term Core Portfolio | Account #10290 | As of November 30, 2024

Cusip	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
91282CLG4	UNITED STATES TREASURY 3.75 08/15/2027	08/28/2024 08/29/2024 10,000,000.00	10,004,409.98 0.00 0.00 10,004,279.89	79,483.70 0.00 110,054.35 30,570.65	0.00 (130.09) (130.09) 30,440.56	30,440.56
91282CLK5	UNITED STATES TREASURY 3.625 08/31/2029	7,500,000.00	7,457,136.11 0.00 0.00 7,457,865.09	46,564.23 0.00 69,095.30 22,531.08	1,002.57 (273.59) 728.98 23,260.06	23,260.06
91282CLN9	UNITED STATES TREASURY 3.5 09/30/2029	20,000,000.00	14,616,595.36 4,825,976.56 0.00 19,449,866.74	46,153.85 (25,480.77) 119,230.77 47,596.15	7,294.82 0.00 7,294.82 54,890.97	54,890.97
91282CLP4	UNITED STATES TREASURY 3.5 09/30/2026	10/31/2024 15,000,000.00	14,817,058.97 0.00 0.00 14,824,921.77	46,153.85 0.00 89,423.08 43,269.23	7,862.79 0.00 7,862.79 51,132.03	51,132.03
91324PEG3	UNITEDHEALTH GROUP INC 3.7 05/15/2027	08/16/2022 08/18/2022 2,000,000.00	2,010,465.30 0.00 0.00 2,010,114.50	34,122.22 37,000.00 3,288.89 6,166.67	0.00 (350.79) (350.79) 5,815.87	5,815.87
91324PEP3	UNITEDHEALTH GROUP INC 5.25 02/15/2028	02/21/2023 02/23/2023 1,000,000.00	1,009,991.16 0.00 0.00 1,009,734.97	11,083.33 0.00 15,458.33 4,375.00	0.00 (256.18) (256.18) 4,118.82	4,118.82
927804GH1	VIRGINIA ELECTRIC AND POWER CO 3.75 05/15/2027	3,000,000.00	2,999,771.14 0.00 0.00 2,999,777.53	51,875.00 56,250.00 5,000.00 9,375.00	38.01 (31.61) 6.40 9,381.40	9,381.40
92970QAE5	WFCIT 2024-2 A 4.29 10/15/2029	10/17/2024 10/24/2024 1,920,000.00	1,919,715.95 0.00 0.00 1,919,720.66	1,601.60 4,804.80 3,660.80 6,864.00	4.71 0.00 4.71 6,868.71	6,868.71
93114ZERO	WALMART INC 1.05 09/17/2026	09/08/2021 09/17/2021 780,000.00	779,446.98 0.00 0.00 779,471.20	1,001.00 0.00 1,683.50 682.50	24.22 0.00 24.22 706.72	706.72

# INCOME EARNED



PRISM Short Term Core Portfolio | Account #10290 | As of November 30, 2024

Cusip	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
931142EX7	WALMART INC 3.95 09/09/2027	09/09/2022 1,500,000.00	1,498,771.05 0.00 0.00 1,498,806.44	8,558.33 0.00 13,495.83 4,937.50	35.38 0.00 35.38 4,972.88	4,972.88
95000U3E1	WELLS FARGO & CO 5.574 07/25/2029	11/20/2024 11/21/2024 2,500,000.00	0.00 2,551,400.00 0.00 2,551,016.99	0.00 (44,901.67) 48,772.50 3,870.83	0.00 (383.01) (383.01) 3,487.82	3,487.82
<b>Total Fixed Income</b>			<b>374,330,362.30</b> <b>7,377,376.56</b> <b>(1,003,363.86)</b> <b>383,596,612.11</b>	<b>2,420,896.15</b> <b>323,816.91</b> <b>2,761,037.24</b> <b>663,958.00</b>	<b>172,877.82</b> <b>(30,688.70)</b> <b>142,189.12</b> <b>806,147.12</b>	<b>806,147.12</b>
<b>TOTAL PORTFOLIO</b>			<b>402,083,497.06</b> <b>8,857,326.61</b> <b>(8,451,122.86)</b> <b>403,015,103.66</b>	<b>2,420,896.15</b> <b>406,203.69</b> <b>2,761,037.24</b> <b>746,344.78</b>	<b>172,877.82</b> <b>(30,688.70)</b> <b>142,189.12</b> <b>888,533.90</b>	<b>888,533.90</b>

# INCOME EARNED



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

Cusip	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
<b>CASH &amp; EQUIVALENTS</b>						
31846V567	FIRST AMER:GVT OBLG Z	8,286,380.82	21,702,939.03 22,496,714.91 (35,913,273.12) 8,286,380.82	0.00 98,709.58 0.00 98,709.58	0.00 0.00 0.00 98,709.58	98,709.58
CCYUSD	Receivable	68,566.39	465,600.52 0.00 0.00 68,566.39	0.00 0.00 0.00 0.00	0.00 0.00 0.00 0.00	0.00
<b>Total Cash &amp; Equivalents</b>			<b>8,354,947.21</b>	<b>98,709.58</b>	<b>98,709.58</b>	<b>98,709.58</b>
<b>FIXED INCOME</b>						
00287YDS5	ABBVIE INC 4.8 03/15/2029	07/23/2024 07/24/2024 1,500,000.00	1,507,191.72 0.00 0.00 1,507,046.67	15,200.00 0.00 21,200.00 6,000.00	0.00 (145.05) (145.05) 5,854.95	5,854.95
023135CF1	AMAZON.COM INC 3.3 04/13/2027	2,250,000.00	2,239,336.82 0.00 0.00 2,239,719.85	9,900.00 0.00 16,087.50 6,187.50	383.03 0.00 383.03 6,570.53	6,570.53
02582JJV3	AMXCA 2022-3 A 3.75 08/15/2025	09/21/2022 09/23/2022 3,000,000.00	2,982,644.85 0.00 0.00 2,984,738.27	5,000.00 9,375.00 5,000.00 9,375.00	2,093.42 0.00 2,093.42 11,468.42	11,468.42
02665WEM9	AMERICAN HONDA FINANCE CORP 5.125 07/07/2028	2,750,000.00	2,743,939.62 0.00 0.00 2,744,082.60	56,375.00 0.00 68,119.79 11,744.79	574.32 (431.34) 142.98 11,887.77	11,887.77
037833AZ3	APPLE INC 2.5 02/09/2025	07/14/2021 07/16/2021 1,000,000.00	1,003,182.21 0.00 0.00 1,001,772.94	7,777.78 0.00 9,861.11 2,083.33	0.00 (1,409.26) (1,409.26) 674.07	674.07

# INCOME EARNED



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

Cusip	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
05522RDJ4	BACCT 2024-1 A 4.93 05/15/2029	06/06/2024 06/13/2024 1,230,000.00	1,229,937.80 0.00 0.00 1,229,938.98	2,695.07 5,053.25 2,695.07 5,053.25	1.19 0.00 1.19 5,054.44	5,054.44
05593AAC3	BMWLT 2023-1 A3 5.16 11/25/2025	02/07/2023 02/15/2023 92,475.16	131,020.65 0.00 (38,546.59) 92,474.45	112.68 563.39 79.53 530.24	0.39 0.00 0.39 530.63	530.63
05602RAD3	BMWOT 2022-A A3 3.21 08/25/2026	896,406.62	1,012,088.33 0.00 (122,836.24) 890,422.97	545.29 2,726.48 479.58 2,660.76	1,170.88 0.00 1,170.88 3,831.65	3,831.65
05613MAD1	BMWLT 2024-2 A3 4.18 10/25/2027	10/01/2024 10/07/2024 960,000.00	959,915.68 0.00 0.00 959,918.15	668.80 3,344.00 668.80 3,344.00	2.47 0.00 2.47 3,346.47	3,346.47
06051GGF0	BANK OF AMERICA CORP 3.824 01/20/2028	3,850,000.00	3,724,596.61 0.00 0.00 3,729,580.59	53,573.18 0.00 65,841.84 12,268.67	4,983.98 0.00 4,983.98 17,252.65	17,252.65
06051GLG2	BANK OF AMERICA CORP 5.202 04/25/2029	08/26/2024 08/27/2024 1,250,000.00	1,276,430.42 0.00 0.00 1,275,770.19	6,502.50 0.00 11,921.25 5,418.75	0.00 (660.23) (660.23) 4,758.52	4,758.52
06368FAC3	BANK OF MONTREAL 1.25 09/15/2026	09/15/2021 2,500,000.00	2,498,404.87 0.00 0.00 2,498,480.60	6,597.22 0.00 9,201.39 2,604.17	75.73 0.00 75.73 2,679.89	2,679.89
06368LWU6	BANK OF MONTREAL 5.717 09/25/2028	11/09/2023 11/13/2023 1,000,000.00	989,713.57 0.00 0.00 989,942.32	10,481.17 0.00 15,245.33 4,764.17	228.75 0.00 228.75 4,992.92	4,992.92
06406HCQ0	BANK OF NEW YORK MELLON CORP 3.95 11/18/2025	04/05/2022 04/07/2022 1,000,000.00	1,006,236.86 0.00 0.00 1,005,634.55	1,426.39 0.00 4,718.06 3,291.67	0.00 (602.31) (602.31) 2,689.35	2,689.35

# INCOME EARNED



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

Cusip	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
06406RBG1	BANK OF NEW YORK MELLON CORP 3.992 06/13/2028	10/26/2023 10/30/2023 1,000,000.00	951,507.47 0.00 0.00 953,134.39	18,629.33 19,960.00 1,996.00 3,326.67	1,626.91 0.00 1,626.91 4,953.58	4,953.58
06406RBN6	BANK OF NEW YORK MELLON CORP 4.543 02/01/2029	10/30/2024 10/31/2024 2,000,000.00	1,993,241.09 0.00 0.00 1,993,422.19	30,286.67 0.00 37,858.33 7,571.67	181.09 0.00 181.09 7,752.76	7,752.76
084664CZ2	BERKSHIRE HATHAWAY FINANCE CORP 2.3 03/15/2027	03/07/2022 03/15/2022 1,300,000.00	1,299,887.19 0.00 0.00 1,299,891.38	6,312.22 0.00 8,803.89 2,491.67	4.19 0.00 4.19 2,495.86	2,495.86
14913R3A3	CATERPILLAR FINANCIAL SERVICES CORP 3.6 08/12/2027	08/12/2027 2,315,000.00	2,307,598.88 0.00 0.00 2,307,832.04	25,233.50 0.00 32,178.50 6,945.00	233.17 0.00 233.17 7,178.17	7,178.17
14913UAJ9	CATERPILLAR FINANCIAL SERVICES CORP 4.85 02/27/2029	08/26/2024 08/27/2024 2,500,000.00	2,563,419.54 0.00 0.00 2,562,150.33	31,659.72 0.00 41,763.89 10,104.17	0.00 (1,269.21) (1,269.21) 8,834.96	8,834.96
161571HV9	CHAIT 241 A 4.6 01/16/2029	01/24/2024 01/31/2024 2,995,000.00	2,994,620.64 0.00 0.00 2,994,628.44	6,123.11 11,480.83 6,123.11 11,480.83	7.80 0.00 7.80 11,488.63	11,488.63
17275RBR2	CISCO SYSTEMS INC 4.85 02/26/2029	02/21/2024 02/26/2024 1,475,000.00	1,474,562.59 0.00 0.00 1,474,571.35	18,877.95 0.00 24,839.41 5,961.46	8.76 0.00 8.76 5,970.22	5,970.22
20030NCH2	COMCAST CORP 3.55 05/01/2028	08/24/2023 08/28/2023 1,500,000.00	1,432,298.41 0.00 0.00 1,433,981.45	4,437.50 0.00 8,875.00 4,437.50	1,683.04 0.00 1,683.04 6,120.54	6,120.54
24422EWK1	JOHN DEERE CAPITAL CORP 4.15 09/15/2027	09/20/2022 09/22/2022 1,500,000.00	1,488,507.62 0.00 0.00 1,488,857.59	13,141.67 0.00 18,329.17 5,187.50	349.96 0.00 349.96 5,537.46	5,537.46

# INCOME EARNED



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Cusip	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
24422EWR6	JOHN DEERE CAPITAL CORP 4.75 01/20/2028	01/23/2023 01/25/2023 1,500,000.00	1,514,515.28 0.00 0.00 1,514,122.29	25,927.08 0.00 31,864.58 5,937.50	0.00 (392.99) (392.99) 5,544.51	5,544.51
24422EXT1	JOHN DEERE CAPITAL CORP 4.85 06/11/2029	08/19/2024 08/20/2024 1,000,000.00	1,021,152.00 0.00 0.00 1,020,755.32	22,902.78 24,250.00 2,694.44 4,041.67	0.00 (396.68) (396.68) 3,644.99	3,644.99
26442CAS3	DUKE ENERGY CAROLINAS LLC 2.95 12/01/2026	10/05/2022 10/07/2022 2,000,000.00	1,937,506.99 0.00 0.00 1,940,160.80	29,500.00 29,500.00 4,916.67 4,916.67	2,653.81 0.00 2,653.81 7,570.48	7,570.48
3130ATS57	FEDERAL HOME LOAN BANKS 4.5 03/10/2028	03/21/2023 03/22/2023 3,000,000.00	3,042,802.73 0.00 0.00 3,041,692.36	30,375.00 0.00 41,625.00 11,250.00	0.00 (1,110.36) (1,110.36) 10,139.64	10,139.64
3130ATUC9	FEDERAL HOME LOAN BANKS 4.5 12/12/2025	02/09/2023 02/10/2023 2,500,000.00	2,506,632.26 0.00 0.00 2,506,085.45	52,812.50 56,250.00 5,937.50 9,375.00	0.00 (546.81) (546.81) 8,828.19	8,828.19
3135G05X7	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.375 08/25/2025	08/25/2020 08/27/2020 3,385,000.00	3,382,681.05 0.00 0.00 3,382,950.29	3,385.00 0.00 4,442.81 1,057.81	269.24 0.00 269.24 1,327.05	1,327.05
3135G06G3	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.5 11/07/2025	11/09/2020 11/12/2020 3,515,000.00	3,512,643.58 0.00 0.00 3,512,857.80	1,171.67 0.00 2,636.25 1,464.58	214.22 0.00 214.22 1,678.80	1,678.80
3137EAEX3	FEDERAL HOME LOAN MORTGAGE CORP 0.375 09/23/2025	09/23/2020 09/25/2020 3,260,000.00	3,258,407.60 0.00 0.00 3,258,574.37	2,309.17 0.00 3,327.92 1,018.75	166.77 0.00 166.77 1,185.52	1,185.52
3137FGR31	FHMS K-078 A2 3.854 06/25/2028	09/18/2023 09/21/2023 1,000,000.00	966,117.16 0.00 0.00 966,939.05	3,211.67 3,211.67 3,211.67 3,211.67	821.88 0.00 821.88 4,033.55	4,033.55

