PRISM
Public Risk Innovation, Solutions, and Management

Date: July 26, 2024

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

From: Puneet Behl, Chief Financial Officer Puneet Behl

RE: Investment Report for the Quarter Ending June 30, 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 June 30, 2024 there was $21.0 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 $72.5million held in PRISM's LAIF and CAMP accounts. All of the securities in the respective portfolios are marketable and can be immediately converted into cash.

The PRISM investment portfolio is of high quality and is well diversified and secure. The consolidated investment portfolio in millions, as of June 30, 2024, was evaluated as follows:

	Short-Term Core Portfolio	Liquidity Portfolio	LAIF/CAMP Portfolio*	Consolidated Portfolio
Market Value	$244.4	$60.2	$72.5	$377.6
Book Value	$248.2	$60.2	$72.5	$381.4
Modified Duration	2.59	0.31	0.00	1.72
Purchase (Book) Yield	3.39%	5.36%	5.44%	4.11%
Market Yield	4.83%	5.29%	5.44%	5.02%

*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 4.56% for the quarter, CAMP returned an annualized yield of 5.44% for the quarter.

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

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

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VII. PRISM Quarterly Transactions and Interest Earned Reports

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

VIII. LAIF Statements

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

IV. CAMP Statements

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

PRISM / Performance Evaluation

April - June 2024

The Federal Reserve has been holding the Fed Funds target rate at a range of 5.25% to 5.50% since July 26, 2023, and the implications of this restrictive monetary policy stance are finally starting to impact the resilience of the US economy. Wage inflation has improved but remains inconsistent with an inflation objective of 2 percent; however, the personal savings rate has normalized to the point where US consumer behavior is poised to change. In Chandler's view the aggregate excess savings from the pandemic have been largely spent down, and with a May 2024 savings rate of just 3.9%, consumers will soon be directing a portion of their income to rebuild savings, which will negatively impact discretionary spending. At this juncture, based on the totality of the data releases and our outlook for the second half of 2024, the Chandler team is forecasting an economic slowdown, with GDP growth positive but below trend, and the unemployment rate moving higher but not to an onerous level.

The employment backdrop has deteriorated at the margin with the three-month moving average of payroll growth at 177k as of June 2024, compared to 267k in March 2024. Linked to the increase in immigration over the past year, many economists have revised upwards the level of monthly jobs that need to be created to keep the unemployment rate stable to approximately 170k, consistent with the Chandler view the employment backdrop will soften in the second half of the year. The unemployment rate ticked higher by 0.3% on a quarter-over-quarter basis to a current level of 4.1%, a noticeable increase from the June 2023 rate of 3.6%. Wages have moderated but remain above levels consistent with the Federal Reserve's 2 percent inflation objective. Annualized average hourly earnings from the Bureau of Labor Statistics moderated to 3.9% as of June 2024 compared to 4.7% as of June 2023. The wage inflation data from Automatic Data Processing (ADP), typically released the Wednesday before the employment report, is also improving, with 'job stayers' seeing year over year wage inflation of 4.9% compared to 6.4% as of June 2023. The compensation to change jobs is also deteriorating, with the ADP 'job changers' annualized pay increase currently at 7.7% compared to 11.3% in the prior year. Survey based data also support the view the economy is losing momentum, notably the ISM Services Index dropped into contraction territory with the most recent reading, currently at 48.8 (below 50 is contracting) compared to the 51.4 valuation as of March 2024.

Due to the softening trajectory of the US economy, we believe the Federal Reserve will no longer remain exceptionally patient regarding its stance on monetary policy. The 'dual mandate' of stable prices and full employment will come back into focus serving as a catalyst for monetary policy to be adjusted to a more accommodative stance as inflation gradually recedes but does not hit the Fed's 2 percent objective in 2024. The spread between two-year and ten-year Treasury notes has been inverted, with short maturity yields higher than longer maturity yields, since July 2022. Chandler's forecast calls for the inversion of the Treasury yield curve to continue to lessen as we approach the end of the year, with the Treasury curve steepening as short end yields 'normalize' relative to longer maturity tenors. The deteriorating US deficit outlook is also a catalyst for the US Treasury curve to normalize over time as investors will require compensation for investing in longer maturity securities. Absent an exogenous shock to the economy and linked to three secular themes supportive of a higher rate structure - deteriorating globalization, elevated geopolitical risks, and aging demographics for developed market economies - we expect the total reduction in the Fed Funds rate to be measured.

Performance Summary Short Term Core

- Chandler commenced management of the portfolio on January 31, 2015.
- For the three-month period ending June 30, 2024, the portfolio returned 0.90% compared to the 0.85% return of the ICE Bank of America Merrill Lynch 1-5 Year US Corporate and Government AAA-A Index.
- For the 12-month period ending June 30, 2024, the portfolio returned 4.66% compared to the 4.48% return of the ICE Bank of America Merrill Lynch 1-5 Year US Corporate and Government AAA-A Index.
- Short Term Core Activity
  - Linked to the cash flow needs of PRISM during the latter part of the fiscal year, trading activity was subdued as the portfolio provided $30 million of liquidity during the quarter.
  - The purchased securities in the portfolio were primarily US Treasury notes and one Asset Backed security as the Chandler team remained focused on keeping the overall portfolio structure and duration consistent with our internal targets.
  - The purchased securities ranged in maturity from February 2029 to April 2029
  - Multiple securities across the Treasury, Agency, and Corporate portions of the allocation were sold to facility the liquidity needs during the quarter.
- Short Term Core Sector
  - The sector allocation was relatively stable over the reporting period.
  - Some of the notably adjustments include the Corporate allocation increasing by 1.9% to 27.0% of the portfolio while the Agency sector allocation contracted by 3.3% to 8.2% of the portfolio.
- Short Term Core Duration
  - The duration of the portfolio increased to 2.59 compared to 2.50 at the end of the prior reporting period.
  - The Chandler team will be looking to extend the duration of the portfolio to be greater than the benchmark as valuations in the market become more attractive and the aggregate economy responds to tighter financial conditions and moderating inflation.

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

- Chandler commenced management of the portfolio on January 31, 2015.
- For the three-month period ending June 30, 2024, the portfolio returned 1.31% compared to the 1.16% return of the custom index and the 1.32% return of the three-month Treasury Bill Index.
- For the 12-month period ending June 30, 2024, the portfolio returned 5.72% compared to the 5.07% return of the custom index and the 5.40% return of the three-month Treasury Bill Index.
- Due to the cash flow needs of the PRISM Liquidity the Portfolio has historically maintained a duration well short of the custom index since inception.
- Liquidity Activity
  - Transactional activity during the quarter was moderate with a continued focus in the Treasury bill sector, where valuations look compelling relative to alternative high quality and highly liquid security types.
  - A total of $96.8 million was withdrawn from the portfolio in April and May and $60 million was contributed to the portfolio in June.
  - The purchased securities ranged in maturity from July 2024 to December 2024.

- Liquidity Sector
    - The sector allocation was stable with most of the portfolio allocated to the Treasury sector.
    - After the cash flow forecast for the coming fiscal year is solidified the Chandler team will work to broaden out the asset allocation.
- Liquidity Duration
    - The duration of the portfolio extended to 0.31 from 0.06 at the end of the prior quarter.
    - The portfolio remains invested conservatively and the duration will extend after Chandler is provided an updated forecast on the cash flow needs for the coming fiscal year.

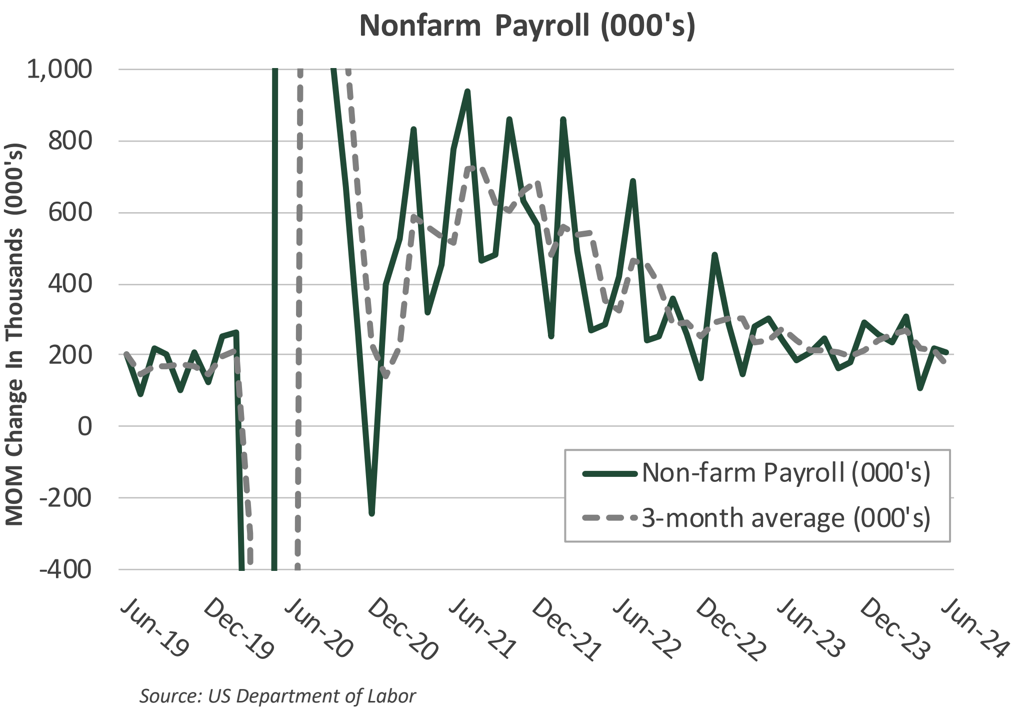
PRISM | ECONOMIC UPDATE

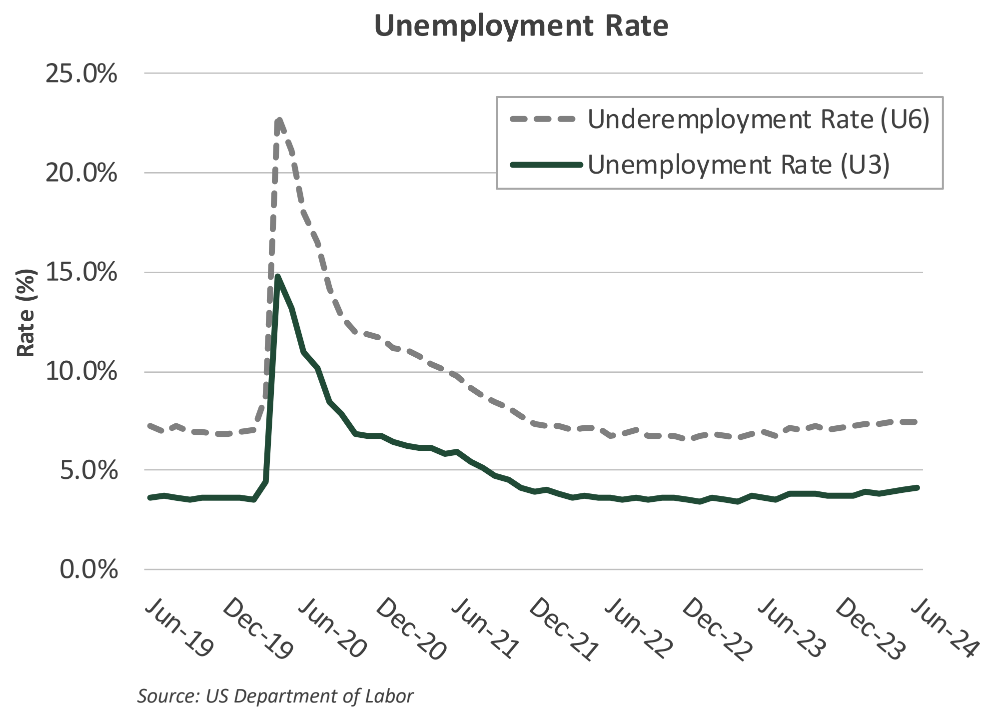
- Recent economic data suggests positive but slower growth this year fueled by consumer spending. While the consumer has been resilient, growing credit card debt, higher delinquencies, and a moderating labor market pose potential headwinds to future economic growth. Inflationary trends are subsiding, but core levels remain above the Fed's target. Given the cumulative effects of restrictive monetary policy and tighter financial conditions, we believe the economy will gradually soften and the Fed will loosen monetary policy in 2024.

- As expected at the June meeting, the Federal Open Market Committee voted unanimously to leave the federal funds rate unchanged at a target range of 5.25-5.50%, emphasizing the need to see sustained evidence of easing inflation before considering any rate cuts. The FOMC's latest projections now suggest only one interest rate cut in 2024, with four more cuts expected in 2025 and a slightly higher long-term neutral rate. Additionally, 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.

- The US Treasury yield curve shifted lower in June as economic data moderated. The 2-year Treasury yield fell 12 basis points to 4.76%, the 5-year Treasury dropped 13 basis points to 4.38%, and the 10-year Treasury yield declined 10 basis points to 4.40%. The inversion between the 2-year Treasury yield and 10-year Treasury yield remained relatively stable at -36 basis points at June month-end versus -37 basis points at May month-end. The spread between the 2-year Treasury and 10-year Treasury yield one year ago was -106 basis points. The inversion between 3-month and 10-year Treasuries widened to -96 basis points in June from -91 basis points in May.

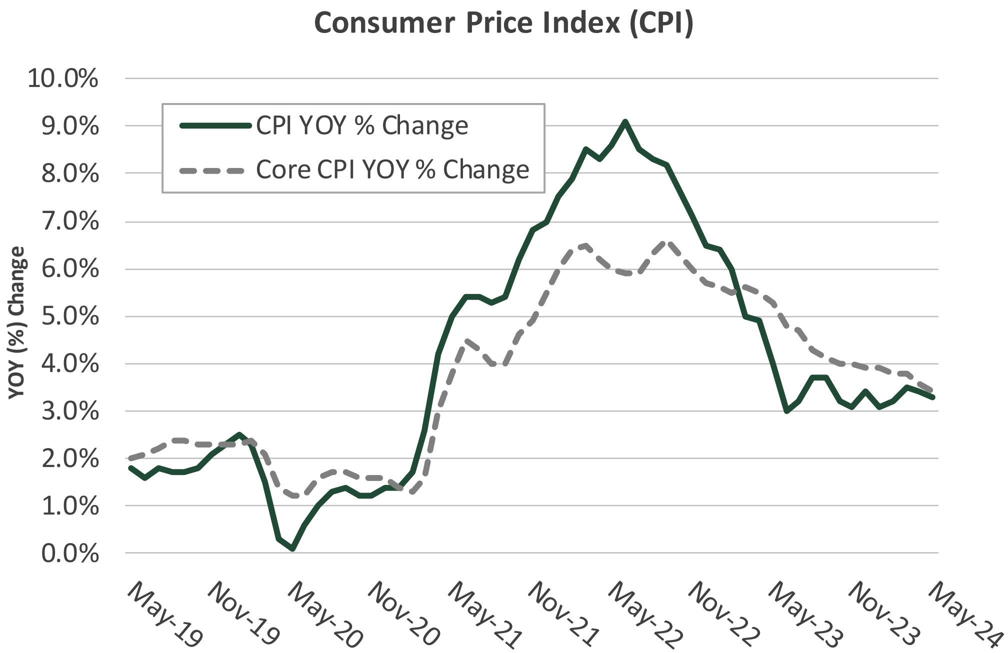
Employment



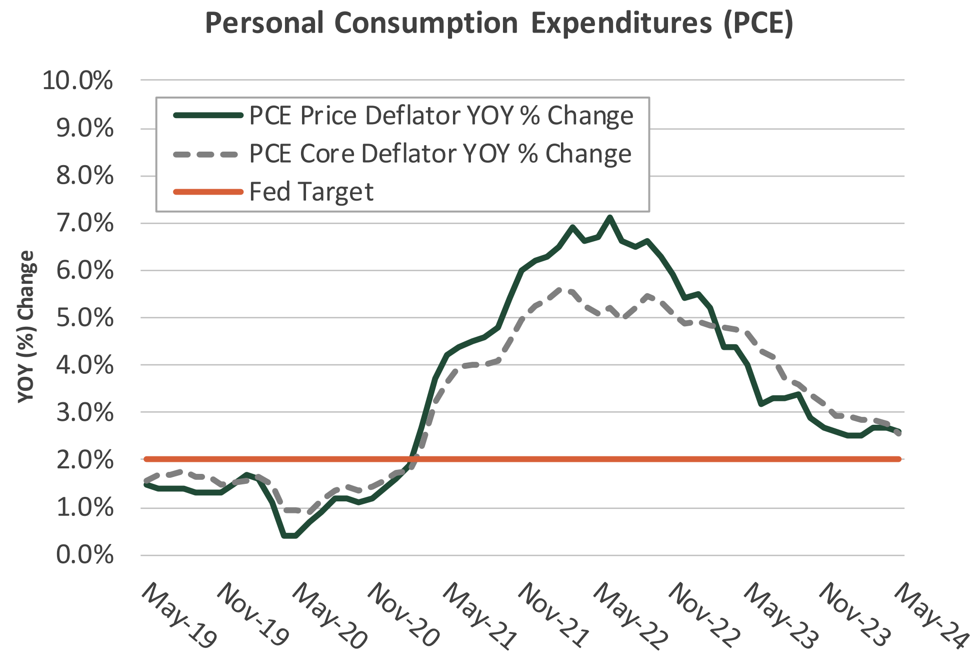


The U.S. economy added 206,000 jobs in June, remaining ahead of consensus expectations of 190,000 jobs. The gains were broad based, with government, health care, and social assistance posting the largest gains. The three-month moving average and six-month moving average payrolls have weakened from the first quarter to 177,000 and 222,000 respectively. The unemployment rate edged up to 4.1% in June, and the labor participation rate inched up to 62.6%, 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 held steady at 7.4%. Average hourly earnings rose 3.9% year-over-year in June, down from 4.1% year-over-year in May. The labor markets continue to show signs of cooling in line with the Federal Reserve's view that there has been "substantial" progress towards better balance in the labor market between demand and supply for workers.

Inflation

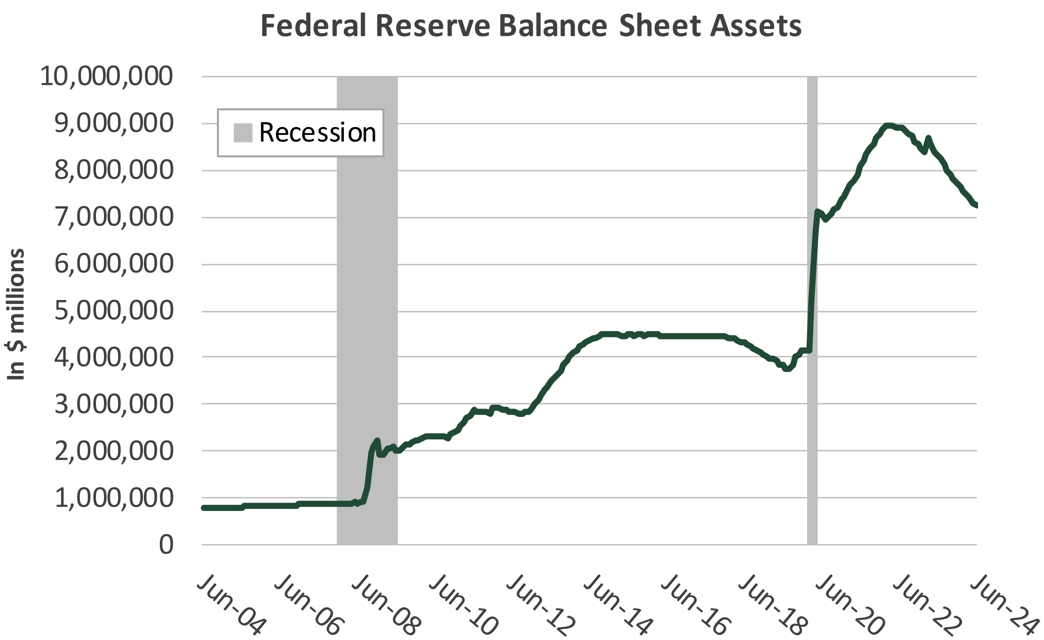


Source: US Department of Labor

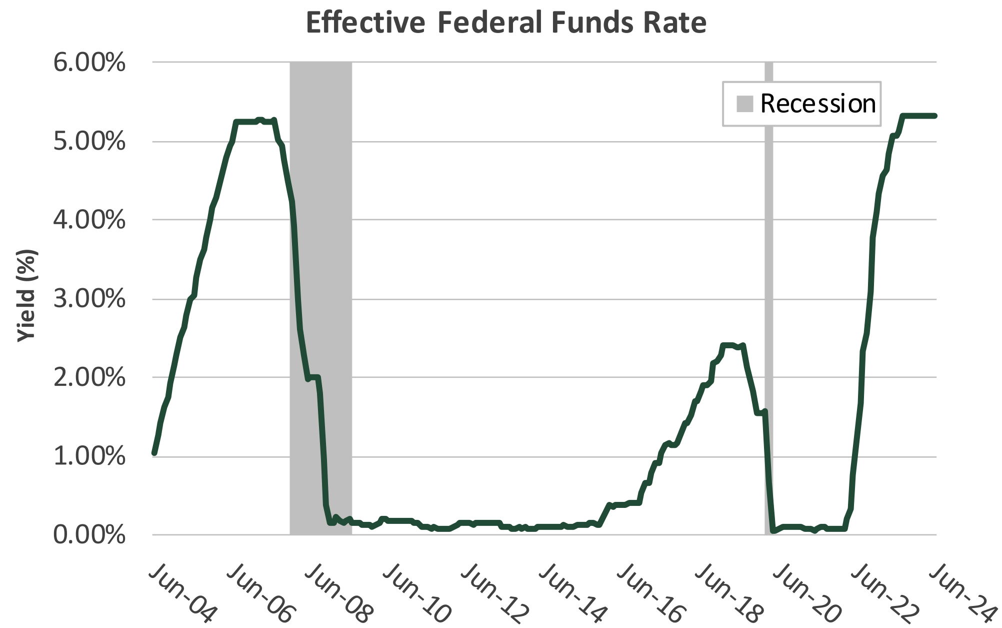


Source: US Department of Commerce

In May, the Consumer Price Index (CPI) remained unchanged month-over-month and rose 3.3% year-over-year, reflecting broad-based cost reductions. The Core CPI, which excludes volatile food and energy components, was up 0.2% month-over-month and 3.4% year-over-year in May, down from 3.6% in April and lower than expected. The Personal Consumption Expenditures (PCE) Index decelerated in May as expected. The headline PCE deflator was unchanged in May from April versus up 0.3% in the prior month. Year-over-year, the PCE deflator rose 2.6%. The Core PCE deflator (the Fed's preferred gauge) increased 0.1% in May from the prior month versus up 0.3% in April. The Core PCE deflator also rose 2.6% year-over-year, still above the Fed's 2% inflation target. Much of the lingering inflation has been driven by shelter costs and demand for services.

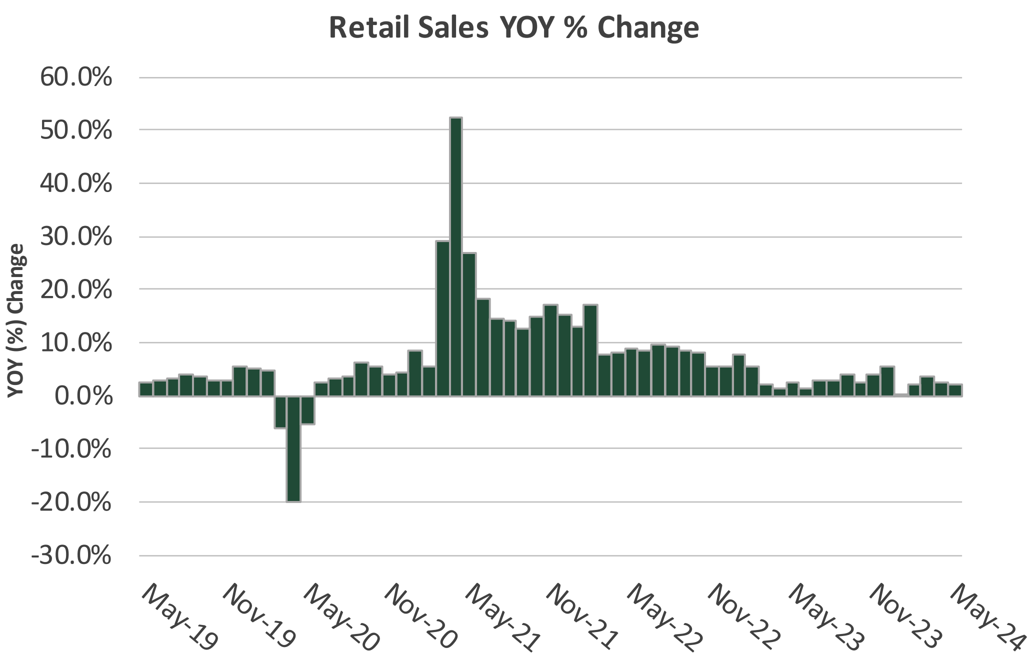


Source: Federal Reserve

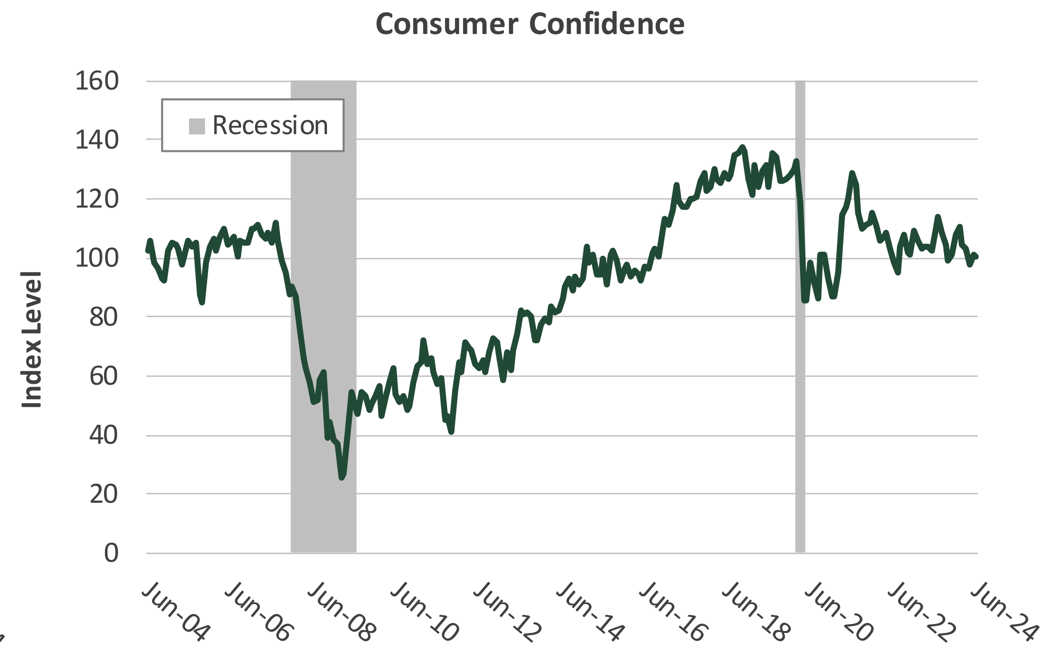


Source: Bloomberg

As expected at the June meeting, the Federal Open Market Committee voted unanimously to leave the federal funds rate unchanged at a target range of 5.25-5.50%, emphasizing the need to see sustained evidence of easing inflation before considering any rate cuts. The FOMC's latest projections now suggest only one interest rate cut in 2024, with four more cuts expected in 2025 and a slightly higher long-term neutral rate. The Fed's inflation projections ticked up marginally, while unemployment and GDP growth forecasts remained steady. Additionally, 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 $1.7T to approximately $7.3T.



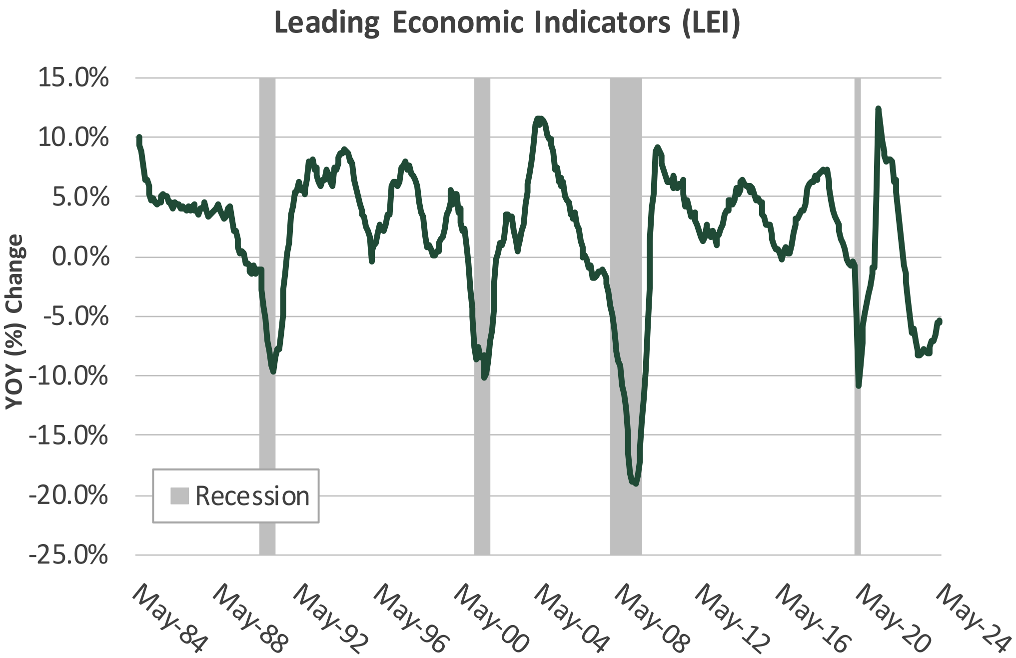
Source: US Department of Commerce



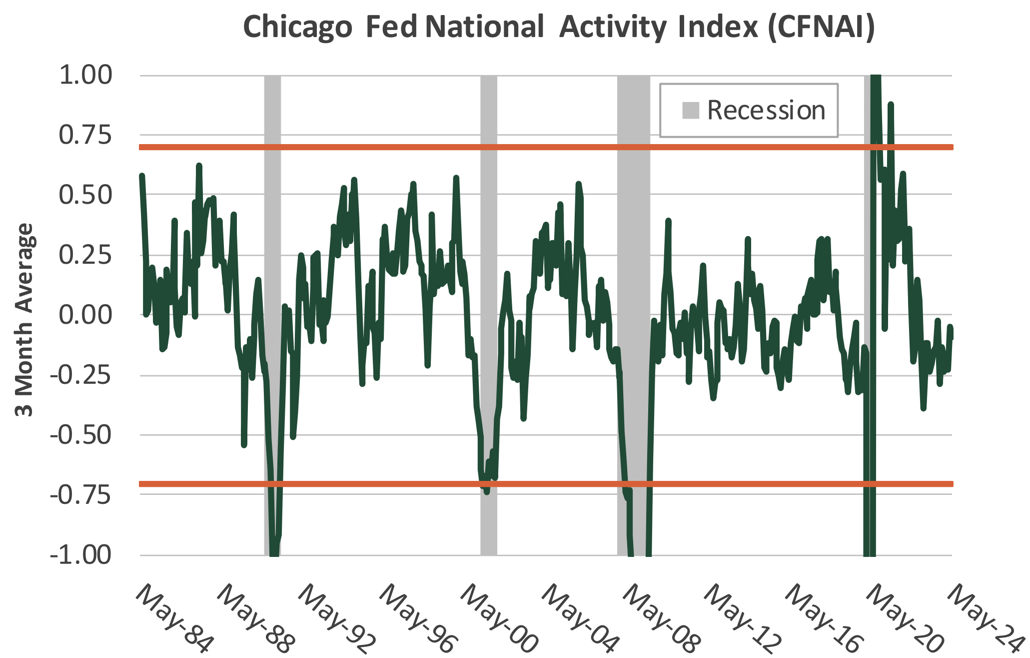
Source: The Conference Board
All time high is 144.70 (1/31/00); All time low is 25.30 (2/28/09)

May Retail Sales increased below expectations to +0.1% after a downwardly revised -0.2%, pointing to a fatigued consumer. On a year-over-year basis, Retail Sales growth further slowed to +2.3% in May. Nonstore retailers were a bright spot in May, up 0.8% following a 1.8% decline in April. The Conference Board's Consumer Confidence Index fell to 100.4 in June from 101.3 in May. While the present situation component rose marginally, consumers are less optimistic about future expectations for business conditions and potential income increases. While the consumer has been resilient, consumption has begun to moderate in the face of higher interest rates, rising credit card balances, and growing delinquencies.