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Cusip	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
3137FJKE8	FHMS K-082 A2 3.92 09/25/2028	10/30/2023 11/02/2023 1,355,000.00	1,292,675.21 0.00 0.00 1,294,085.48	4,426.33 4,426.33 4,426.33 4,426.33	1,410.27 0.00 1,410.27 5,836.60	5,836.60
3137FKUP9	FHMS K-087 A2 3.771 12/25/2028	07/01/2024 07/05/2024 2,500,000.00	2,401,722.09 0.00 0.00 2,403,807.38	7,856.25 7,856.25 7,856.25 7,856.25	2,085.29 0.00 2,085.29 9,941.54	9,941.54
3137H5YC5	FHMS K-748 A2 2.26 01/25/2029	08/26/2024 08/29/2024 5,000,000.00	4,661,189.71 0.00 0.00 4,668,229.33	9,416.67 9,416.67 9,416.67 9,416.67	7,039.62 0.00 7,039.62 16,456.29	16,456.29
3137H9D71	FHMS K-750 A2 3.0 09/25/2029	10/18/2024 10/23/2024 3,460,000.00	3,284,194.02 0.00 0.00 3,287,335.23	8,650.00 8,650.00 8,650.00 8,650.00	3,141.20 0.00 3,141.20 11,791.20	11,791.20
362554AC1	GMCAR 2021-4 A3 0.68 09/16/2026	10/13/2021 10/21/2021 162,626.48	190,817.97 0.00 (28,193.02) 162,625.24	54.07 108.13 46.08 100.14	0.29 0.00 0.29 100.43	100.43
362585AC5	GMCAR 2022-2 A3 3.1 02/16/2027	04/05/2022 04/13/2022 449,028.83	492,518.80 0.00 (43,533.51) 448,990.66	636.23 1,272.46 580.00 1,216.23	5.37 0.00 5.37 1,221.60	1,221.60
36268GAD7	GMCAR 2024-1 A3 4.85 12/18/2028	01/09/2024 01/17/2024 315,000.00	314,947.90 0.00 0.00 314,948.99	636.56 1,273.13 636.56 1,273.13	1.09 0.00 1.09 1,274.22	1,274.22
36269FAD8	GMALT 2024-1 A3 5.09 03/22/2027	02/08/2024 02/15/2024 940,000.00	939,912.63 0.00 0.00 939,915.85	1,461.96 3,987.17 1,461.96 3,987.17	3.22 0.00 3.22 3,990.39	3,990.39
38012QAD0	GMALT 2024-3 A3 4.21 10/20/2027	09/24/2024 10/02/2024 935,000.00	934,895.35 0.00 0.00 934,898.43	1,202.77 3,280.29 1,202.77 3,280.29	3.08 0.00 3.08 3,283.37	3,283.37

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380146AC4	GMCAR 2022-1 A3 1.26 11/16/2026	01/11/2022 01/19/2022 177,645.91	205,555.71 0.00 (27,916.25) 177,640.58	107.92 215.84 93.26 201.18	1.12 0.00 1.12 202.30	202.30
40139LBD4	GUARDIAN LIFE GLOBAL FUNDING 1.25 05/13/2026	02/09/2022 02/11/2022 1,350,000.00	1,332,235.11 0.00 0.00 1,333,278.13	843.75 0.00 2,250.00 1,406.25	1,043.01 0.00 1,043.01 2,449.26	2,449.26
40139LBJ1	GUARDIAN LIFE GLOBAL FUNDING 4.179 09/26/2029	1,960,000.00	1,957,594.82 0.00 0.00 1,957,637.18	14,789.02 0.00 21,614.72 6,825.70	42.36 0.00 42.36 6,868.06	6,868.06
437076DC3	HOME DEPOT INC 4.75 06/25/2029	08/06/2024 08/07/2024 1,500,000.00	1,526,627.02 0.00 0.00 1,526,122.47	30,875.00 35,625.00 1,187.50 5,937.50	0.00 (504.55) (504.55) 5,432.95	5,432.95
43813YAC6	HAROT 2024-3 A3 4.57 03/21/2029	08/09/2024 08/21/2024 1,855,000.00	1,854,726.35 0.00 0.00 1,854,731.75	2,354.82 7,064.46 2,354.82 7,064.46	5.40 0.00 5.40 7,069.86	7,069.86
43815BAC4	HAROT 2022-1 A3 1.88 05/15/2026	02/15/2022 02/23/2022 517,282.37	592,319.15 0.00 (75,064.99) 517,259.18	494.94 928.01 432.22 865.29	5.02 0.00 5.02 870.31	870.31
43815GAC3	HAROT 2021-4 A3 0.88 01/21/2026	11/16/2021 11/24/2021 160,010.00	197,516.44 0.00 (37,516.69) 160,002.32	48.28 144.85 39.11 135.68	2.56 0.00 2.56 138.24	138.24
438516CB0	HONEYWELL INTERNATIONAL INC 1.35 06/01/2025	06/23/2020 06/25/2020 2,500,000.00	2,505,167.47 0.00 0.00 2,504,106.60	16,875.00 16,875.00 2,812.50 2,812.50	0.00 (1,060.87) (1,060.87) 1,751.63	1,751.63
448973AD9	HART 2024-A A3 4.99 02/15/2029	03/11/2024 03/20/2024 660,000.00	659,875.25 0.00 0.00 659,877.76	1,463.73 2,744.50 1,463.73 2,744.50	2.52 0.00 2.52 2,747.02	2,747.02

# INCOME EARNED



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448977AD0	HART 2022-A A3 2.22 10/15/2026	03/09/2022 03/16/2022 587,057.05	671,939.48 0.00 (84,892.08) 587,049.01	662.99 1,243.11 579.23 1,159.35	1.60 0.00 1.60 1,160.95	1,160.95
448988AD7	HALST 24A A3 5.02 03/15/2027	01/17/2024 01/24/2024 740,000.00	739,897.95 0.00 0.00 739,901.74	1,651.02 3,095.67 1,651.02 3,095.67	3.79 0.00 3.79 3,099.46	3,099.46
44934QAD3	HART 2024-B A3 4.84 03/15/2029	07/16/2024 07/24/2024 690,000.00	689,903.87 0.00 0.00 689,905.77	1,484.27 2,783.00 1,484.27 2,783.00	1.90 0.00 1.90 2,784.90	2,784.90
44935FAD6	HART 2021-C A3 0.74 05/15/2026	11/09/2021 11/17/2021 76,280.61	107,247.38 0.00 (30,973.43) 76,276.15	35.27 66.14 25.09 55.95	2.20 0.00 2.20 58.15	58.15
4581X0DC9	INTER-AMERICAN DEVELOPMENT BANK 3.125 09/18/2028	3,480,000.00	3,339,101.28 0.00 0.00 3,342,250.42	22,052.08 0.00 31,114.58 9,062.50	3,149.14 0.00 3,149.14 12,211.64	12,211.64
4581X0DG0	INTER-AMERICAN DEVELOPMENT BANK 2.25 06/18/2029	08/06/2024 08/07/2024 7,500,000.00	7,017,913.01 0.00 0.00 7,026,915.84	76,406.25 84,375.00 6,093.75 14,062.50	9,002.83 0.00 9,002.83 23,065.33	23,065.33
4581X0DV7	INTER-AMERICAN DEVELOPMENT BANK 0.875 04/20/2026	04/13/2021 04/20/2021 5,420,000.00	5,413,134.77 0.00 0.00 5,413,556.20	5,401.18 0.00 9,353.26 3,952.08	421.43 0.00 421.43 4,373.51	4,373.51
4581X0EN4	INTER-AMERICAN DEVELOPMENT BANK 4.125 02/15/2029	02/15/2024 02/20/2024 3,000,000.00	2,975,274.71 0.00 0.00 2,975,773.40	36,437.50 0.00 46,750.00 10,312.50	498.69 0.00 498.69 10,811.19	10,811.19
459058JL8	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM 0.5 10/28/2025	2,000,000.00	1,999,762.82 0.00 0.00 1,999,785.04	916.67 0.00 1,750.00 833.33	28.25 (6.04) 22.21 855.55	855.55

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459058KT9	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM 3.5 07/12/2028	5,000,000.00	4,857,201.94 0.00 0.00 4,860,558.08	67,569.44 0.00 82,152.78 14,583.33	3,356.13 0.00 3,356.13 17,939.47	17,939.47
459058LN1	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM 3.875 10/16/2029	10/22/2024 10/23/2024 5,000,000.00	4,955,377.68 0.00 0.00 4,956,154.81	24,218.75 0.00 40,364.58 16,145.83	777.13 0.00 777.13 16,922.96	16,922.96
45950KDD9	INTERNATIONAL FINANCE CORP 4.5 07/13/2028	07/06/2023 07/13/2023 1,285,000.00	1,283,969.47 0.00 0.00 1,283,993.67	22,166.25 0.00 26,985.00 4,818.75	24.20 0.00 24.20 4,842.95	4,842.95
46647PBH8	JPMORGAN CHASE & CO 2.005 03/13/2026	03/12/2021 03/16/2021 1,250,000.00	1,252,934.03 0.00 0.00 1,252,042.32	5,430.21 0.00 7,518.75 2,088.54	0.00 (891.72) (891.72) 1,196.83	1,196.83
46647PBK1	JPMORGAN CHASE & CO 2.083 04/22/2026	08/27/2021 08/31/2021 1,000,000.00	1,003,714.44 0.00 0.00 1,002,903.54	2,256.58 0.00 3,992.42 1,735.83	0.00 (810.90) (810.90) 924.93	924.93
46647PDU7	JPMORGAN CHASE & CO 5.299 07/24/2029	10/30/2024 10/31/2024 2,000,000.00	2,032,932.97 0.00 0.00 2,032,165.93	37,387.39 0.00 46,219.06 8,831.67	0.00 (767.03) (767.03) 8,064.63	8,064.63
47786WAD2	JDOT 2024-B A3 5.2 03/15/2029	08/27/2024 08/28/2024 3,265,000.00	3,329,647.30 0.00 0.00 3,328,019.30	7,545.78 14,148.33 7,545.78 14,148.33	0.00 (1,628.00) (1,628.00) 12,520.33	12,520.33
47787JAC2	JDOT 2022 A3 0.36 09/15/2026	03/10/2022 03/16/2022 367,416.61	417,479.74 0.00 (50,097.57) 367,387.75	430.50 807.19 378.85 755.53	5.57 0.00 5.57 761.10	761.10
47800AAC4	JDOT 2022-B A3 3.74 02/16/2027	07/12/2022 07/20/2022 708,129.34	752,580.34 0.00 (44,484.63) 708,098.91	1,251.01 2,345.65 1,177.07 2,271.71	3.20 0.00 3.20 2,274.91	2,274.91

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47800BAC2	JDOT 2022-C A3 5.09 06/15/2027	10/12/2022 10/19/2022 1,547,295.15	1,626,121.72 0.00 (78,894.45) 1,547,232.73	3,678.80 6,897.75 3,500.33 6,719.27	5.46 0.00 5.46 6,724.73	6,724.73
47800RAD5	JDOT 2024 A3 4.96 11/15/2028	03/11/2024 03/19/2024 515,000.00	514,975.51 0.00 0.00 514,976.04	1,135.29 2,128.67 1,135.29 2,128.67	0.53 0.00 0.53 2,129.20	2,129.20
58768PAC8	MBART 2022-1 A3 5.21 08/16/2027	11/15/2022 11/22/2022 2,520,466.53	2,701,705.58 0.00 (181,542.02) 2,520,192.78	6,256.65 11,731.22 5,836.28 11,310.85	29.22 0.00 29.22 11,340.07	11,340.07
58769GAD5	MBALT 2024-B A3 4.23 02/15/2028	09/17/2024 09/25/2024 1,400,000.00	1,399,777.13 0.00 0.00 1,399,783.03	2,632.00 4,935.00 2,632.00 4,935.00	5.90 0.00 5.90 4,940.90	4,940.90
59217GER6	METROPOLITAN LIFE GLOBAL FUNDING I 1.875 01/11/2027	01/03/2022 01/11/2022 2,475,000.00	2,473,808.67 0.00 0.00 2,473,856.57	18,046.88 0.00 21,914.06 3,867.19	47.90 0.00 47.90 3,915.09	3,915.09
61744YAP3	MORGAN STANLEY 3.772 01/24/2029	01/23/2024 01/25/2024 1,000,000.00	960,721.51 0.00 0.00 961,781.25	13,306.78 0.00 16,450.11 3,143.33	1,059.73 0.00 1,059.73 4,203.07	4,203.07
61747YEX9	MORGAN STANLEY 6.138 10/16/2026	10/19/2022 10/21/2022 1,000,000.00	999,431.57 0.00 0.00 999,457.33	7,672.50 0.00 12,787.50 5,115.00	25.76 0.00 25.76 5,140.76	5,140.76
61747YFD2	MORGAN STANLEY 5.164 04/20/2029	08/05/2024 08/06/2024 1,500,000.00	1,518,416.67 0.00 0.00 1,517,954.77	8,821.83 0.00 15,276.83 6,455.00	0.00 (461.91) (461.91) 5,993.09	5,993.09
66815L2T5	NORTHWESTERN MUTUAL GLOBAL FUNDING 4.11 09/12/2027	09/05/2024 09/12/2024 1,955,000.00	1,954,945.63 0.00 0.00 1,954,947.30	17,632.47 0.00 24,328.35 6,695.88	1.66 0.00 1.66 6,697.54	6,697.54

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74456QBU9	PUBLIC SERVICE ELECTRIC AND GAS CO 3.7 05/01/2028	08/27/2024 08/28/2024 1,500,000.00	1,473,601.14 0.00 0.00 1,474,257.41	4,625.00 0.00 9,250.00 4,625.00	656.27 0.00 656.27 5,281.27	5,281.27
747525AF0	QUALCOMM INC 3.45 05/20/2025	2,725,000.00	2,736,461.86 0.00 0.00 2,732,075.22	2,872.60 0.00 10,706.98 7,834.38	0.00 (4,386.64) (4,386.64) 3,447.74	3,447.74
756109BS2	REALTY INCOME CORP 4.7 12/15/2028	3,355,000.00	3,350,537.64 0.00 0.00 3,350,627.42	72,710.31 78,842.50 7,008.22 13,140.42	286.65 (196.87) 89.78 13,230.20	13,230.20
78015K7H1	ROYAL BANK OF CANADA 1.15 06/10/2025	12/22/2021 12/27/2021 1,000,000.00	998,576.21 0.00 0.00 998,807.30	5,462.50 5,750.00 670.83 958.33	231.09 0.00 231.09 1,189.42	1,189.42
78016HZS2	ROYAL BANK OF CANADA 5.2 08/01/2028	3,000,000.00	2,967,354.34 0.00 0.00 2,968,110.14	52,000.00 0.00 65,000.00 13,000.00	755.80 0.00 755.80 13,755.80	13,755.80
808513BY0	CHARLES SCHWAB CORP 2.45 03/03/2027	03/01/2022 03/03/2022 975,000.00	974,525.98 0.00 0.00 974,543.85	5,839.17 0.00 7,829.79 1,990.63	17.88 0.00 17.88 2,008.50	2,008.50
89114Tzt2	TORONTO-DOMINION BANK 2.8 03/10/2027	03/09/2022 03/11/2022 3,250,000.00	3,238,292.93 0.00 0.00 3,238,730.71	20,475.00 0.00 28,058.33 7,583.33	437.78 0.00 437.78 8,021.11	8,021.11
89115A2U5	TORONTO-DOMINION BANK 5.523 07/17/2028	09/19/2023 09/21/2023 750,000.00	747,479.44 0.00 0.00 747,538.45	15,418.38 0.00 18,870.25 3,451.88	59.02 0.00 59.02 3,510.89	3,510.89
891943AD4	TLOT 2024-B A3 4.21 09/20/2027	09/10/2024 09/17/2024 2,250,000.00	2,249,754.73 0.00 0.00 2,249,762.16	2,894.38 7,893.75 2,894.38 7,893.75	7.43 0.00 7.43 7,901.18	7,901.18

# INCOME EARNED



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

Cusip	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
89236TJK2	TOYOTA MOTOR CREDIT CORP 1.125 06/18/2026	2,000,000.00	1,999,595.24 0.00 0.00 1,999,617.49	10,187.50 11,250.00 812.50 1,875.00	22.25 0.00 22.25 1,897.25	1,897.25
89236TKJ3	TOYOTA MOTOR CREDIT CORP 4.55 09/20/2027	09/26/2022 09/28/2022 1,500,000.00	1,478,687.50 0.00 0.00 1,479,333.34	13,460.42 0.00 19,147.92 5,687.50	645.83 0.00 645.83 6,333.33	6,333.33
89238GAD3	TLOT 2024-A A3 5.25 04/20/2027	02/21/2024 02/27/2024 940,000.00	939,969.94 0.00 0.00 939,971.01	1,507.92 4,112.50 1,507.92 4,112.50	1.07 0.00 1.07 4,113.57	4,113.57
89239TAD4	TAOT 2024-D A3 4.4 06/15/2029	10/10/2024 10/17/2024 1,090,000.00	1,089,940.79 0.00 0.00 1,089,941.90	2,131.56 3,996.67 2,131.56 3,996.67	1.11 0.00 1.11 3,997.78	3,997.78
90331HPL1	US BANK NA 2.05 01/21/2025	01/16/2020 01/21/2020 4,115,000.00	4,114,755.33 0.00 0.00 4,114,904.05	30,462.43 0.00 37,492.22 7,029.79	148.72 0.00 148.72 7,178.51	7,178.51
912797MP9	UNITED STATES TREASURY 12/17/2024	0.00	19,957,791.11 0.00 (20,000,000.00) 0.00	0.00 0.00 0.00 0.00	42,208.89 0.00 42,208.89 42,208.89	42,208.89
912797PA9	UNITED STATES TREASURY 04/22/2025	12/23/2024 12/24/2024 12,500,000.00	0.00 12,325,900.52 0.00 12,337,604.69	0.00 0.00 0.00 0.00	11,704.17 0.00 11,704.17 11,704.17	11,704.17
912828Z78	UNITED STATES TREASURY 1.5 01/31/2027	04/27/2022 04/28/2022 3,000,000.00	2,920,843.85 0.00 0.00 2,923,946.05	15,040.76 0.00 18,831.52 3,790.76	3,102.20 0.00 3,102.20 6,892.96	6,892.96
91282CBH3	UNITED STATES TREASURY 0.375 01/31/2026	2,000,000.00	1,992,993.04 0.00 0.00 1,993,502.93	2,506.79 0.00 3,138.59 631.79	509.90 0.00 509.90 1,141.69	1,141.69

# INCOME EARNED



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

Cusip	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
91282CBT7	UNITED STATES TREASURY 0.75 03/31/2026	1,750,000.00	1,744,002.73 0.00 0.00 1,744,386.06	2,235.58 0.00 3,353.37 1,117.79	383.33 0.00 383.33 1,501.12	1,501.12
91282CCF6	UNITED STATES TREASURY 0.75 05/31/2026	2,000,000.00	1,994,753.41 0.00 0.00 1,995,051.29	41.21 7,500.00 1,318.68 8,777.47	297.88 0.00 297.88 9,075.36	9,075.36
91282CCW9	UNITED STATES TREASURY 0.75 08/31/2026	4,000,000.00	3,995,750.35 0.00 0.00 3,995,956.84	7,624.31 0.00 10,193.37 2,569.06	206.49 0.00 206.49 2,775.55	2,775.55
91282CDG3	UNITED STATES TREASURY 1.125 10/31/2026	7,000,000.00	6,981,904.47 0.00 0.00 6,982,706.99	6,743.78 0.00 13,487.57 6,743.78	802.52 0.00 802.52 7,546.30	7,546.30
91282CEN7	UNITED STATES TREASURY 2.75 04/30/2027	7,500,000.00	7,259,367.83 0.00 0.00 7,267,844.65	17,662.29 0.00 35,324.59 17,662.29	8,476.82 0.00 8,476.82 26,139.11	26,139.11
91282CEW7	UNITED STATES TREASURY 3.25 06/30/2027	5,000,000.00	5,016,352.16 0.00 0.00 5,015,813.46	68,002.72 81,250.00 448.90 13,696.18	4.91 (543.61) (538.70) 13,157.48	13,157.48
91282CFM8	UNITED STATES TREASURY 4.125 09/30/2027	4,000,000.00	4,015,262.91 0.00 0.00 4,014,804.88	28,104.40 0.00 42,156.59 14,052.20	87.03 (545.06) (458.04) 13,594.16	13,594.16
91282CFP1	UNITED STATES TREASURY 4.25 10/15/2025	2,000,000.00	2,000,777.83 0.00 0.00 2,000,702.00	10,975.27 0.00 18,214.29 7,239.01	87.46 (163.28) (75.83) 7,163.19	7,163.19
91282CFY2	UNITED STATES TREASURY 3.875 11/30/2029	24,000,000.00	0.00 23,563,046.88 0.00 23,566,362.10	0.00 (44,285.72) 81,758.24 37,472.52	3,315.22 0.00 3,315.22 40,787.74	40,787.74

# INCOME EARNED



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

Cusip	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
91282CGC9	UNITED STATES TREASURY 3.875 12/31/2027	8,000,000.00	8,039,672.59 0.00 0.00 8,038,579.39	129,728.26 155,000.00 856.35 26,128.09	160.73 (1,253.93) (1,093.20) 25,034.89	25,034.89
91282CGT2	UNITED STATES TREASURY 3.625 03/31/2028	5,000,000.00	4,918,816.56 0.00 0.00 4,920,886.20	30,872.25 0.00 46,308.38 15,436.13	2,069.64 0.00 2,069.64 17,505.77	17,505.77
91282CHE4	UNITED STATES TREASURY 3.625 05/31/2028	9,000,000.00	8,852,951.33 0.00 0.00 8,856,521.03	896.29 163,125.00 28,681.32 190,910.03	3,569.70 0.00 3,569.70 194,479.73	194,479.73
91282CHQ7	UNITED STATES TREASURY 4.125 07/31/2028	12,750,000.00	12,628,180.35 0.00 0.00 12,631,002.78	175,788.89 0.00 220,093.41 44,304.52	2,822.43 0.00 2,822.43 47,126.95	47,126.95
91282CJA0	UNITED STATES TREASURY 4.625 09/30/2028	7,500,000.00	7,492,253.51 0.00 0.00 7,492,425.16	59,083.10 0.00 88,624.66 29,541.55	613.18 (441.52) 171.65 29,713.20	29,713.20
91282CJN2	UNITED STATES TREASURY 4.375 11/30/2028	9,000,000.00	9,098,056.85 0.00 0.00 9,095,974.82	1,081.73 196,875.00 34,615.38 230,408.65	0.00 (2,082.03) (2,082.03) 228,326.62	228,326.62
91282CJR3	UNITED STATES TREASURY 3.75 12/31/2028	4,000,000.00	3,961,594.70 0.00 0.00 3,962,393.20	62,771.74 75,000.00 414.36 12,642.63	798.50 0.00 798.50 13,441.13	13,441.13
91282CKD2	UNITED STATES TREASURY 4.25 02/28/2029	8,500,000.00	8,426,575.52 0.00 0.00 8,428,044.01	91,809.39 0.00 122,745.17 30,935.77	1,573.55 (105.06) 1,468.49 32,404.26	32,404.26
91282CKP5	UNITED STATES TREASURY 4.625 04/30/2029	5,500,000.00	5,536,479.32 0.00 0.00 5,535,777.36	21,783.49 0.00 43,566.99 21,783.49	50.40 (752.36) (701.96) 21,081.53	21,081.53

# INCOME EARNED



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

Cusip	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
91282CKX8	UNITED STATES TREASURY 4.25 06/30/2029	17,500,000.00	17,859,924.58 0.00 0.00 17,853,251.34	311,243.21 371,875.00 2,054.56 62,686.35	0.00 (6,673.24) (6,673.24) 56,013.11	56,013.11
91282CLG4	UNITED STATES TREASURY 3.75 08/15/2027	08/28/2024 08/29/2024 10,000,000.00	10,004,279.89 0.00 0.00 10,004,145.47	110,054.35 0.00 141,644.02 31,589.67	0.00 (134.42) (134.42) 31,455.25	31,455.25
91282CLK5	UNITED STATES TREASURY 3.625 08/31/2029	7,500,000.00	7,457,865.09 0.00 0.00 7,458,618.37	69,095.30 0.00 92,377.42 23,282.11	1,035.99 (282.71) 753.28 24,035.39	24,035.39
91282CLN9	UNITED STATES TREASURY 3.5 09/30/2029	20,000,000.00	19,449,866.74 0.00 0.00 19,459,534.61	119,230.77 0.00 178,846.15 59,615.38	9,667.87 0.00 9,667.87 69,283.26	69,283.26
91282CLP4	UNITED STATES TREASURY 3.5 09/30/2026	10/31/2024 15,000,000.00	14,824,921.77 0.00 0.00 14,833,046.66	89,423.08 0.00 134,134.62 44,711.54	8,124.89 0.00 8,124.89 52,836.43	52,836.43
91324PEG3	UNITEDHEALTH GROUP INC 3.7 05/15/2027	08/16/2022 08/18/2022 2,000,000.00	2,010,114.50 0.00 0.00 2,009,752.02	3,288.89 0.00 9,455.56 6,166.67	0.00 (362.49) (362.49) 5,804.18	5,804.18
91324PEP3	UNITEDHEALTH GROUP INC 5.25 02/15/2028	02/21/2023 02/23/2023 1,000,000.00	1,009,734.97 0.00 0.00 1,009,470.25	15,458.33 0.00 19,833.33 4,375.00	0.00 (264.72) (264.72) 4,110.28	4,110.28
927804GH1	VIRGINIA ELECTRIC AND POWER CO 3.75 05/15/2027	3,000,000.00	2,999,777.53 0.00 0.00 2,999,784.14	5,000.00 0.00 14,375.00 9,375.00	39.28 (32.67) 6.61 9,381.61	9,381.61
92970QAE5	WFCIT 2024-2 A 4.29 10/15/2029	10/17/2024 10/24/2024 1,920,000.00	1,919,720.66 0.00 0.00 1,919,725.52	3,660.80 6,864.00 3,660.80 6,864.00	4.87 0.00 4.87 6,868.87	6,868.87

# INCOME EARNED



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

Cusip	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
931142ER0	WALMART INC 1.05 09/17/2026	09/08/2021 09/17/2021 780,000.00	779,471.20 0.00 0.00 779,496.22	1,683.50 0.00 2,366.00 682.50	25.03 0.00 25.03 707.53	707.53
931142EX7	WALMART INC 3.95 09/09/2027	09/09/2022 1,500,000.00	1,498,806.44 0.00 0.00 1,498,843.00	13,495.83 0.00 18,433.33 4,937.50	36.56 0.00 36.56 4,974.06	4,974.06
95000U3E1	WELLS FARGO & CO 5.574 07/25/2029	11/20/2024 11/21/2024 2,500,000.00	2,551,016.99 0.00 0.00 2,549,829.66	48,772.50 0.00 60,385.00 11,612.50	0.00 (1,187.33) (1,187.33) 10,425.17	10,425.17
<b>Total Fixed Income</b>			<b>399,252,120.65</b>	<b>1,469,293.40</b>	<b>1,592,819.20</b>	<b>1,592,819.20</b>
			<b>403,015,103.66</b>	<b>2,761,037.24</b>	<b>156,029.01</b>	
			<b>58,385,662.31</b>	<b>1,627,897.72</b>	<b>(32,503.21)</b>	
			<b>(56,757,764.58)</b>	<b>2,701,142.50</b>	<b>123,525.80</b>	
<b>TOTAL PORTFOLIO</b>		<b>407,607,067.86</b>	<b>404,369,493.07</b>	<b>1,568,002.98</b>	<b>1,691,528.78</b>	<b>1,691,528.78</b>

## IMPORTANT DISCLOSURES



PRISM | As of December 31, 2024

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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.