Leading Indicators of Economic Activity

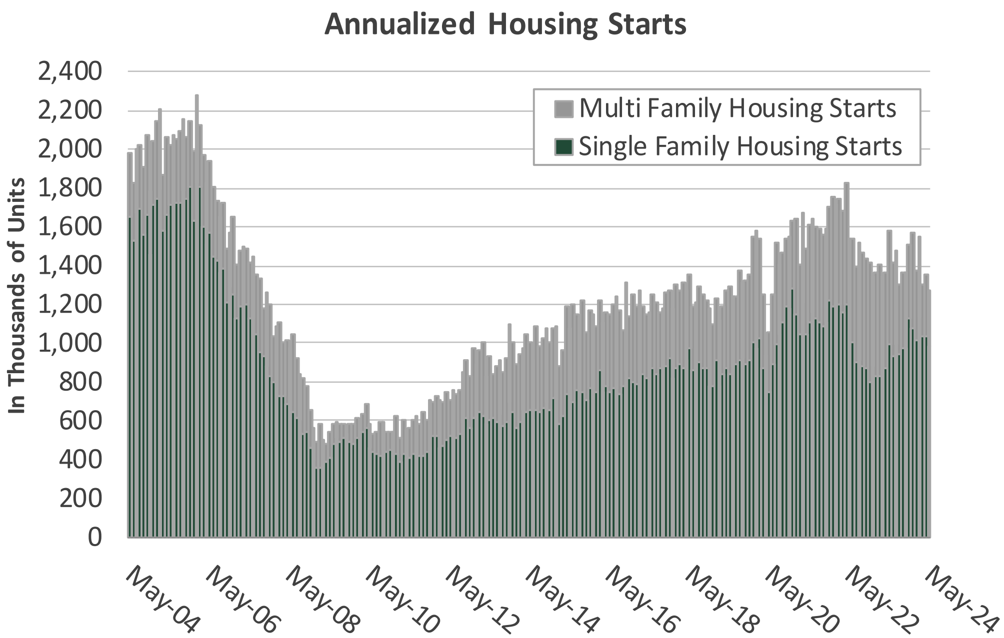


Source: The Conference Board

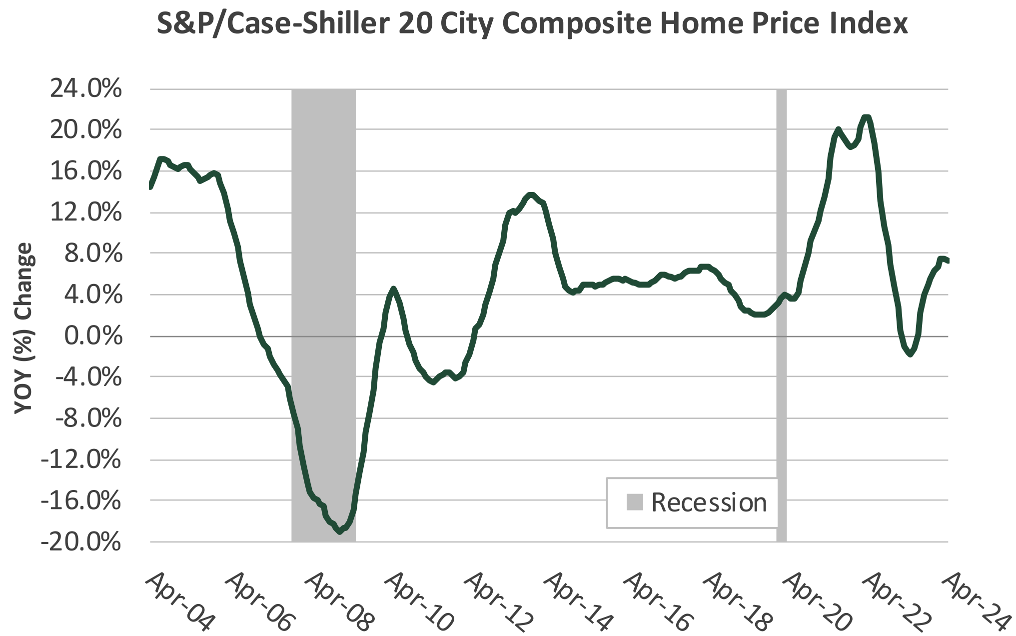


Source: Federal Reserve Bank of Chicago

The Conference Board's Leading Economic Index (LEI) declined for the third consecutive month to -0.5% in May following a -0.6% decline in April. The index declined 5.3% year-over-year. The primary drivers for the negative print were a decline in new orders, weak consumer sentiment about future business conditions, and lower building permits. The Chicago Fed National Activity Index (CFNAI) increased to 0.18 in May from -0.26 in April, surpassing consensus expectations. However, the three-month moving average fell to -0.09 in May from -0.05 in April, indicating below-trend growth expectations for the economy.

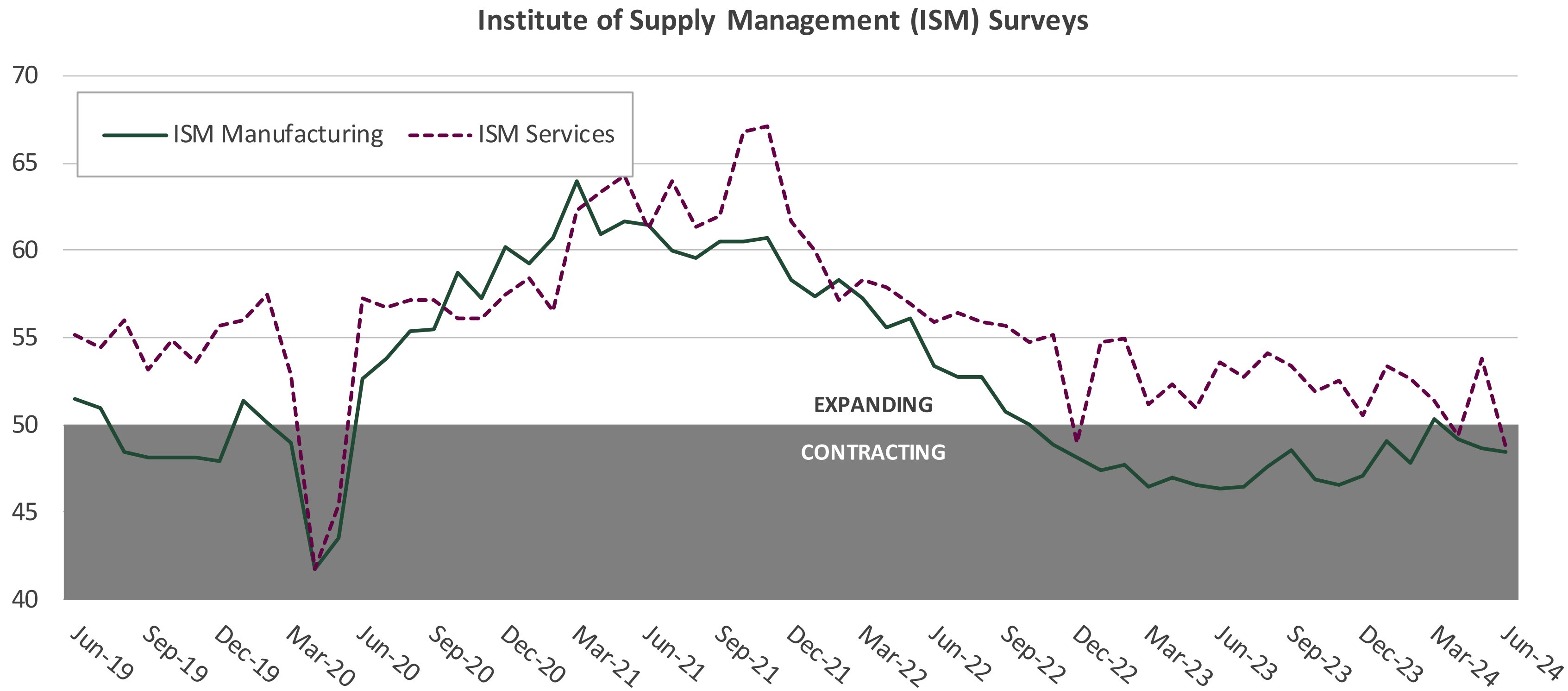


Source: US Department of Commerce



Source: S&P

May Housing Starts declined 5.5% month-over-month from April to 1.352 million units. This equates to -19.3% less starts compared to May 2023. Single family starts were 5.2% lower month-over-month due to higher mortgage interest rates, lack of existing unit supply and home affordability. Multi-family home starts declined 10.3% month-over-month. The Freddie Mac average rate for a 30-year fixed mortgage edged down to 6.92% in June from 7.06% in May. According to the Case-Shiller 20-City Home Price Index, housing prices rose a higher-than-expected 7.2% year-over-year in April versus March's upwardly revised 7.5% increase. Tight inventories and higher mortgage rates continue to impact affordability.

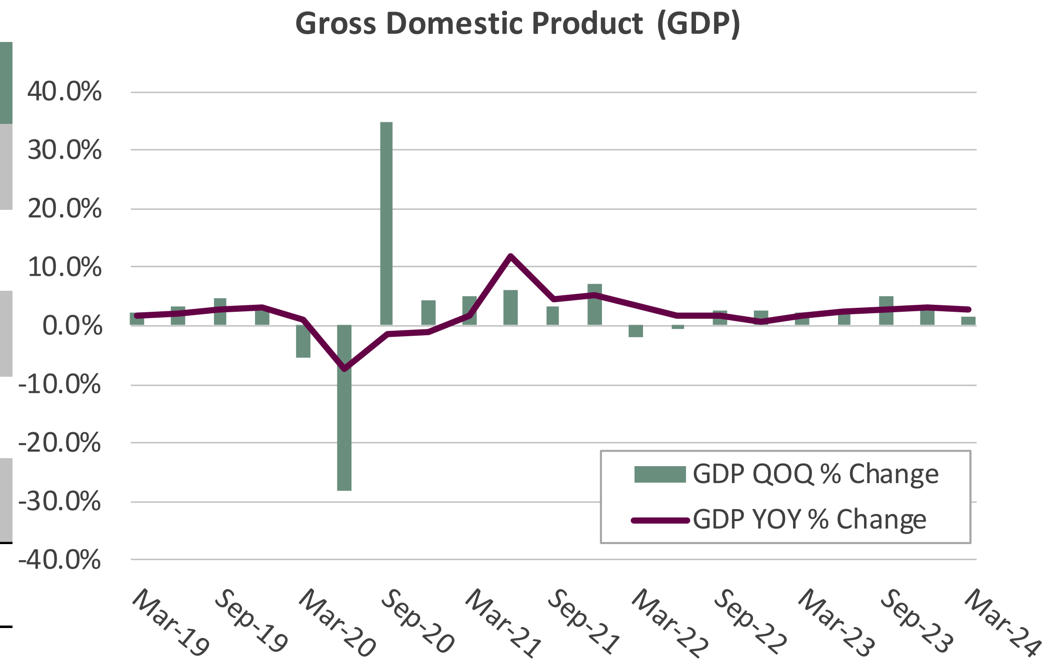


Source: Institute for Supply Management

The Institute for Supply Management (ISM) Manufacturing index edged down to 48.5 in June from 48.7 in May. While new orders picked up, prices paid for materials fell the most in over a year. The ISM Services Index returned to contraction declining to 48.8 in June, from 53.8 in the previous month. Although the level of the decline was a surprise, the trend in the Services PMI, which applies to a larger share of US economic output, has been steadily decreasing.

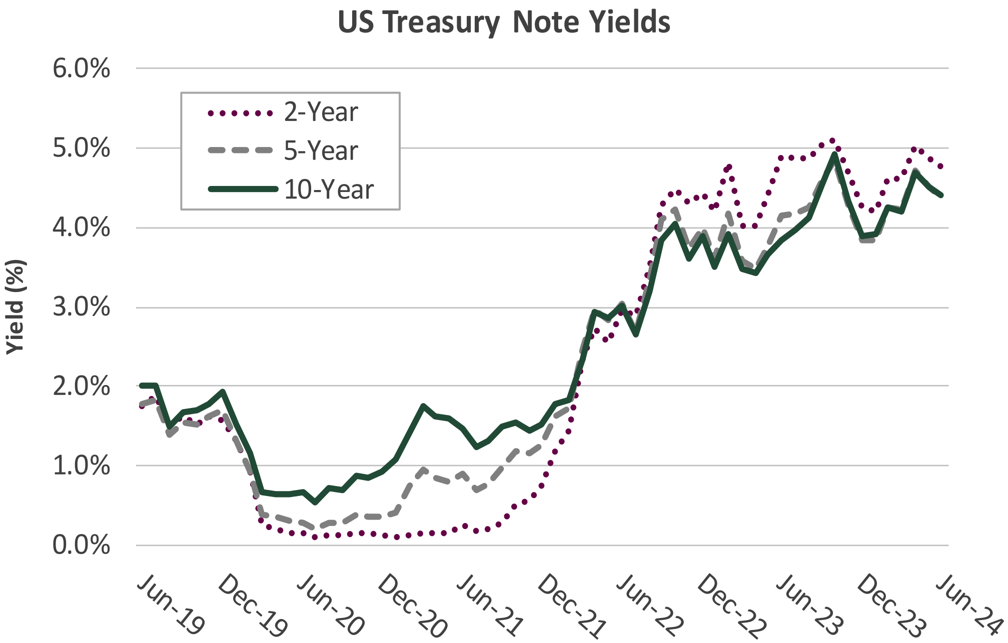
Components of GDP	6/23	9/23	12/23	3/24
Personal Consumption Expenditures	0.6%	2.1%	2.2%	1.0%
Gross Private Domestic Investment	0.9%	1.7%	0.2%	0.8%
Net Exports and Imports	0.0%	0.0%	0.3%	-0.7%
Federal Government Expenditures	0.1%	0.5%	0.2%	0.0%
State and Local (Consumption and Gross Investment)	0.5%	0.5%	0.6%	0.3%
Total	**2.1%**	**4.9%**	**3.4%**	**1.4%**

Source: US Department of Commerce

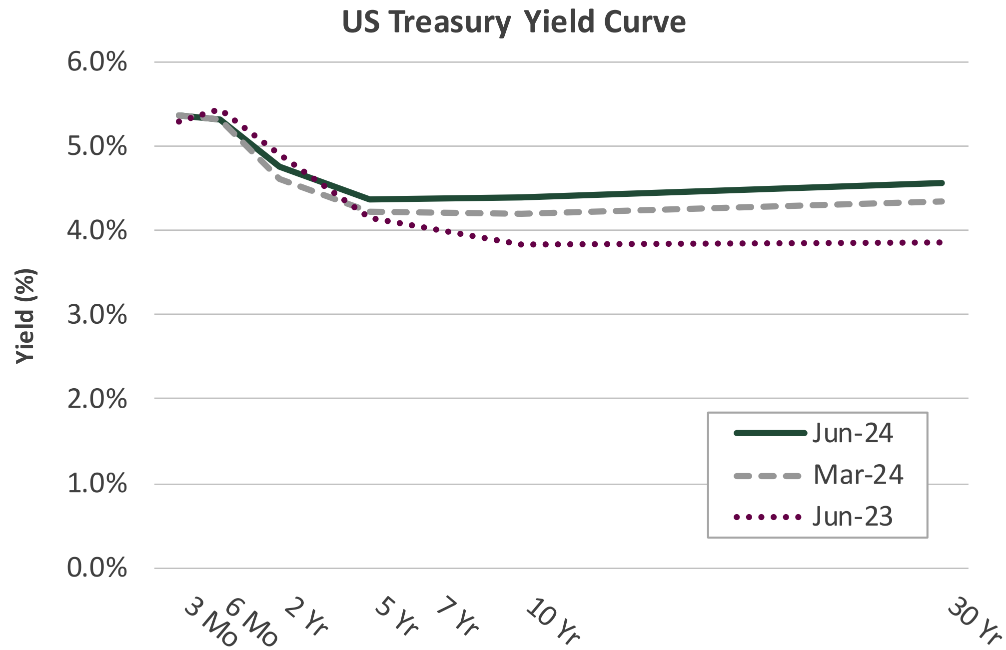


Source: US Department of Commerce

The third and final estimate of first quarter GDP came in as expected with growth up 1.4%, a small upward revision from 1.3% in the second estimate. Notably, the personal consumption expenditures component was revised down substantially to +1.5% in the final estimate from +2.0% in the second estimate. Weaker growth in consumer spending was offset by upward revisions in other major categories, particularly gross fixed investment. The consensus projection calls for 2.0% growth in the second quarter and 2.3% growth for the full year 2024.



Source: Bloomberg



Source: Bloomberg

At the end of June, the 2-year Treasury yield was 15 basis points lower, and the 10-Year Treasury yield was 56 basis points higher, year-over-year. The inversion between the 2-year Treasury yield and 10-year Treasury yield remained relatively stable at -36 basis points at June month-end versus -37 basis points at May month-end. The inversion has occurred since July 2022 and remains historically long. The average historical spread (since 2003) is about +130 basis points. The inversion between 3-month and 10-year Treasuries widened to -96 basis points in June from -91 basis points in May.

PRISM | ACCOUNT PROFILE

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.

Rules Name	Limit	Actual	Compliance Status	Notes
AGENCY MORTGAGE SECURITIES (CMOS)				
Max % (MV)	100.0	1.1	Compliant	
Max % Issuer (MV)	25.0	1.1	Compliant	
Max Maturity (Years)	5.0	4.2	Compliant	
ASSET-BACKED SECURITIES (ABS)				
Max % (MV; Non Agency ABS & MBS)	20.0	6.7	Compliant	
Max % Issuer (MV)	5.0	1.0	Compliant	
Max Maturity (Years)	5	4	Compliant	
Min Rating (AA- by 1)	0.0	0.0	Compliant	
BANKERS' ACCEPTANCES				
Max % (MV)	40.0	0.0	Compliant	
Max % Issuer (MV)	5.0	0.0	Compliant	
Max Maturity (Days)	180	0.0	Compliant	
Min Rating (A-1 by 1 or A- by 1)	0.0	0.0	Compliant	
CERTIFICATE OF DEPOSIT PLACEMENT SERVICE (CDARS)				
Max % (MV)	30.0	0.0	Compliant	
Max Maturity (Years)	5.0	0.0	Compliant	
COLLATERALIZED TIME DEPOSITS (NON-NEGOTIABLE CD/TD)				
Max % (MV)	20.0	0.0	Compliant	
Max % Issuer (MV)	5.0	0.0	Compliant	
Max Maturity (Years)	5.0	0.0	Compliant	
COMMERCIAL PAPER				
Max % (MV)	40.0	0.0	Compliant	
Max % Issuer (MV)	5.0	0.0	Compliant	
Max Maturity (Days)	270	0.0	Compliant	
Min Rating (A-1 by 1 or A- by 1)	0.0	0.0	Compliant	
CORPORATE MEDIUM TERM NOTES				
Max % (MV)	30.0	17.5	Compliant	
Max % Issuer (MV)	5.0	1.1	Compliant	

Rules Name	Limit	Actual	Compliance Status	Notes
Max Maturity (Years)	5	4	Compliant	
Min Rating (A- by 1)	0.0	0.0	Compliant	
FDIC INSURED TIME DEPOSITS (NON-NEGOTIABLE CD/ TD)				
Max % (MV)	20.0	0.0	Compliant	
Max Maturity (Years)	5	0.0	Compliant	
FEDERAL AGENCIES				
Max % (MV)	100.0	5.3	Compliant	
Max % Issuer (MV)	25.0	2.5	Compliant	
Max Callables (MV)	30.0	0.0	Compliant	
Max Maturity (Years)	5	3	Compliant	
LOCAL AGENCY INVESTMENT FUND (LAIF)				
Max Concentration (MV)	75.0	0.0	Compliant	
LOCAL GOVERNMENT INVESTMENT POOL (LGIP)				
Max % (MV)	100.0	19.2	Compliant	
MONEY MARKET MUTUAL FUNDS				
Max % (MV)	20.0	0.5	Compliant	
Max % Issuer (MV)	20.0	0.5	Compliant	
Min Rating (AAA by 2)	0.0	0.0	Compliant	
MORTGAGE-BACKED SECURITIES (NON-AGENCY)				
Max % (MV)	20.0	1.1	Compliant	
Max % Issuer (MV)	5.0	0.0	Compliant	
Max Maturity (Years)	5.0	0.0	Compliant	
Min Rating (AA- by 1)	0.0	0.0	Compliant	
MUNICIPAL SECURITIES (CA, LOCAL AGENCY)				
Max % (MV)	30.0	0.0	Compliant	
Max % Issuer (MV)	5.0	0.0	Compliant	
Max Maturity (Years)	5	0.0	Compliant	
Min Rating (A- by 1)	0.0	0.0	Compliant	
MUNICIPAL SECURITIES (CA, OTHER STATES)				

Rules Name	Limit	Actual	Compliance Status	Notes
Max % (MV)	30.0	0.0	Compliant	
Max % Issuer (MV)	5.0	0.0	Compliant	
Max Maturity (Years)	5	0.0	Compliant	
Min Rating (A- by 1)	0.0	0.0	Compliant	
MUTUAL FUNDS				
Max % (MV)	20.0	0.0	Compliant	
Max % Issuer (MV)	10.0	0.0	Compliant	
Min Rating (AAA by 2)	0.0	0.0	Compliant	
NEGOTIABLE CERTIFICATES OF DEPOSIT (NCD)				
Max % (MV)	30.0	0.0	Compliant	
Max % Issuer (MV)	5.0	0.0	Compliant	
Max Maturity (Years)	5	0.0	Compliant	
Min Rating (A-1 by 1 or A- by 1 if > FDIC Limit)	0.0	0.0	Compliant	
REPURCHASE AGREEMENTS				
Max Maturity (Years)	1.0	0.0	Compliant	
SUPRANATIONAL OBLIGATIONS				
Max % (MV)	30.0	6.1	Compliant	
Max % Issuer (MV)	10.0	3.0	Compliant	
Max Maturity (Years)	5	4	Compliant	
Min Rating (AA- by 1)	0.0	0.0	Compliant	
U.S. TREASURIES				
Max % (MV)	100.0	43.6	Compliant	
Max Maturity (Years)	5	4	Compliant	

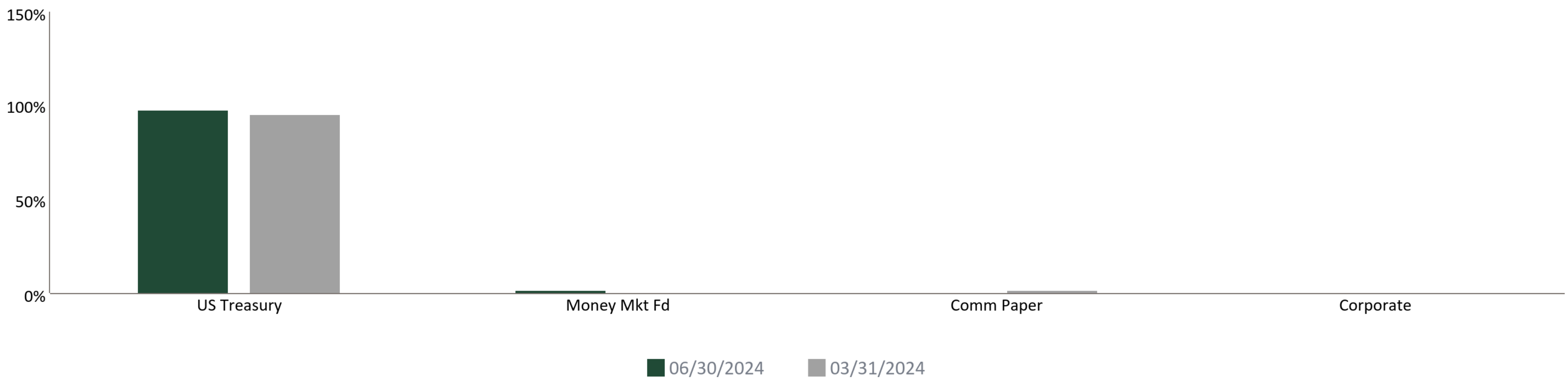
PORTFOLIO CHARACTERISTICS

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

	Benchmark*	6/30/2024 Portfolio	3/31/2024 Portfolio
Average Maturity (yrs)	0.99	0.32	0.06
Average Modified Duration	0.87	0.31	0.06
Average Purchase Yield		5.36%	5.42%
Average Market Yield	5.10%	5.29%	5.32%
Average Quality**	AA+	AAA	AAA
Total Market Value		60,205,482	96,606,568

*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



Sector as a Percentage of Market Value

Sector	06/30/2024	03/31/2024
US Treasury	98.1%	95.6%
Money Mkt Fd	1.9%	1.3%
Comm Paper	--	2.1%
Corporate	--	1.0%

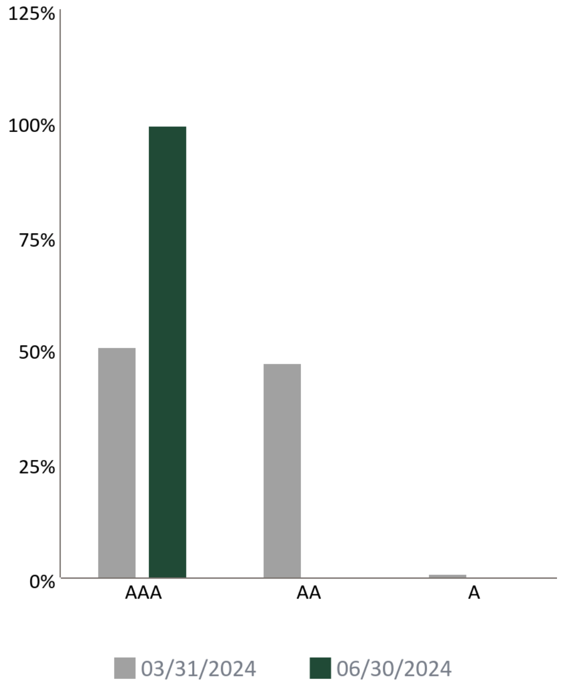
PRISM Liquidity Portfolio | Account #10292 | As of June 30, 2024

Issuer	Investment Type	% Portfolio
United States	US Treasury	98.11%
U.S. Bancorp	Money Mkt Fd	1.85%
Cash	Cash	0.03%
TOTAL		**100.00%**

QUALITY DISTRIBUTION

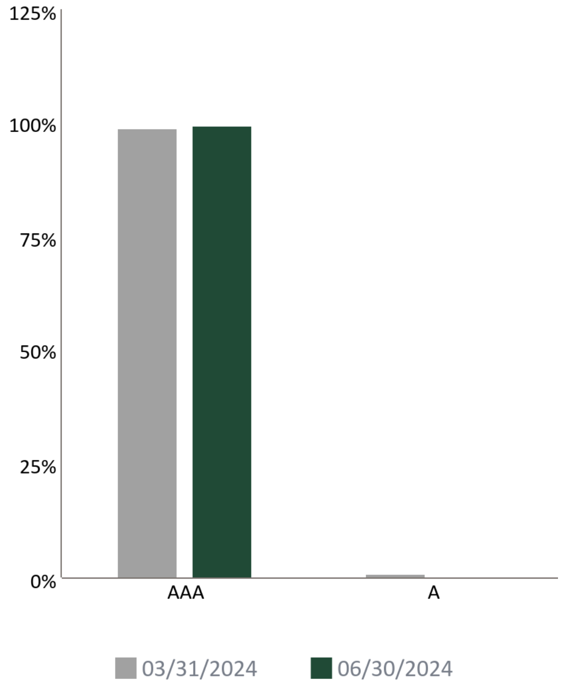
PRISM Liquidity Portfolio | Account #10292 | As of June 30, 2024

S&P Rating



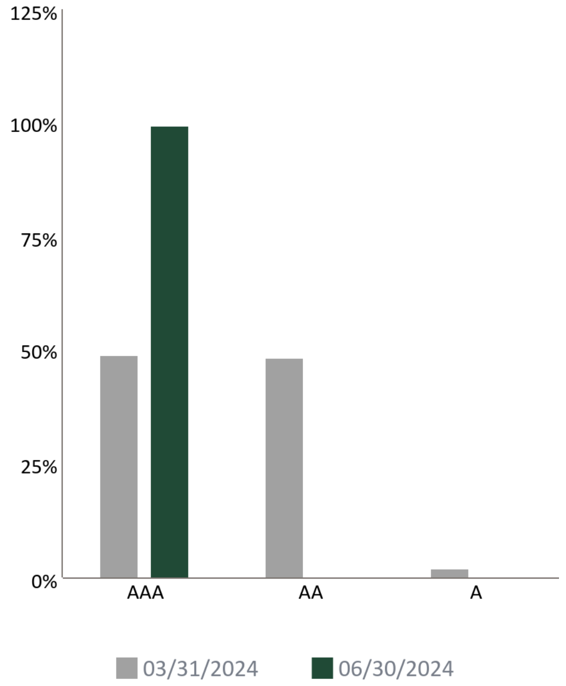
Rating	03/31/2024	06/30/2024
AAA	51.2%	100.0%
AA	47.8%	--
A	1.1%	--