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

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

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

## BENCHMARK DISCLOSURES



PRISM | As of December 31, 2024

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

## BENCHMARK DISCLOSURES



PRISM ARC | As of December 31, 2024

Benchmark	Disclosure
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.
30% ICE 3-Month Treasury, 30% ICE 6-Month Treasury, 40% ICE 1-3 year 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.
ICE BofA 1-10 Yr US Corp & Govt Index	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.

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

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

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



# PMIA/LAIF Performance Report as of 01/15/25



## Quarterly Performance Quarter Ended 12/31/24

LAIF Apportionment Rate <sup>(2)</sup> :	4.62
LAIF Earnings Ratio <sup>(2)</sup> :	0.00012664187216722
LAIF Administrative Cost <sup>(1)*</sup> :	TBD
LAIF Fair Value Factor <sup>(1)</sup> :	0.999621985
PMIA Daily <sup>(1)</sup> :	4.40
PMIA Quarter to Date <sup>(1)</sup> :	4.48
PMIA Average Life <sup>(1)</sup> :	252

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

<b>December</b>	<b>4.434</b>
November	4.477
October	4.518
September	4.575
August	4.579
July	4.516

## Pooled Money Investment Account Monthly Portfolio Composition <sup>(1)</sup> 12/31/24 \$155.4 billion

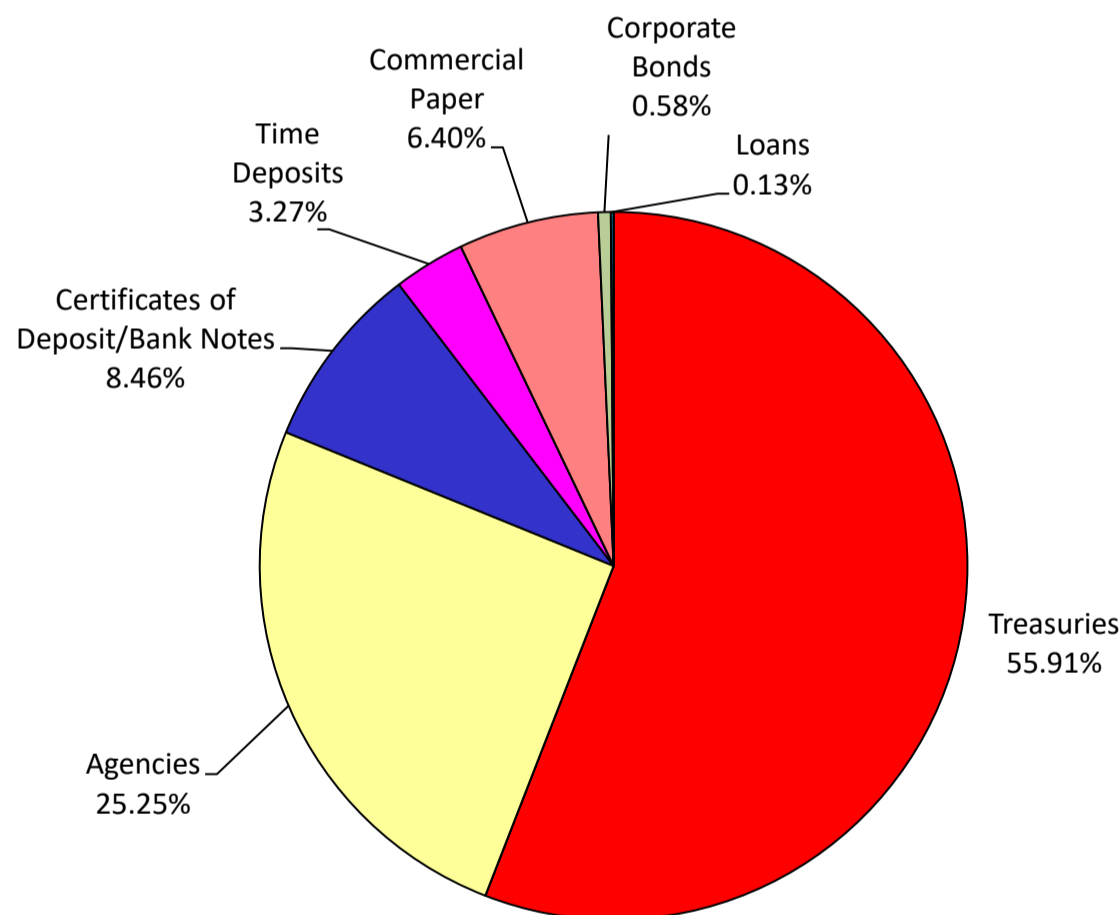


Chart does not include \$1,239,000.00 in mortgages, which equates to 0.001%. Percentages may not total 100% due to rounding.

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

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

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

Source:

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

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



## PAR VALUES MATURING BY DATE AND TYPE

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

ITEM	1 day to 30 days	31 days to 60 days	61 days to 90 days	91 days to 120 days	121 days to 150 days	151 days to 180 days	181 days to 210 days	211 days to 270 days	271 days to 1 year	1 year to 2 years	2 years to 3 years	3 years to 4 years	4 years to 5 year/out	Total	Weight (% of Total)
TREASURY	\$ 3,800	\$ 17,250	\$ 12,000	\$ 5,250	\$ 7,400	\$ 4,650	\$ 5,050	\$ 4,550	\$ 5,000	\$ 11,750	\$ 7,850	\$ 1,300	\$ 1,850	\$ 87,700	55.82%
AGENCY <sup>2</sup>	\$ 3,623	\$ 3,450	\$ 8,550	\$ 4,950	\$ 4,950	\$ 1,750	\$ 2,750	\$ 775	\$ 1,833	\$ 3,100	\$ 2,100	\$ 450	\$ 1,850	\$ 40,131	25.54%
CDs + BNs	\$ 2,200	\$ 2,350	\$ 2,150	\$ 2,600	\$ 1,450	\$ 1,000	\$ 700	\$ 200	\$ 500					\$ 13,150	8.37%
CP	\$ 2,050	\$ 1,550	\$ 2,650	\$ 1,750	\$ 1,500	\$ 100	\$ 350	\$ 200						\$ 10,150	6.46%
TDs	\$ 1,911	\$ 617	\$ 1,368	\$ 445	\$ 419	\$ 329								\$ 5,089	3.24%
CORP BND	\$ 20	\$ 25				\$ 28		\$ 50	\$ 147	\$ 189	\$ 194	\$ 175	\$ 75	\$ 903	0.57%
REPO														\$ -	0.00%
BAs														\$ -	0.00%
<b>TOTAL</b>	<b>\$ 13,604</b>	<b>\$ 25,242</b>	<b>\$ 26,718</b>	<b>\$ 14,995</b>	<b>\$ 15,719</b>	<b>\$ 7,857</b>	<b>\$ 8,850</b>	<b>\$ 5,775</b>	<b>\$ 7,480</b>	<b>\$ 15,039</b>	<b>\$ 10,144</b>	<b>\$ 1,925</b>	<b>\$ 3,775</b>	<b>\$ 157,123</b>	<b>100.00%</b>
<b>Percent</b>	<b>8.66%</b>	<b>16.06%</b>	<b>17.00%</b>	<b>9.54%</b>	<b>10.00%</b>	<b>5.00%</b>	<b>5.63%</b>	<b>3.68%</b>	<b>4.76%</b>	<b>9.57%</b>	<b>6.46%</b>	<b>1.23%</b>	<b>2.40%</b>		
<b>Cumulative %</b>	<b>8.66%</b>	<b>24.72%</b>	<b>41.73%</b>	<b>51.27%</b>	<b>61.28%</b>	<b>66.28%</b>	<b>71.91%</b>	<b>75.58%</b>	<b>80.34%</b>	<b>89.92%</b>	<b>96.37%</b>	<b>97.60%</b>	<b>100.00%</b>		

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

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



# State of California Pooled Money Investment Account Market Valuation 12/31/2024

Description	Carrying Cost Plus Accrued Interest Purch.	Amortized Cost	Fair Value	Accrued Interest
United States Treasury:				
Bills	\$ 37,200,362,729.27	\$ 37,578,467,975.08	\$ 37,598,038,116.50	NA
Notes	\$ 49,665,562,393.13	\$ 49,643,342,570.29	\$ 49,613,793,037.00	\$ 456,248,631.50
Federal Agency:				
SBA	\$ 222,988,043.71	\$ 222,988,043.71	\$ 224,917,838.54	\$ 986,692.09
MBS-REMICs	\$ 1,239,158.24	\$ 1,239,158.24	\$ 1,224,593.17	\$ 5,405.72
Debentures	\$ 7,776,611,325.51	\$ 7,776,123,304.68	\$ 7,750,461,150.00	\$ 83,135,528.50
Debentures FR	\$ -	\$ -	\$ -	\$ -
Debentures CL	\$ 2,550,000,000.00	\$ 2,550,000,000.00	\$ 2,548,389,000.00	\$ 21,607,623.50
Discount Notes	\$ 25,790,437,970.76	\$ 26,046,333,391.63	\$ 26,049,911,000.00	NA
Supranational Debentures	\$ 2,896,697,399.81	\$ 2,896,274,656.75	\$ 2,873,776,000.00	\$ 30,191,592.50
Supranational Debentures FR	\$ -	\$ -	\$ -	\$ -
CDs and YCDs FR	\$ -	\$ -	\$ -	\$ -
Bank Notes	\$ -	\$ -	\$ -	\$ -
CDs and YCDs	\$ 13,150,000,000.00	\$ 13,150,000,000.00	\$ 13,151,991,371.89	\$ 189,510,569.41
Commercial Paper	\$ 9,942,308,583.28	\$ 10,047,868,071.48	\$ 10,051,627,805.51	NA
Corporate:				
Bonds FR	\$ -	\$ -	\$ -	\$ -
Bonds	\$ 898,812,556.16	\$ 898,667,140.88	\$ 888,168,435.00	\$ 8,541,998.72
Repurchase Agreements	\$ -	\$ -	\$ -	\$ -
Reverse Repurchase	\$ -	\$ -	\$ -	\$ -
Time Deposits	\$ 5,088,500,000.00	\$ 5,088,500,000.00	\$ 5,088,500,000.00	NA
PMIA & GF Loans	\$ 194,249,000.00	\$ 194,249,000.00	\$ 194,249,000.00	NA
<b>TOTAL</b>	<b>\$ 155,377,769,159.87</b>	<b>\$ 156,094,053,312.74</b>	<b>\$ 156,035,047,347.61</b>	<b>\$ 790,228,041.94</b>

Fair Value Including Accrued Interest

\$ 156,825,275,389.55

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 (0.999621985). 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 \$19,992,439.69 or \$20,000,000.00 x 0.999621985.

California State Treasurer  
**Fiona Ma, CPA**



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

December 02, 2024

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

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

[Tran Type Definitions](#)

**Account Number:** 35-34-001

October 2024 Statement

Effective Date	Transaction Date	Tran Type	Confirm Number	Web Confirm Number	Authorized Caller	Amount
10/15/2024	10/14/2024	QRD	1760891	N/A	SYSTEM	146.96

**Account Summary**

Total Deposit:	146.96	Beginning Balance:	10,771.55
Total Withdrawal:	0.00	Ending Balance:	10,918.51

# California State Treasurer *Fiona Ma, CPA*



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

December 02, 2024

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[PMIA Average Monthly Yields](#)

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

[Tran Type Definitions](#)

Account Number: 35-34-001

November 2024 Statement

Effective Date	Transaction Date	Tran Type	Confirm Number	Web Confirm Number	Authorized Caller	Amount
11/1/2024	11/1/2024	RD	1763161	1723700	ALANA THEISS	14,000,000.00
11/4/2024	11/4/2024	RW	1763194	1723729	ALANA THEISS	-10,000,000.00
11/8/2024	11/8/2024	RD	1763384	1723918	ALANA THEISS	10,000,000.00
11/13/2024	11/13/2024	RD	1763483	1724017	ALANA THEISS	2,000,000.00
11/13/2024	11/12/2024	RW	1763465	1723996	ALANA THEISS	-4,000,000.00
11/14/2024	11/14/2024	RD	1763538	1724074	ALANA THEISS	1,745,000.00
11/19/2024	11/15/2024	RW	1763582	1724118	ALANA THEISS	-13,745,000.00

### Account Summary

Total Deposit:	27,745,000.00	Beginning Balance:	10,918.51
Total Withdrawal:	-27,745,000.00	Ending Balance:	10,918.51

# California State Treasurer *Fiona Ma, CPA*



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

January 02, 2025

[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

December 2024 Statement

### Account Summary

Total Deposit:	0.00	Beginning Balance:	10,918.51
Total Withdrawal:	0.00	Ending Balance:	10,918.51



MALIA M. COHEN  
 California State Controller

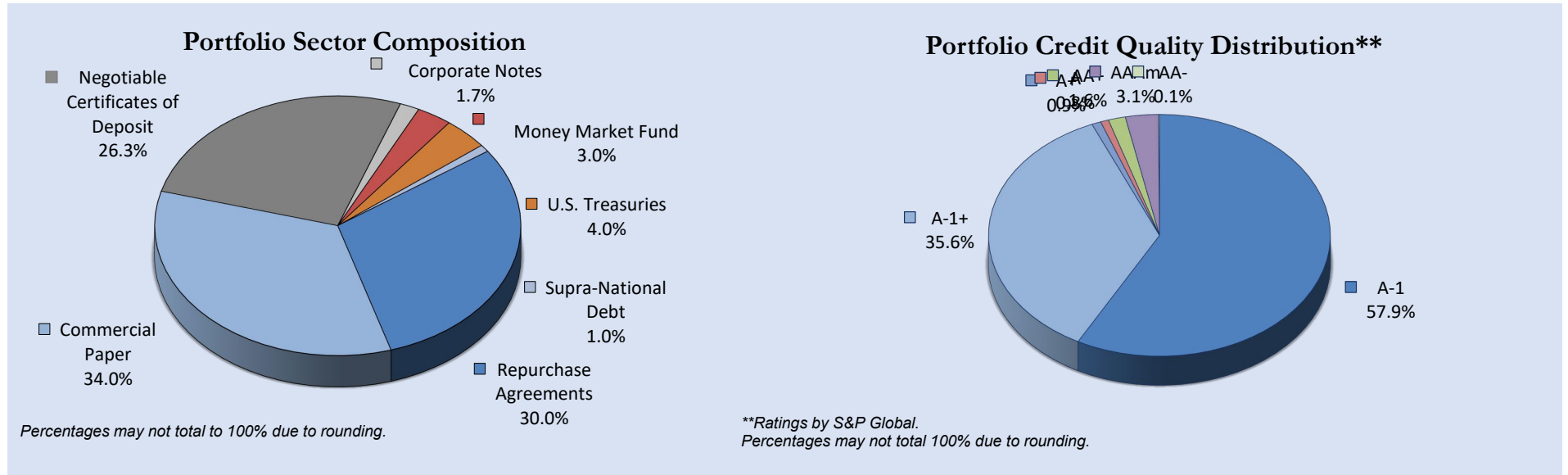
LOCAL AGENCY INVESTMENT FUND  
 REMITTANCE ADVICE

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

As of 01/15/2025, your Local Agency Investment Fund account has been directly credited with the interest earned on your deposits for the quarter ending 12/31/2024.