Moody's Rating

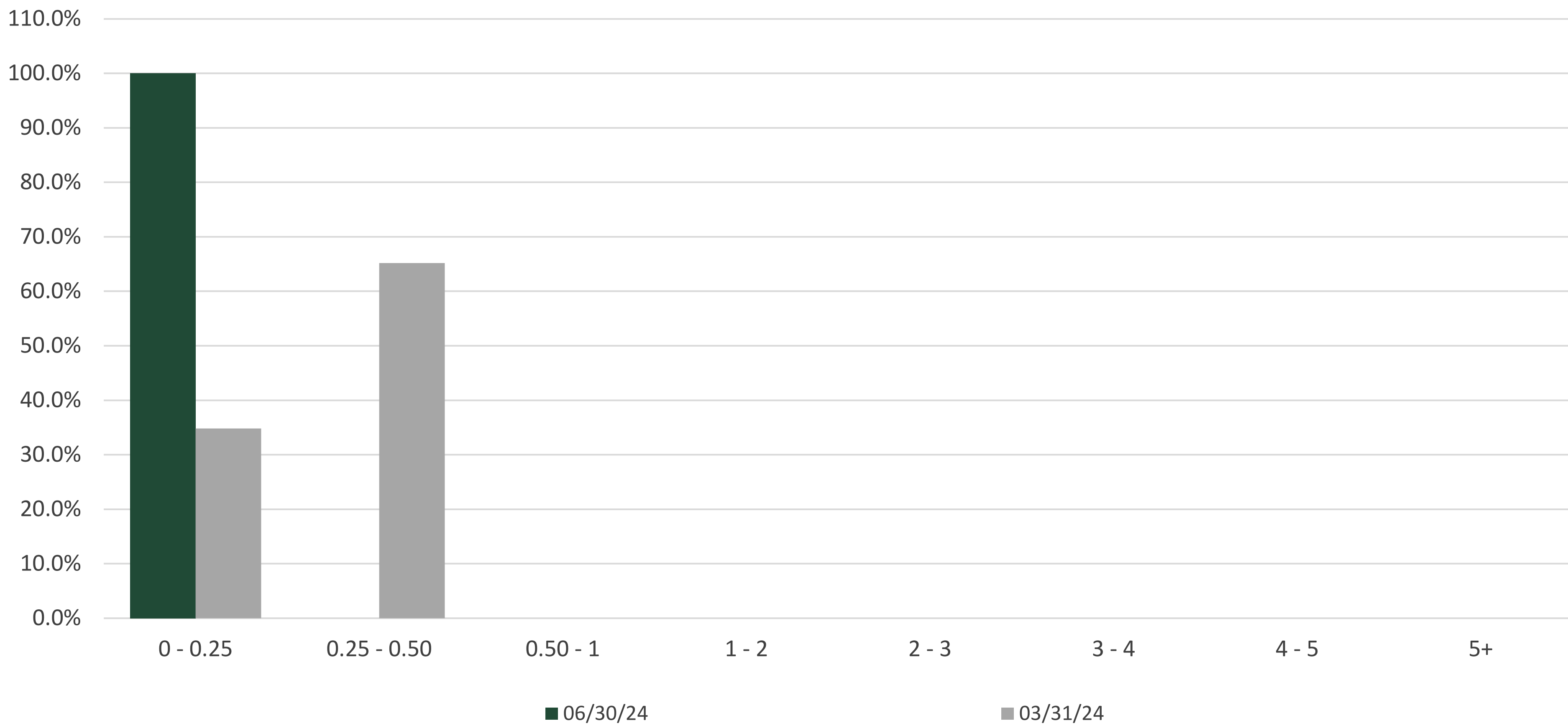


Rating	03/31/2024	06/30/2024
AAA	98.9%	100.0%
A	1.1%	--

Fitch Rating

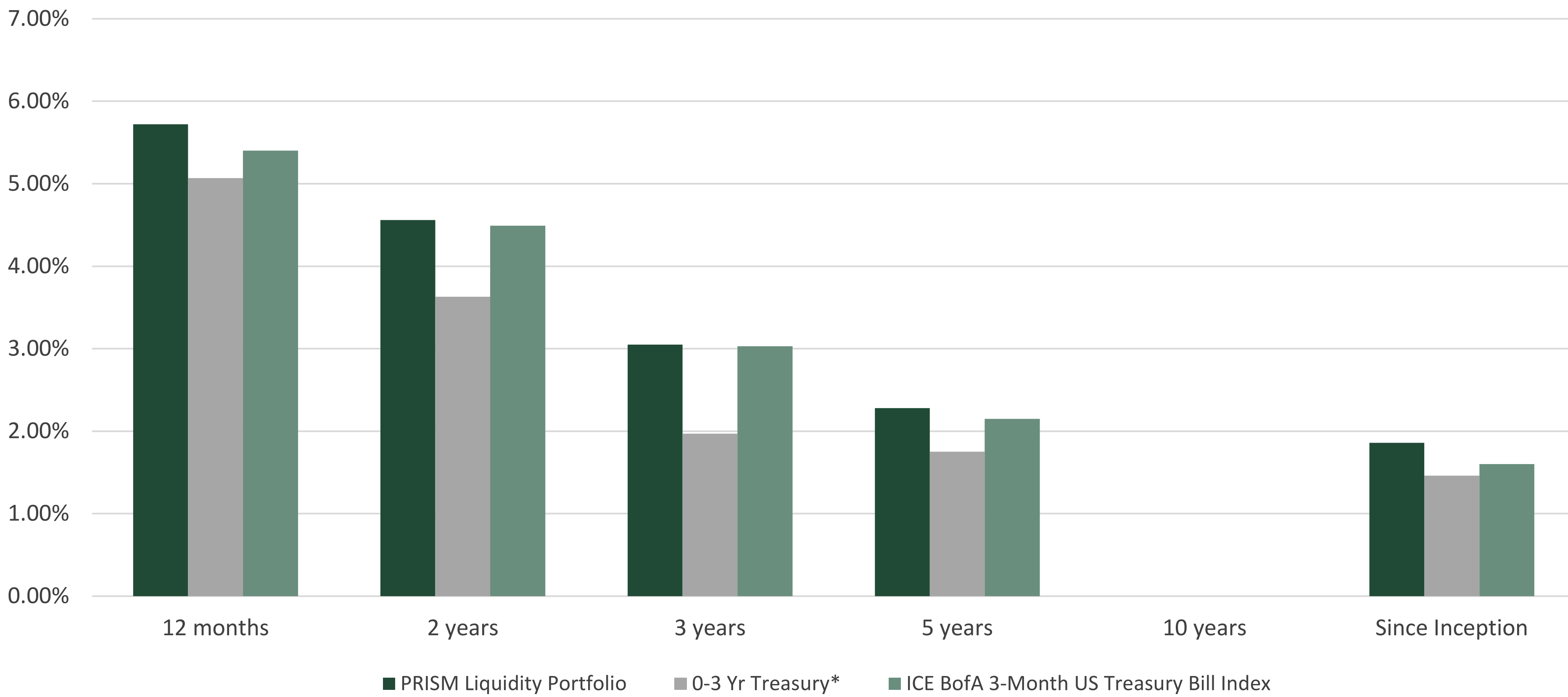


Rating	03/31/2024	06/30/2024
AAA	49.1%	100.0%
AA	48.8%	--
A	2.1%	--



Date	0-.25	.25-.5	.5-1	1-2	2-3	3-4	4-5	5+
06/30/2024	34.8%	65.2%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%
03/31/2024	100.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%

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



	3 Months	12 Months	2 Years	3 Years	5 Years	10 Years	Since Inception
TOTAL RATE OF RETURN							
PRISM Liquidity	1.31%	5.72%	4.56%	3.05%	2.28%		1.86%
0-3 Yr Treasury	1.16%	5.07%	3.63%	1.97%	1.75%		1.46%
ICE BofA 3-Month US Treasury Bill Index	1.32%	5.40%	4.49%	3.03%	2.15%		1.60%

*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.

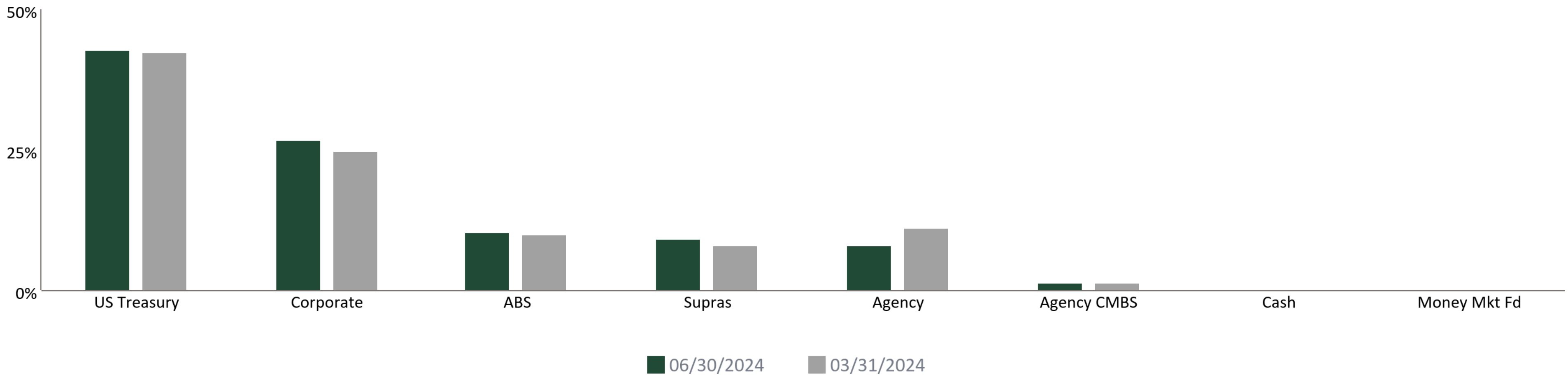
PORTFOLIO CHARACTERISTICS

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

	Benchmark*	6/30/2024 Portfolio	3/31/2024 Portfolio
Average Maturity (yrs)	2.91	3.01	2.90
Average Modified Duration	2.50	2.59	2.50
Average Purchase Yield		3.39%	3.27%
Average Market Yield	4.78%	4.83%	4.79%
Average Quality**	AA	AA	AA
Total Market Value		244,370,016	271,491,167

*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.

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



Sector as a Percentage of Market Value

Sector	06/30/2024	03/31/2024
US Treasury	43.1%	42.6%
Corporate	27.0%	25.1%
ABS	10.4%	10.2%
Supras	9.4%	8.4%
Agency	8.2%	11.5%
Agency CMBS	1.7%	1.6%
Cash	0.1%	0.1%
Money Mkt Fd	0.1%	0.5%

ISSUERS

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

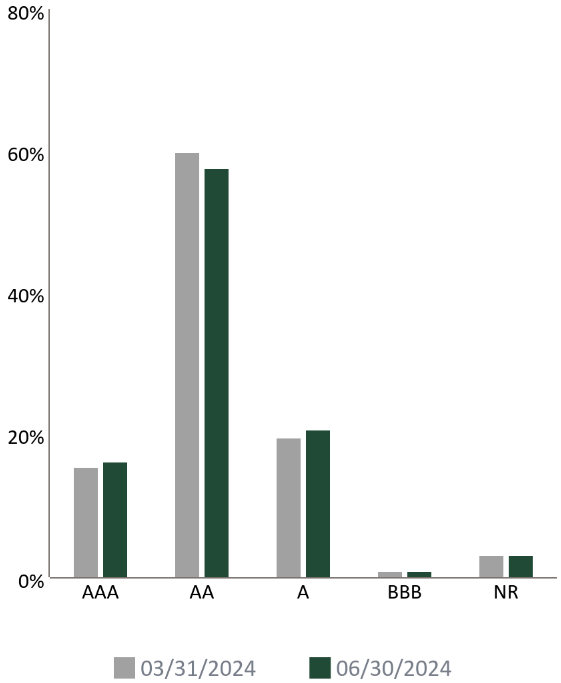
Issuer	Investment Type	% Portfolio
United States	US Treasury	43.15%
Inter-American Development Bank	Supras	4.66%
International Bank for Recon and Dev	Supras	4.18%
FNMA	Agency	3.83%
FHLMC	Multiple	3.80%
Federal Home Loan Banks	Agency	2.26%
John Deere Owner Trust	ABS	1.78%
U.S. Bancorp	Multiple	1.75%
Royal Bank of Canada	Corporate	1.64%
The Toronto-Dominion Bank	Corporate	1.57%
Bank of America Corporation	Corporate	1.53%
MERCEDES-BENZ AUTO RECEIVABLES TRUST	ABS	1.49%
Caterpillar Inc.	Corporate	1.46%
Toyota Motor Corporation	Corporate	1.37%
Bank of Montreal	Corporate	1.36%
Chase Issuance Trust	ABS	1.22%
Deere & Company	Corporate	1.22%
UnitedHealth Group Incorporated	Corporate	1.21%
American Express Credit Master Trust	ABS	1.21%
Dominion Energy, Inc.	Corporate	1.19%
QUALCOMM Incorporated	Corporate	1.10%
Hyundai Auto Receivables Trust	ABS	1.01%
Honeywell International Inc.	Corporate	0.99%
Realty Income Corporation	Corporate	0.95%
Metropolitan Life Global Funding I	Corporate	0.94%
JPMorgan Chase & Co.	Corporate	0.90%
Walmart Inc.	Corporate	0.90%
Amazon.com, Inc.	Corporate	0.89%

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

Issuer	Investment Type	% Portfolio
Morgan Stanley	Corporate	0.81%
BNY Mellon Corp	Corporate	0.80%
Duke Energy Corporation	Corporate	0.79%
GM Financial Securitized Term	ABS	0.71%
BMW Vehicle Owner Trust	ABS	0.69%
Honda Motor Co., Ltd.	Corporate	0.68%
Cisco Systems, Inc.	Corporate	0.61%
Comcast Corporation	Corporate	0.59%
Honda Auto Receivables Owner Trust	ABS	0.58%
International Finance Corporation	Supras	0.53%
Guardian Life Global Funding	Corporate	0.52%
Bank of America Credit Card Trust	ABS	0.51%
Berkshire Hathaway Inc.	Corporate	0.50%
Apple Inc.	Corporate	0.41%
Toyota Lease Owner Trust	ABS	0.39%
GM Financial Automobile Leasing Trus	ABS	0.39%
The Charles Schwab Corporation	Corporate	0.37%
Hyundai Auto Lease Securitization Tr	ABS	0.30%
BMW Vehicle Lease Trust	ABS	0.13%
Cash	Cash	0.13%
TOTAL		**100.00%**

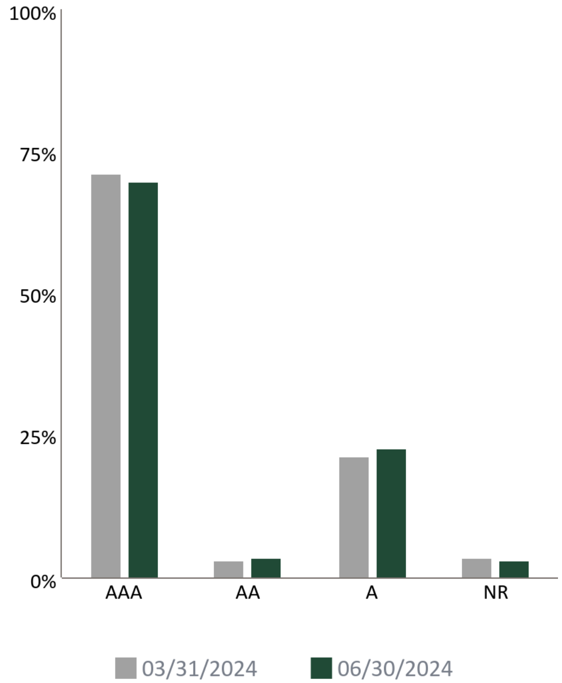
PRISM Short Term Core Portfolio | Account #10290 | As of June 30, 2024

S&P Rating



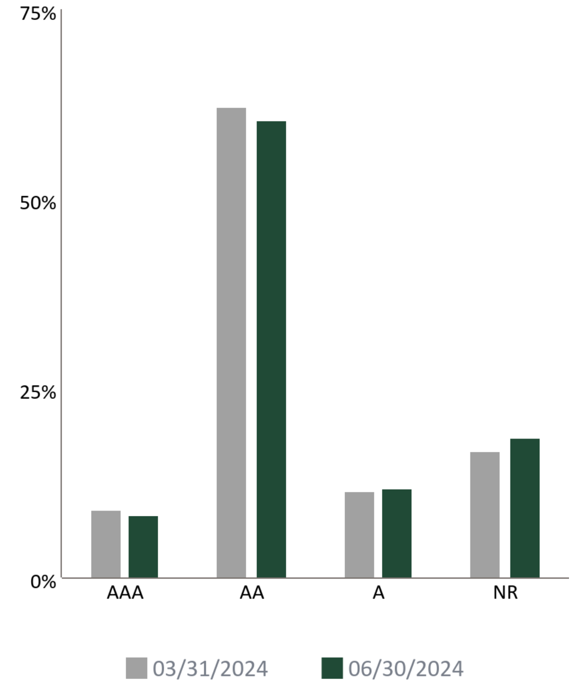
Rating	03/31/2024	06/30/2024
AAA	15.9%	16.7%
AA	60.0%	57.8%
A	19.8%	21.1%
BBB	1.1%	1.2%
NR	3.2%	3.3%

Moody's Rating



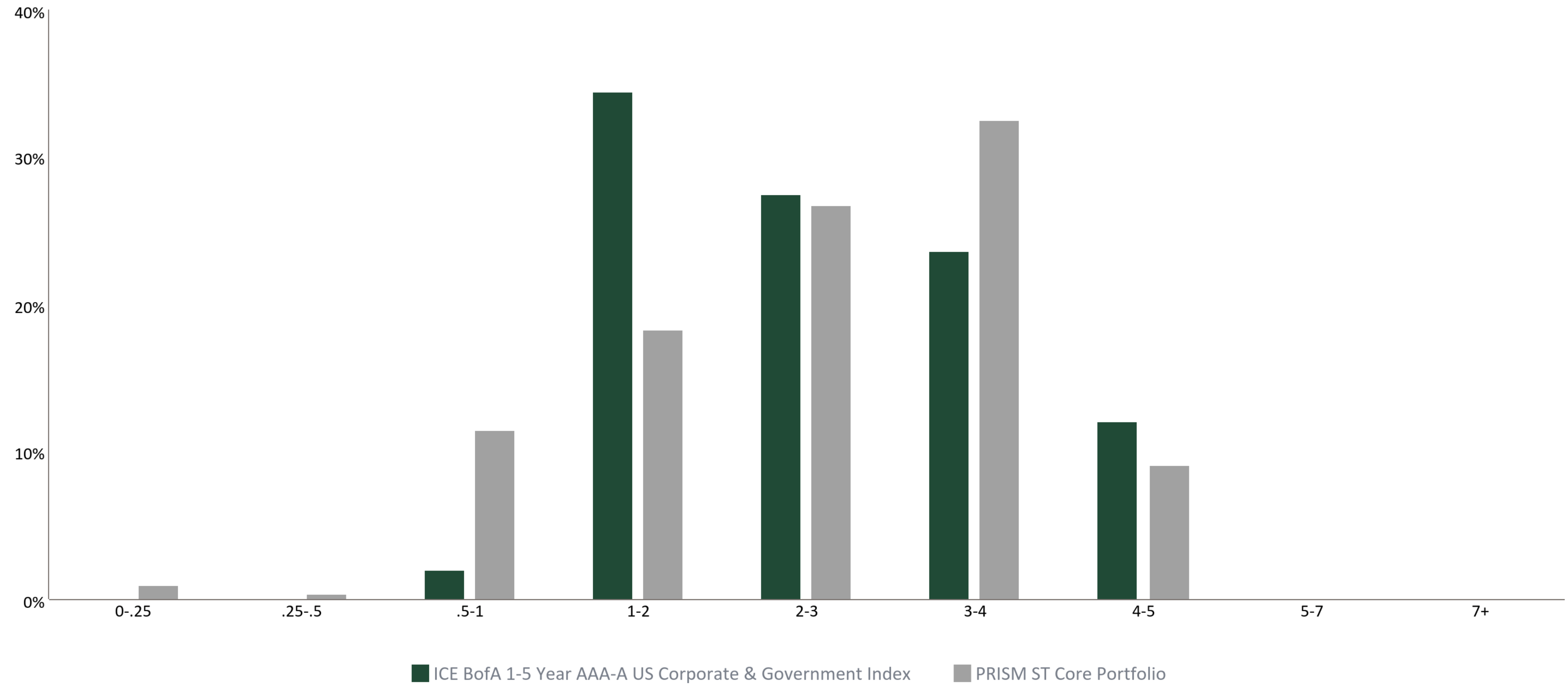
Rating	03/31/2024	06/30/2024
AAA	71.6%	69.9%
AA	3.3%	3.6%
A	21.5%	23.0%
NR	3.6%	3.4%

Fitch Rating



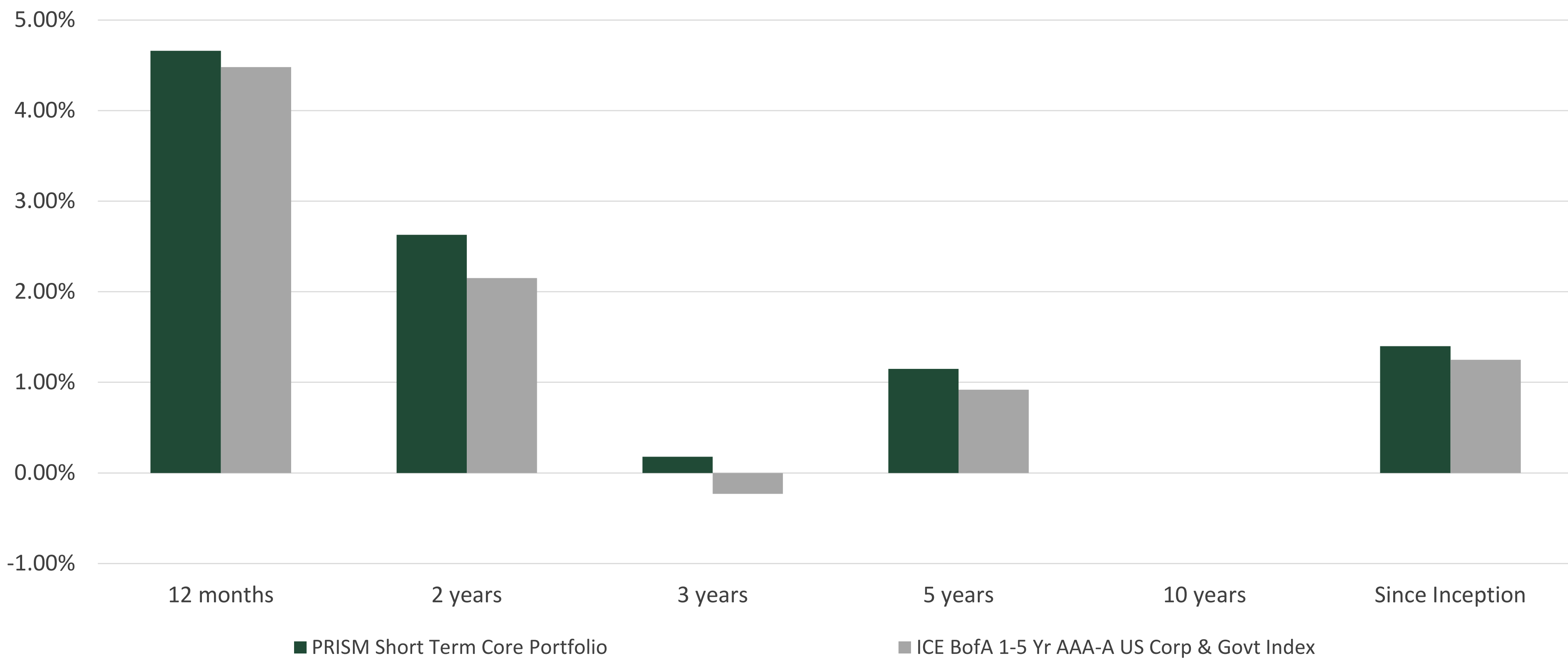
Rating	03/31/2024	06/30/2024
AAA	9.1%	8.6%
AA	62.5%	60.6%
A	11.6%	12.1%
NR	16.9%	18.7%

Portfolio Compared to the Benchmark



	0-.25	.25-.5	.5-1	1-2	2-3	3-4	4-5	5-7	7+
Portfolio	1.0%	0.4%	11.5%	18.3%	26.8%	32.6%	9.2%	0.0%	0.0%
ICE BofA 1-5 Year AAA-A US Corporate & Government Index	0.1%	0.1%	2.1%	34.5%	27.6%	23.7%	12.1%	0.0%	0.0%

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



	3 Months	12 Months	2 Years	3 Years	5 Years	10 Years	Since Inception
TOTAL RATE OF RETURN							
PRISM ST Core Portfolio	0.90%	4.66%	2.63%	0.18%	1.15%		1.40%
ICE BofA 1-5 Year AAA-A US Corp & Government Index	0.85%	4.48%	2.15%	(0.23%)	0.92%		1.25%

*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.

PRISM LAIF and CAMP Portfolio | Account #10464 | As of June 30, 2024

	6/30/2024 Portfolio	3/31/2024 Portfolio
Average Maturity (yrs)	0.00	0.00
Average Modified Duration	0.00	0.00
Average Purchase Yield	5.44%	5.33%
Average Market Yield	5.44%	5.33%
Average Quality**	AAA	AAA
Total Market Value	72,467,689	26,140,563

*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

TOTAL RATE OF RETURN

			Annualized Return					
As of 06/30/2024	**3 months**	**12 months**	**2YR**	**3YR**	**5YR**	**10 YR**	**Inception**	**Inception Date**
PRISM Consolidated	1.09%	4.72%	3.02%	0.65%	1.38%	N/A	1.50%	2/1/2015
PRISM ARC Consolidated	0.73%	6.78%	4.74%	0.17%	2.40%	N/A	3.37%	9/1/2016
PRISM/PRISM ARC Total Consolidated	0.87%	6.04%	4.11%	0.38%	2.01%	N/A	2.01%	2/1/2015

ANNUAL CHANGE IN ASSETS UNDER MANAGEMENT

	AUM 06/30/2024	**AUM 06/30/2023**	**Change**
PRISM Consolidated	377,566,899	249,331,889	128,235,010
PRISM ARC Consolidated	692,020,213	608,096,914	83,923,299
PRISM/PRISM ARC Total Consolidated	1,069,063,401	857,428,803	211,634,597

PORTFOLIO CHARACTERISTICS

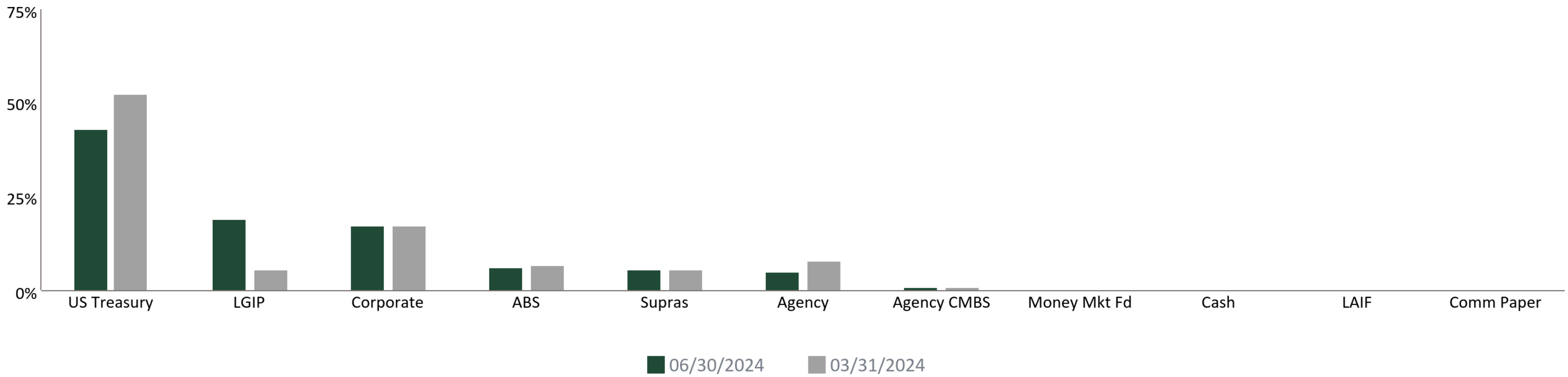
PRISM Cons | Account #10293 | As of June 30, 2024

	6/30/2024 Portfolio	3/31/2024 Portfolio
Average Maturity (yrs)	1.99	2.01
Average Modified Duration	1.72	1.73
Average Purchase Yield	4.11%	3.93%
Average Market Yield	5.02%	4.95%
Average Quality**	AA+	AA+
Total Market Value	377,566,899	394,755,379

*Benchmark: NO BENCHMARK REQUIRED

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

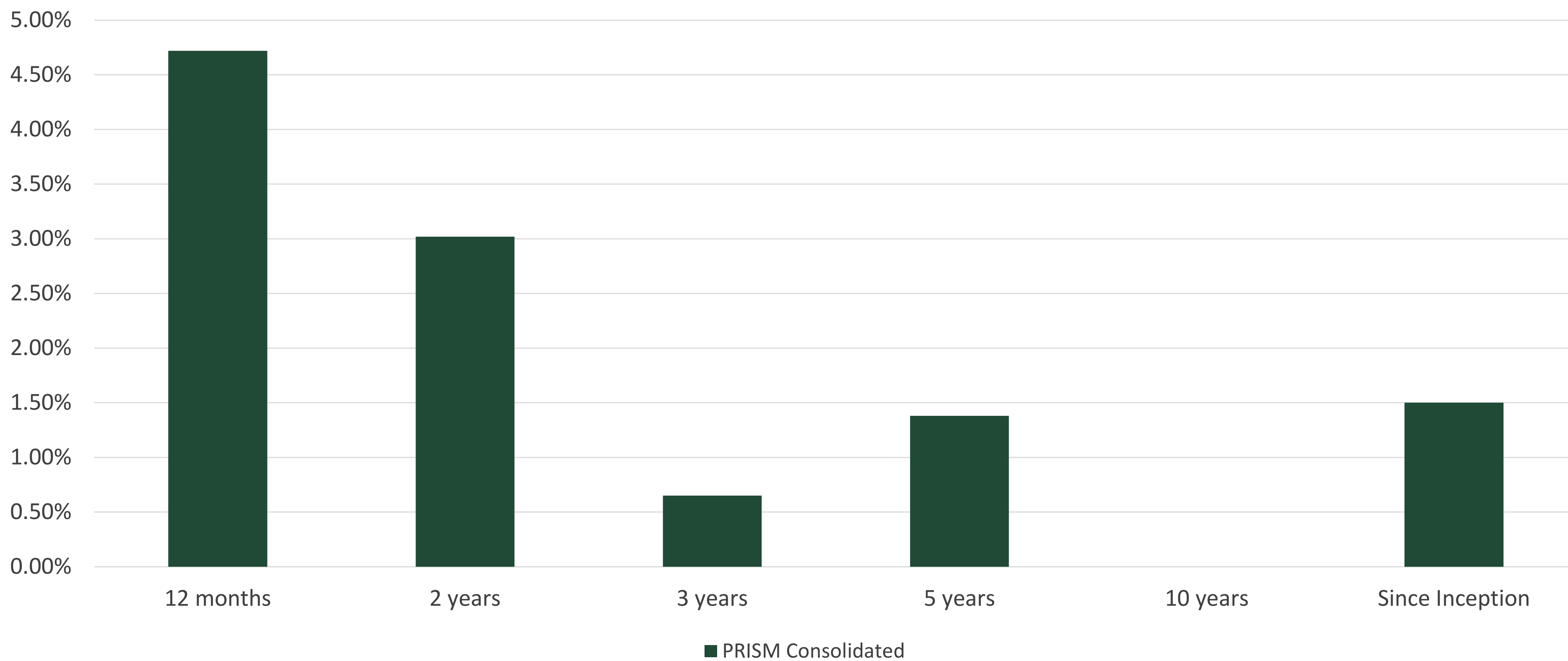
SECTOR DISTRIBUTION



Sector as a Percentage of Market Value

Sector	06/30/2024	03/31/2024
US Treasury	43.6%	52.7%
LGIP	19.3%	5.8%
Corporate	17.4%	17.5%
ABS	6.7%	7.0%
Supras	6.0%	5.8%
Agency	5.3%	7.9%
Agency CMBS	1.1%	1.1%
Money Mkt Fd	0.5%	0.8%
Cash	0.1%	0.1%
LAIF	0.0%	0.8%
Comm Paper	--	0.5%

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



	3 Months	12 Months	2 Years	3 Years	5 Years	10 Years	Since Inception
TOTAL RATE OF RETURN							
PRISM ConsAgg Gross of Fees	1.09%	4.72%	3.02%	0.65%	1.38%		1.50%

*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 REPORT

PRISM ARC | As of June 30, 2024

CHANDLER ASSET MANAGEMENT | chandlerasset.com

Chandler Team:

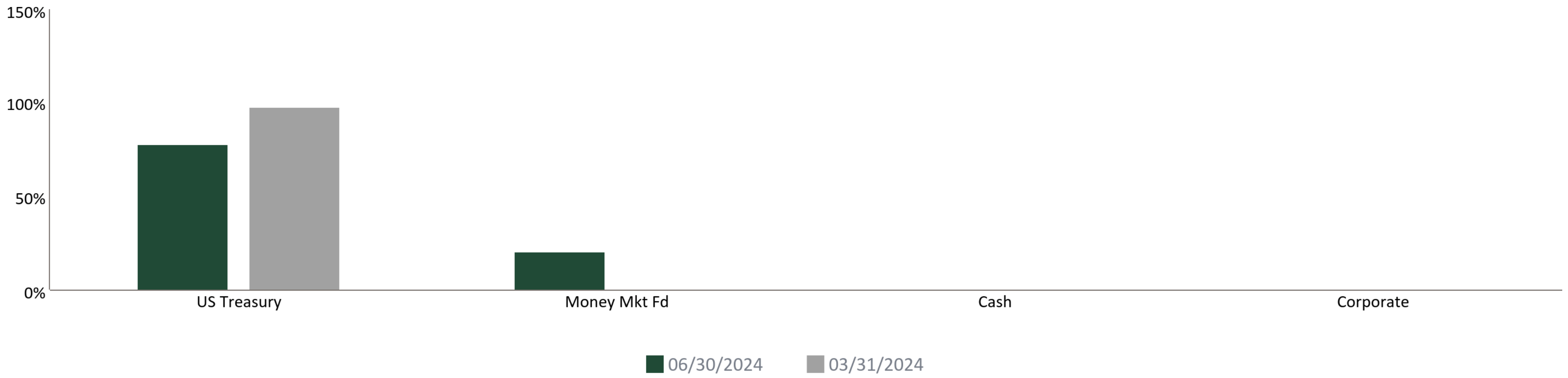
For questions about your account, please call (800) 317-4747,
or contact clientservice@chandlerasset.com

PRISM ARC | LIQUIDITY PROFILE

PORTFOLIO CHARACTERISTICS

	Benchmark*	6/30/2024 Portfolio	3/31/2024 Portfolio
Average Maturity (yrs)	0.99	0.03	0.13
Average Modified Duration	0.87	0.03	0.12
Average Purchase Yield		5.28%	5.43%
Average Market Yield	5.10%	4.98%	5.30%
Average Quality**	AA+	AAA	AAA
Total Market Value		31,593	93,525,847

*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 as a Percentage of Market Value

Sector	06/30/2024	03/31/2024
US Treasury	79.0%	98.0%
Money Mkt Fd	21.0%	0.9%
Cash	0.1%	0.0%
Corporate	--	1.1%

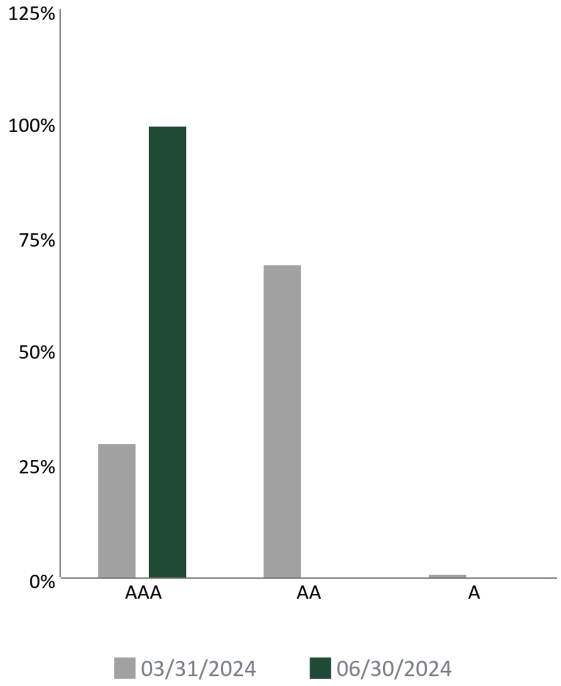
ISSUERS

Issuer	Investment Type	% Portfolio
United States	US Treasury	78.96%
First American Govt Oblig fund	Money Mkt Fd	20.96%
Cash	Cash	0.08%
TOTAL		**100.00%**

QUALITY DISTRIBUTION

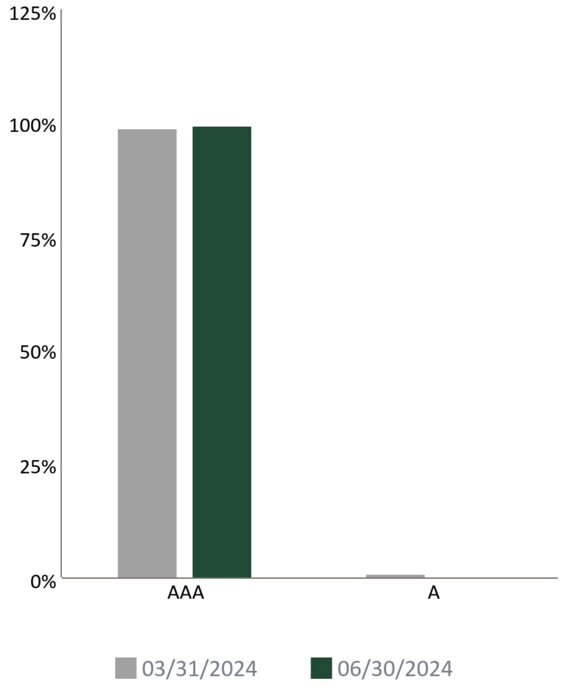
PRISM ARC Liquidity | Account #10483 | As of June 30, 2024

S&P Rating



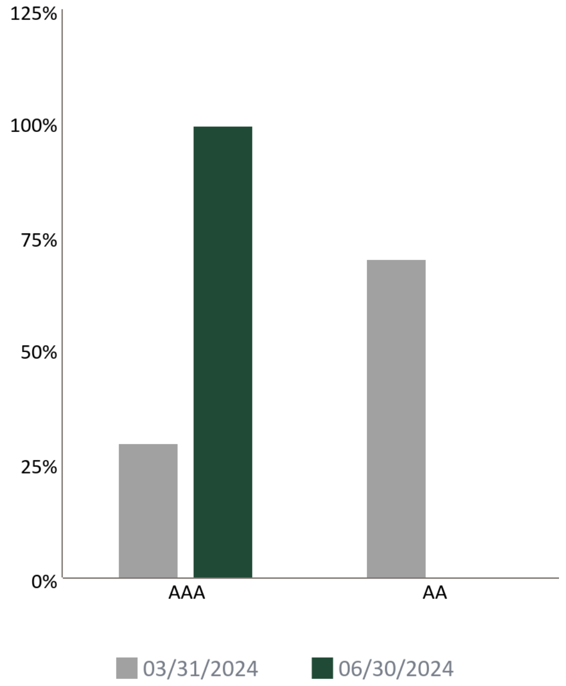
Rating	03/31/2024	06/30/2024
AAA	29.7%	100.0%
AA	69.2%	--
A	1.1%	--

Moody's Rating



Rating	03/31/2024	06/30/2024
AAA	98.9%	100.0%
A	1.1%	--

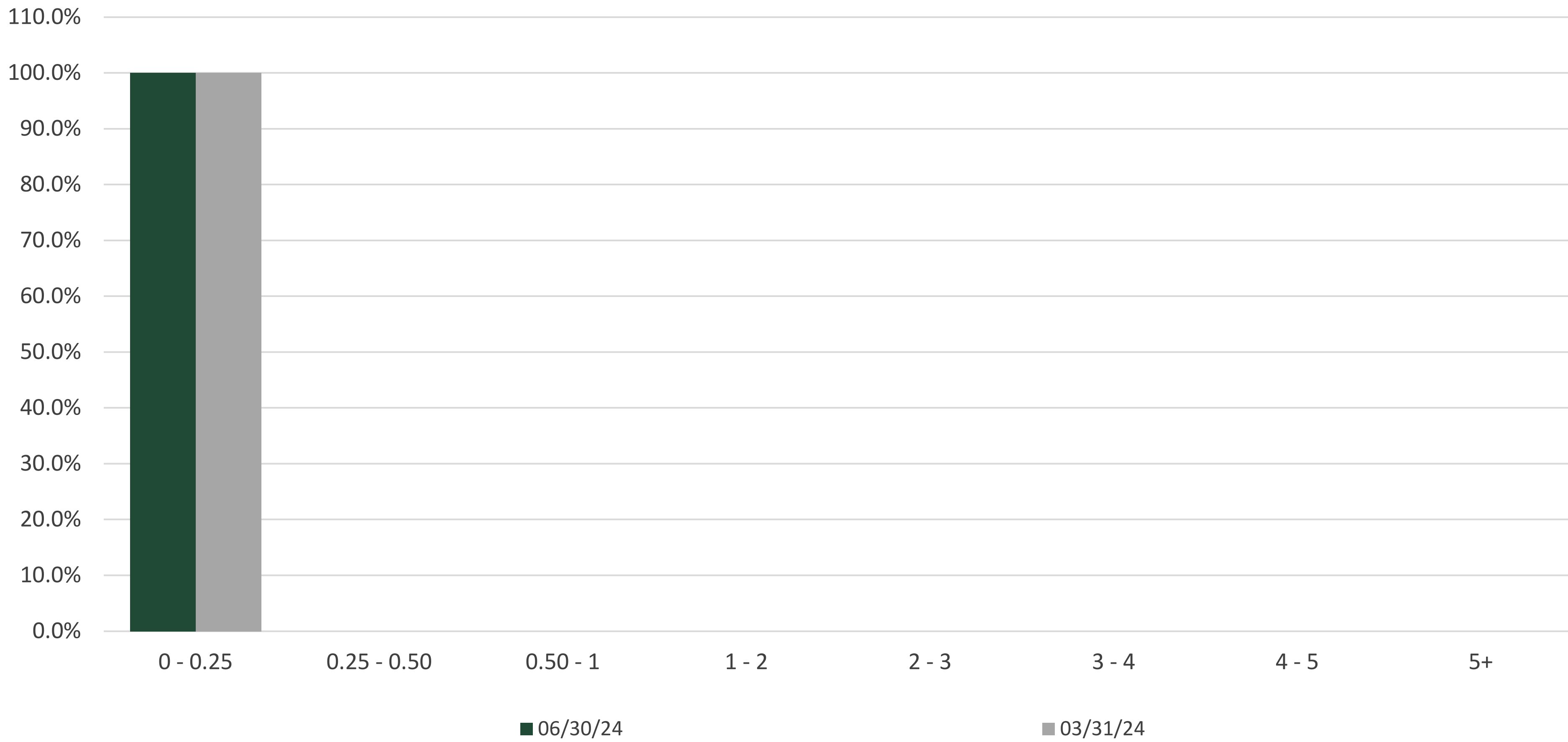
Fitch Rating



Rating	03/31/2024	06/30/2024
AAA	29.7%	100.0%
AA	70.3%	--

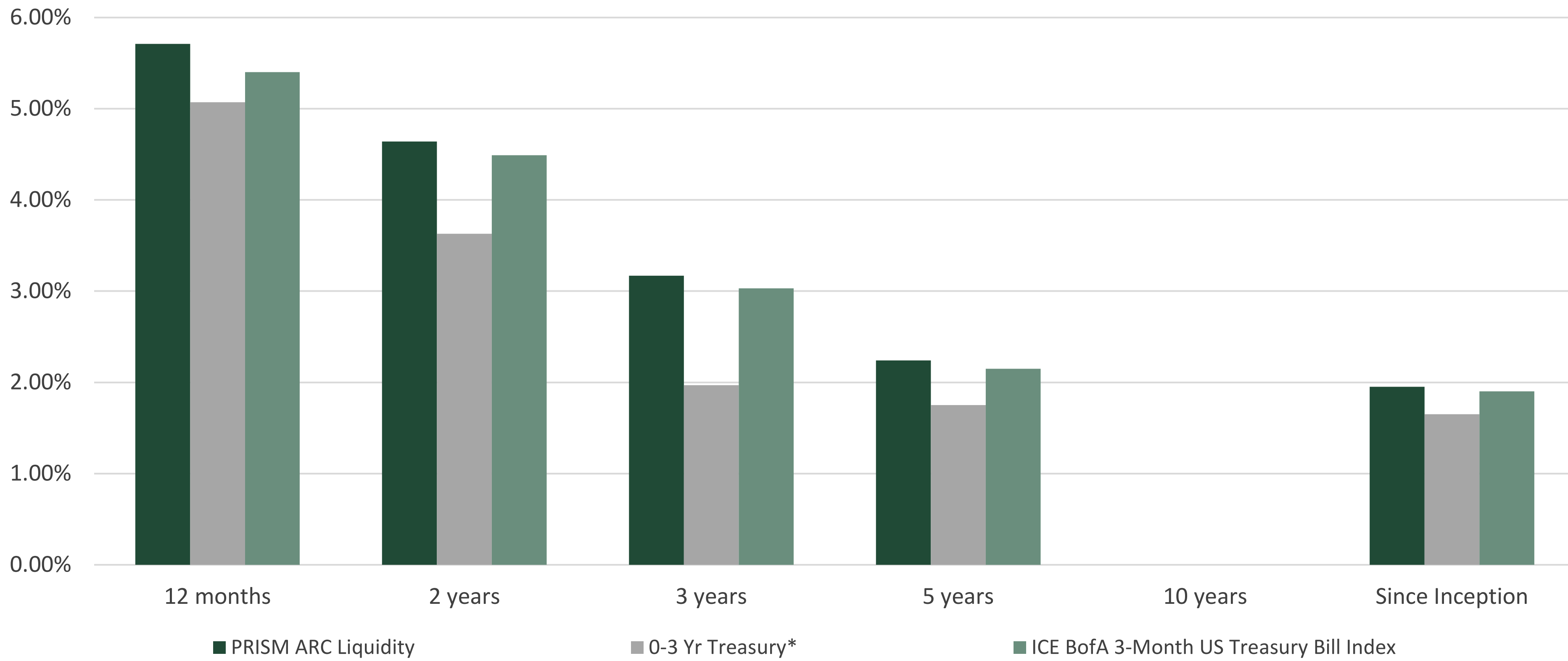
DURATION DISTRIBUTION

PRISM ARC Liquidity | Account #10483 | As of June 30, 2024



Date	0-.25	.25-.5	.5-1	1-2	2-3	3-4	4-5	5+
06/30/2024	100.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%
03/31/2024	100.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%

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



	3 Months	12 Months	2 Years	3 Years	5 Years	10 Years	Since Inception
TOTAL RATE OF RETURN							
PRISM ARC Liquidity	1.29%	5.71%	4.64%	3.17%	2.24%		1.95%
0-3 Yr Treasury*	1.16%	5.07%	3.63%	1.97%	1.75%		1.65%
ICE BofA 3-Month US Treasury Bill Index	1.32%	5.40%	4.49%	3.03%	2.15%		1.90%

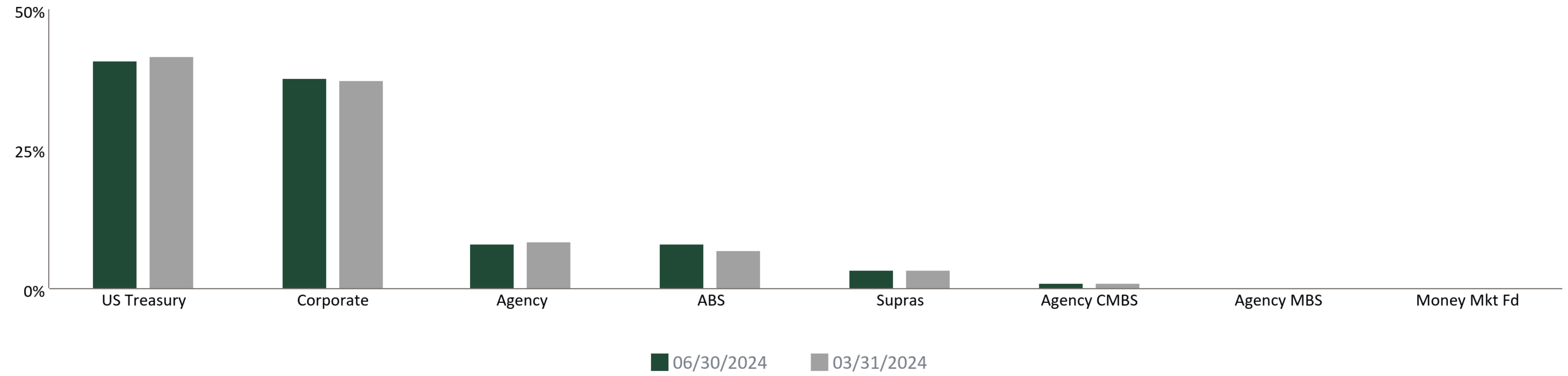
*Periods over 1 year are annualized.
Benchmark: 30% ICE 3-Month Treasury, 30% ICE 6-Month Treasury, 40% ICE 1-3 year Treasury
Total rate of return: A measure of a portfolio's performance over time. It is the internal rate of return, which equates the beginning value of the portfolio with the ending market 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

PRISM ARC Core Fixed | Account #10485 | As of June 30, 2024

	Benchmark*	6/30/2024 Portfolio	3/31/2024 Portfolio
Average Maturity (yrs)	4.55	4.56	4.37
Average Modified Duration	3.65	3.77	3.65
Average Purchase Yield		3.17%	2.93%
Average Market Yield	4.86%	4.92%	4.82%
Average Quality**	AA-	A+	AA-
Total Market Value		563,131,157	556,996,733

*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 as a Percentage of Market Value

Sector	06/30/2024	03/31/2024
US Treasury	41.0%	41.7%
Corporate	37.9%	37.6%
Agency	8.1%	8.5%
ABS	8.0%	7.0%
Supras	3.7%	3.7%
Agency CMBS	1.0%	1.0%
Agency MBS	0.2%	0.2%
Money Mkt Fd	0.0%	0.4%

Issuer	Investment Type	% Portfolio
United States	US Treasury	41.03%
FNMA	Multiple	3.95%
FHLMC	Multiple	3.49%
Inter-American Development Bank	Supras	2.53%
Federal Home Loan Banks	Agency	1.85%
John Deere Owner Trust	ABS	1.84%
Bank of America Corporation	Corporate	1.35%
JPMorgan Chase & Co.	Corporate	1.33%
Capital One Financial Corporation	Corporate	1.26%
Elevance Health, Inc.	Corporate	1.17%
Citigroup Inc.	Corporate	1.15%
Wells Fargo & Company	Corporate	1.14%
International Bank for Recon and Dev	Supras	1.13%
Honda Auto Receivables Owner Trust	ABS	1.12%
Comcast Corporation	Corporate	1.08%
The Goldman Sachs Group, Inc.	Corporate	1.07%
Morgan Stanley	Corporate	1.01%
CVS Health Corporation	Corporate	0.95%
Kinder Morgan, Inc.	Corporate	0.91%
Simon Property Group, Inc.	Corporate	0.91%
Bayerische Motoren Werke Aktiengesel	Corporate	0.87%
American Tower Corporation	Corporate	0.84%
Bank of Montreal	Corporate	0.83%
Toyota Motor Corporation	Corporate	0.83%
GM Financial Securitized Term	ABS	0.75%
Royal Bank of Canada	Corporate	0.75%
NextEra Energy, Inc.	Corporate	0.72%
GM Financial Automobile Leasing Trus	ABS	0.70%

PRISM ARC Core Fixed | Account #10485 | As of June 30, 2024

Issuer	Investment Type	% Portfolio
Guardian Life Global Funding	Corporate	0.67%
Verizon Communications Inc.	Corporate	0.67%
Crown Castle Inc.	Corporate	0.66%
Chase Issuance Trust	ABS	0.65%
Hyundai Auto Receivables Trust	ABS	0.64%
U.S. Bancorp	Corporate	0.64%
BMW Vehicle Owner Trust	ABS	0.62%
Metropolitan Life Global Funding I	Corporate	0.62%
Realty Income Corporation	Corporate	0.61%
BlackRock, Inc.	Corporate	0.61%
Duke Energy Corporation	Corporate	0.60%
General Motors Company	Corporate	0.59%
The Toronto-Dominion Bank	Corporate	0.56%
Roper Technologies, Inc.	Corporate	0.55%
Dominion Energy, Inc.	Corporate	0.55%
Honda Motor Co., Ltd.	Corporate	0.54%
Sempra	Corporate	0.53%
BNY Mellon Corp	Corporate	0.53%
Marsh & McLennan Companies, Inc.	Corporate	0.52%
Humana Inc.	Corporate	0.52%
Pfizer Inc.	Corporate	0.52%
Truist Financial Corporation	Corporate	0.52%
Target Corporation	Corporate	0.52%
Amazon.com, Inc.	Corporate	0.51%
The Bank of Nova Scotia	Corporate	0.51%
QUALCOMM Incorporated	Corporate	0.49%
AbbVie Inc.	Corporate	0.48%
Honeywell International Inc.	Corporate	0.46%

PRISM ARC Core Fixed | Account #10485 | As of June 30, 2024

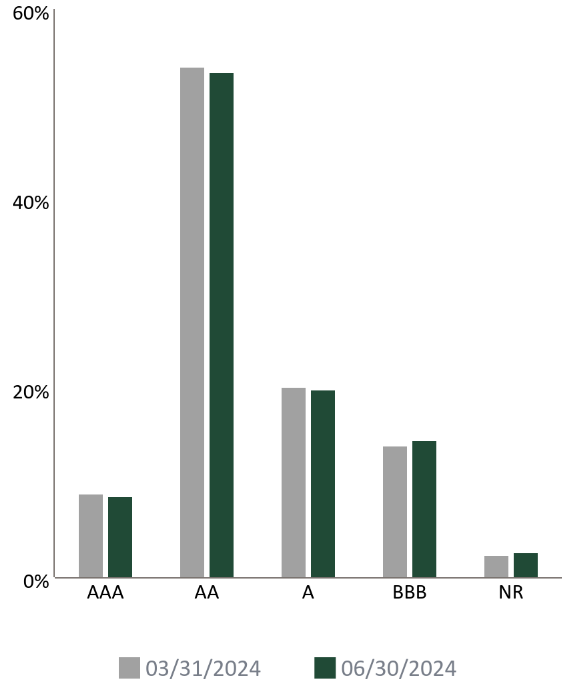
Issuer	Investment Type	% Portfolio
T-Mobile US, Inc.	Corporate	0.46%
AT&T Inc.	Corporate	0.44%
Berkshire Hathaway Inc.	Corporate	0.42%
Jefferies Financial Group Inc.	Corporate	0.40%
Cisco Systems, Inc.	Corporate	0.37%
Toyota Lease Owner Trust	ABS	0.34%
Toyota Auto Receivables Owner Trust	ABS	0.34%
Broadcom Inc.	Corporate	0.34%
Amgen Inc.	Corporate	0.33%
UnitedHealth Group Incorporated	Corporate	0.32%
Oracle Corporation	Corporate	0.32%
The Home Depot, Inc.	Corporate	0.30%
The Kroger Co.	Corporate	0.29%
Chubb Limited	Corporate	0.29%
Hyundai Auto Lease Securitization Tr	ABS	0.27%
Intel Corporation	Corporate	0.27%
Mercedes-Benz Auto Lease Trust	ABS	0.26%
American Express Credit Master Trust	ABS	0.26%
Ford Motor Company	Corporate	0.25%
HSBC Holdings plc	Corporate	0.24%
PepsiCo, Inc.	Corporate	0.23%
Enterprise Products Partners L.P.	Corporate	0.23%
The Charles Schwab Corporation	Corporate	0.18%
MERCEDES-BENZ AUTO RECEIVABLES TRUST	ABS	0.15%
Lowe's Companies, Inc.	Corporate	0.11%
BMW Vehicle Lease Trust	ABS	0.08%
Cash	Cash	0.03%
Thermo Fisher Scientific Inc.	Corporate	0.03%

Issuer	Investment Type	% Portfolio
First American Govt Oblig fund	Money Mkt Fd	0.02%
TOTAL		**100.00%**

QUALITY DISTRIBUTION

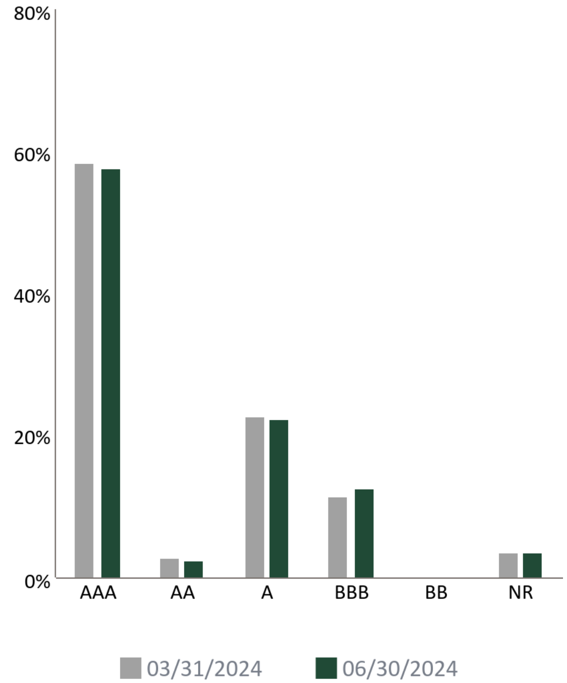
PRISM ARC Core Fixed | Account #10485 | As of June 30, 2024

S&P Rating



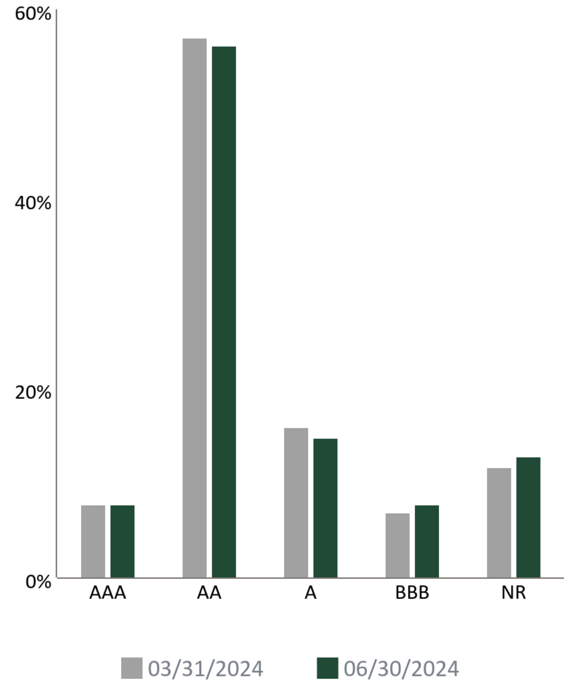
Rating	03/31/2024	06/30/2024
AAA	9.0%	8.8%
AA	54.1%	53.5%
A	20.3%	20.1%
BBB	14.2%	14.8%
NR	2.5%	2.9%

Moody's Rating



Rating	03/31/2024	06/30/2024
AAA	58.7%	58.0%
AA	3.0%	2.8%
A	22.9%	22.4%
BBB	11.5%	12.6%
BB	0.3%	0.3%
NR	3.7%	3.9%

Fitch Rating

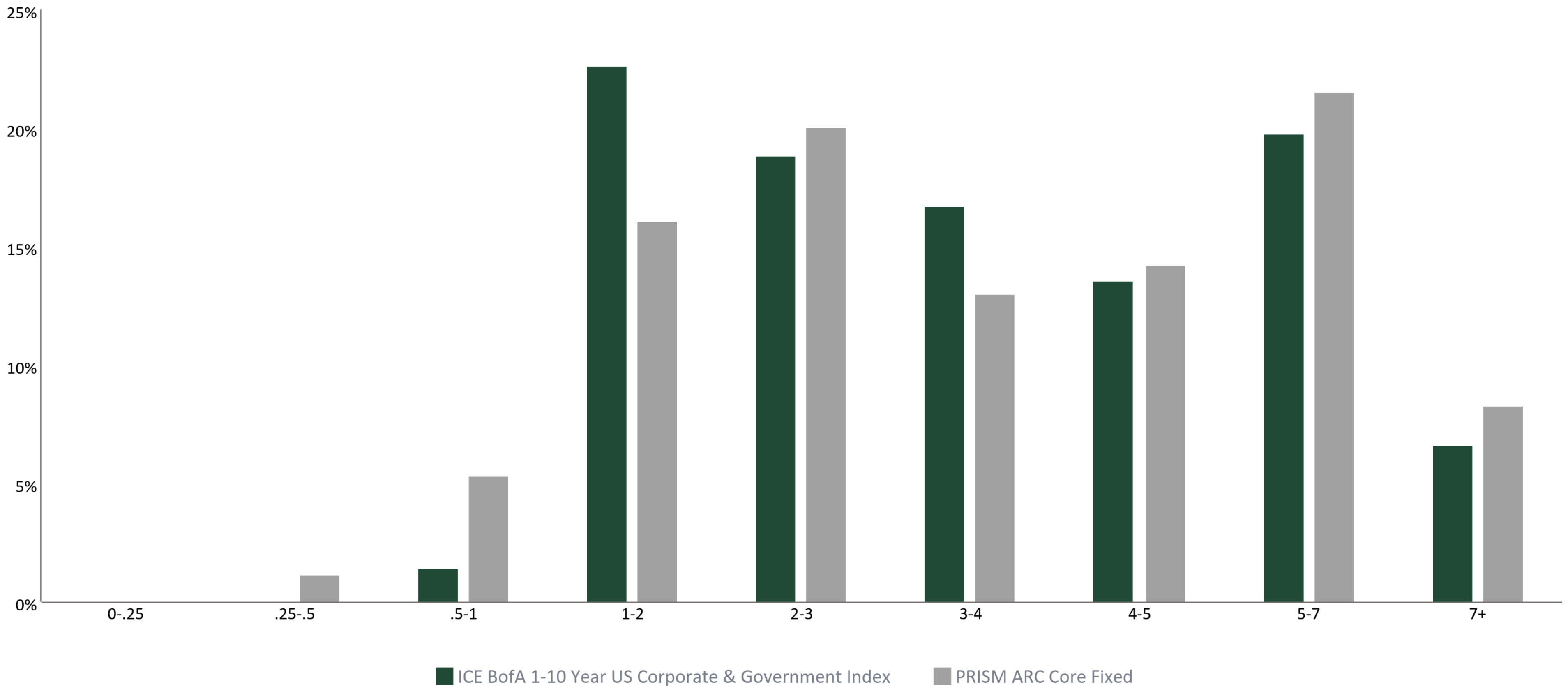


Rating	03/31/2024	06/30/2024
AAA	8.0%	7.9%
AA	57.1%	56.3%
A	15.9%	15.0%
BBB	7.1%	7.8%
NR	11.8%	13.1%

DURATION DISTRIBUTION

PRISM ARC Core Fixed | Account #10485 | As of June 30, 2024

Portfolio Compared to the Benchmark

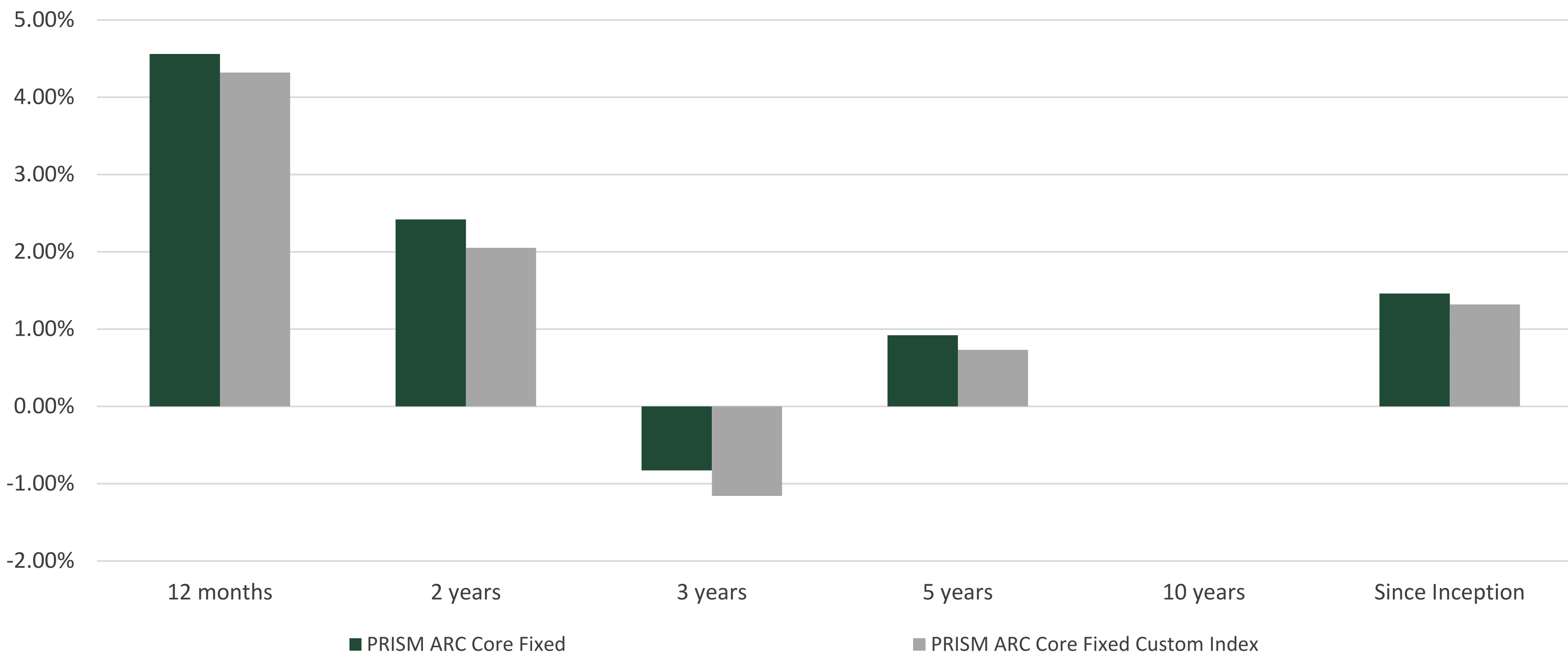


	0-.25	.25-.5	.5-1	1-2	2-3	3-4	4-5	5-7	7+
Portfolio	0.1%	1.2%	5.4%	16.1%	20.1%	13.1%	14.2%	21.5%	8.3%
ICE BofA 1-10 Year US Corporate & Government Index	0.1%	0.1%	1.5%	22.7%	18.9%	16.8%	13.6%	19.8%	6.7%

INVESTMENT PERFORMANCE

PRISM ARC Core Fixed | Account #10485 | As of June 30, 2024

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



	3 Months	12 Months	2 Years	3 Years	5 Years	10 Years	Since Inception
TOTAL RATE OF RETURN							
PRISM ARC Core Fixed	0.73%	4.56%	2.42%	(0.83%)	0.92%		1.46%
PRISM ARC Core Fixed Custom Index	0.71%	4.32%	2.05%	(1.16%)	0.73%		1.32%

*Periods over 1 year are annualized.
Benchmark: ICE BofA 1-5 Yr AAA-A US Corporate & Government Index 3/31/17 ; then 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.