Earnings Ratio		.00012664187216722
Interest Rate		4.62%
Dollar Day Total	\$	209,727,445.48
Quarter End Principal Balance	\$	10,918.51
Quarterly Interest Earned	\$	26,560.28

<b>Total Fund Net Assets<sup>1</sup></b>	<b>\$20,294,353,908</b>	<b>Weighted Average Maturity</b>	<b>42 Days</b>
<b>Current 7-Day Yield<sup>2</sup></b>	<b>4.65%</b>	<b>Net Asset Value per Share</b>	<b>\$1.00</b>
<b>S&amp;P Rating<sup>3</sup></b>	<b>AAAm</b>		



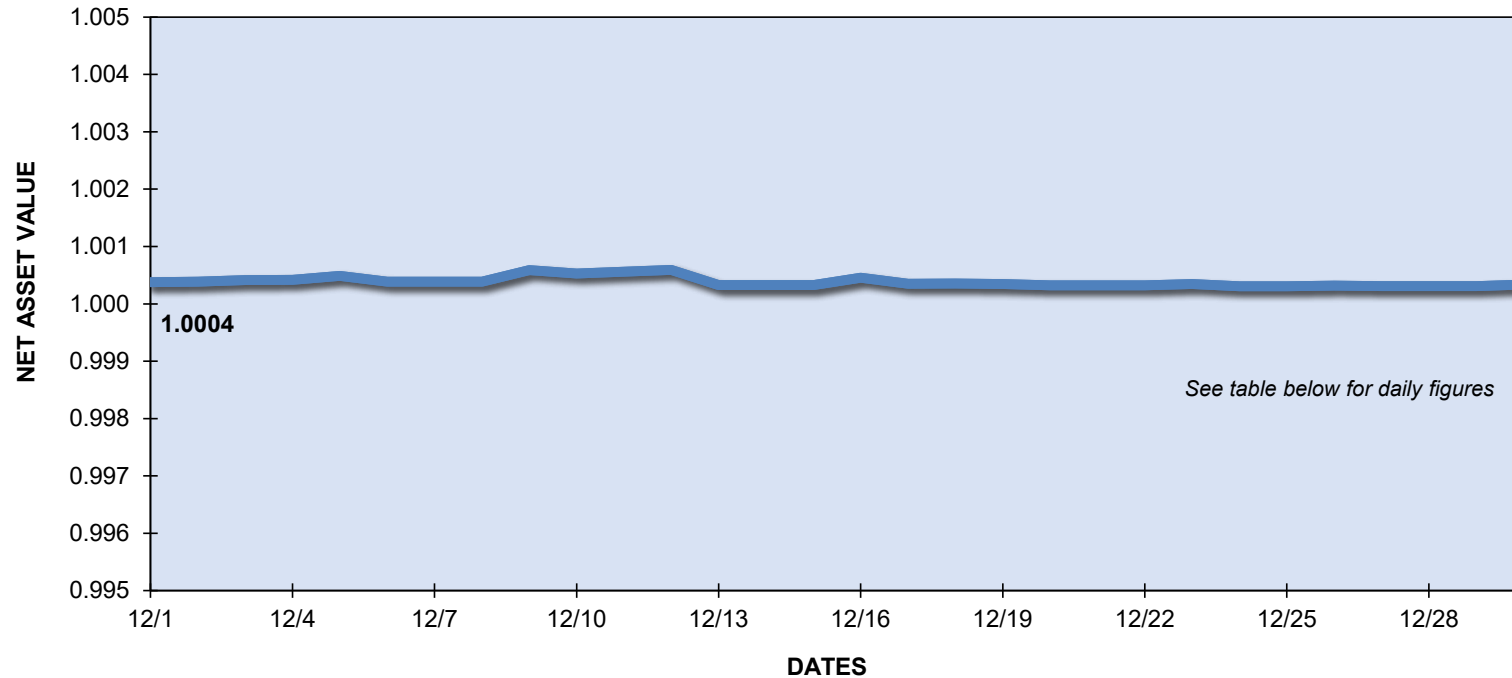
1. Total fund net assets, portfolio holdings valued at amortized cost, trade date based.

2. As of December 31, 2024. The current seven-day yield of the CAMP Cash Reserve Portfolio may, from time to time, be quoted in reports, literature and advertisements published by the Trust. The current seven-day yield, also known as the current annualized yield, represents the net change, exclusive of capital changes and income other than investment income, in the value of a hypothetical account with a balance of one share (normally \$1.00 per share) over a seven-day base period expressed as a percentage of the value of one share at the beginning of the seven-day period. This resulting net change in account value is then annualized by multiplying it by 365 and dividing the result by 7. Past performance is not indicative of future results and yields may vary.

**Past performance is not indicative of future results and yields may vary.**

3. S&P Global AAAm Rating: S&P evaluates a number of factors, including credit quality, market price, exposure, and management. Please visit [SPGlobal.com/Ratings](https://www.spglobal.com/Ratings) for more information and ratings methodology.

**CAMP Daily Net Asset Value<sup>1</sup>**  
**December 2024**



Daily Figures

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
1.0004	1.0004	1.0004	1.0004	1.0005	1.0004	1.0004	1.0004	1.0006	1.0005	1.0006	1.0006	1.0003	1.0003	1.0003	1.0005
17	18	19	20	21	22	23	24	25	26	27	28	29	30		
1.0004	1.0004	1.0003	1.0003	1.0003	1.0003	1.0003	1.0003	1.0003	1.0003	1.0003	1.0003	1.0003	1.0003		

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

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	2018	2019	2020	2021	2022	2023	2024
January	1.43%	2.62%	1.78%	0.12%	0.05%	4.53%	5.54%
February	1.50%	2.64%	1.75%	0.10%	0.06%	4.73%	5.50%
March	1.62%	2.61%	1.50%	0.08%	0.25%	4.80%	5.48%
April	1.84%	2.55%	0.98%	0.06%	0.50%	4.97%	5.44%
May	1.95%	2.52%	0.67%	0.05%	0.82%	5.16%	5.43%
June	2.05%	2.48%	0.51%	0.05%	1.14%	5.24%	5.43%
July	2.11%	2.42%	0.37%	0.05%	1.64%	5.31%	5.43%
August	2.12%	2.28%	0.30%	0.05%	2.30%	5.52%	5.41%
September	2.14%	2.22%	0.27%	0.05%	2.61%	5.55%	5.29%
October	2.27%	2.05%	0.19%	0.05%	3.14%	5.56%	5.03%
November	2.36%	1.88%	0.14%	0.05%	3.90%	5.58%	4.87%
December	2.46%	1.80%	0.12%	0.05%	4.30%	5.55%	4.73%

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

**4.65%**

1. As of December 31, 2024. **Past performance is not indicative of future results and yields may vary.** The “current annualized yield” of the Pool may, from time to time, be quoted in reports, literature and advertisements published by the Trust. Current annualized yield represents the net change, exclusive of capital changes and income other than investment income, in the value of a hypothetical account with a balance of one share (normally \$1.00 per share) over a seven-day base period expressed as a percentage of the value of one share at the beginning of the seven-day period. This resulting net change in account value is then annualized by multiplying it by 365 and dividing the result by 7.
2. The Trust also may publish a “monthly distribution yield.” The monthly distribution yield represents the net change in the value of a hypothetical account with a value of one share (normally \$1.00 per share) resulting from all dividends declared during a month by the Pool expressed as a percentage of the value of one share at the beginning of the month. This resulting net change is then annualized by multiplying it by 365 and dividing it by the number of calendar days in the month.

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## California Asset Management Trust Cash Reserve Portfolio

### Schedule of Investments

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

Category of Investment / Issuer	CUSIP	Yield to Maturity	Maturity Date for WAM <sup>(1)</sup>	Maturity Date for WAL <sup>(2)</sup>	Final Maturity Date <sup>(3)</sup>	Principal	Value <sup>(4)</sup>
<b>U.S. Treasury Repurchase Agreement</b>							
BNP PARIBAS NEW YORK	RPEG4OGY9	4.510%	01/07/2025	01/07/2025	03/21/2025	211,000,000.00	211,000,000.00
BNP PARIBAS SECS CORP	RPEN245J5	4.330%	01/07/2025	01/07/2025	01/21/2025	213,000,000.00	213,000,000.00
BNP PARIBAS SECS CORP	RPEK4KCV8	4.510%	01/07/2025	01/07/2025	03/21/2025	95,000,000.00	95,000,000.00
BOFA SECURITIES INC	RPEN1LZX4	4.680%	01/02/2025	01/02/2025	01/02/2025	169,000,000.00	169,000,000.00
BOFA SECURITIES INC	RPEN1W9X9	4.550%	01/07/2025	01/07/2025	01/08/2025	139,000,000.00	139,000,000.00
BOFA SECURITIES INC	RPEJ305L6	4.550%	01/07/2025	01/07/2025	01/16/2025	222,000,000.00	222,000,000.00
BOFA SECURITIES INC	RPEK4OM64	4.400%	01/07/2025	01/07/2025	02/13/2025	222,000,000.00	222,000,000.00
CREDIT AGRICOLE CIB/US	RPEO24G51	4.300%	01/07/2025	01/07/2025	01/23/2025	324,000,000.00	324,000,000.00
FIXED INCOME CLEARING CO	RPEG4V103	4.450%	01/02/2025	01/02/2025	01/02/2025	1,240,000,000.00	1,240,000,000.00
FIXED INCOME CLEARING CO	RPEK4QVI3	4.450%	01/02/2025	01/02/2025	01/02/2025	1,600,000,000.00	1,600,000,000.00
GOLDMAN SACHS & CO	RPEO253U7	4.380%	01/07/2025	01/07/2025	01/07/2025	98,000,000.00	98,000,000.00
<b>Category of Investment Sub-Total</b>						<b>4,533,000,000.00</b>	<b>4,533,000,000.00</b>
<b>U.S. Treasury Debt</b>							
UNITED STATES TREASURY	912797LR6	4.547%	01/02/2025	01/02/2025	01/02/2025	160,000,000.00	159,979,875.55
UNITED STATES TREASURY	912828H45	4.010%	01/15/2025	01/15/2025	01/15/2025	327,854,040.00	327,390,620.20
UNITED STATES TREASURY	912797MY0	4.496%	01/21/2025	01/21/2025	01/21/2025	100,000,000.00	99,751,944.44
UNITED STATES TREASURY	912797MZ7	4.530%	01/28/2025	01/28/2025	01/28/2025	217,000,000.00	216,267,887.50
<b>Category of Investment Sub-Total</b>						<b>804,854,040.00</b>	<b>803,390,327.69</b>
<b>U.S. Government Agency Repurchase Agreement</b>							
BNP PARIBAS NEW YORK	RPEI4SVQ6	4.330%	01/07/2025	01/07/2025	01/21/2025	250,000,000.00	250,000,000.00
CREDIT AGRICOLE CIB/US	RPEN25743	4.450%	01/02/2025	01/02/2025	01/02/2025	427,200,000.00	427,200,000.00
GOLDMAN SACHS & CO	RPEI4TWA8	4.390%	01/07/2025	01/07/2025	01/07/2025	598,000,000.00	598,000,000.00
TD SECURITIES (USA) LLC	RPEN25727	4.450%	01/02/2025	01/02/2025	01/02/2025	262,700,000.00	262,700,000.00
<b>Category of Investment Sub-Total</b>						<b>1,537,900,000.00</b>	<b>1,537,900,000.00</b>
<b>Supra-National Debt</b>							
INTL BK RECON & DEVELOP	459053AK0	4.661%	01/10/2025	01/10/2025	01/10/2025	180,000,000.00	179,793,000.00



## California Asset Management Trust Cash Reserve Portfolio

### Schedule of Investments

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

Category of Investment / Issuer	CUSIP	Yield to Maturity	Maturity Date for WAM <sup>(1)</sup>	Maturity Date for WAL <sup>(2)</sup>	Final Maturity Date <sup>(3)</sup>	Principal	Value <sup>(4)</sup>
<b>Category of Investment Sub-Total</b>						<b>180,000,000.00</b>	<b>179,793,000.00</b>
<b>Other Instrument - Corporate Note</b>							
CATERPILLAR FINL SERVICE	14913UAH3	5.141% <sup>(5)</sup>	01/02/2025	01/06/2025	01/06/2025	80,616,000.00	80,618,349.87
CATERPILLAR FINL SERVICE	14913UAC4	5.004% <sup>(5)</sup>	01/02/2025	06/13/2025	06/13/2025	33,359,000.00	33,405,192.19
CHEVRON CORP	166764BW9	4.697%	05/11/2025	05/11/2025	05/11/2025	20,000,000.00	19,779,476.44
COOPERATIEVE RABOBANK UA/NY	21688AAT9	5.060% <sup>(5)</sup>	01/02/2025	01/10/2025	01/10/2025	57,830,000.00	57,831,359.89
JOHN DEERE CAPITAL CORP	24422EWC9	5.108% <sup>(5)</sup>	01/02/2025	03/07/2025	03/07/2025	14,005,000.00	14,014,424.34
JOHN DEERE CAPITAL CORP	24422EWF2	5.376%	06/06/2025	06/06/2025	06/06/2025	14,718,000.00	14,598,313.05
JOHN DEERE CAPITAL CORP	24422EWW5	5.387%	06/06/2025	06/06/2025	06/06/2025	10,999,000.00	10,979,047.11
TOYOTA MOTOR CREDIT CORP	89236TKP9	5.240% <sup>(5)</sup>	01/02/2025	01/10/2025	01/10/2025	16,790,000.00	16,790,732.90
TOYOTA MOTOR CREDIT CORP	89236TJU0	4.995% <sup>(5)</sup>	01/02/2025	01/13/2025	01/13/2025	50,000,000.00	50,000,822.74
TOYOTA MOTOR CREDIT CORP	89236TGT6	5.111%	02/13/2025	02/13/2025	02/13/2025	10,000,000.00	9,962,065.03
TOYOTA MOTOR CREDIT CORP	89236TMM4	4.810% <sup>(5)</sup>	01/02/2025	09/17/2025	09/17/2025	40,950,000.00	40,967,306.58
<b>Category of Investment Sub-Total</b>						<b>349,267,000.00</b>	<b>348,947,090.14</b>
<b>Non-Financial Company Commercial Paper</b>							
CHEVRON CORP	16677JSV9	4.555%	05/29/2025	05/29/2025	05/29/2025	100,000,000.00	98,174,666.66
CISCO SYSTEMS INC	17277AN60	5.404%	01/06/2025	01/06/2025	01/06/2025	165,000,000.00	164,879,458.33
CISCO SYSTEMS INC	17277ANQ6	5.370%	01/24/2025	01/24/2025	01/24/2025	50,000,000.00	49,833,250.00
CISCO SYSTEMS INC	17277ANX1	5.322%	01/31/2025	01/31/2025	01/31/2025	90,000,000.00	89,611,500.00
CISCO SYSTEMS INC	17277AS81	4.589%	05/08/2025	05/08/2025	05/08/2025	25,000,000.00	24,603,125.00
CISCO SYSTEMS INC	17277ATT4	4.510%	06/27/2025	06/27/2025	06/27/2025	38,000,000.00	37,177,933.33
PFIZER INC	71708EN76	5.452%	01/07/2025	01/07/2025	01/07/2025	38,000,000.00	37,966,433.33
PFIZER INC	71708ENF8	5.429%	01/15/2025	01/15/2025	01/15/2025	69,000,000.00	68,858,285.00
<b>Category of Investment Sub-Total</b>						<b>575,000,000.00</b>	<b>571,104,651.65</b>
<b>Investment Company</b>							
DWS GOVERNMENT MONEY MARKET SE	25160K207	4.384%	01/07/2025	01/07/2025	01/07/2025	375,000,000.00	375,000,000.00
GOLDMAN SACHS FINANCIAL SQUARE FUNDS -	38141W273	4.410%	01/07/2025	01/07/2025	01/07/2025	256,000,000.00	256,000,000.00



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Category of Investment / Issuer	CUSIP	Yield to Maturity	Maturity Date for WAM <sup>(1)</sup>	Maturity Date for WAL <sup>(2)</sup>	Final Maturity <sup>(3)</sup> Date	Principal	Value <sup>(4)</sup>
<b>Category of Investment Sub-Total</b>						<b>631,000,000.00</b>	<b>631,000,000.00</b>
<b>Financial Company Commercial Paper</b>							
ABN AMRO FUNDING USA LLC	00084BT53	4.607%	06/05/2025	06/05/2025	06/05/2025	170,000,000.00	166,706,250.00
BARCLAYS CAPITAL INC	06743UNX6	5.365%	01/31/2025	01/31/2025	01/31/2025	100,000,000.00	99,565,000.00
BARCLAYS CAPITAL INC	06743UPS5	5.124%	02/26/2025	02/26/2025	02/26/2025	55,000,000.00	54,573,077.78
BARCLAYS CAPITAL INC	06743URE4	4.755%	04/14/2025	04/14/2025	04/14/2025	100,000,000.00	98,672,444.45
BARCLAYS CAPITAL INC	06743USN3	4.683%	05/22/2025	05/22/2025	05/22/2025	50,000,000.00	49,105,041.67
BOFA SECURITIES INC	06054NN72	5.534%	01/07/2025	01/07/2025	01/07/2025	100,000,000.00	99,910,666.67
BOFA SECURITIES INC	06054NU33	4.602%	07/03/2025	07/03/2025	07/03/2025	50,000,000.00	48,868,958.34
BOFA SECURITIES INC.	06054NPM7	5.561%	02/21/2025	02/21/2025	02/21/2025	50,000,000.00	49,621,750.00
CANADIAN IMPERIAL HLDING	13609BR47	5.181%	04/04/2025	04/04/2025	04/04/2025	50,000,000.00	49,354,166.67
CANADIAN IMPERIAL HLDING	13607JH43	4.620% <sup>(5)</sup>	01/02/2025	06/05/2025	06/05/2025	125,000,000.00	125,000,000.00
CANADIAN IMPERIAL HLDING	13607JH68	4.580% <sup>(5)</sup>	01/02/2025	06/06/2025	06/06/2025	45,000,000.00	45,000,000.00
CANADIAN IMPERIAL HLDING	13607JH50	4.630% <sup>(5)</sup>	01/02/2025	07/14/2025	07/14/2025	100,000,000.00	100,000,000.00
CITIGROUP GLOBAL MARKETS	17327AQU4	5.454%	03/28/2025	03/28/2025	03/28/2025	160,000,000.00	157,997,155.55
CITIGROUP GLOBAL MARKETS	17327AVT1	4.522%	08/27/2025	08/27/2025	08/27/2025	31,000,000.00	30,102,343.33
ING (US) FUNDING LLC	4497W0TD0	4.581%	06/13/2025	06/13/2025	06/13/2025	160,000,000.00	156,754,488.89
ING (US) FUNDING LLC	45685QU31	4.548%	07/03/2025	07/03/2025	07/03/2025	100,000,000.00	97,763,333.34
JP MORGAN SECURITIES LLC	46656HFF4	4.780% <sup>(5)</sup>	01/02/2025	07/14/2025	07/14/2025	50,000,000.00	50,000,000.00
METLIFE SHORT TERM FUNDING LLC	59157TPM9	5.257%	02/21/2025	02/21/2025	02/21/2025	50,000,000.00	49,638,750.00
MUFG BANK LTD/NY	62479LP33	5.096%	02/03/2025	02/03/2025	02/03/2025	90,000,000.00	89,589,150.00
MUFG BANK LTD/NY	62479LPU3	5.327%	02/28/2025	02/28/2025	02/28/2025	75,000,000.00	74,376,500.00
MUFG BANK LTD/NY	62479LQ73	5.474%	03/07/2025	03/07/2025	03/07/2025	110,000,000.00	108,955,305.56
MUFG BANK LTD/NY	62479LSP1	4.665%	05/23/2025	05/23/2025	05/23/2025	100,000,000.00	98,201,333.33
MUFG BANK LTD/NY	62479LU11	4.522%	07/01/2025	07/01/2025	07/01/2025	100,000,000.00	97,777,722.23
MUFG BANK LTD/NY	62479LWS0	4.529%	09/26/2025	09/26/2025	09/26/2025	45,000,000.00	43,532,700.00
NATIXIS NY BRANCH	63873JNX4	5.442%	01/31/2025	01/31/2025	01/31/2025	145,000,000.00	144,362,000.00
NATIXIS NY BRANCH	63873JQE3	5.443%	03/14/2025	03/14/2025	03/14/2025	100,000,000.00	98,954,000.00
NATIXIS NY BRANCH	63873JTD2	4.602%	06/13/2025	06/13/2025	06/13/2025	100,000,000.00	97,962,500.00
NATL AUSTRALIA FDG (DE)	63253LZS7	4.630% <sup>(5)</sup>	01/02/2025	01/10/2025	01/10/2025	150,000,000.00	150,000,000.00



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<b>Financial Company Commercial Paper</b>							
NY LIFE SHRT TRM FUNDG	64952UP50	4.709%	02/05/2025	02/05/2025	02/05/2025	100,746,000.00	100,290,544.13
PACIFIC LIFE SHORT TERM FUNDING LLC	69448WNU4	4.767%	01/28/2025	01/28/2025	01/28/2025	50,000,000.00	49,823,375.00
PROCTER & GAMBLE CO	74271TQQ9	5.234%	03/24/2025	03/24/2025	03/24/2025	30,000,000.00	29,654,916.67
PROCTER & GAMBLE CO	74271TQS5	5.234%	03/26/2025	03/26/2025	03/26/2025	90,000,000.00	88,939,500.00
PROCTER & GAMBLE CO	74271TR13	5.013%	04/01/2025	04/01/2025	04/01/2025	91,000,000.00	89,896,625.00
PROCTER & GAMBLE CO	74271TRW5	4.915%	04/30/2025	04/30/2025	04/30/2025	88,000,000.00	86,618,277.78
TOYOTA MOTOR CREDIT CORP	89233GVV5	4.593%	08/29/2025	08/29/2025	08/29/2025	50,000,000.00	48,520,000.00
<b>Category of Investment Sub-Total</b>						<b>3,060,746,000.00</b>	<b>3,026,087,876.39</b>
<b>Certificate of Deposit</b>							
BANK OF AMERICA NA	06051WHV9	5.520%	02/03/2025	02/03/2025	02/03/2025	35,000,000.00	34,987,006.85
BANK OF AMERICA NA	06051WRF3	4.510%	11/04/2025	11/04/2025	11/04/2025	95,000,000.00	95,000,000.00
BANK OF MONTREAL CHICAGO	06367DL60	5.400%	06/27/2025	06/27/2025	06/27/2025	94,000,000.00	94,000,000.00
BANK OF NOVA SCOTIA HOUS	06417M7B5	4.660% <sup>(5)</sup>	01/02/2025	02/19/2025	02/19/2025	75,000,000.00	75,000,000.00
BANK OF NOVA SCOTIA HOUS	06418NBQ4	4.620% <sup>(5)</sup>	01/02/2025	02/28/2025	02/28/2025	50,000,000.00	50,000,000.00
BANK OF NOVA SCOTIA HOUS	06418NER9	4.570% <sup>(5)</sup>	01/02/2025	05/23/2025	05/23/2025	100,000,000.00	100,000,000.00
BANK OF NOVA SCOTIA HOUS	06418NBR2	4.700% <sup>(5)</sup>	01/02/2025	05/29/2025	05/29/2025	100,000,000.00	100,000,000.00
BANK OF NOVA SCOTIA HOUS	06418NDD1	4.710% <sup>(5)</sup>	01/02/2025	10/03/2025	10/03/2025	165,000,000.00	165,000,000.00
BMO BANK NA	05612B2J2	5.490%	05/15/2025	05/15/2025	05/15/2025	100,000,000.00	100,000,000.00
BNP PARIBAS NY BRANCH	05593DCK7	4.400%	10/03/2025	10/03/2025	10/03/2025	100,000,000.00	100,000,000.00
CANADIAN IMP BK COMM NY	13606K3T1	4.620% <sup>(5)</sup>	01/02/2025	03/03/2025	03/03/2025	100,000,000.00	100,000,000.00
CANADIAN IMP BK COMM NY	13606KV94	4.670% <sup>(5)</sup>	01/02/2025	03/06/2025	03/06/2025	75,000,000.00	75,000,000.00
CANADIAN IMP BK COMM NY	13606K3E4	5.460%	05/16/2025	05/16/2025	05/16/2025	74,000,000.00	74,000,000.00
CANADIAN IMP BK COMM NY	13606DEE8	4.510%	12/31/2025	12/31/2025	12/31/2025	61,000,000.00	61,000,000.00
CITIBANK NA	17330QGV3	4.730% <sup>(5)</sup>	01/02/2025	06/18/2025	06/18/2025	129,000,000.00	129,000,000.00
COOPERATIEVE RABOBANK UA	21684XU38	5.400%	04/01/2025	04/01/2025	04/01/2025	45,300,000.00	45,299,735.93
COOPERATIEVE RABOBANK UA	21684XU53	5.400%	04/07/2025	04/07/2025	04/07/2025	50,000,000.00	50,000,000.00
COOPERATIEVE RABOBANK UA	21684XY75	4.487%	11/03/2025	11/03/2025	11/03/2025	110,800,000.00	110,853,692.16
CREDIT AGRICOLE CIB NY	22536DZQ4	5.289%	02/14/2025	02/14/2025	02/14/2025	83,000,000.00	83,000,000.00
CREDIT AGRICOLE CIB NY	22536HLB3	5.310%	02/21/2025	02/21/2025	02/21/2025	45,000,000.00	45,001,563.72