CHANDLER ASSET MANAGEMENT

PRISM ARC | STARSTORNE REINSURANCE TRUST

PORTFOLIO CHARACTERISTICS

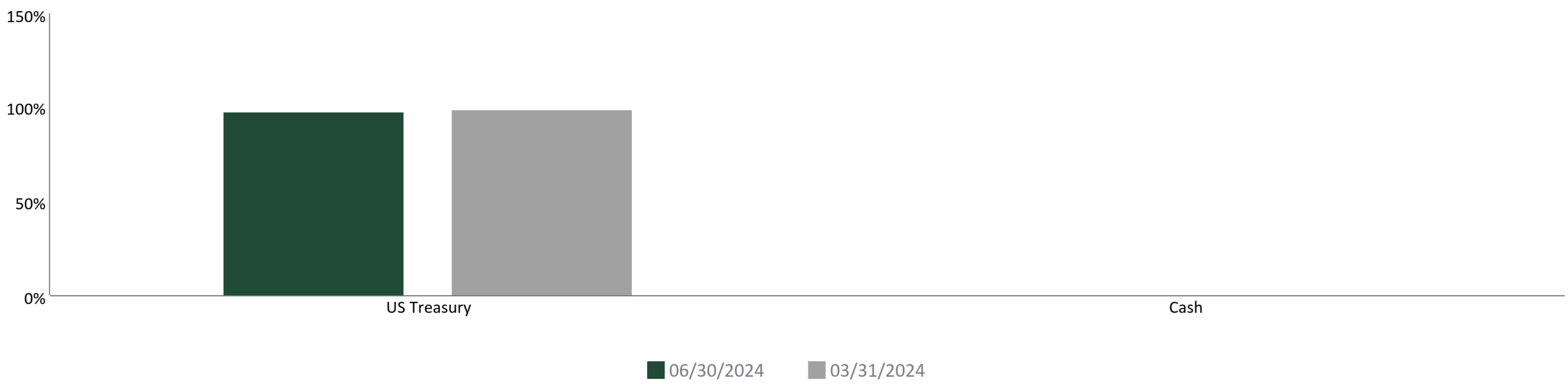
PRISM ARC Starstone Reinsurance Trust | Account #11160 | As of June 30, 2024

	6/30/2024 Portfolio	3/31/2024 Portfolio
Average Maturity (yrs)	1.42	1.46
Average Modified Duration	1.37	1.41
Average Purchase Yield	3.22%	3.31%
Average Market Yield	4.89%	4.93%
Average Quality**	AAA	AAA
Total Market Value	9,646,560	9,536,021

*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 June 30, 2024



Sector as a Percentage of Market Value

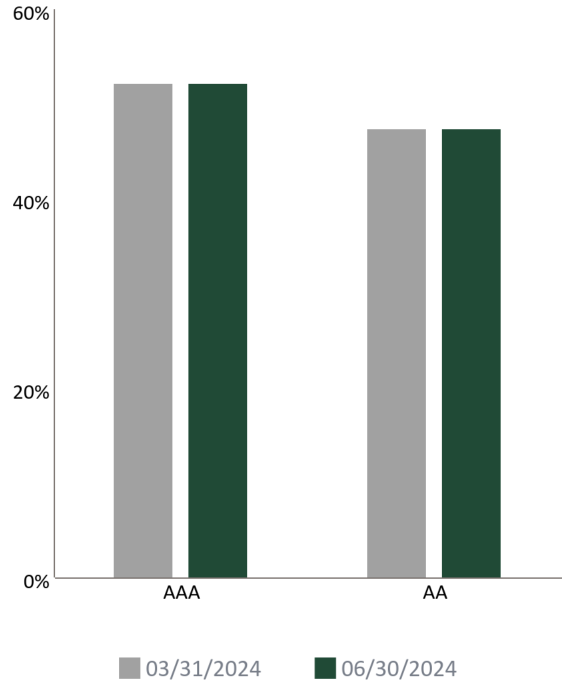
Sector	06/30/2024	03/31/2024
US Treasury	98.6%	99.7%
Cash	1.4%	0.3%

Issuer	Investment Type	% Portfolio
United States	US Treasury	98.61%
Cash	Cash	1.39%
TOTAL		**100.00%**

QUALITY DISTRIBUTION

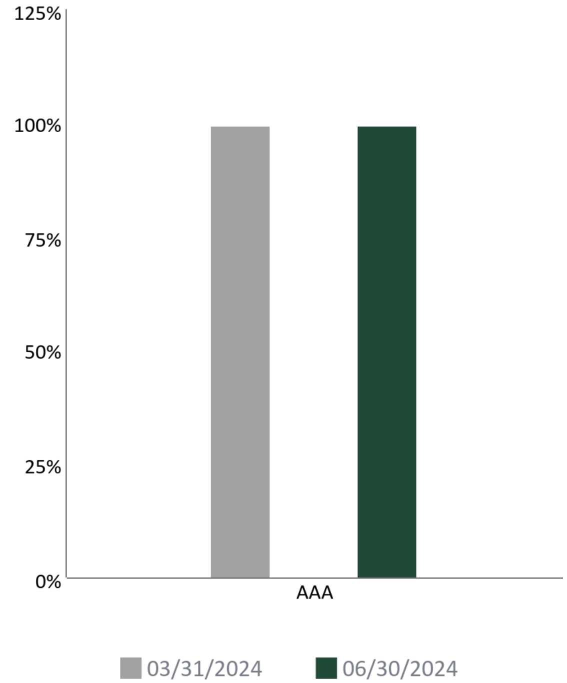
PRISM ARC Starstone Reinsurance Trust | Account #11160 | As of June 30, 2024

SsP Rating



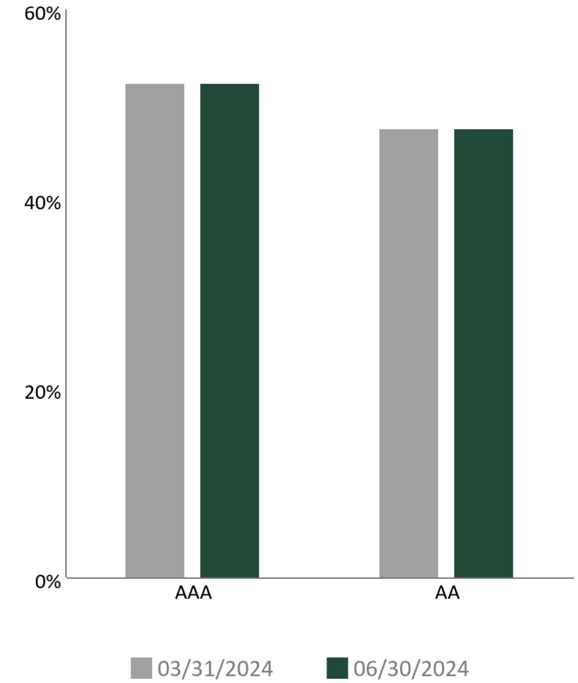
Rating	03/31/2024	06/30/2024
AAA	52.3%	52.4%
AA	47.7%	47.6%

Moody's Rating



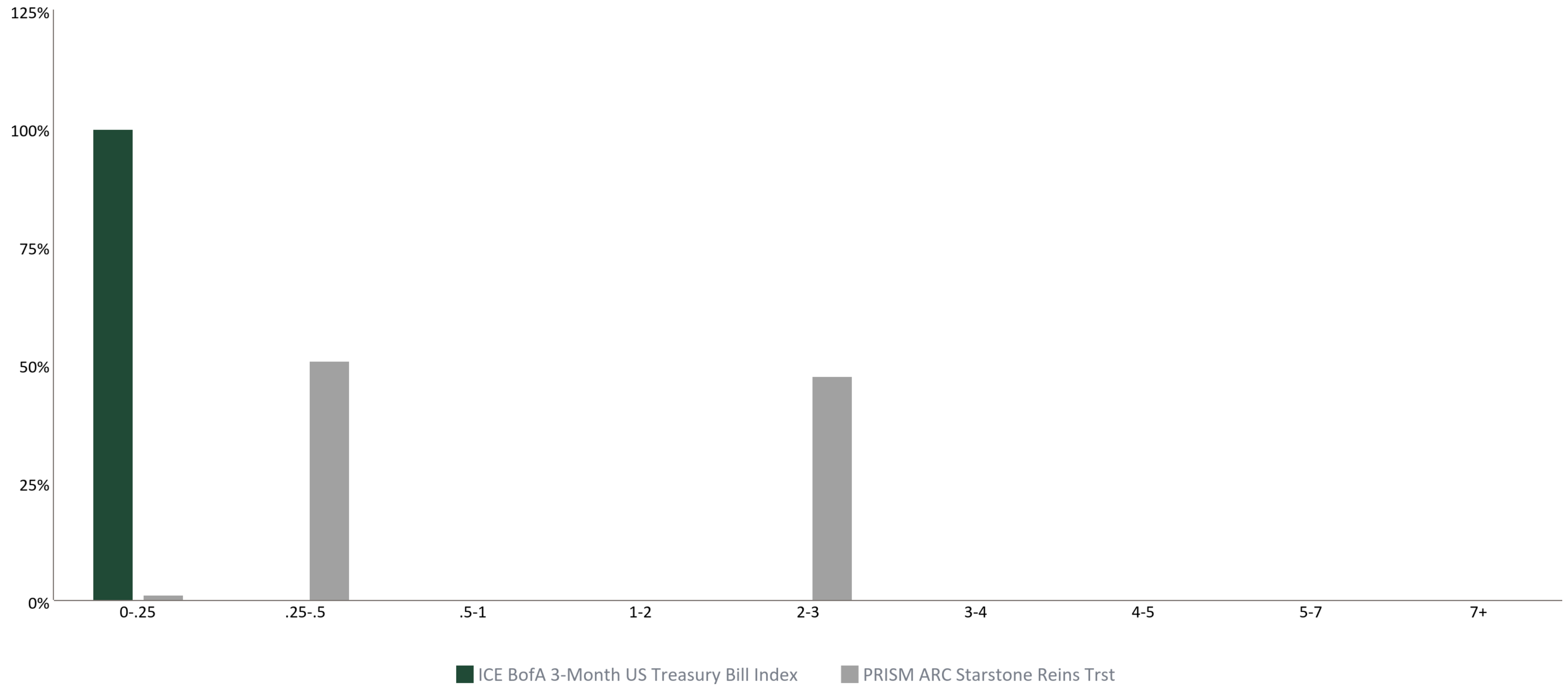
Rating	03/31/2024	06/30/2024
AAA	100.0%	100.0%

Fitch Rating



Rating	03/31/2024	06/30/2024
AAA	52.3%	52.4%
AA	47.7%	47.6%

Portfolio Compared to the Benchmark



	0-.25	.25-.5	.5-1	1-2	2-3	3-4	4-5	5-7	7+
Portfolio	1.4%	51.0%	0.0%	0.0%	47.6%	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%

CHANDLER
ASSET MANAGEMENT

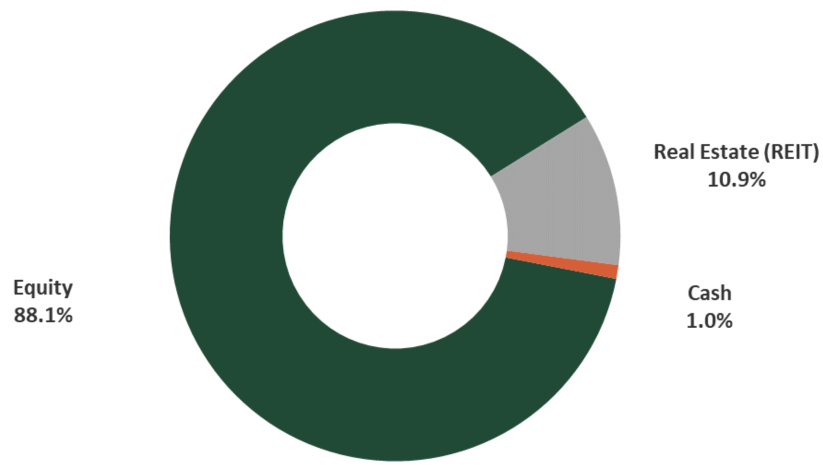
PRISM ARC | EQUITY

Periodic Table of Asset Class Returns

CHANDLER ASSET MANAGEMENT

2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	YTD 2024
US Real Estate 30.4%	US Real Estate 2.5%	US Small Cap Stocks 20.4%	Emerging Market Stocks 37.3%	International Bonds 3.2%	US Large Cap Stocks 31.5%	US Mid Cap Stocks 19.8%	US Real Estate 43.1%	Diversified Commodities 26.0%	US Large Cap Stocks 26.3%	US Large Cap Stocks 15.3%
US Large Cap Stocks 13.7%	US Large Cap Stocks 1.4%	US High Yield Bonds 17.5%	International Stocks 25.0%	US Core Bonds 0.0%	US Mid Cap Stocks 30.6%	US Small Cap Stocks 19.2%	Diversified Commodities 40.4%	US High Yield Bonds -11.2%	US Small Cap Stocks 19.1%	Diversified Commodities 11.1%
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%	Emerging Market Stocks 7.5%
International Bonds 9.1%	US Core Bonds 0.6%	US Large Cap Stocks 12.0%	US Mid Cap Stocks 20.3%	US Large Cap Stocks -4.4%	US Real Estate 25.8%	Emerging Market Stocks 18.3%	US Mid Cap Stocks 24.0%	US Core Bonds -13.3%	US Mid Cap Stocks 14.5%	International Stocks 5.3%
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 Mid Cap Stocks 5.0%
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 2.6%
International Real Estate 2.8%	International Real Estate -3.8%	US Real Estate 8.6%	US High Yield Bonds 7.5%	US Mid Cap Stocks -8.1%	Emerging Market Stocks 18.4%	US High Yield Bonds 6.2%	International Real Estate 8.1%	US Small Cap Stocks -17.8%	Emerging Market Stocks 9.8%	US Small Cap Stocks 1.6%
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%	US Real Estate -0.2%
Emerging Market Stocks -2.2%	High Yield Bonds -4.6%	US Core Bonds 2.6%	US Real Estate 5.1%	International Stocks -13.8%	US High Yield Bonds 14.4%	International Real Estate -7.1%	US Core Bonds -1.6%	Emerging Market Stocks -20.1%	International Real Estate 6.3%	International Bonds -0.3%
International Stocks -4.9%	Emerging Market Stocks -14.9%	International Real Estate 1.3%	US Core Bonds 3.6%	Diversified Commodities -13.8%	US Core Bonds 9.0%	US Real Estate -7.6%	International Bonds -2.1%	International Real Estate -24.3%	US Core Bonds 5.4%	US Core Bonds -0.6%
Diversified Commodities -33.1%	Diversified Commodities -32.9%	International Stocks 1.0%	International Bonds 2.6%	Emerging Market Stocks -14.6%	International Bonds 8.1%	Diversified Commodities -23.7%	Emerging Market Stocks -2.5%	US Real Estate -24.5%	Diversified Commodities -4.3%	International Real Estate -7.6%

Index returns as of 6/30/2024. 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.

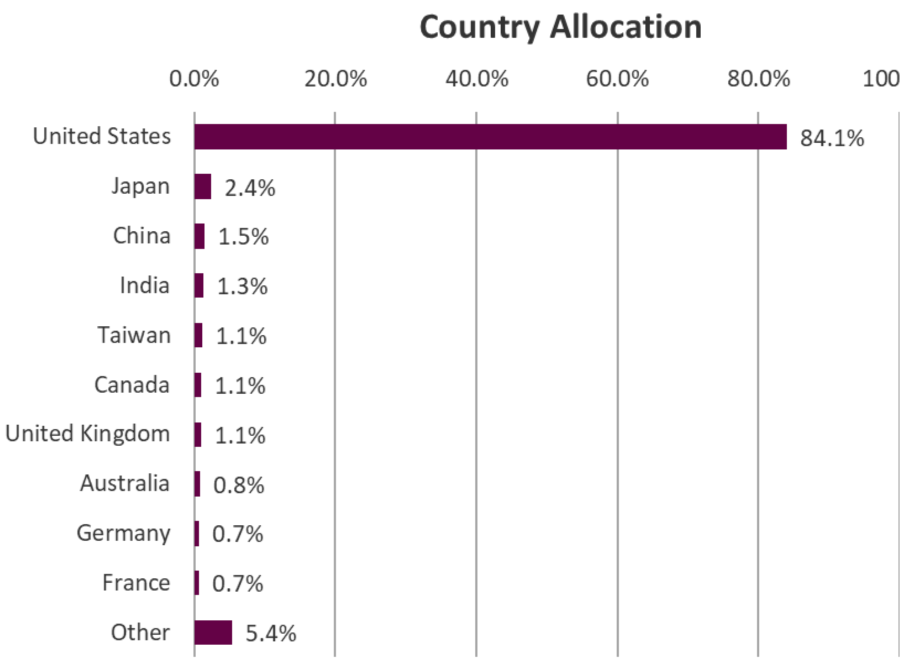


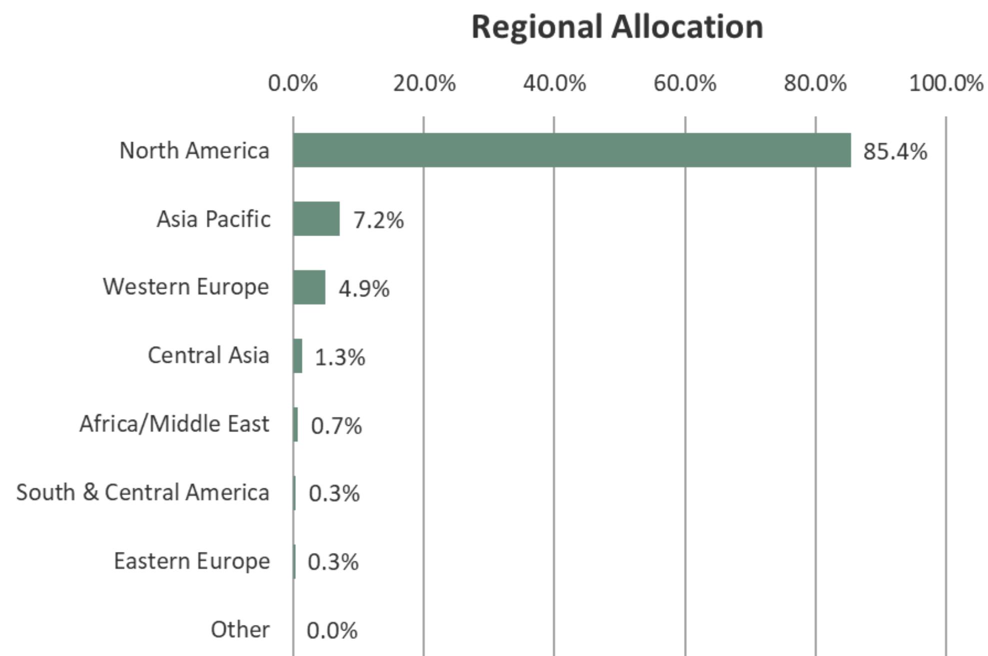
Asset Class	Market Value	% Held
Equity	105,029,459.07	88.10%
Real Estate (REIT)	13,011,079.95	10.91%
Cash	1,170,364.26	0.98%
Total	119,210,903.28	100.00%

PRISM ARC Equity | Account #10486 | As of June 30, 2024

Country Allocation		
Country	Region	% Held
United States	North America	84.1%
Japan	Asia	2.4%
China	Asia	1.5%
India	Asia	1.3%
Taiwan	Asia	1.1%
Canada	North America	1.1%
United Kingdom	Europe	1.1%
Australia	Australia	0.8%
Germany	Europe	0.7%
France	Europe	0.7%
Other	Various	5.4%
Total		**100.0%**

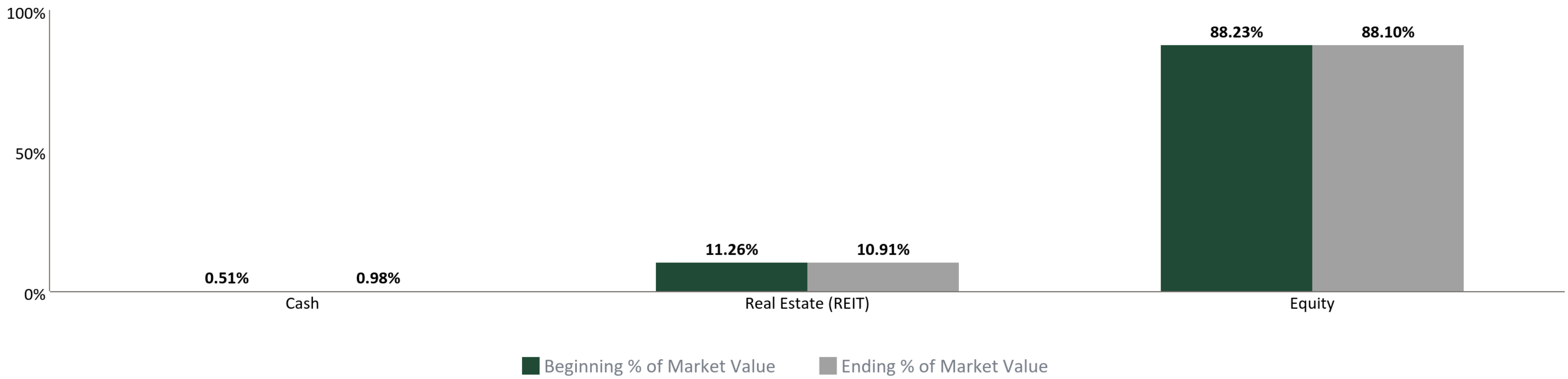
Regional Allocation	
Region	% Held
North America	85.4%
Asia Pacific	7.2%
Western Europe	4.9%
Central Asia	1.3%
Africa/Middle East	0.7%
South & Central America	0.3%
Eastern Europe	0.3%
Other	0.0%
Total	**100.0%**





CHANGE IN PORTFOLIO HOLDINGS

PRISM ARC Equity | Account #10486 | As of June 30, 2024

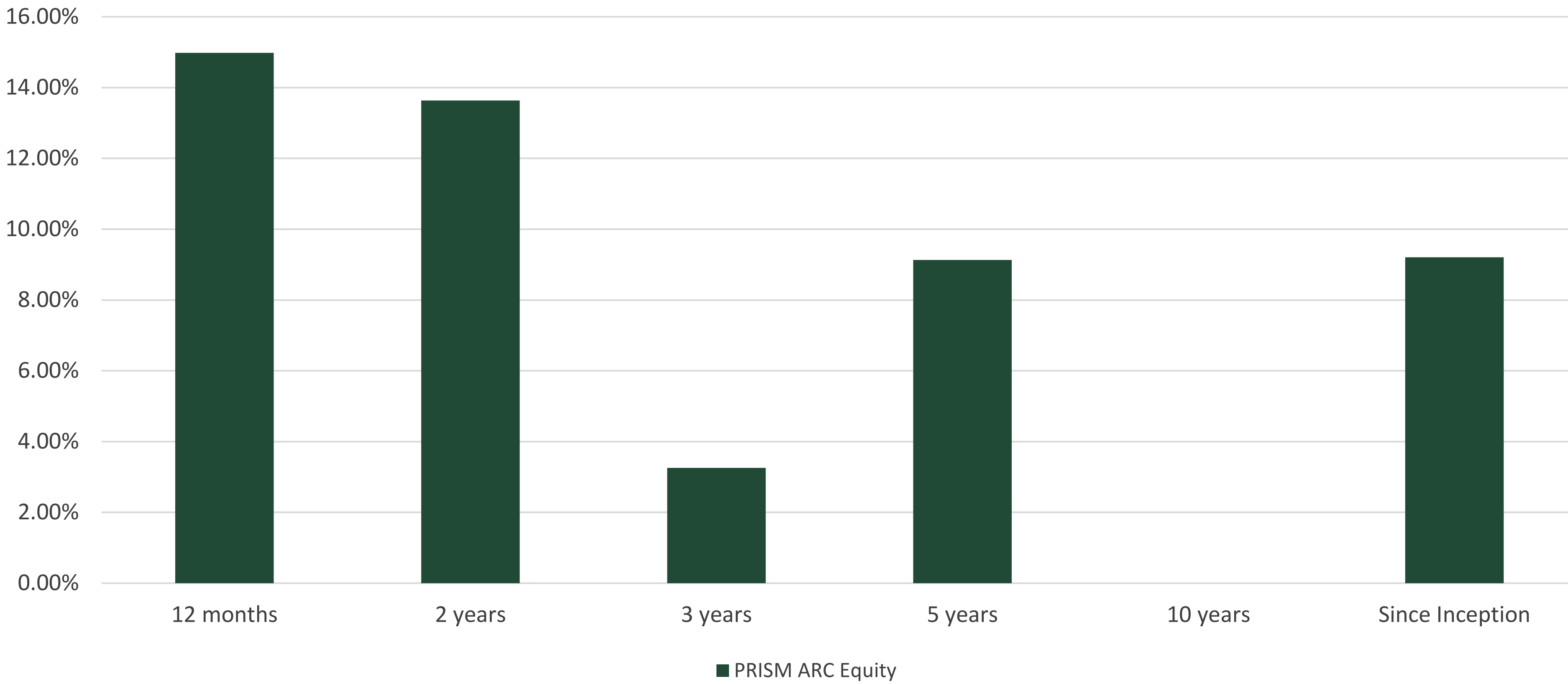


	June 30, 2024		March 31, 2024		Change	
	Market Value	% Held	Market Value	% Held	Market Value	% Held
Cash	1,170,364.26	0.98%	614,428.00	0.51%	555,936.26	0.47%
Real Estate (REIT)	13,011,079.95	10.91%	13,443,284.50	11.26%	(432,204.55)	(0.35)
Equity	105,029,459.07	88.10%	105,337,827.65	88.23%	(308,368.58)	(0.12)

	June 30, 2024		March 31, 2024		Change	
	Market Value	% Held	Market Value	% Held	Market Value	% Held
CASH						
Cash	234,008.52	0.20%	8,055.45	0.01%	225,953.07	0.19%
Money Mkt Fd	936,355.74	0.79%	606,372.55	0.51%	329,983.19	0.28%
Total Cash	**1,170,364.26**	**0.98%**	**614,428.00**	**0.51%**	**555,936.26**	**0.47%**
EQUITY						
Intl Equity	11,646,959.66	9.77%	11,823,714.41	9.90%	(176,754.75)	(0.13%)
Small Cap	23,128,593.00	19.40%	24,247,684.25	20.31%	(1,119,091.25)	(0.91%)
Mid Cap	23,444,867.60	19.67%	24,334,266.20	20.38%	(889,398.60)	(0.71%)
Emrging Mkts	6,110,996.48	5.13%	5,833,096.96	4.89%	277,899.52	0.24%
Large Cap	40,698,042.33	34.14%	39,099,065.83	32.75%	1,598,976.50	1.39%
Total Equity	**105,029,459.07**	**88.10%**	**105,337,827.65**	**88.23%**	**(308,368.58)**	**(0.12%)**
REAL ESTATE (REIT)						
Intl RE	1,556,062.35	1.31%	1,616,279.70	1.35%	(60,217.35)	(0.05%)
Real Estate	11,455,017.60	9.61%	11,827,004.80	9.91%	(371,987.20)	(0.30%)
Total Real Estate (REIT)	**13,011,079.95**	**10.91%**	**13,443,284.50**	**11.26%**	**(432,204.55)**	**(0.35%)**
TOTAL PORTFOLIO	**119,210,903.28**	**100.00%**	**119,395,540.15**	**100.00%**	**(184,636.87)**	**(0.00)**

PRISM ARC Equity | Account #10486 | As of June 30, 2024

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



	3 Months	12 Months	2 Years	3 Years	5 Years	10 Years	Since Inception
TOTAL RATE OF RETURN							
PRISM ARC Equity	(0.15%)	14.98%	13.64%	3.26%	9.13%		9.21%

*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

PORTFOLIO CHARACTERISTICS

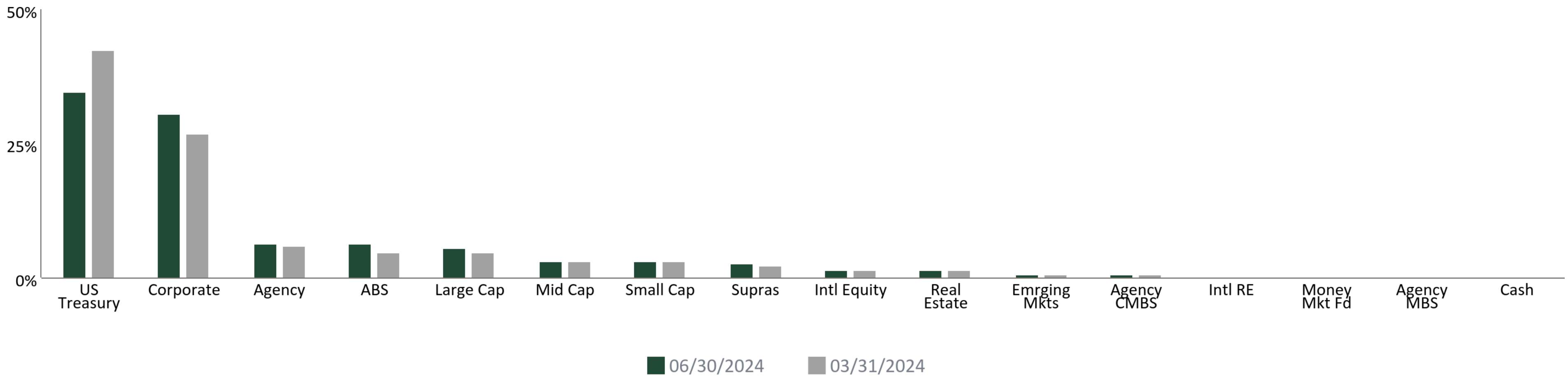
PRISM ARC Cons | Account #10487 | As of June 30, 2024

	6/30/2024 Portfolio	3/31/2024 Portfolio
Average Maturity (yrs)	4.50	3.73
Average Modified Duration	3.72	3.11
Average Purchase Yield	2.63%	2.79%
Average Market Yield	4.92%	5.31%
Average Quality**	A+	AA-
Total Market Value	692,020,213	778,808,952

*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 June 30, 2024

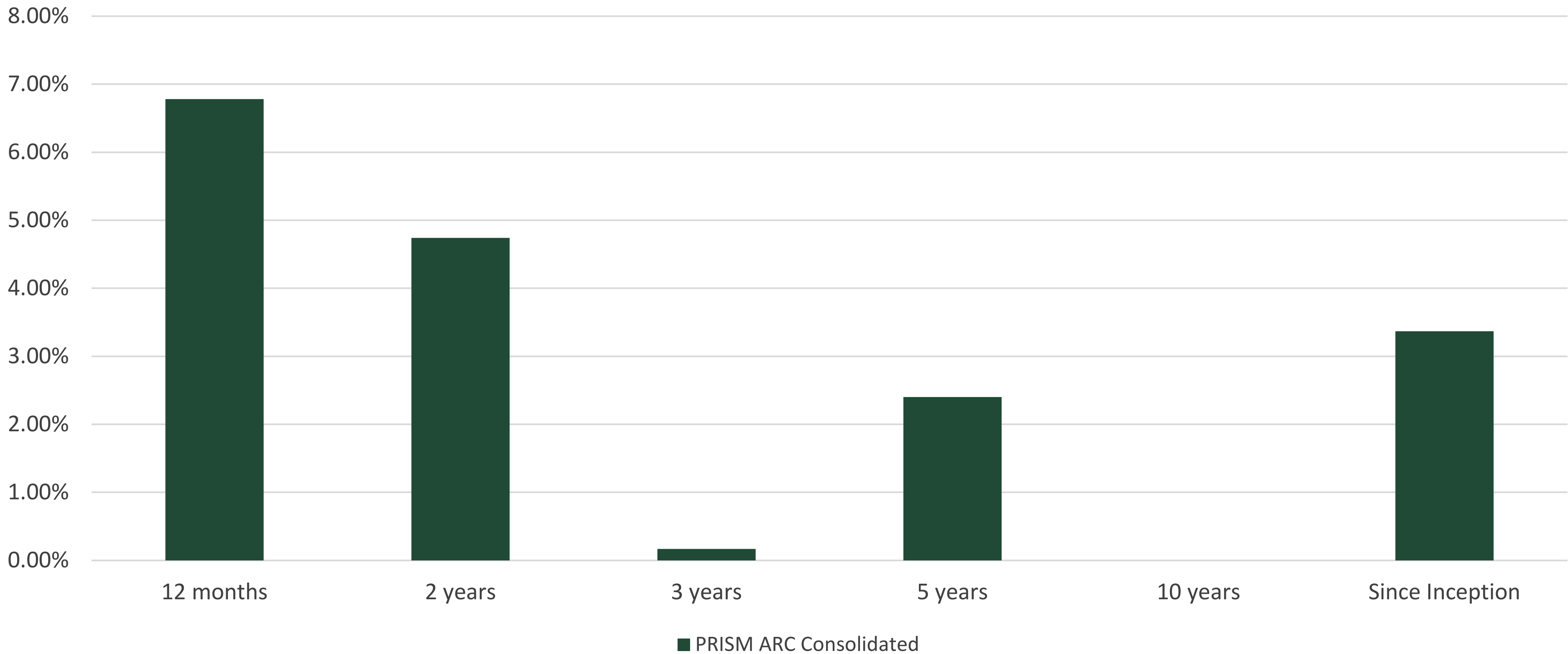


Sector as a Percentage of Market Value

Sector	06/30/2024	03/31/2024
US Treasury	34.7%	42.8%
Corporate	30.8%	27.0%
Agency	6.6%	6.1%
ABS	6.5%	5.0%
Large Cap	5.9%	5.0%
Mid Cap	3.4%	3.1%
Small Cap	3.4%	3.1%
Supras	3.0%	2.6%
Intl Equity	1.7%	1.5%
Real Estate	1.7%	1.5%
Emrging Mkts	0.9%	0.7%
Agency CMBS	0.8%	0.7%
Intl RE	0.2%	0.2%
Money Mkt Fd	0.2%	0.4%
Agency MBS	0.1%	0.1%
Cash	0.1%	0.0%

PRISM ARC Cons | Account #10487 | As of June 30, 2024

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

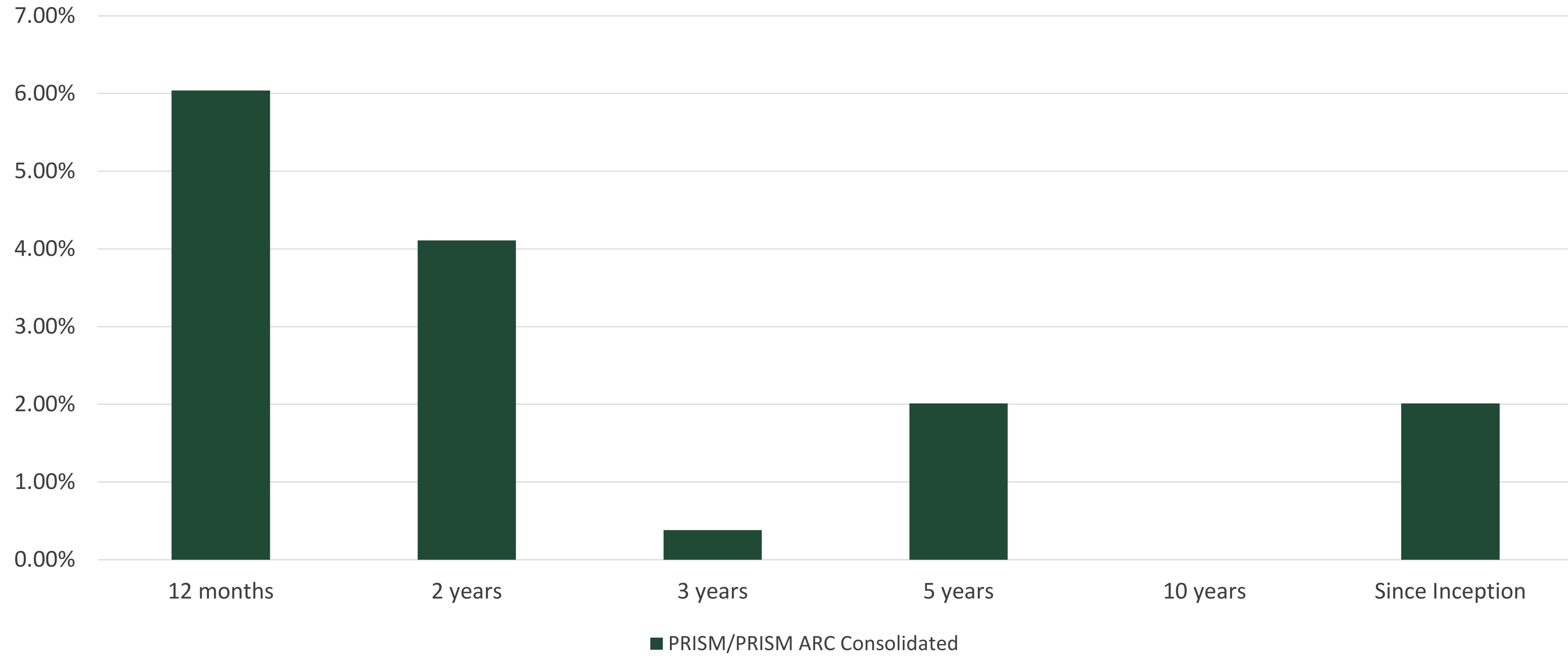


	3 Months	12 Months	2 Years	3 Years	5 Years	10 Years	Since Inception
TOTAL RATE OF RETURN							
PRISM ARC Cons	0.73%	6.78%	4.74%	0.17%	2.40%		3.37%

*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/PRISM ARC Total Cons Agg | Account #10539 | As of June 30, 2024

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



	3 Months	12 Months	2 Years	3 Years	5 Years	10 Years	Since Inception
TOTAL RATE OF RETURN							
PRISM/PRISM ARC Total Cons Agg	0.87%	6.04%	4.11%	0.38%	2.01%		2.01%

*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

HOLDINGS REPORT

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

Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P/ Fitch	Maturity Duration
CASH									
CCYUSD	Receivable	18,834.98	-- 0.00%	18,834.98 18,834.98	1.00 0.00%	18,834.98 0.00	0.03% 0.00	Aaa/AAA AAA	0.00 0.00
Total Cash		**18,834.98**	**0.00%**	**18,834.98** **18,834.98**	**1.00** **0.00%**	**18,834.98** **0.00**	**0.03%** **0.00**	**Aaa/AAA** **AAA**	**0.00** **0.00**
MONEY MARKET FUND									
31846V567	FIRST AMER:GVT OBLG Z	1,116,639.94	-- 5.19%	1,116,639.94 1,116,639.94	1.00 5.19%	1,116,639.94 0.00	1.85% 0.00	Aaa/ AAAm AAA	0.00 0.00
Total Money Market Fund		**1,116,639.94**	**5.19%**	**1,116,639.94** **1,116,639.94**	**1.00** **5.19%**	**1,116,639.94** **0.00**	**1.85%** **0.00**	**Aaa/** **AAAm** **AAA**	**0.00** **0.00**
US TREASURY									
912797KP1	UNITED STATES TREASURY 07/16/2024	75,000.00	05/23/2024 5.38%	74,407.73 74,835.48	99.78 5.01%	74,835.78 0.00	0.12% 0.30	P-1/A-1+ F1+	0.04 0.04
912797KL0	UNITED STATES TREASURY 09/19/2024	20,000,000.00	06/20/2024 5.37%	19,735,599.50 19,767,560.00	98.84 5.28%	19,768,277.80 0.00	32.83% 717.80	P-1/A-1+ F1+	0.22 0.22
912797LT2	UNITED STATES TREASURY 10/15/2024	20,000,000.00	06/20/2024 5.38%	19,661,057.50 19,692,923.89	98.47 5.31%	19,693,542.20 0.00	32.71% 618.31	P-1/A-1+ F1+	0.29 0.29
912797LP0	UNITED STATES TREASURY 12/12/2024	20,000,000.00	06/20/2024 5.35%	19,499,791.67 19,531,233.34	97.67 5.28%	19,533,351.60 0.00	32.44% 2,118.26	P-1/A-1+ F1+	0.45 0.44
Total US Treasury		**60,075,000.00**	**5.37%**	**58,970,856.40** **59,066,552.71**	**98.33** **5.29%**	**59,070,007.38** **0.00**	**98.11%** **3,454.68**	**P-1/A-1+** **F1+**	**0.32** **0.32**
Total Portfolio		**61,210,474.92**	**5.36%**	**60,106,331.32** **60,202,027.63**	**96.49** **5.29%**	**60,205,482.30** **0.00**	**100.00%** **3,454.68**	**Aaa/AAA** **AAA**	**0.32** **0.31**
Total Market Value + Accrued						**60,205,482.30**			

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ABS									
44933LAC7	HART 2021-A A3 0.38 09/15/2025	27,346.00	04/20/2021 0.39%	27,343.13 27,345.43	99.76 4.84%	27,280.59 4.62	0.01% (64.83)	NA/AAA AAA	1.21 0.06
47788UAC6	JDOT 2021 A3 0.36 09/15/2025	84,270.42	03/02/2021 0.37%	84,254.22 84,266.83	99.37 4.93%	83,740.32 13.48	0.03% (526.51)	Aaa/NA AAA	1.21 0.14
05593AAC3	BMWLT 2023-1 A3 5.16 11/25/2025	317,088.37	02/07/2023 5.43%	317,080.82 317,084.56	99.81 5.69%	316,496.91 272.70	0.13% (587.65)	Aaa/AAA NA	1.41 0.42
44934KAC8	HART 2021-B A3 0.38 01/15/2026	389,803.04	07/20/2021 0.60%	389,717.01 389,779.30	99.09 3.83%	386,251.78 65.83	0.16% (3,527.52)	NA/AAA AAA	1.54 0.27
43815GAC3	HAROT 2021-4 A3 0.88 01/21/2026	407,566.89	11/16/2021 0.89%	407,480.97 407,537.98	97.97 4.64%	399,274.16 99.63	0.16% (8,263.81)	Aaa/NA AAA	1.56 0.55
44935FAD6	HART 2021-C A3 0.74 05/15/2026	275,947.53	11/09/2021 0.75%	275,885.94 275,925.47	98.36 4.11%	271,422.35 90.76	0.11% (4,503.12)	NA/AAA AAA	1.87 0.49
43815BAC4	HAROT 2022-1 A3 1.88 05/15/2026	1,015,476.42	02/15/2022 1.89%	1,015,323.69 1,015,414.09	98.11 4.63%	996,254.87 848.49	0.41% (19,159.22)	Aaa/AAA NA	1.87 0.70
05602RAD3	BMWOT 2022-A A3 3.21 08/25/2026	1,701,764.67	-- 4.10%	1,674,000.37 1,686,927.35	98.66 4.97%	1,679,010.37 910.44	0.69% (7,916.98)	Aaa/AAA NA	2.15 0.78
47787JAC2	JDOT 2022 A3 0.36 09/15/2026	696,864.68	03/10/2022 2.34%	696,710.53 696,793.75	98.03 5.46%	683,156.45 718.54	0.28% (13,637.30)	Aaa/NA AAA	2.21 0.64
362554AC1	GMCAR 2021-4 A3 0.68 09/16/2026	346,631.96	10/13/2021 0.68%	346,623.12 346,628.55	97.67 4.17%	338,563.96 98.21	0.14% (8,064.58)	Aaa/AAA NA	2.21 0.69
448977AD0	HART 2022-A A3 2.22 10/15/2026	1,128,234.86	03/09/2022 2.23%	1,128,191.42 1,128,215.04	98.19 4.60%	1,107,785.27 1,113.19	0.46% (20,429.77)	NA/AAA AAA	2.29 0.78
380146AC4	GMCAR 2022-1 A3 1.26 11/16/2026	353,637.96	01/11/2022 1.27%	353,607.23 353,624.51	97.78 4.27%	345,803.75 185.66	0.14% (7,820.76)	NA/AAA AAA	2.38 0.76
362585AC5	GMCAR 2022-2 A3 3.1 02/16/2027	731,124.07	04/05/2022 3.13%	730,971.27 731,047.18	98.42 4.81%	719,573.04 944.37	0.30% (11,474.14)	Aaa/AAA NA	2.63 0.97
47800AAC4	JDOT 2022-B A3 3.74 02/16/2027	1,020,981.60	07/12/2022 3.77%	1,020,884.09 1,020,927.33	98.59 5.33%	1,006,585.75 1,697.10	0.41% (14,341.58)	Aaa/NA AAA	2.63 0.88
448988AD7	HALST 24A A3 5.02 03/15/2027	740,000.00	01/17/2024 5.03%	739,859.77 739,879.23	99.58 5.37%	736,872.54 1,651.02	0.30% (3,006.69)	NA/AAA AAA	2.71 1.63

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36269FAD8	GMALT 2024-1 A3 5.09 03/22/2027	940,000.00	02/08/2024 5.09%	939,882.50 939,896.73	99.52 5.46%	935,485.18 1,461.96	0.39% (4,411.55)	NA/AAA AAA	2.73 1.65
89238GAD3	TLOT 2024-A A3 5.25 04/20/2027	940,000.00	02/21/2024 5.25%	939,960.33 939,964.65	99.99 5.36%	939,868.96 1,507.92	0.39% (95.69)	NA/AAA AAA	2.80 1.72
47800BAC2	JDOT 2022-C A3 5.09 06/15/2027	2,030,000.00	10/12/2022 5.15%	2,029,842.47 2,029,901.26	99.64 5.50%	2,022,751.07 4,592.31	0.83% (7,150.18)	Aaa/NA AAA	2.96 1.05
02582JJV3	AMXCA 2022-3 A 3.75 08/15/2025	3,000,000.00	09/21/2022 4.44%	2,949,140.63 2,972,312.80	98.20 5.48%	2,946,019.80 5,000.00	1.21% (26,293.00)	Aaa/NA AAA	1.13 1.15
58768PAC8	MBART 2022-1 A3 5.21 08/16/2027	3,615,000.00	11/15/2022 5.27%	3,614,284.95 3,614,531.89	99.81 5.43%	3,608,050.52 8,370.73	1.49% (6,481.36)	Aaa/AAA NA	3.13 1.28
47800RAD5	JDOT 2024 A3 4.96 11/15/2028	515,000.00	03/11/2024 5.12%	514,971.16 514,972.92	99.61 5.22%	512,973.32 1,135.29	0.21% (1,999.60)	Aaa/NA AAA	4.38 2.07
36268GAD7	GMCAR 2024-1 A3 4.85 12/18/2028	315,000.00	01/09/2024 4.91%	314,936.65 314,942.50	99.39 5.13%	313,087.64 636.56	0.13% (1,854.87)	Aaa/NA AAA	4.47 2.77
161571HV9	CHAIT 241 A 4.6 01/16/2029	2,995,000.00	01/24/2024 4.61%	2,994,543.86 2,994,582.12	99.08 5.17%	2,967,459.78 6,123.11	1.22% (27,122.35)	NR/AAA AAA	4.55 2.41
448973AD9	HART 2024-A A3 4.99 02/15/2029	660,000.00	03/11/2024 5.05%	659,854.47 659,862.83	99.63 5.24%	657,573.11 1,463.73	0.27% (2,289.72)	NA/AAA AAA	4.63 2.05
05522RDJ4	BACCT 2024-1 A 4.93 03/15/2029	1,230,000.00	06/06/2024 4.93%	1,229,931.00 1,229,931.72	100.04 4.99%	1,230,487.82 3,031.95	0.51% 556.10	Aaa/AAA NA	4.71 2.61
Total ABS		**25,476,738.47**	**4.17%**	**25,395,281.62** **25,432,295.99**	**99.04** **5.17%**	**25,231,829.32** **42,037.61**	**10.40%** **(200,466.67)**	**Aaa/AAA** **AAA**	**2.84** **1.35**
AGENCY									
3135G03U5	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.625 04/22/2025	2,880,000.00	04/22/2020 0.67%	2,874,067.20 2,879,040.47	96.43 5.18%	2,777,063.64 3,450.00	1.14% (101,976.83)	Aaa/AA+ AA+	0.81 0.79
3137EAEU9	FEDERAL HOME LOAN MORTGAGE CORP 0.375 07/21/2025	2,100,000.00	07/21/2020 0.48%	2,089,542.00 2,097,792.58	95.27 5.01%	2,000,768.22 3,500.00	0.82% (97,024.37)	Aaa/AA+ AA+	1.06 1.03
3135G05X7	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.375 08/25/2025	3,385,000.00	08/25/2020 0.47%	3,369,158.20 3,381,352.22	94.81 5.07%	3,209,329.26 4,442.81	1.32% (172,022.95)	Aaa/AA+ AA+	1.15 1.12
3137EAEX3	FEDERAL HOME LOAN MORTGAGE CORP 0.375 09/23/2025	3,260,000.00	09/23/2020 0.44%	3,250,187.40 3,257,584.51	94.51 5.03%	3,081,087.97 3,327.92	1.27% (176,496.53)	Aaa/AA+ AA+	1.23 1.20

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3135G06G3	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.5 11/07/2025	3,515,000.00	11/09/2020 0.57%	3,502,416.30 3,511,586.30	94.22 4.97%	3,311,992.23 2,636.25	1.36% (199,594.07)	Aaa/AA+ AA+	1.36 1.32
3130ATUC9	FEDERAL HOME LOAN BANKS 4.5 12/12/2025	2,500,000.00	02/09/2023 4.22%	2,518,274.00 2,509,331.03	99.42 4.92%	2,485,503.75 5,937.50	1.02% (23,827.28)	Aaa/AA+ AA+	1.45 1.38
3130ATS57	FEDERAL HOME LOAN BANKS 4.5 03/10/2028	3,000,000.00	03/21/2023 4.01%	3,065,010.00 3,048,282.91	99.88 4.53%	2,996,319.09 41,625.00	1.23% (51,963.82)	Aaa/AA+ AA+	3.70 3.32
Total Agency		**20,640,000.00**	**1.51%**	**20,668,655.10** **20,684,970.01**	**96.28** **4.96%**	**19,862,064.17** **64,919.48**	**8.18%** **(822,905.85)**	**Aaa/AA+** **AA+**	**1.56** **1.48**
AGENCY CMBS									
3137BFE98	FHMS K-041 A2 3.171 10/25/2024	1,893,353.88	07/01/2021 0.66%	2,036,686.69 1,904,510.07	99.20 5.64%	1,878,258.55 5,003.19	0.77% (26,251.52)	Aaa/AA+ AAA	0.32 0.24
3137FGR31	FHMS K-078 A2 3.854 06/25/2028	1,000,000.00	09/18/2023 4.94%	954,531.25 962,060.77	96.44 4.85%	964,376.70 3,211.67	0.40% 2,315.93	Aaa/AA+ AAA	3.99 3.49
3137FJKE8	FHMS K-082 A2 3.92 09/25/2028	1,355,000.00	10/30/2023 5.31%	1,274,705.66 1,285,714.85	96.54 4.82%	1,308,109.14 4,426.33	0.54% 22,394.29	Aaa/AA+ AAA	4.24 3.74
Total Agency CMBS		**4,248,353.88**	**3.12%**	**4,265,923.59** **4,152,285.69**	**97.72** **5.20%**	**4,150,744.39** **12,641.19**	**1.71%** **(1,541.30)**	**Aaa/AA+** **AAA**	**2.41** **2.10**
CASH									
CCYUSD	Receivable	316,288.44	-- 0.00%	316,288.44 316,288.44	1.00 0.00%	316,288.44 0.00	0.13% 0.00	Aaa/AAA AAA	0.00 0.00
Total Cash		**316,288.44**	**0.00%**	**316,288.44** **316,288.44**	**1.00** **0.00%**	**316,288.44** **0.00**	**0.13%** **0.00**	**Aaa/AAA** **AAA**	**0.00** **0.00**
CORPORATE									
90331HPL1	US BANK NA 2.05 01/21/2025	4,115,000.00	01/16/2020 2.09%	4,106,235.05 4,114,021.32	98.01 5.73%	4,032,982.99 37,492.22	1.66% (81,038.33)	A2/A+ A+	0.56 0.54
037833AZ3	APPLE INC 2.5 02/09/2025	1,000,000.00	07/14/2021 0.82%	1,059,280.00 1,010,137.61	98.30 5.37%	983,016.42 9,861.11	0.41% (27,121.19)	Aaa/AA+ NA	0.61 0.59

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14913R2V8	CATERPILLAR FINANCIAL SERVICES CORP 3.4 05/13/2025	1,345,000.00	05/10/2022 3.44%	1,343,291.85 1,344,507.51	98.36 5.35%	1,322,914.83 6,097.33	0.55% (21,592.67)	A2/A A+	0.87 0.84
747525AF0	QUALCOMM INC 3.45 05/20/2025	2,725,000.00	-- 1.51%	2,883,508.50 2,758,112.04	98.36 5.36%	2,680,277.38 10,706.98	1.10% (77,834.66)	A2/A NA	0.89 0.86
438516CB0	HONEYWELL INTERNATIONAL INC 1.35 06/01/2025	2,500,000.00	06/23/2020 0.84%	2,559,500.00 2,510,403.39	96.43 5.38%	2,410,813.43 2,812.50	0.99% (99,589.96)	A2/A A	0.92 0.89
78015K7H1	ROYAL BANK OF CANADA 1.15 06/10/2025	1,000,000.00	12/22/2021 1.43%	990,600.00 997,435.69	96.02 5.53%	960,243.36 670.83	0.40% (37,192.33)	A1/A AA-	0.94 0.92
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 1,009,209.57	98.31 5.23%	983,104.72 4,718.06	0.41% (26,104.85)	A1/A AA-	1.39 1.32
46647PBH8	JPMORGAN CHASE & CO 2.005 03/13/2026	1,250,000.00	03/12/2021 1.15%	1,286,037.50 1,257,335.08	97.41 6.48%	1,217,632.31 7,518.75	0.50% (39,702.77)	A1/A- AA-	1.70 0.68
46647PBK1	JPMORGAN CHASE & CO 2.083 04/22/2026	1,000,000.00	08/27/2021 1.11%	1,030,930.00 1,007,716.63	97.11 6.58%	971,060.52 3,992.42	0.40% (36,656.11)	A1/A- AA-	1.81 0.78
40139LBD4	GUARDIAN LIFE GLOBAL FUNDING 1.25 05/13/2026	1,350,000.00	02/09/2022 2.20%	1,297,782.00 1,327,087.33	92.84 5.33%	1,253,299.64 2,250.00	0.52% (73,787.70)	Aa1/AA+ NA	1.87 1.80
89236TJK2	TOYOTA MOTOR CREDIT CORP 1.125 06/18/2026	2,000,000.00	-- 1.14%	1,998,721.66 1,999,485.44	92.61 5.12%	1,852,151.10 812.50	0.76% (147,334.34)	A1/A+ A+	1.97 1.90
06368FAC3	BANK OF MONTREAL 1.25 09/15/2026	2,500,000.00	-- 1.29%	2,495,539.50 2,498,031.13	91.60 5.33%	2,289,940.70 9,201.39	0.94% (208,090.43)	A2/A- AA-	2.21 2.12
931142ER0	WALMART INC 1.05 09/17/2026	780,000.00	09/08/2021 1.09%	778,525.80 779,347.67	92.18 4.81%	719,032.95 2,366.00	0.30% (60,314.73)	Aa2/AA AA	2.22 2.14
61747YEX9	MORGAN STANLEY 6.138 10/16/2026	1,000,000.00	10/19/2022 6.16%	998,790.00 999,304.42	100.66 6.25%	1,006,568.33 12,787.50	0.41% 7,263.91	A1/A- A+	2.30 1.22
26442CAS3	DUKE ENERGY CAROLINAS LLC 2.95 12/01/2026	2,000,000.00	10/05/2022 4.68%	1,870,220.00 1,924,409.14	95.27 5.05%	1,905,472.58 4,916.67	0.79% (18,936.56)	Aa3/A WR	2.42 2.29
59217GER6	METROPOLITAN LIFE GLOBAL FUNDING I 1.875 01/11/2027	2,475,000.00	01/03/2022 1.90%	2,472,178.50 2,473,572.25	92.28 5.17%	2,283,808.87 21,914.06	0.94% (189,763.38)	Aa3/AA- AA-	2.53 2.40
808513BY0	CHARLES SCHWAB CORP 2.45 03/03/2027	975,000.00	03/01/2022 2.47%	973,947.00 974,437.75	93.27 5.18%	909,343.56 7,829.79	0.37% (65,094.19)	A2/A- A	2.67 2.52
89114TZT2	TORONTO-DOMINION BANK 2.8 03/10/2027	3,250,000.00	03/09/2022 2.97%	3,224,227.50 3,236,132.28	93.89 5.26%	3,051,368.13 28,058.33	1.26% (184,764.15)	A1/A NA	2.69 2.52

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084664CZ2	BERKSHIRE HATHAWAY FINANCE CORP 2.3 03/15/2027	1,300,000.00	03/07/2022 2.30%	1,299,753.00 1,299,866.49	93.74 4.79%	1,218,584.81 8,803.89	0.50% (81,281.68)	Aa2/AA A+	2.71 2.56
023135CF1	AMAZON.COM INC 3.3 04/13/2027	2,250,000.00	-- 3.52%	2,229,017.50 2,237,446.35	95.89 4.89%	2,157,623.91 16,087.50	0.89% (79,822.44)	A1/AA AA-	2.79 2.60
91324PEG3	UNITEDHEALTH GROUP INC 3.7 05/15/2027	2,000,000.00	08/16/2022 3.47%	2,019,860.00 2,011,903.54	96.77 4.92%	1,935,442.80 9,455.56	0.80% (76,460.74)	A2/A+ A	2.87 2.67
927804GH1	VIRGINIA ELECTRIC AND POWER CO 3.75 05/15/2027	3,000,000.00	-- 3.75%	2,999,496.15 2,999,744.91	96.31 5.15%	2,889,235.98 14,375.00	1.19% (110,508.93)	A2/BBB+ A	2.87 2.67
14913R3A3	CATERPILLAR FINANCIAL SERVICES CORP 3.6 08/12/2027	2,315,000.00	-- 3.73%	2,301,428.15 2,306,448.09	96.24 4.91%	2,228,068.32 32,178.50	0.92% (78,379.77)	A2/A A+	3.12 2.86
931142EX7	WALMART INC 3.95 09/09/2027	1,500,000.00	-- 3.98%	1,497,846.40 1,498,625.99	97.70 4.73%	1,465,552.23 18,433.33	0.60% (33,073.76)	Aa2/AA AA	3.19 2.92
24422EWK1	JOHN DEERE CAPITAL CORP 4.15 09/15/2027	1,500,000.00	09/20/2022 4.46%	1,479,465.00 1,486,780.38	97.81 4.89%	1,467,129.74 18,329.17	0.60% (19,650.65)	A1/A A+	3.21 2.93
89236TKJ3	TOYOTA MOTOR CREDIT CORP 4.55 09/20/2027	1,500,000.00	09/26/2022 5.13%	1,462,125.00 1,475,500.00	98.77 4.96%	1,481,608.43 19,147.92	0.61% 6,108.42	A1/A+ A+	3.22 2.92
24422EWR6	JOHN DEERE CAPITAL CORP 4.75 01/20/2028	1,500,000.00	01/23/2023 4.40%	1,523,085.00 1,516,454.88	99.57 4.88%	1,493,609.43 31,864.58	0.62% (22,845.45)	A1/A A+	3.56 3.17
06051GGF0	BANK OF AMERICA CORP 3.824 01/20/2028	3,850,000.00	-- 5.54%	3,624,607.05 3,699,998.25	96.38 5.85%	3,710,767.45 65,841.84	1.53% 10,769.19	A1/A- AA-	3.56 2.35
91324PEP3	UNITEDHEALTH GROUP INC 5.25 02/15/2028	1,000,000.00	02/21/2023 4.90%	1,015,260.00 1,011,041.51	101.30 4.85%	1,013,015.94 19,833.33	0.42% 1,974.43	A2/A+ A	3.63 3.14
20030NCH2	COMCAST CORP 3.55 05/01/2028	1,500,000.00	08/24/2023 5.05%	1,407,270.00 1,423,991.80	95.00 5.00%	1,424,930.60 8,875.00	0.59% 938.79	A3/A- A-	3.84 3.50
06406RBG1	BANK OF NEW YORK MELLON CORP 3.992 06/13/2028	1,000,000.00	10/26/2023 6.16%	930,620.00 943,477.87	96.71 5.52%	967,090.77 1,996.00	0.40% 23,612.90	A1/A AA-	3.96 2.74
02665WEM9	AMERICAN HONDA FINANCE CORP 5.125 07/07/2028	1,640,000.00	10/12/2023 5.60%	1,608,023.50 1,612,821.83	100.46 5.00%	1,647,470.46 40,624.17	0.68% 34,648.63	A3/A- A	4.02 3.51
89115A2U5	TORONTO-DOMINION BANK 5.523 07/17/2028	750,000.00	09/19/2023 5.63%	746,647.50 747,188.16	101.24 5.18%	759,317.87 18,870.25	0.31% 12,129.70	A1/A AA-	4.05 3.51
78016HZS2	ROYAL BANK OF CANADA 5.2 08/01/2028	3,000,000.00	-- 5.54%	2,956,340.00 2,963,624.10	100.66 5.02%	3,019,697.85 65,000.00	1.24% 56,073.75	A1/A AA-	4.09 3.57