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<b>Certificate of Deposit</b>							
CREDIT AGRICOLE CIB NY	22536HRE1	4.990%	02/27/2025	02/27/2025	02/27/2025	50,000,000.00	50,000,000.00
CREDIT AGRICOLE CIB NY	22536D5A2	5.470%	04/30/2025	04/30/2025	04/30/2025	26,000,000.00	26,007,870.63
CREDIT INDUST ET COMM NY	22536WFA9	4.680%	02/12/2025	02/12/2025	02/12/2025	25,200,000.00	25,214,996.66
CREDIT INDUST ET COMM NY	22536WGP5	5.600%	04/30/2025	04/30/2025	04/30/2025	75,000,000.00	74,999,795.61
CREDIT INDUST ET COMM NY	22536WGN0	5.500%	05/01/2025	05/01/2025	05/01/2025	33,000,000.00	33,009,629.28
CREDIT INDUST ET COMM NY	22536WHC3	5.312%	06/05/2025	06/05/2025	06/05/2025	152,000,000.00	152,045,810.81
CREDIT INDUST ET COMM NY	22536WJE7	4.580%	10/31/2025	10/31/2025	10/31/2025	80,000,000.00	80,000,000.00
CREDIT INDUST ET COMM NY	22536WJK3	4.590%	11/14/2025	11/14/2025	11/14/2025	110,000,000.00	110,000,000.00
CREDIT INDUST ET COMM NY	22536WJM9	4.550%	11/21/2025	11/21/2025	11/21/2025	29,955,000.00	29,978,097.45
DZ BANK NY	23344JBA2	5.400%	02/19/2025	02/19/2025	02/19/2025	25,000,000.00	24,999,973.38
DZ BANK NY	23344JB46	5.460%	03/03/2025	03/03/2025	03/03/2025	50,000,000.00	49,999,932.58
DZ BANK NY	23344JC94	4.660% <sup>(5)</sup>	01/02/2025	06/20/2025	06/20/2025	100,000,000.00	100,000,000.00
HSBC BANK USA NA	40435RTX9	4.650% <sup>(5)</sup>	01/02/2025	01/21/2025	01/21/2025	150,000,000.00	150,000,000.00
HSBC BANK USA NA	40435RVA6	4.590% <sup>(5)</sup>	01/02/2025	02/18/2025	02/18/2025	105,000,000.00	105,000,000.00
HSBC BANK USA NA	40435RVC2	4.700% <sup>(5)</sup>	01/02/2025	04/01/2025	04/01/2025	195,000,000.00	195,000,000.00
HSBC BANK USA NA	40435RTY7	4.720% <sup>(5)</sup>	01/02/2025	05/08/2025	05/08/2025	30,000,000.00	30,009,734.64
HSBC BANK USA NA	40435RVE8	4.650% <sup>(5)</sup>	01/02/2025	06/04/2025	06/04/2025	75,000,000.00	75,000,000.00
HSBC BANK USA NA	40435RUN9	4.810% <sup>(5)</sup>	01/02/2025	07/02/2025	07/02/2025	50,000,000.00	50,019,702.80
HSBC BANK USA NA	40435RUP4	4.720% <sup>(5)</sup>	01/02/2025	07/11/2025	07/11/2025	26,000,000.00	26,010,739.26
MIZUHO BANK LTD/NY	60710TTD3	4.680% <sup>(5)</sup>	01/02/2025	01/13/2025	01/13/2025	131,000,000.00	131,000,000.00
MIZUHO BANK LTD/NY	60710TSW2	4.680% <sup>(5)</sup>	01/02/2025	02/03/2025	02/03/2025	145,000,000.00	145,000,000.00
MIZUHO BANK LTD/NY	60710TTX9	4.690% <sup>(5)</sup>	01/02/2025	03/14/2025	03/14/2025	100,000,000.00	100,000,000.00
MIZUHO BANK LTD/NY	60710TVH1	4.690% <sup>(5)</sup>	01/02/2025	05/01/2025	05/01/2025	100,000,000.00	100,000,000.00
NATIONAL AUSTRALIA BANK LTD/NEW YORK	63253T6K9	4.580% <sup>(5)</sup>	01/02/2025	06/18/2025	06/18/2025	185,000,000.00	185,000,000.00
NATIONAL AUSTRALIA BANK LTD/NEW YORK	63253T6F0	4.620% <sup>(5)</sup>	01/02/2025	07/29/2025	07/29/2025	100,000,000.00	100,000,000.00
NATIONAL AUSTRALIA BANK LTD/NEW YORK	63253T6E3	4.630% <sup>(5)</sup>	01/02/2025	08/14/2025	08/14/2025	100,000,000.00	100,000,000.00
SKANDINAVISKA ENSKILDA BANKEN AB/NY	83050P5L9	4.750% <sup>(5)</sup>	01/02/2025	02/14/2025	02/14/2025	75,000,000.00	75,000,000.00
SKANDINAVISKA ENSKILDA BANKEN AB/NY	83050P5X3	4.760% <sup>(5)</sup>	01/02/2025	03/07/2025	03/07/2025	100,000,000.00	100,000,000.00
SVENSKA HANDELSBANKEN NY	86959TDH6	4.730% <sup>(5)</sup>	01/02/2025	01/17/2025	01/17/2025	100,000,000.00	100,000,000.00
SVENSKA HANDELSBANKEN NY	86959TBL9	4.760% <sup>(5)</sup>	01/02/2025	02/14/2025	02/14/2025	50,000,000.00	50,000,000.00



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<b>Certificate of Deposit</b>							
SVENSKA HANDELSBANKEN NY	86959TBS4	4.740% <sup>(5)</sup>	01/02/2025	02/26/2025	02/26/2025	100,000,000.00	100,006,032.96
SVENSKA HANDELSBANKEN NY	86959TEM4	4.710% <sup>(5)</sup>	01/02/2025	02/28/2025	02/28/2025	75,000,000.00	75,000,000.00
SVENSKA HANDELSBANKEN NY	86959TJK3	4.510%	06/03/2025	06/03/2025	06/03/2025	34,800,000.00	34,808,744.86
SVENSKA HANDELSBANKEN NY	86959TJB3	4.700% <sup>(5)</sup>	01/02/2025	08/01/2025	08/01/2025	130,000,000.00	130,000,000.00
SVENSKA HANDELSBANKEN NY	86959THW9	4.800% <sup>(5)</sup>	01/02/2025	10/22/2025	10/22/2025	45,000,000.00	45,000,000.00
SWEDBANK (NEW YORK)	87019WTW5	5.236%	02/14/2025	02/14/2025	02/14/2025	84,000,000.00	84,000,000.00
TORONTO DOMINION BANK NY	89115DEJ1	5.380%	03/20/2025	03/20/2025	03/20/2025	80,000,000.00	80,000,000.00
WELLS FARGO BANK NA	95001KSK1	4.680% <sup>(5)</sup>	01/02/2025	01/29/2025	01/29/2025	95,000,000.00	95,000,000.00
WESTPAC BANKING CORP NY	96130AWK0	5.281%	01/22/2025	01/22/2025	01/22/2025	50,000,000.00	50,000,000.00
WESTPAC BANKING CORP NY	96130AXT0	4.650% <sup>(5)</sup>	01/02/2025	06/13/2025	06/13/2025	100,000,000.00	100,030,991.30
WESTPAC BANKING CORP NY	96130AYA0	4.620% <sup>(5)</sup>	01/02/2025	07/03/2025	07/03/2025	100,000,000.00	100,000,000.00
WESTPAC BANKING CORP NY	96130AXY9	4.680% <sup>(5)</sup>	01/02/2025	09/25/2025	09/25/2025	122,000,000.00	122,000,000.00
WESTPAC BANKING CORP NY	96130AYF9	4.500%	11/25/2025	11/25/2025	11/25/2025	37,000,000.00	37,014,488.81
<b>Category of Investment Sub-Total</b>						<b>5,313,055,000.00</b>	<b>5,313,298,539.69</b>
<b>Asset Backed Commercial Paper</b>							
ATLANTIC ASSET SEC LLC	04821TNP6	4.748%	01/23/2025	01/23/2025	01/23/2025	50,000,000.00	49,857,305.56
ATLANTIC ASSET SEC LLC	04821TQB4	4.581%	03/11/2025	03/11/2025	03/11/2025	77,300,000.00	76,628,842.75
ATLANTIC ASSET SEC LLC	04821PEQ2	4.570% <sup>(5)</sup>	01/02/2025	03/28/2025	03/28/2025	75,000,000.00	75,000,000.00
ATLANTIC ASSET SEC LLC	04821PET6	4.650% <sup>(5)</sup>	01/02/2025	06/12/2025	06/12/2025	90,000,000.00	90,000,000.00
ATLANTIC ASSET SEC LLC	04821PES8	4.660% <sup>(5)</sup>	01/02/2025	08/08/2025	08/08/2025	89,000,000.00	89,000,000.00
AUTOBAHN FUNDING CO LLC	0527M0N60	4.508%	01/06/2025	01/06/2025	01/06/2025	50,000,000.00	49,968,750.00
BEDFORD ROW FUNDING CORP	07644AN75	4.693%	01/07/2025	01/07/2025	01/07/2025	50,000,000.00	49,961,416.67
CABOT TRAIL FUNDING LLC	12710GQ52	4.598%	03/05/2025	03/05/2025	03/05/2025	60,000,000.00	59,522,250.00
CABOT TRAIL FUNDING LLC	12710GRE2	4.681%	04/14/2025	04/14/2025	04/14/2025	100,000,000.00	98,692,472.22
CABOT TRAIL FUNDING LLC	12710GS76	4.652%	05/07/2025	05/07/2025	05/07/2025	90,000,000.00	88,566,750.00
CABOT TRAIL FUNDING LLC	12710CAD1	4.580% <sup>(5)</sup>	01/02/2025	05/20/2025	05/20/2025	120,000,000.00	120,000,000.00
CABOT TRAIL FUNDING LLC	12710GTB6	4.672%	06/11/2025	06/11/2025	06/11/2025	100,000,000.00	97,960,666.66
CHARIOT FUNDING LLC	15963WJ86	4.740% <sup>(5)</sup>	01/02/2025	04/07/2025	04/07/2025	125,000,000.00	125,000,000.00
CHARTA LLC	16115VRU5	4.590%	04/28/2025	04/28/2025	04/28/2025	100,000,000.00	98,534,250.00



## California Asset Management Trust Cash Reserve Portfolio

### Schedule of Investments

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

Category of Investment / Issuer	CUSIP	Yield to Maturity	Maturity Date for WAM <sup>(1)</sup>	Maturity Date for WAL <sup>(2)</sup>	Final Maturity Date <sup>(3)</sup>	Principal	Value <sup>(4)</sup>
<b>Asset Backed Commercial Paper</b>							
CHARTA LLC	16115VSP5	4.663%	05/23/2025	05/23/2025	05/23/2025	50,000,000.00	49,100,666.67
COLLAT COMM PAPER V CO	19423RGH6	4.660% <sup>(5)</sup>	01/02/2025	05/02/2025	05/02/2025	130,000,000.00	130,000,000.00
COLLAT COMM PAPER V CO	19423RH51	4.650% <sup>(5)</sup>	01/02/2025	06/02/2025	06/02/2025	100,000,000.00	100,000,000.00
COLLAT COMM PAPER V CO	19423RHF9	4.730% <sup>(5)</sup>	01/02/2025	07/21/2025	07/21/2025	35,000,000.00	35,000,000.00
COLLAT CP FLEX CO LLC	19421MUD2	4.650% <sup>(5)</sup>	01/02/2025	04/07/2025	04/07/2025	112,000,000.00	112,000,000.00
COLLAT CP FLEX CO LLC	19421MUL4	4.660% <sup>(5)</sup>	01/02/2025	05/05/2025	05/05/2025	79,000,000.00	79,000,000.00
CRC FUNDING LLC	12619TPA6	4.656%	02/10/2025	02/10/2025	02/10/2025	75,000,000.00	74,618,333.33
CRC FUNDING LLC	12619TRM8	4.597%	04/21/2025	04/21/2025	04/21/2025	100,000,000.00	98,618,888.89
FAIRWAY FINANCE CO LLC	30601VN80	5.392%	01/08/2025	01/08/2025	01/08/2025	50,000,000.00	49,948,958.33
FAIRWAY FINANCE CO LLC	30601VT27	4.626%	06/02/2025	06/02/2025	06/02/2025	25,000,000.00	24,522,888.89
LIBERTY STREET FDG LLC	53127TN82	4.730%	01/08/2025	01/08/2025	01/08/2025	20,000,000.00	19,981,838.89
MANHATTAN ASSET FDG CO	56274LQ72	4.601%	03/07/2025	03/07/2025	03/07/2025	50,000,000.00	49,589,236.11
MANHATTAN ASSET FDG CO	56274LQB3	4.581%	03/11/2025	03/11/2025	03/11/2025	25,000,000.00	24,782,937.50
OLD LINE FUNDING LLC	67983TP59	5.395%	02/05/2025	02/05/2025	02/05/2025	50,000,000.00	49,745,763.89
OLD LINE FUNDING LLC	67985YBD4	4.710% <sup>(5)</sup>	01/02/2025	02/18/2025	02/18/2025	100,000,000.00	100,000,000.00
OLD LINE FUNDING LLC	67985FER1	4.710% <sup>(5)</sup>	01/02/2025	02/19/2025	02/19/2025	36,000,000.00	36,000,000.00
OLD LINE FUNDING LLC	67984RPH6	4.670% <sup>(5)</sup>	01/02/2025	04/07/2025	04/07/2025	100,000,000.00	100,000,000.00
OLD LINE FUNDING LLC	67984VKX7	4.710% <sup>(5)</sup>	01/02/2025	06/03/2025	06/03/2025	100,000,000.00	100,000,000.00
OLD LINE FUNDING LLC	67984VLC2	4.760% <sup>(5)</sup>	01/02/2025	06/27/2025	06/27/2025	75,000,000.00	75,000,000.00
OLD LINE FUNDING LLC	67985FEZ3	4.740% <sup>(5)</sup>	01/02/2025	08/01/2025	08/01/2025	30,000,000.00	30,000,000.00
RIDGEFIELD FUNDNG CO LLC	76582JRB2	4.689%	04/11/2025	04/11/2025	04/11/2025	40,000,000.00	39,491,111.11
RIDGEFIELD FUNDNG CO LLC	76582JVN1	4.656%	08/22/2025	08/22/2025	08/22/2025	70,000,000.00	67,961,250.00
SHEFFIELD RECEIVABLES	82124LNH1	5.396%	01/17/2025	01/17/2025	01/17/2025	100,000,000.00	99,766,666.66
SHEFFIELD RECEIVABLES	82124LP48	4.771%	02/04/2025	02/04/2025	02/04/2025	100,000,000.00	99,555,166.67
STARBIRD FUNDING CORP	85520LSE6	4.660%	05/14/2025	05/14/2025	05/14/2025	83,175,000.00	81,773,778.50
STARBIRD FUNDING CORP	85520LSG1	4.632%	05/16/2025	05/16/2025	05/16/2025	84,100,000.00	82,674,505.00
STARBIRD FUNDING CORP	85520LTA3	4.605%	06/10/2025	06/10/2025	06/10/2025	50,000,000.00	49,000,000.00
STARBIRD FUNDING CORP	85520LTD7	4.597%	06/13/2025	06/13/2025	06/13/2025	200,000,000.00	195,934,055.55
THUNDER BAY FUNDING LLC	88603AHN6	4.670% <sup>(5)</sup>	01/02/2025	04/07/2025	04/07/2025	50,000,000.00	50,000,000.00



## California Asset Management Trust Cash Reserve Portfolio

### Schedule of Investments

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

<b>Category of Investment / Issuer</b>	<b>CUSIP</b>	<b>Yield to Maturity</b>	<b>Maturity Date for WAM</b> <sup>(1)</sup>	<b>Maturity Date for WAL</b> <sup>(2)</sup>	<b>Final Maturity</b> <sup>(3)</sup> <b>Date</b>	<b>Principal</b>	<b>Value</b> <sup>(4)</sup>
<b>Category of Investment Sub-Total</b>						<b>3,295,575,000.00</b>	<b>3,272,758,749.85</b>
<b>Portfolio Totals</b>						<b>20,280,397,040.00</b>	<b>20,217,280,235.41</b>



## California Asset Management Trust Cash Reserve Portfolio

### Schedule of Investments

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

The Fund's Weighted Average Maturity and Weighted Average Life Maturity as of the reporting date are **42** and **75** days, respectively.