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
06368LWU6	BANK OF MONTREAL 5.717 09/25/2028	1,000,000.00	11/09/2023 6.03%	986,880.00 988,584.57	102.02 5.18%	1,020,234.62 15,245.33	0.42% 31,650.05	A2/A- AA-	4.24 3.61
756109BS2	REALTY INCOME CORP 4.7 12/15/2028	2,355,000.00	01/19/2024 4.86%	2,338,466.70 2,339,946.19	98.17 5.16%	2,311,987.17 4,919.33	0.95% (27,959.02)	A3/A- NA	4.46 3.96
61744YAP3	MORGAN STANLEY 3.772 01/24/2029	1,000,000.00	01/23/2024 5.17%	950,090.00 955,491.22	95.19 5.57%	951,907.52 16,450.11	0.39% (3,583.70)	A1/A- A+	4.57 3.22
17275RBR2	CISCO SYSTEMS INC 4.85 02/26/2029	1,475,000.00	02/21/2024 4.86%	1,474,483.75 1,474,519.35	99.98 4.85%	1,474,739.78 24,839.41	0.61% 220.43	A1/AA- NA	4.66 4.06
Total Corporate		**67,700,000.00**	**3.47%**	**67,244,989.57 67,214,141.73**	**96.78 5.26%**	**65,471,047.47 625,176.67**	**26.98% (1,743,094.26)**	**A1/A A+**	**2.66 2.31**
MONEY MARKET FUND									
31846V567	FIRST AMER:GVT OBLG Z	219,262.41	-- 5.19%	219,262.41 219,262.41	1.00 5.19%	219,262.41 0.00	0.09% 0.00	Aaa/ AAAm AAA	0.00 0.00
Total Money Market Fund		**219,262.41**	**5.19%**	**219,262.41 219,262.41**	**1.00 5.19%**	**219,262.41 0.00**	**0.09% 0.00**	**Aaa/ AAAm AAA**	**0.00 0.00**
SUPRANATIONAL									
459058JB0	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM 0.625 04/22/2025	3,560,000.00	04/15/2020 0.70%	3,546,222.80 3,557,774.22	96.39 5.23%	3,431,576.45 4,271.41	1.41% (126,197.77)	Aaa/AAA NA	0.81 0.79
459058JL8	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM 0.5 10/28/2025	2,000,000.00	-- 0.51%	1,998,673.68 1,999,653.19	94.26 5.02%	1,885,146.56 1,750.00	0.78% (114,506.63)	Aaa/AAA NA	1.33 1.29
4581X0DV7	INTER-AMERICAN DEVELOPMENT BANK 0.875 04/20/2026	5,420,000.00	04/13/2021 0.97%	5,395,176.40 5,411,054.80	93.15 4.88%	5,048,683.44 9,353.26	2.08% (362,371.36)	Aaa/AAA NA	1.80 1.75
459058KT9	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM 3.5 07/12/2028	5,000,000.00	-- 4.39%	4,806,560.10 4,840,637.80	96.35 4.50%	4,817,704.75 82,152.78	1.99% (22,933.05)	Aaa/AAA NA	4.03 3.65

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
45950KDD9	INTERNATIONAL FINANCE CORP 4.5 07/13/2028	1,285,000.00	07/06/2023 4.53%	1,283,573.65 1,283,850.02	100.04 4.49%	1,285,487.16 26,985.00	0.53% 1,637.14	Aaa/AAA NA	4.04 3.58
4581X0DC9	INTER-AMERICAN DEVELOPMENT BANK 3.125 09/18/2028	3,480,000.00	-- 4.32%	3,302,354.40 3,323,558.74	94.71 4.51%	3,296,021.66 31,114.58	1.36% (27,537.08)	Aaa/AAA NA	4.22 3.85
4581X0EN4	INTER-AMERICAN DEVELOPMENT BANK 4.125 02/15/2029	3,000,000.00	02/15/2024 4.34%	2,970,690.00 2,972,813.45	98.60 4.46%	2,957,929.74 51,906.25	1.22% (14,883.71)	Aaa/AAA NA	4.63 4.09
Total Supranational		**23,745,000.00**	**2.74%**	**23,303,251.02 23,389,342.22**	**95.74 4.73%**	**22,722,549.76 207,533.28**	**9.36% (666,792.46)**	**Aaa/AAA NA**	**2.93 2.68**
US TREASURY									
91282CFP1	UNITED STATES TREASURY 4.25 10/15/2025	2,000,000.00	-- 4.20%	2,002,373.05 2,001,152.06	99.06 5.00%	1,981,250.00 17,882.51	0.82% (19,902.06)	Aaa/AA+ AA+	1.29 1.23
91282CBH3	UNITED STATES TREASURY 0.375 01/31/2026	2,000,000.00	-- 0.68%	1,970,680.15 1,990,476.45	93.20 4.89%	1,863,984.38 3,131.87	0.77% (126,492.07)	Aaa/AA+ AA+	1.59 1.54
91282CBT7	UNITED STATES TREASURY 0.75 03/31/2026	1,750,000.00	-- 1.01%	1,729,458.01 1,742,110.81	93.26 4.81%	1,632,011.71 3,299.18	0.67% (110,099.10)	Aaa/AA+ AA+	1.75 1.70
91282CCF6	UNITED STATES TREASURY 0.75 05/31/2026	2,000,000.00	-- 0.93%	1,983,159.72 1,993,283.21	92.74 4.76%	1,854,765.62 1,270.49	0.76% (138,517.59)	Aaa/AA+ AA+	1.92 1.86
91282CCW9	UNITED STATES TREASURY 0.75 08/31/2026	4,000,000.00	-- 0.81%	3,987,941.96 3,994,731.24	91.97 4.69%	3,678,750.00 10,027.17	1.52% (315,981.24)	Aaa/AA+ AA+	2.17 2.10
91282CDG3	UNITED STATES TREASURY 1.125 10/31/2026	7,000,000.00	-- 1.26%	6,953,772.42 6,977,943.65	92.29 4.65%	6,459,960.92 13,267.66	2.66% (517,982.73)	Aaa/AA+ AA+	2.34 2.25
912828Z78	UNITED STATES TREASURY 1.5 01/31/2027	3,000,000.00	04/27/2022 2.80%	2,825,976.56 2,905,532.99	92.55 4.59%	2,776,406.25 18,791.21	1.14% (129,126.74)	Aaa/AA+ AA+	2.59 2.47
91282CEN7	UNITED STATES TREASURY 2.75 04/30/2027	7,500,000.00	-- 4.22%	7,043,164.06 7,217,530.65	95.27 4.54%	7,145,507.85 34,748.64	2.94% (72,022.80)	Aaa/AA+ AA+	2.83 2.67
91282CEW7	UNITED STATES TREASURY 3.25 06/30/2027	5,000,000.00	-- 3.11%	5,030,981.99 5,019,010.91	96.49 4.51%	4,824,414.05 441.58	1.99% (194,596.86)	Aaa/AA+ AA+	3.00 2.82
91282CFM8	UNITED STATES TREASURY 4.125 09/30/2027	4,000,000.00	-- 3.98%	4,025,625.00 4,017,523.54	98.87 4.50%	3,954,687.52 41,475.41	1.63% (62,836.02)	Aaa/AA+ AA+	3.25 2.98
91282CGC9	UNITED STATES TREASURY 3.875 12/31/2027	8,000,000.00	-- 3.70%	8,063,515.63 8,045,068.06	98.08 4.47%	7,846,562.48 842.39	3.23% (198,505.58)	Aaa/AA+ AA+	3.50 3.23

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
91282CGT2	UNITED STATES TREASURY 3.625 03/31/2028	5,000,000.00	-- 4.17%	4,886,816.41 4,908,601.86	97.19 4.45%	4,859,375.00 45,560.11	2.00% (49,226.86)	Aaa/AA+ AA+	3.75 3.43
91282CHE4	UNITED STATES TREASURY 3.625 05/31/2028	9,000,000.00	-- 4.15%	8,796,660.16 8,835,333.13	97.15 4.42%	8,743,710.96 27,633.20	3.60% (91,622.17)	Aaa/AA+ AA+	3.92 3.59
91282CHQ7	UNITED STATES TREASURY 4.125 07/31/2028	12,750,000.00	-- 4.42%	12,586,845.72 12,614,250.30	98.94 4.41%	12,615,029.27 219,622.25	5.20% 778.97	Aaa/AA+ AA+	4.08 3.66
91282CJA0	UNITED STATES TREASURY 4.625 09/30/2028	7,500,000.00	-- 4.66%	7,489,453.12 7,491,406.32	100.85 4.40%	7,563,574.20 87,192.62	3.12% 72,167.88	Aaa/AA+ AA+	4.25 3.78
91282CJN2	UNITED STATES TREASURY 4.375 11/30/2028	9,000,000.00	-- 4.07%	9,121,132.81 9,108,332.67	99.98 4.38%	8,998,593.75 33,350.41	3.71% (109,738.92)	Aaa/AA+ AA+	4.42 3.96
91282CJR3	UNITED STATES TREASURY 3.75 12/31/2028	4,000,000.00	-- 4.01%	3,953,476.57 3,957,653.71	97.45 4.38%	3,897,812.48 407.61	1.61% (59,841.23)	Aaa/AA+ AA+	4.50 4.09
91282CKD2	UNITED STATES TREASURY 4.25 02/28/2029	8,500,000.00	-- 4.48%	8,415,839.85 8,419,327.81	99.55 4.36%	8,461,816.39 120,743.89	3.49% 42,488.58	Aaa/AA+ AA+	4.67 4.13
91282CKP5	UNITED STATES TREASURY 4.625 04/30/2029	5,500,000.00	-- 4.46%	5,540,449.22 5,539,943.84	101.15 4.36%	5,563,164.09 42,856.66	2.29% 23,220.25	Aaa/AA+ AA+	4.83 4.27
Total US Treasury		**107,500,000.00**	**3.67%**	**106,407,322.40 106,779,213.19**	**97.49 4.48%**	**104,721,376.91 722,544.86**	**43.15% (2,057,836.28)**	**Aaa/AA+ AA+**	**3.60 3.28**
Total Portfolio		**249,845,643.20**	**3.39%**	**247,820,974.15 248,187,799.69**	**96.99 4.83%**	**242,695,162.87 1,674,853.09**	**100.00% (5,492,636.82)**	**Aa2/AA- AA**	**3.01 2.59**
Total Market Value + Accrued						**244,370,015.96**			

PRISM LAIF and CAMP Portfolio | Account #10464 | As of June 30, 2024

Cusip	Security Description	Par Value/ Units	Purchase Date Purchase Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody's/ S&P/ Fitch	Maturity Duration
CASH									
CCYUSD	Receivable	922.49	-- 0.00%	922.49 922.49	1.00 0.00%	922.49 0.00	0.00% 0.00	Aaa/AAA AAA	0.00 0.00
Total Cash		**922.49**	**0.00%**	**922.49** **922.49**	**1.00** **0.00%**	**922.49** **0.00**	**0.00%** **0.00**	**Aaa/AAA** **AAA**	**0.00** **0.00**
LAIF									
90LAIF$00	Local Agency Investment Fund State Pool	16,784.04	-- 4.56%	16,784.04 16,784.04	1.00 4.56%	16,784.04 0.00	0.02% 0.00	NA/NA NA	0.00 0.00
Total LAIF		**16,784.04**	**4.56%**	**16,784.04** **16,784.04**	**1.00** **4.56%**	**16,784.04** **0.00**	**0.02%** **0.00**	**NA/NA** **NA**	**0.00** **0.00**
LOCAL GOV INVESTMENT POOL									
90CAMP$00	CAMP	72,449,982.54	-- 5.44%	72,449,982.54 72,449,982.54	1.00 5.44%	72,449,982.54 0.00	99.98% 0.00	NA/AAAm AAA	0.00 0.00
Total Local Gov Investment Pool		**72,449,982.54**	**5.44%**	**72,449,982.54** **72,449,982.54**	**1.00** **5.44%**	**72,449,982.54** **0.00**	**99.98%** **0.00**	**NA/ AAAm** **AAA**	**0.00** **0.00**
Total Portfolio		**72,467,689.07**	**5.44%**	**72,467,689.07** **72,467,689.07**	**1.00** **5.44%**	**72,467,689.07** **0.00**	**100.00%** **0.00**	**Aaa/AAA** **AAA**	**0.00** **0.00**
Total Market Value + Accrued						**72,467,689.07**			

PRISM | QUARTERLY TRANSACTIONS AND INTEREST EARNED

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/ Sold	Total Amount	Gain/Loss
ACQUISITIONS										
Purchase	05/23/2024	912797KP1	75,000.00	UNITED STATES TREASURY 07/16/2024	99.210	5.38%	(74,407.73)	0.00	(74,407.73)	0.00
Purchase	06/20/2024	912797LP0	20,000,000.00	UNITED STATES TREASURY 12/12/2024	97.499	5.35%	(19,499,791.67)	0.00	(19,499,791.67)	0.00
Purchase	06/20/2024	912797KL0	20,000,000.00	UNITED STATES TREASURY 09/19/2024	98.678	5.37%	(19,735,599.50)	0.00	(19,735,599.50)	0.00
Purchase	06/20/2024	912797LT2	20,000,000.00	UNITED STATES TREASURY 10/15/2024	98.305	5.38%	(19,661,057.50)	0.00	(19,661,057.50)	0.00
Total Purchase			**60,075,000.00**				**(58,970,856.40)**	**0.00**	**(58,970,856.40)**	**0.00**
TOTAL ACQUISITIONS			**60,075,000.00**				**(58,970,856.40)**	**0.00**	**(58,970,856.40)**	**0.00**
DISPOSITIONS										
Maturity	04/01/2024	06051GFF1	(1,000,000.00)	BANK OF AMERICA CORP 4.0 04/01/2024	100.000	4.00%	1,000,000.00	0.00	1,000,000.00	0.00
Maturity	04/04/2024	912797GZ4	(15,000,000.00)	UNITED STATES TREASURY 04/04/2024	100.000	0.00%	15,000,000.00	0.00	15,000,000.00	0.00
Maturity	04/09/2024	912797JM0	(10,000,000.00)	UNITED STATES TREASURY 04/09/2024	100.000	0.00%	10,000,000.00	0.00	10,000,000.00	0.00
Maturity	04/12/2024	89233GDC7	(2,000,000.00)	Toyota Motor Credit Corporation 04/12/2024	100.000	0.00%	2,000,000.00	0.00	2,000,000.00	0.00
Total Maturity			**(28,000,000.00)**				**28,000,000.00**	**0.00**	**28,000,000.00**	**0.00**
Sale	04/22/2024	912797HG5	(21,250,000.00)	UNITED STATES TREASURY 04/25/2024	99.956	5.55%	21,240,667.71	0.00	21,240,667.71	(6.87)
Sale	04/22/2024	9128286R6	(11,000,000.00)	UNITED STATES TREASURY 2.25 04/30/2024	99.930	5.49%	10,992,265.63	118,310.44	11,110,576.07	(241.20)

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/ Sold	Total Amount	Gain/Loss
Sale	04/22/2024	9128286R6	(10,000,000.00)	UNITED STATES TREASURY 2.25 04/30/2024	99.930	5.49%	9,992,968.75	107,554.95	10,100,523.70	(219.27)
Sale	04/22/2024	9128286R6	(10,000,000.00)	UNITED STATES TREASURY 2.25 04/30/2024	99.930	5.49%	9,992,968.75	107,554.95	10,100,523.70	(219.27)
Sale	05/08/2024	91282CCC3	(15,000,000.00)	UNITED STATES TREASURY 0.25 05/15/2024	99.898	5.41%	14,984,765.63	18,028.85	15,002,794.48	(878.90)
Total Sale			**(67,250,000.00)**				**67,203,636.47**	**351,449.19**	**67,555,085.66**	**(1,565.52)**
TOTAL DISPOSITIONS			**(95,250,000.00)**				**95,203,636.47**	**351,449.19**	**95,555,085.66**	**(1,565.52)**

INCOME EARNED

PRISM Liquidity Portfolio | Account #10292 | As of April 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
CASH & EQUIVALENTS						
31846V567	FIRST AMER:GVT OBLG Z	854,424.90	1,273,528.79 80,580,896.11 (81,000,000.00) 854,424.90	0.00 8,604.93 0.00 8,604.93	0.00 0.00 0.00 8,604.93	8,604.93
912797GZ4	UNITED STATES TREASURY 04/04/2024	02/22/2024 02/23/2024 0.00	14,993,396.87 0.00 (15,000,000.00) 0.00	0.00 0.00 0.00 0.00	6,603.13 0.00 6,603.13 6,603.13	6,603.13
912797JM0	UNITED STATES TREASURY 04/09/2024	03/27/2024 03/28/2024 0.00	9,988,388.89 0.00 (10,000,000.00) 0.00	0.00 0.00 0.00 0.00	11,611.11 0.00 11,611.11 11,611.11	11,611.11
CCYUSD	Receivable	29,204.70	8,604.93 0.00 0.00 29,204.70	0.00 0.00 0.00 0.00	0.00 0.00 0.00 0.00	0.00
Total Cash & Equivalents		**883,629.60**	**26,263,919.48** **80,580,896.11** **(106,000,000.00)** **883,629.60**	**0.00** **8,604.93** **0.00** **8,604.93**	**18,214.24** **0.00** **18,214.24** **26,819.17**	**26,819.17**
FIXED INCOME						
06051GFF1	BANK OF AMERICA CORP 4.0 04/01/2024	08/28/2023 08/30/2023 0.00	1,000,000.00 0.00 (1,000,000.00) 0.00	20,000.00 20,000.00 0.00 0.00	0.00 0.00 0.00 0.00	0.00
89233GDC7	Toyota Motor Credit Corporation 04/12/2024	08/28/2023 08/28/2023 0.00	1,996,559.44 0.00 (2,000,000.00) 0.00	0.00 0.00 0.00 0.00	3,440.56 0.00 3,440.56 3,440.56	3,440.56
912797HG5	UNITED STATES TREASURY 04/25/2024	0.00	21,175,396.67 0.00 (21,240,674.58) 0.00	0.00 0.00 0.00 0.00	65,277.92 0.00 65,277.92 65,277.92	65,277.92

INCOME EARNED

PRISM Liquidity Portfolio | Account #10292 | As of April 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
9128286R6	UNITED STATES TREASURY 2.25 04/30/2024	0.00	30,923,450.42 0.00 (30,978,882.88) 0.00	293,179.95 333,420.34 0.00 40,240.40	55,432.45 0.00 55,432.45 95,672.85	95,672.85
91282CCC3	UNITED STATES TREASURY 0.25 05/15/2024	08/30/2023 08/31/2023 15,000,000.00	14,909,765.63 0.00 0.00 14,971,289.06	14,217.03 0.00 17,307.69 3,090.66	61,523.44 0.00 61,523.44 64,614.10	64,614.10
Total Fixed Income		**15,000,000.00**	**70,005,172.16** **0.00** **(55,219,557.46)** **14,971,289.06**	**327,396.98** **353,420.34** **17,307.69** **43,331.05**	**185,674.36** **0.00** **185,674.36** **229,005.42**	**229,005.42**
TOTAL PORTFOLIO		**15,883,629.60**	**96,269,091.64** **80,580,896.11** **(161,219,557.46)** **15,854,918.66**	**327,396.98** **362,025.27** **17,307.69** **51,935.98**	**203,888.60** **0.00** **203,888.60** **255,824.58**	**255,824.58**

INCOME EARNED

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

Cusip	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
CASH & EQUIVALENTS						
31846V567	FIRST AMER:GVT OBLG Z	12,016.35	854,424.90 15,031,999.18 (15,874,407.73) 12,016.35	0.00 29,204.70 0.00 29,204.70	0.00 0.00 0.00 29,204.70	29,204.70
912797KP1	UNITED STATES TREASURY 07/16/2024	05/23/2024 05/23/2024 75,000.00	0.00 74,407.73 0.00 74,506.44	0.00 0.00 0.00 0.00	98.71 0.00 98.71 98.71	98.71
CCYUSD	Receivable	1,072.26	29,204.70 0.00 0.00 1,072.26	0.00 0.00 0.00 0.00	0.00 0.00 0.00 0.00	0.00
Total Cash & Equivalents		**88,088.61**	**883,629.60** **15,106,406.91** **(15,874,407.73)** **87,595.05**	**0.00** **29,204.70** **0.00** **29,204.70**	**98.71** **0.00** **98.71** **29,303.41**	**29,303.41**
FIXED INCOME						
91282CCC3	UNITED STATES TREASURY 0.25 05/15/2024	08/30/2023 08/31/2023 0.00	14,971,289.06 0.00 (14,985,644.53) 0.00	17,307.69 18,028.85 0.00 721.16	14,355.47 0.00 14,355.47 15,076.63	15,076.63
Total Fixed Income		**0.00**	**14,971,289.06** **0.00** **(14,985,644.53)** **0.00**	**17,307.69** **18,028.85** **0.00** **721.16**	**14,355.47** **0.00** **14,355.47** **15,076.63**	**15,076.63**
TOTAL PORTFOLIO		**88,088.61**	**15,854,918.66** **15,106,406.91** **(30,860,052.26)** **87,595.05**	**17,307.69** **47,233.55** **0.00** **29,925.86**	**14,454.18** **0.00** **14,454.18** **44,380.04**	**44,380.04**

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

Payment Date	Transaction Type	CUSIP	Quantity	Security Description	Principal Amount	Income	Total Amount
JULY 2024							
07/16/2024	Final Maturity	912797KP1	75,000.00	UNITED STATES TREASURY 07/16/2024	75,000.00		75,000.00
July 2024 Total					**75,000.00**		**75,000.00**
Grand Total			**75,000.00**		**75,000.00**		**75,000.00**

Cusip	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
CASH & EQUIVALENTS						
31846V567	FIRST AMER:GVT OBLG Z	1,116,639.94	12,016.35 60,001,072.26 (58,896,448.67) 1,116,639.94	0.00 1,072.26 0.00 1,072.26	0.00 0.00 0.00 1,072.26	1,072.26
912797KP1	UNITED STATES TREASURY 07/16/2024	05/23/2024 05/23/2024 75,000.00	74,506.44 0.00 0.00 74,835.48	0.00 0.00 0.00 0.00	329.04 0.00 329.04 329.04	329.04
CCYUSD	Receivable	18,834.98	1,072.26 0.00 0.00 18,834.98	0.00 0.00 0.00 0.00	0.00 0.00 0.00 0.00	0.00
Total Cash & Equivalents		**1,210,474.92**	**87,595.05** **60,001,072.26** **(58,896,448.67)** **1,210,310.40**	**0.00** **1,072.26** **0.00** **1,072.26**	**329.04** **0.00** **329.04** **1,401.30**	**1,401.30**
FIXED INCOME						
912797KL0	UNITED STATES TREASURY 09/19/2024	06/20/2024 06/20/2024 20,000,000.00	0.00 19,735,599.50 0.00 19,767,560.00	0.00 0.00 0.00 0.00	31,960.50 0.00 31,960.50 31,960.50	31,960.50
912797LP0	UNITED STATES TREASURY 12/12/2024	06/20/2024 06/20/2024 20,000,000.00	0.00 19,499,791.67 0.00 19,531,233.34	0.00 0.00 0.00 0.00	31,441.67 0.00 31,441.67 31,441.67	31,441.67
912797LT2	UNITED STATES TREASURY 10/15/2024	06/20/2024 06/20/2024 20,000,000.00	0.00 19,661,057.50 0.00 19,692,923.89	0.00 0.00 0.00 0.00	31,866.39 0.00 31,866.39 31,866.39	31,866.39
Total Fixed Income		**60,000,000.00**	**0.00** **58,896,448.67** **0.00** **58,991,717.23**	**0.00** **0.00** **0.00** **0.00**	**95,268.56** **0.00** **95,268.56** **95,268.56**	**95,268.56**

Cusip	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
TOTAL PORTFOLIO		**61,210,474.92**	**87,595.05** **118,897,520.93** **(58,896,448.67)** **60,202,027.63**	**0.00** **1,072.26** **0.00** **1,072.26**	**95,597.59** **0.00** **95,597.59** **96,669.85**	**96,669.85**

TRANSACTION LEDGER

PRISM Short Term Core Portfolio | Account #10290|04/01/2024 Through 06/30/2024|

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/ Sold	Total Amount	Gain/Loss
ACQUISITIONS										
Purchase	04/17/2024	91282CKD2	3,000,000.00	UNITED STATES TREASURY 4.25 02/28/2029	98.113	4.69%	(2,943,398.44)	(16,630.43)	(2,960,028.87)	0.00
Purchase	04/25/2024	91282CKD2	1,500,000.00	UNITED STATES TREASURY 4.25 02/28/2029	98.246	4.66%	(1,473,691.41)	(9,701.09)	(1,483,392.50)	0.00
Purchase	04/30/2024	91282CKP5	1,000,000.00	UNITED STATES TREASURY 4.625 04/30/2029	99.703	4.69%	(997,031.25)	0.00	(997,031.25)	0.00
Purchase	05/20/2024	91282CKP5	3,000,000.00	UNITED STATES TREASURY 4.625 04/30/2029	100.813	4.44%	(3,024,375.00)	(7,540.76)	(3,031,915.76)	0.00
Purchase	06/13/2024	05522RDJ4	1,230,000.00	BACCT 2024-1 A 4.93 03/15/2029	99.994	4.93%	(1,229,931.00)	0.00	(1,229,931.00)	0.00
Purchase	06/27/2024	91282CKP5	1,000,000.00	UNITED STATES TREASURY 4.625 04/30/2029	101.238	4.34%	(1,012,382.81)	(7,289.40)	(1,019,672.21)	0.00
Purchase	06/28/2024	91282CKP5	500,000.00	UNITED STATES TREASURY 4.625 04/30/2029	101.332	4.32%	(506,660.16)	(3,707.54)	(510,367.70)	0.00
Total Purchase			**11,230,000.00**				**(11,187,470.07)**	**(44,869.22)**	**(11,232,339.29)**	**0.00**
TOTAL ACQUISITIONS			**11,230,000.00**				**(11,187,470.07)**	**(44,869.22)**	**(11,232,339.29)**	**0.00**
DISPOSITIONS										
Call Redemption	05/30/2024	61747YEA9	(2,000,000.00)	MORGAN STANLEY 0.79 05/30/2025	100.000	0.79%	2,000,000.00	0.00	2,000,000.00	(0.00)
Total Call Redemption			**(2,000,000.00)**				**2,000,000.00**	**0.00**	**2,000,000.00**	**(0.00)**

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/ Sold	Total Amount	Gain/Loss
Sale	04/17/2024	91282CEQ0	(1,500,000.00)	UNITED STATES TREASURY 2.75 05/15/2025	97.500	3.97%	1,462,500.00	17,451.92	1,479,951.92	(20,364.15)
Sale	04/30/2024	91282CEQ0	(1,000,000.00)	UNITED STATES TREASURY 2.75 05/15/2025	97.512	3.97%	975,117.19	12,616.76	987,733.95	(13,836.80)
Sale	05/20/2024	91282CEQ0	(2,000,000.00)	UNITED STATES TREASURY 2.75 05/15/2025	97.742	3.97%	1,954,843.75	747.28	1,955,591.03	(24,226.97)
Sale	05/28/2024	91282CCW9	(5,000,000.00)	UNITED STATES TREASURY 0.75 08/31/2026	91.313	0.86%	4,565,625.00	9,069.29	4,574,694.29	(427,505.96)
Sale	05/28/2024	91282CFE6	(5,000,000.00)	UNITED STATES TREASURY 3.125 08/15/2025	97.648	4.41%	4,882,421.88	44,213.60	4,926,635.48	(83,110.63)
Sale	05/28/2024	3135G0W66	(3,000,000.00)	FEDERAL NATIONAL MORTGAGE ASSOCIATION 1.625 10/15/2024	98.572	1.80%	2,957,160.00	5,822.92	2,962,982.92	(40,902.26)
Sale	05/28/2024	3133XVDG3	(3,000,000.00)	FEDERAL HOME LOAN BANKS 4.375 09/13/2024	99.680	4.37%	2,990,400.00	27,343.75	3,017,743.75	(9,590.96)
Sale	05/28/2024	3133ENS43	(3,000,000.00)	FEDERAL FARM CREDIT BANKS FUNDING CORP 4.375 10/17/2024	99.582	4.44%	2,987,460.00	14,947.92	3,002,407.92	(11,741.62)
Sale	05/28/2024	91282CFP1	(750,000.00)	UNITED STATES TREASURY 4.25 10/15/2025	98.867	4.40%	741,503.91	3,744.88	745,248.79	(8,959.30)
Sale	06/03/2024	3130A3GE8	(2,500,000.00)	FEDERAL HOME LOAN BANKS 2.75 12/13/2024	98.652	1.57%	2,466,300.00	32,465.28	2,498,765.28	(49,053.76)

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/ Sold	Total Amount	Gain/Loss
Sale	06/04/2024	91282CBT7	(1,250,000.00)	UNITED STATES TREASURY 0.75 03/31/2026	92.902	1.08%	1,161,279.30	1,664.96	1,162,944.26	(82,847.08)
Sale	06/04/2024	91282CFE6	(1,250,000.00)	UNITED STATES TREASURY 3.125 08/15/2025	97.770	4.41%	1,222,119.14	11,804.60	1,233,923.74	(19,399.84)
Sale	06/04/2024	91282CFP1	(1,250,000.00)	UNITED STATES TREASURY 4.25 10/15/2025	98.996	4.40%	1,237,451.17	7,257.51	1,244,708.68	(13,310.15)
Sale	06/04/2024	91282CCW9	(1,000,000.00)	UNITED STATES TREASURY 0.75 08/31/2026	91.582	0.83%	915,820.31	1,956.52	917,776.83	(82,817.54)
Sale	06/04/2024	79466LAG9	(490,000.00)	SALESFORCE INC 0.625 07/15/2024	99.435	0.64%	487,231.50	1,182.47	488,413.97	(2,759.18)
Sale	06/11/2024	91282CFE6	(1,250,000.00)	UNITED STATES TREASURY 3.125 08/15/2025	97.754	4.41%	1,221,923.83	12,555.80	1,234,479.63	(19,731.00)
Total Sale			**(33,240,000.00)**				**32,229,156.98**	**204,845.46**	**32,434,002.44**	**(910,157.19)**
TOTAL DISPOSITIONS			**(35,240,000.00)**				**34,229,156.98**	**204,845.46**	**34,434,002.44**	**(910,157.19)**