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

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**Account Statement - Transaction Summary**

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

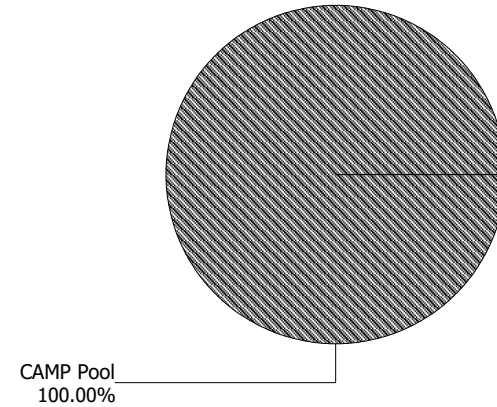
Public Risk Innovation, Solutions, and Management - PRISM - 6123-001

<b>CAMP Pool</b>	
Opening Market Value	59,175,630.78
Purchases	48,895,161.42
Redemptions	(32,965,000.00)
Unsettled Trades	0.00
Change in Value	0.00
<b>Closing Market Value</b>	<b>\$75,105,792.20</b>
Cash Dividends and Income	295,161.42

<b>Asset Summary</b>		
	<b>October 31, 2024</b>	<b>September 30, 2024</b>
<b>CAMP Pool</b>	75,105,792.20	59,175,630.78
<b>Total</b>	<b>\$75,105,792.20</b>	<b>\$59,175,630.78</b>

<b>Asset Allocation</b>	
CAMP Pool	100.00%





**Account Statement**

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

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

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
<b>CAMP Pool</b>					
<b>Opening Balance</b>					<b>59,175,630.78</b>
10/01/24	10/01/24	Redemption - ACH Redemption	1.00	(15,000,000.00)	44,175,630.78
10/01/24	10/01/24	Redemption - ACH Redemption	1.00	(80,000.00)	44,095,630.78
10/03/24	10/03/24	Purchase - ACH Purchase	1.00	11,000,000.00	55,095,630.78
10/03/24	10/03/24	Redemption - ACH Redemption	1.00	(76,000.00)	55,019,630.78
10/04/24	10/04/24	Purchase - Incoming Wires	1.00	11,000,000.00	66,019,630.78
10/07/24	10/07/24	Redemption - ACH Redemption	1.00	(20,000.00)	65,999,630.78
10/08/24	10/08/24	Purchase - ACH Purchase	1.00	7,000,000.00	72,999,630.78
10/08/24	10/08/24	Redemption - ACH Redemption	1.00	(2,000,000.00)	70,999,630.78
10/09/24	10/09/24	Redemption - ACH Redemption	1.00	(6,800,000.00)	64,199,630.78
10/11/24	10/11/24	Purchase - Incoming Wires	1.00	7,000,000.00	71,199,630.78
10/15/24	10/15/24	Redemption - ACH Redemption	1.00	(20,000.00)	71,179,630.78
10/15/24	10/15/24	Redemption - ACH Redemption	1.00	(2,000,000.00)	69,179,630.78
10/15/24	10/15/24	Redemption - ACH Redemption	1.00	(1,000,000.00)	68,179,630.78
10/17/24	10/17/24	Purchase - ACH Purchase	1.00	9,000,000.00	77,179,630.78
10/17/24	10/17/24	Redemption - ACH Redemption	1.00	(204,000.00)	76,975,630.78
10/22/24	10/22/24	Redemption - ACH Redemption	1.00	(40,000.00)	76,935,630.78
10/22/24	10/22/24	Redemption - ACH Redemption	1.00	(2,000,000.00)	74,935,630.78
10/23/24	10/23/24	Redemption - ACH Redemption	1.00	(2,300,000.00)	72,635,630.78
10/24/24	10/24/24	Redemption - ACH Redemption	1.00	(80,000.00)	72,555,630.78
10/28/24	10/28/24	Redemption - ACH Redemption	1.00	(105,000.00)	72,450,630.78
10/29/24	10/29/24	Purchase - ACH Purchase	1.00	3,600,000.00	76,050,630.78



**Account Statement**

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

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

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
<b>CAMP Pool</b>					
10/29/24	10/29/24	Redemption - ACH Redemption	1.00	(1,000,000.00)	75,050,630.78
10/30/24	10/30/24	Redemption - ACH Redemption	1.00	(150,000.00)	74,900,630.78
10/31/24	10/31/24	Redemption - ACH Redemption	1.00	(90,000.00)	74,810,630.78
10/31/24	11/01/24	Accrual Income Div Reinvestment - Distributions	1.00	295,161.42	75,105,792.20

**Closing Balance** **75,105,792.20**

	Month of October	Fiscal YTD July-October		
<b>Opening Balance</b>	59,175,630.78	72,449,982.54	<b>Closing Balance</b>	75,105,792.20
<b>Purchases</b>	48,895,161.42	157,296,809.66	<b>Average Monthly Balance</b>	69,290,506.95
<b>Redemptions (Excl. Checks)</b>	(32,965,000.00)	(154,641,000.00)	<b>Monthly Distribution Yield</b>	5.03%
<b>Check Disbursements</b>	0.00	0.00		
<b>Closing Balance</b>	<b>75,105,792.20</b>	<b>75,105,792.20</b>		
<b>Cash Dividends and Income</b>	295,161.42	1,194,809.66		



## Account Statement - Transaction Summary

For the Month Ending **November 30, 2024**

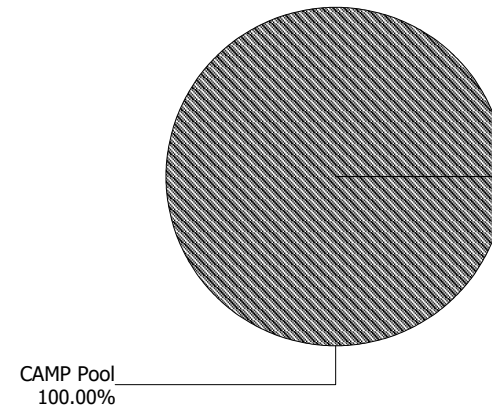
Public Risk Innovation, Solutions, and Management - PRISM - 6123-001

CAMP Pool	
Opening Market Value	75,105,792.20
Purchases	6,749,098.85
Redemptions	(36,491,000.00)
Unsettled Trades	0.00
Change in Value	0.00
<b>Closing Market Value</b>	<b>\$45,363,891.05</b>
Cash Dividends and Income	257,098.85

Asset Summary		
	November 30, 2024	October 31, 2024
<b>CAMP Pool</b>	45,363,891.05	75,105,792.20
<b>Total</b>	<b>\$45,363,891.05</b>	<b>\$75,105,792.20</b>

Asset Allocation	
CAMP Pool	100.00%





**Account Statement**

For the Month Ending **November 30, 2024**

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

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
<b>CAMP Pool</b>					
<b>Opening Balance</b>					<b>75,105,792.20</b>
11/04/24	11/04/24	Redemption - ACH Redemption	1.00	(106,000.00)	74,999,792.20
11/06/24	11/06/24	Redemption - ACH Redemption	1.00	(132,000.00)	74,867,792.20
11/07/24	11/07/24	Redemption - ACH Redemption	1.00	(60,000.00)	74,807,792.20
11/08/24	11/08/24	Purchase - ACH Purchase	1.00	1,800,000.00	76,607,792.20
11/08/24	11/08/24	Redemption - ACH Redemption	1.00	(1,800,000.00)	74,807,792.20
11/12/24	11/12/24	Purchase - ACH Purchase	1.00	3,692,000.00	78,499,792.20
11/12/24	11/12/24	Redemption - ACH Redemption	1.00	(3,500,000.00)	74,999,792.20
11/15/24	11/15/24	Purchase - ACH Purchase	1.00	1,000,000.00	75,999,792.20
11/15/24	11/15/24	Redemption - ACH Redemption	1.00	(1,000,000.00)	74,999,792.20
11/18/24	11/18/24	Redemption - ACH Redemption	1.00	(3,500,000.00)	71,499,792.20
11/18/24	11/18/24	Redemption - ACH Redemption	1.00	(750,000.00)	70,749,792.20
11/20/24	11/20/24	Redemption - ACH Redemption	1.00	(18,420,000.00)	52,329,792.20
11/20/24	11/20/24	Redemption - ACH Redemption	1.00	(2,200,000.00)	50,129,792.20
11/21/24	11/21/24	Redemption - ACH Redemption	1.00	(1,400,000.00)	48,729,792.20
11/22/24	11/22/24	Redemption - ACH Redemption	1.00	(1,100,000.00)	47,629,792.20
11/25/24	11/25/24	Redemption - ACH Redemption	1.00	(2,500,000.00)	45,129,792.20
11/25/24	11/25/24	Redemption - ACH Redemption	1.00	(14,000.00)	45,115,792.20
11/29/24	11/29/24	Redemption - ACH Redemption	1.00	(9,000.00)	45,106,792.20
11/29/24	12/02/24	Accrual Income Div Reinvestment - Distributions	1.00	257,098.85	45,363,891.05



**Account Statement**

For the Month Ending **November 30, 2024**

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

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
<b>Closing Balance</b>					<b>45,363,891.05</b>
		<b>Month of November</b>	<b>Fiscal YTD July-November</b>		
<b>Opening Balance</b>		75,105,792.20	72,449,982.54	<b>Closing Balance</b>	45,363,891.05
<b>Purchases</b>		6,749,098.85	164,045,908.51	<b>Average Monthly Balance</b>	64,288,732.12
<b>Redemptions (Excl. Checks)</b>		(36,491,000.00)	(191,132,000.00)	<b>Monthly Distribution Yield</b>	4.87%
<b>Check Disbursements</b>		0.00	0.00		
<b>Closing Balance</b>		<b>45,363,891.05</b>	<b>45,363,891.05</b>		
<b>Cash Dividends and Income</b>		257,098.85	1,451,908.51		



## Account Statement - Transaction Summary

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

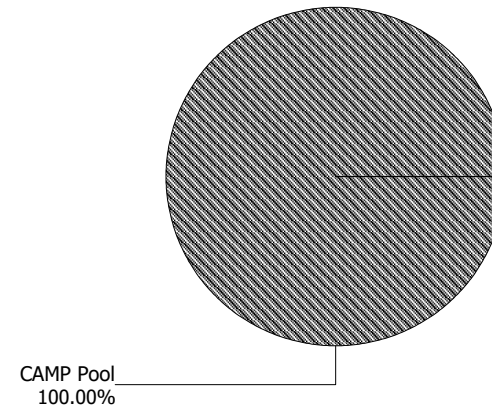
Public Risk Innovation, Solutions, and Management - PRISM - 6123-001

CAMP Pool	
Opening Market Value	45,363,891.05
Purchases	109,800,206.86
Redemptions	(100,256,916.67)
Unsettled Trades	0.00
Change in Value	0.00
<b>Closing Market Value</b>	<b>\$54,907,181.24</b>
Cash Dividends and Income	210,206.86

Asset Summary		
	December 31, 2024	November 30, 2024
<b>CAMP Pool</b>	54,907,181.24	45,363,891.05
<b>Total</b>	<b>\$54,907,181.24</b>	<b>\$45,363,891.05</b>

Asset Allocation	
CAMP Pool	100.00%





**Account Statement**

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

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

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
<b>CAMP Pool</b>					
<b>Opening Balance</b>					<b>45,363,891.05</b>
12/04/24	12/04/24	Redemption - ACH Redemption	1.00	(71,000.00)	45,292,891.05
12/05/24	12/05/24	Purchase - ACH Purchase	1.00	5,500,000.00	50,792,891.05
12/05/24	12/05/24	Redemption - ACH Redemption	1.00	(150,000.00)	50,642,891.05
12/06/24	12/06/24	Purchase - ACH Purchase	1.00	4,240,000.00	54,882,891.05
12/10/24	12/10/24	Purchase - ACH Purchase	1.00	3,500,000.00	58,382,891.05
12/12/24	12/12/24	Redemption - ACH Redemption	1.00	(4,300,000.00)	54,082,891.05
12/13/24	12/13/24	Redemption - ACH Redemption	1.00	(1,000,000.00)	53,082,891.05
12/13/24	12/13/24	Redemption - ACH Redemption	1.00	(115,000.00)	52,967,891.05
12/16/24	12/16/24	Redemption - ACH Redemption	1.00	(33,000,000.00)	19,967,891.05
12/17/24	12/17/24	Purchase - Incoming Wires	1.00	42,000,000.00	61,967,891.05
12/18/24	12/18/24	Purchase - Incoming Wires	1.00	42,000,000.00	103,967,891.05
12/18/24	12/18/24	Wire Purchase Not Received 12/17/2024	1.00	(42,000,000.00)	61,967,891.05
12/18/24	12/18/24	Redemption - ACH Redemption	1.00	(2,000,000.00)	59,967,891.05
12/19/24	12/19/24	Redemption - ACH Redemption	1.00	(28,000.00)	59,939,891.05
12/19/24	12/19/24	Charge for Wire Purchase Not Received (1 Day(s) at 2.5% )	1.00	(2,916.67)	59,936,974.38
12/23/24	12/23/24	Redemption - ACH Redemption	1.00	(290,000.00)	59,646,974.38
12/23/24	12/23/24	Redemption - ACH Redemption	1.00	(2,000,000.00)	57,646,974.38
12/23/24	12/23/24	Redemption - ACH Redemption	1.00	(12,000,000.00)	45,646,974.38
12/26/24	12/26/24	Purchase - ACH Purchase	1.00	12,350,000.00	57,996,974.38
12/26/24	12/26/24	Redemption - ACH Redemption	1.00	(3,300,000.00)	54,696,974.38
12/31/24	01/02/25	Accrual Income Div Reinvestment - Distributions	1.00	210,206.86	54,907,181.24



**Account Statement**

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

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

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
<b>Closing Balance</b>					<b>54,907,181.24</b>
		<b>Month of December</b>	<b>Fiscal YTD July-December</b>		
<b>Opening Balance</b>		45,363,891.05	72,449,982.54	<b>Closing Balance</b>	54,907,181.24
<b>Purchases</b>		109,800,206.86	273,846,115.37	<b>Average Monthly Balance</b>	52,525,674.60
<b>Redemptions (Excl. Checks)</b>		(100,256,916.67)	(291,388,916.67)	<b>Monthly Distribution Yield</b>	4.73%
<b>Check Disbursements</b>		0.00	0.00		
<b>Closing Balance</b>		<b>54,907,181.24</b>	<b>54,907,181.24</b>		
<b>Cash Dividends and Income</b>		210,206.86	1,662,115.37		