INCOME EARNED

PRISM Short Term Core Portfolio | Account #10290 | As of April 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
CASH & EQUIVALENTS						
31846V567	FIRST AMER:GVT OBLG Z	814,899.17	1,471,247.69 2,084,087.43 (2,740,435.95) 814,899.17	0.00 9,294.06 0.00 9,294.06	0.00 0.00 0.00 9,294.06	9,294.06
CCYUSD	Receivable	6,834.74	367,106.56 0.00 0.00 6,834.74	0.00 0.00 0.00 0.00	0.00 0.00 0.00 0.00	0.00
Total Cash & Equivalents		**821,733.91**	**1,838,354.25** **2,084,087.43** **(2,740,435.95)** **821,733.91**	**0.00** **9,294.06** **0.00** **9,294.06**	**0.00** **0.00** **0.00** **9,294.06**	**9,294.06**
FIXED INCOME						
023135CF1	AMAZON.COM INC 3.3 04/13/2027	2,250,000.00	2,236,321.96 0.00 0.00 2,236,692.64	34,650.00 37,125.00 3,712.50 6,187.50	370.68 0.00 370.68 6,558.18	6,558.18
02582JJV3	AMXCA 2022-3 A 3.75 08/15/2025	09/21/2022 09/23/2022 3,000,000.00	2,966,167.59 0.00 0.00 2,968,193.48	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	10/12/2023 10/16/2023 1,640,000.00	1,611,135.93 0.00 0.00 1,611,691.72	19,611.67 0.00 26,615.83 7,004.17	555.79 0.00 555.79 7,559.96	7,559.96
037833AZ3	APPLE INC 2.5 02/09/2025	07/14/2021 07/16/2021 1,000,000.00	1,014,274.48 0.00 0.00 1,012,910.67	3,611.11 0.00 5,694.44 2,083.33	0.00 (1,363.80) (1,363.80) 719.53	719.53
05593AAC3	BMWLT 2023-1 A3 5.16 11/25/2025	02/07/2023 02/15/2023 360,000.00	359,994.90 0.00 0.00 359,995.16	309.60 1,548.00 309.60 1,548.00	0.25 0.00 0.25 1,548.25	1,548.25

INCOME EARNED

PRISM Short Term Core Portfolio | Account #10290 | As of April 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
05602RAD3	BMWOT 2022-A A3 3.21 08/25/2026	2,012,941.15	2,151,152.81 0.00 (159,346.93) 1,994,026.97	1,162.17 5,810.87 1,076.92 5,725.62	2,221.08 0.00 2,221.08 7,946.70	7,946.70
06051GGF0	BANK OF AMERICA CORP 3.824 01/20/2028	3,850,000.00	3,685,367.86 0.00 0.00 3,690,191.06	29,035.84 0.00 41,304.51 12,268.67	4,823.21 0.00 4,823.21 17,091.87	17,091.87
06368FAC3	BANK OF MONTREAL 1.25 09/15/2026	09/15/2021 2,500,000.00	2,497,808.83 0.00 0.00 2,497,882.12	1,388.89 0.00 3,993.06 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	987,913.07 0.00 0.00 988,134.45	952.83 0.00 5,717.00 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	1,010,977.65 0.00 0.00 1,010,394.77	14,593.06 0.00 17,884.72 3,291.67	0.00 (582.88) (582.88) 2,708.78	2,708.78
06406RBG1	BANK OF NEW YORK MELLON CORP 3.992 06/13/2028	10/26/2023 10/30/2023 1,000,000.00	938,702.09 0.00 0.00 940,276.52	11,976.00 0.00 15,302.67 3,326.67	1,574.43 0.00 1,574.43 4,901.10	4,901.10
084664CZ2	BERKSHIRE HATHAWAY FINANCE CORP 2.3 03/15/2027	03/07/2022 03/15/2022 1,300,000.00	1,299,854.18 0.00 0.00 1,299,858.24	1,328.89 0.00 3,820.56 2,491.67	4.06 0.00 4.06 2,495.72	2,495.72
14913R2V8	CATERPILLAR FINANCIAL SERVICES CORP 3.4 05/13/2025	05/10/2022 05/13/2022 1,345,000.00	1,344,365.68 0.00 0.00 1,344,412.43	17,529.83 0.00 21,340.67 3,810.83	46.76 0.00 46.76 3,857.59	3,857.59
14913R3A3	CATERPILLAR FINANCIAL SERVICES CORP 3.6 08/12/2027	2,315,000.00	2,305,763.64 0.00 0.00 2,305,989.28	11,343.50 0.00 18,288.50 6,945.00	225.64 0.00 225.64 7,170.64	7,170.64

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
161571HV9	CHAIT 241 A 4.6 01/16/2029	01/24/2024 01/31/2024 2,995,000.00	2,994,559.22 0.00 0.00 2,994,566.77	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	1,474,493.64 0.00 0.00 1,474,502.12	6,955.03 0.00 12,916.49 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	1,419,051.27 0.00 0.00 1,420,680.02	22,187.50 0.00 26,625.00 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	1,485,753.07 0.00 0.00 1,486,091.74	2,766.67 0.00 7,954.17 5,187.50	338.68 0.00 338.68 5,526.18	5,526.18
24422EWR6	JOHN DEERE CAPITAL CORP 4.75 01/20/2028	01/23/2023 01/25/2023 1,500,000.00	1,517,608.49 0.00 0.00 1,517,228.18	14,052.08 0.00 19,989.58 5,937.50	0.00 (380.31) (380.31) 5,557.19	5,557.19
26442CAS3	DUKE ENERGY CAROLINAS LLC 2.95 12/01/2026	10/05/2022 10/07/2022 2,000,000.00	1,916,618.92 0.00 0.00 1,919,187.12	19,666.67 0.00 24,583.33 4,916.67	2,568.21 0.00 2,568.21 7,484.87	7,484.87
3130A3GE8	FEDERAL HOME LOAN BANKS 2.75 12/13/2024	02/06/2020 02/10/2020 2,500,000.00	2,520,365.61 0.00 0.00 2,517,979.02	20,625.00 0.00 26,354.17 5,729.17	0.00 (2,386.60) (2,386.60) 3,342.57	3,342.57
3130ATS57	FEDERAL HOME LOAN BANKS 4.5 03/10/2028	03/21/2023 03/22/2023 3,000,000.00	3,051,542.36 0.00 0.00 3,050,467.82	7,875.00 0.00 19,125.00 11,250.00	0.00 (1,074.55) (1,074.55) 10,175.45	10,175.45
3130ATUC9	FEDERAL HOME LOAN BANKS 4.5 12/12/2025	02/09/2023 02/10/2023 2,500,000.00	2,510,936.18 0.00 0.00 2,510,407.01	34,062.50 0.00 43,437.50 9,375.00	0.00 (529.17) (529.17) 8,845.83	8,845.83

Cusip	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
3133ENS43	FEDERAL FARM CREDIT BANKS FUNDING CORP 4.375 10/17/2024	10/12/2022 10/17/2022 3,000,000.00	2,998,881.14 0.00 0.00 2,999,049.81	59,791.67 65,625.00 5,104.17 10,937.50	168.67 0.00 168.67 11,106.17	11,106.17
3133XVDG3	FEDERAL HOME LOAN BANKS 4.375 09/13/2024	09/26/2022 09/27/2022 3,000,000.00	2,999,986.19 0.00 0.00 2,999,988.70	6,562.50 0.00 17,500.00 10,937.50	2.51 0.00 2.51 10,940.01	10,940.01
3135G03U5	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.625 04/22/2025	04/22/2020 04/24/2020 2,880,000.00	2,878,744.48 0.00 0.00 2,878,842.06	7,950.00 9,000.00 450.00 1,500.00	97.58 0.00 97.58 1,597.58	1,597.58
3135G05X7	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.375 08/25/2025	08/25/2020 08/27/2020 3,385,000.00	3,380,561.86 0.00 0.00 3,380,822.42	1,269.38 0.00 2,327.19 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	3,510,957.46 0.00 0.00 3,511,164.77	7,030.00 0.00 8,494.58 1,464.58	207.31 0.00 207.31 1,671.89	1,671.89
3135G0W66	FEDERAL NATIONAL MORTGAGE ASSOCIATION 1.625 10/15/2024	11/08/2019 11/12/2019 3,000,000.00	2,997,273.32 0.00 0.00 2,997,688.55	22,479.17 24,375.00 2,166.67 4,062.50	415.23 0.00 415.23 4,477.73	4,477.73
3137BFE98	FHMS K-041 A2 3.171 10/25/2024	07/01/2021 07/07/2021 1,960,528.14	1,987,990.93 0.00 (4,432.40) 1,979,739.62	5,192.41 5,192.41 5,180.70 5,180.70	0.00 (3,818.91) (3,818.91) 1,361.79	1,361.79
3137EAEU9	FEDERAL HOME LOAN MORTGAGE CORP 0.375 07/21/2025	07/21/2020 07/23/2020 2,100,000.00	2,097,270.83 0.00 0.00 2,097,442.84	1,531.25 0.00 2,187.50 656.25	172.01 0.00 172.01 828.26	828.26
3137EAEX3	FEDERAL HOME LOAN MORTGAGE CORP 0.375 09/23/2025	09/23/2020 09/25/2020 3,260,000.00	3,257,094.95 0.00 0.00 3,257,256.34	271.67 0.00 1,290.42 1,018.75	161.39 0.00 161.39 1,180.14	1,180.14

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3137FGR31	FHMS K-078 A2 3.854 06/25/2028	09/18/2023 09/21/2023 1,000,000.00	959,648.14 0.00 0.00 960,443.51	3,211.67 3,211.67 3,211.67 3,211.67	795.37 0.00 795.37 4,007.04	4,007.04
3137FJKE8	FHMS K-082 A2 3.92 09/25/2028	10/30/2023 11/02/2023 1,355,000.00	1,281,575.03 0.00 0.00 1,282,939.81	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
362554AC1	GMCAR 2021-4 A3 0.68 09/16/2026	10/13/2021 10/21/2021 417,092.52	452,760.32 0.00 (35,672.76) 417,088.10	128.28 256.57 118.18 246.46	0.54 0.00 0.54 247.01	247.01
362585AC5	GMCAR 2022-2 A3 3.1 02/16/2027	04/05/2022 04/13/2022 834,043.60	887,368.28 0.00 (53,426.86) 833,950.31	1,146.32 2,292.63 1,077.31 2,223.62	8.89 0.00 8.89 2,232.51	2,232.51
36265MAC9	GMALT 2022-1 A3 1.9 03/20/2025	02/15/2022 02/23/2022 8,275.94	290,531.23 0.00 (282,255.94) 8,275.93	168.67 460.01 4.80 296.14	0.64 0.00 0.64 296.79	296.79
36266FAC3	GMALT 2022-2 A3 3.42 06/20/2025	05/03/2022 05/11/2022 390,526.69	588,059.08 0.00 (197,553.79) 390,513.44	614.54 1,676.03 408.10 1,469.59	8.15 0.00 8.15 1,477.74	1,477.74
36268GAD7	GMCAR 2024-1 A3 4.85 12/18/2028	01/09/2024 01/17/2024 315,000.00	314,939.29 0.00 0.00 314,940.35	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	939,887.28 0.00 0.00 939,890.40	1,461.96 3,987.17 1,461.96 3,987.17	3.12 0.00 3.12 3,990.29	3,990.29
380146AC4	GMCAR 2022-1 A3 1.26 11/16/2026	01/11/2022 01/19/2022 419,015.82	453,151.70 0.00 (34,154.94) 418,998.75	237.91 475.83 219.98 457.90	1.99 0.00 1.99 459.89	459.89

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40139LBD4	GUARDIAN LIFE GLOBAL FUNDING 1.25 05/13/2026	02/09/2022 02/11/2022 1,350,000.00	1,324,025.58 0.00 0.00 1,325,034.95	6,468.75 0.00 7,875.00 1,406.25	1,009.37 0.00 1,009.37 2,415.62	2,415.62
43815BAC4	HAROT 2022-1 A3 1.88 05/15/2026	02/15/2022 02/23/2022 1,203,289.89	1,301,363.33 0.00 (98,163.97) 1,203,209.44	1,087.44 2,038.94 1,005.42 1,956.92	10.07 0.00 10.07 1,966.99	1,966.99
43815GAC3	HAROT 2021-4 A3 0.88 01/21/2026	11/16/2021 11/24/2021 504,277.04	554,169.80 0.00 (49,938.36) 504,237.44	135.47 406.42 123.27 394.21	5.99 0.00 5.99 400.21	400.21
438516CB0	HONEYWELL INTERNATIONAL INC 1.35 06/01/2025	06/23/2020 06/25/2020 2,500,000.00	2,513,517.56 0.00 0.00 2,512,490.91	11,250.00 0.00 14,062.50 2,812.50	0.00 (1,026.65) (1,026.65) 1,785.85	1,785.85
44891WAC3	HALST 2022-A A3 1.16 01/15/2025	01/11/2022 01/19/2022 0.00	122,002.75 0.00 (122,003.35) 0.00	62.90 117.94 0.00 55.04	0.60 0.00 0.60 55.64	55.64
448973AD9	HART 2024-A A3 4.99 02/15/2029	03/11/2024 03/20/2024 660,000.00	659,855.44 0.00 0.00 659,857.88	1,006.32 2,287.08 1,463.73 2,744.50	2.44 0.00 2.44 2,746.93	2,746.93
448977AD0	HART 2022-A A3 2.22 10/15/2026	03/09/2022 03/16/2022 1,332,312.74	1,437,627.67 0.00 (105,342.94) 1,332,287.62	1,418.49 2,659.66 1,314.55 2,555.72	2.89 0.00 2.89 2,558.61	2,558.61
448988AD7	HALST 24A A3 5.02 03/15/2027	01/17/2024 01/24/2024 740,000.00	739,868.09 0.00 0.00 739,871.76	1,651.02 3,095.67 1,651.02 3,095.67	3.67 0.00 3.67 3,099.34	3,099.34
44933LAC7	HART 2021-A A3 0.38 09/15/2025	04/20/2021 04/28/2021 97,060.93	134,029.42 0.00 (36,971.90) 97,058.60	22.64 42.44 16.39 36.20	1.08 0.00 1.08 37.28	37.28

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44934KAC8	HART 2021-B A3 0.38 01/15/2026	07/20/2021 07/28/2021 586,164.44	690,533.65 0.00 (104,418.06) 586,124.87	116.63 218.69 99.00 201.06	9.29 0.00 9.29 210.35	210.35
44935FAD6	HART 2021-C A3 0.74 05/15/2026	11/09/2021 11/17/2021 348,961.65	388,469.69 0.00 (39,543.24) 348,931.26	127.77 239.58 114.77 226.57	4.81 0.00 4.81 231.38	231.38
4581X0DC9	INTER-AMERICAN DEVELOPMENT BANK 3.125 09/18/2028	3,480,000.00	3,314,314.48 0.00 0.00 3,317,362.04	3,927.08 0.00 12,989.58 9,062.50	3,047.56 0.00 3,047.56 12,110.06	12,110.06
4581X0DV7	INTER-AMERICAN DEVELOPMENT BANK 0.875 04/20/2026	04/13/2021 04/20/2021 5,420,000.00	5,409,817.70 0.00 0.00 5,410,225.54	21,209.51 23,712.50 1,449.10 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	2,971,349.56 0.00 0.00 2,971,832.16	20,968.75 0.00 31,281.25 10,312.50	482.60 0.00 482.60 10,795.10	10,795.10
459058JB0	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM 0.625 04/22/2025	04/15/2020 04/22/2020 3,560,000.00	3,557,087.63 0.00 0.00 3,557,313.98	9,842.81 11,142.80 557.14 1,857.13	226.35 0.00 226.35 2,083.48	2,083.48
459058JL8	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM 0.5 10/28/2025	2,000,000.00	1,999,587.99 0.00 0.00 1,999,609.48	4,250.00 5,000.00 83.33 833.33	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	4,830,785.93 0.00 0.00 4,834,033.80	38,402.78 0.00 52,986.11 14,583.33	3,247.87 0.00 3,247.87 17,831.20	17,831.20
45950KDD9	INTERNATIONAL FINANCE CORP 4.5 07/13/2028	07/06/2023 07/13/2023 1,285,000.00	1,283,778.98 0.00 0.00 1,283,802.40	12,528.75 0.00 17,347.50 4,818.75	23.42 0.00 23.42 4,842.17	4,842.17

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46647PBH8	JPMORGAN CHASE & CO 2.005 03/13/2026	03/12/2021 03/16/2021 1,250,000.00	1,259,952.69 0.00 0.00 1,259,089.74	1,253.13 0.00 3,341.67 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	1,010,097.01 0.00 0.00 1,009,312.27	9,199.92 10,415.00 520.75 1,735.83	0.00 (784.74) (784.74) 951.09	951.09
47787JAC2	JDOT 2022 A3 0.36 09/15/2026	03/10/2022 03/16/2022 814,412.26	871,310.16 0.00 (56,996.62) 814,323.09	898.52 1,684.72 839.75 1,625.95	9.54 0.00 9.54 1,635.49	1,635.49
47788UAC6	JDOT 2021 A3 0.36 09/15/2025	03/02/2021 03/10/2021 143,730.46	170,039.04 0.00 (26,317.32) 143,723.49	27.21 51.01 23.00 46.80	1.77 0.00 1.77 48.57	48.57
47800AAC4	JDOT 2022-B A3 3.74 02/16/2027	07/12/2022 07/20/2022 1,160,000.00	1,159,932.50 0.00 0.00 1,159,934.43	1,928.18 3,615.33 1,928.18 3,615.33	1.93 0.00 1.93 3,617.26	3,617.26
47800BAC2	JDOT 2022-C A3 5.09 06/15/2027	10/12/2022 10/19/2022 2,030,000.00	2,029,892.93 0.00 0.00 2,029,895.68	4,592.31 8,610.58 4,592.31 8,610.58	2.75 0.00 2.75 8,613.33	8,613.33
47800RAD5	JDOT 2024 A3 4.96 11/15/2028	03/11/2024 03/19/2024 515,000.00	514,971.38 0.00 0.00 514,971.89	851.47 1,844.84 1,135.29 2,128.66	0.51 0.00 0.51 2,129.17	2,129.17
58768PAC8	MBART 2022-1 A3 5.21 08/16/2027	11/15/2022 11/22/2022 3,615,000.00	3,614,494.55 0.00 0.00 3,614,506.86	8,370.73 15,695.13 8,370.73 15,695.13	12.31 0.00 12.31 15,707.44	15,707.44
59217GER6	METROPOLITAN LIFE GLOBAL FUNDING I 1.875 01/11/2027	01/03/2022 01/11/2022 2,475,000.00	2,473,431.64 0.00 0.00 2,473,478.00	10,312.50 0.00 14,179.69 3,867.19	46.36 0.00 46.36 3,913.54	3,913.54

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61744YAP3	MORGAN STANLEY 3.772 01/24/2029	01/23/2024 01/25/2024 1,000,000.00	952,380.39 0.00 0.00 953,405.94	7,020.11 0.00 10,163.44 3,143.33	1,025.55 0.00 1,025.55 4,168.88	4,168.88
61747YEA9	MORGAN STANLEY 0.79 05/30/2025	2,000,000.00	1,999,950.13 0.00 0.00 1,999,975.49	5,310.56 0.00 6,627.22 1,316.67	28.41 (3.05) 25.36 1,342.02	1,342.02
61747YEX9	MORGAN STANLEY 6.138 10/16/2026	10/19/2022 10/21/2022 1,000,000.00	999,228.79 0.00 0.00 999,253.73	28,132.50 30,690.00 2,557.50 5,115.00	24.93 0.00 24.93 5,139.93	5,139.93
747525AF0	QUALCOMM INC 3.45 05/20/2025	2,725,000.00	2,770,988.95 0.00 0.00 2,766,743.81	34,210.10 0.00 42,044.48 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	01/19/2024 01/23/2024 2,355,000.00	2,339,104.73 0.00 0.00 2,339,382.14	32,590.58 0.00 41,814.33 9,223.75	277.40 0.00 277.40 9,501.15	9,501.15
78015K7H1	ROYAL BANK OF CANADA 1.15 06/10/2025	12/22/2021 12/27/2021 1,000,000.00	996,757.34 0.00 0.00 996,980.97	3,545.83 0.00 4,504.17 958.33	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	2,961,405.47 0.00 0.00 2,962,136.89	26,000.00 0.00 39,000.00 13,000.00	731.42 0.00 731.42 13,731.42	13,731.42
79466LAG9	SALESFORCE INC 0.625 07/15/2024	06/29/2021 07/12/2021 490,000.00	489,976.13 0.00 0.00 489,982.95	646.53 0.00 901.74 255.21	6.82 0.00 6.82 262.03	262.03
808513BY0	CHARLES SCHWAB CORP 2.45 03/03/2027	03/01/2022 03/03/2022 975,000.00	974,385.27 0.00 0.00 974,402.57	1,857.92 0.00 3,848.54 1,990.63	17.30 0.00 17.30 2,007.93	2,007.93

INCOME EARNED

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

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89114TZT2	TORONTO-DOMINION BANK 2.8 03/10/2027	03/09/2022 03/11/2022 3,250,000.00	3,234,847.18 0.00 0.00 3,235,270.84	5,308.33 0.00 12,891.67 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	747,014.92 0.00 0.00 747,072.04	8,514.63 0.00 11,966.50 3,451.88	57.11 0.00 57.11 3,508.99	3,508.99
89236TJK2	TOYOTA MOTOR CREDIT CORP 1.125 06/18/2026	2,000,000.00	1,999,420.13 0.00 0.00 1,999,441.66	6,437.50 0.00 8,312.50 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	1,473,604.17 0.00 0.00 1,474,229.17	2,085.42 0.00 7,772.92 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	939,961.50 0.00 0.00 939,962.54	1,507.92 4,112.50 1,507.92 4,112.50	1.04 0.00 1.04 4,113.54	4,113.54
90331HPL1	US BANK NA 2.05 01/21/2025	01/16/2020 01/21/2020 4,115,000.00	4,113,584.75 0.00 0.00 4,113,728.67	16,402.85 0.00 23,432.64 7,029.79	143.92 0.00 143.92 7,173.72	7,173.72
9128283J7	UNITED STATES TREASURY 2.125 11/30/2024	0.00	0.00 0.00 0.00 0.00	0.00 0.00 0.00 0.00	0.00 0.00 0.00 0.00	0.00
912828Z78	UNITED STATES TREASURY 1.5 01/31/2027	04/27/2022 04/28/2022 3,000,000.00	2,896,426.53 0.00 0.00 2,899,428.66	7,541.21 0.00 11,250.00 3,708.79	3,002.13 0.00 3,002.13 6,710.92	6,710.92
91282CBH3	UNITED STATES TREASURY 0.375 01/31/2026	2,000,000.00	1,988,979.66 0.00 0.00 1,989,473.11	1,256.87 0.00 1,875.00 618.13	493.45 0.00 493.45 1,111.58	1,111.58

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91282CBT7	UNITED STATES TREASURY 0.75 03/31/2026	3,000,000.00	2,984,546.65 0.00 0.00 2,985,182.59	61.48 11,250.00 1,905.74 13,094.26	635.94 0.00 635.94 13,730.20	13,730.20
91282CCF6	UNITED STATES TREASURY 0.75 05/31/2026	2,000,000.00	1,992,408.78 0.00 0.00 1,992,697.05	5,040.98 0.00 6,270.49 1,229.51	288.27 0.00 288.27 1,517.78	1,517.78
91282CCW9	UNITED STATES TREASURY 0.75 08/31/2026	10,000,000.00	9,985,312.75 0.00 0.00 9,985,812.31	6,521.74 0.00 12,635.87 6,114.13	499.57 0.00 499.57 6,613.70	6,613.70
91282CDG3	UNITED STATES TREASURY 1.125 10/31/2026	7,000,000.00	6,975,587.86 0.00 0.00 6,976,364.49	33,100.96 39,375.00 213.99 6,488.03	776.63 0.00 776.63 7,264.67	7,264.67
91282CEN7	UNITED STATES TREASURY 2.75 04/30/2027	7,500,000.00	7,192,647.09 0.00 0.00 7,200,850.46	86,692.99 103,125.00 560.46 16,992.47	8,203.37 0.00 8,203.37 25,195.84	25,195.84
91282CEQ0	UNITED STATES TREASURY 2.75 05/15/2025	2,000,000.00	4,446,499.53 0.00 (2,471,818.14) 1,977,966.12	46,916.21 30,068.68 25,384.62 8,537.09	3,284.73 0.00 3,284.73 11,821.82	11,821.82
91282CEW7	UNITED STATES TREASURY 3.25 06/30/2027	5,000,000.00	5,020,592.25 0.00 0.00 5,020,070.93	41,071.43 0.00 54,464.29 13,392.86	4.75 (526.07) (521.32) 12,871.53	12,871.53
91282CFE6	UNITED STATES TREASURY 3.125 08/15/2025	7,500,000.00	7,441,661.44 0.00 0.00 7,445,154.77	29,618.82 0.00 48,935.44 19,316.62	3,493.33 0.00 3,493.33 22,809.95	22,809.95
91282CFM8	UNITED STATES TREASURY 4.125 09/30/2027	4,000,000.00	4,018,868.09 0.00 0.00 4,018,424.83	450.82 82,500.00 13,975.41 96,024.59	84.22 (527.48) (443.26) 95,581.33	95,581.33

INCOME EARNED

PRISM Short Term Core Portfolio | Account #10290 | As of April 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
91282CFP1	UNITED STATES TREASURY 4.25 10/15/2025	4,000,000.00	4,002,749.30 0.00 0.00 4,002,602.54	78,497.27 85,000.00 7,431.69 13,934.43	169.27 (316.03) (146.76) 13,787.67	13,787.67
91282CGC9	UNITED STATES TREASURY 3.875 12/31/2027	8,000,000.00	8,048,277.13 0.00 0.00 8,047,219.19	78,351.65 0.00 103,901.10 25,549.45	155.55 (1,213.48) (1,057.94) 24,491.52	24,491.52
91282CGT2	UNITED STATES TREASURY 3.625 03/31/2028	5,000,000.00	4,902,526.46 0.00 0.00 4,904,529.34	495.22 90,625.00 15,351.78 105,481.56	2,002.88 0.00 2,002.88 107,484.44	107,484.44
91282CHE4	UNITED STATES TREASURY 3.625 05/31/2028	9,000,000.00	8,824,854.32 0.00 0.00 8,828,308.87	109,641.39 0.00 136,383.20 26,741.80	3,454.55 0.00 3,454.55 30,196.35	30,196.35
91282CHQ7	UNITED STATES TREASURY 4.125 07/31/2028	12,750,000.00	12,605,965.10 0.00 0.00 12,608,696.49	88,137.88 0.00 131,484.38 43,346.50	2,731.38 0.00 2,731.38 46,077.88	46,077.88
91282CJA0	UNITED STATES TREASURY 4.625 09/30/2028	7,500,000.00	7,490,902.44 0.00 0.00 7,491,068.55	947.75 173,437.50 29,380.12 201,869.88	593.40 (427.28) 166.11 202,035.99	202,035.99
91282CJN2	UNITED STATES TREASURY 4.375 11/30/2028	9,000,000.00	9,114,444.44 0.00 0.00 9,112,429.57	132,325.82 0.00 164,600.41 32,274.59	0.00 (2,014.87) (2,014.87) 30,259.72	30,259.72
91282CJR3	UNITED STATES TREASURY 3.75 12/31/2028	4,000,000.00	3,955,309.72 0.00 0.00 3,956,082.47	37,912.09 0.00 50,274.73 12,362.64	772.74 0.00 772.74 13,135.38	13,135.38
91282CKD2	UNITED STATES TREASURY 4.25 02/28/2029	8,500,000.00	3,998,793.31 4,417,089.85 0.00 8,416,438.20	14,782.61 (26,331.52) 60,862.77 19,748.64	656.72 (101.68) 555.04 20,303.69	20,303.69

INCOME EARNED

PRISM Short Term Core Portfolio | Account #10290 | As of April 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
91282CKP5	UNITED STATES TREASURY 4.625 04/30/2029	04/30/2024 04/30/2024 1,000,000.00	0.00 997,031.25 0.00 997,032.88	0.00 0.00 125.68 125.68	1.63 0.00 1.63 127.31	127.31
91324PEG3	UNITEDHEALTH GROUP INC 3.7 05/15/2027	08/16/2022 08/18/2022 2,000,000.00	2,012,967.61 0.00 0.00 2,012,616.82	27,955.56 0.00 34,122.22 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	1,011,818.60 0.00 0.00 1,011,562.42	6,708.33 0.00 11,083.33 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	2,999,725.50 0.00 0.00 2,999,731.90	42,500.00 0.00 51,875.00 9,375.00	38.01 (31.61) 6.40 9,381.40	9,381.40
931142ER0	WALMART INC 1.05 09/17/2026	09/08/2021 09/17/2021 780,000.00	779,274.21 0.00 0.00 779,298.43	318.50 0.00 1,001.00 682.50	24.22 0.00 24.22 706.72	706.72
931142EX7	WALMART INC 3.95 09/09/2027	09/09/2022 1,500,000.00	1,498,518.66 0.00 0.00 1,498,554.04	3,620.83 0.00 8,558.33 4,937.50	35.38 0.00 35.38 4,972.88	4,972.88
Total Fixed Income		**278,522,633.29**	**275,095,985.39** **5,414,121.10** **(3,878,357.52)** **276,672,880.99**	**1,642,867.48** **904,321.97** **1,794,039.07** **1,055,493.56**	**63,962.08** **(22,830.06)** **41,132.02** **1,096,625.58**	**1,096,625.58**
TOTAL PORTFOLIO		**279,344,367.20**	**276,934,339.64** **7,498,208.53** **(6,618,793.47)** **277,494,614.90**	**1,642,867.48** **913,616.03** **1,794,039.07** **1,064,787.62**	**63,962.08** **(22,830.06)** **41,132.02** **1,105,919.64**	**1,105,919.64**

INCOME EARNED

CHANDLER ASSET MANAGEMENT

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

Cusip	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
CASH & EQUIVALENTS						
31846V567	FIRST AMER:GVT OBLG Z	2,823,565.98	814,899.17 22,751,520.15 (20,742,853.34) 2,823,565.98	0.00 6,834.74 0.00 6,834.74	0.00 0.00 0.00 6,834.74	6,834.74
CCYUSD	Receivable	2,503,710.11	6,834.74 0.00 0.00 2,503,710.11	0.00 0.00 0.00 0.00	0.00 0.00 0.00 0.00	0.00
Total Cash & Equivalents		**5,327,276.09**	**821,733.91** **22,751,520.15** **(20,742,853.34)** **5,327,276.09**	**0.00** **6,834.74** **0.00** **6,834.74**	**0.00** **0.00** **0.00** **6,834.74**	**6,834.74**
FIXED INCOME						
023135CF1	AMAZON.COM INC 3.3 04/13/2027	2,250,000.00	2,236,692.64 0.00 0.00 2,237,075.68	3,712.50 0.00 9,900.00 6,187.50	383.03 0.00 383.03 6,570.53	6,570.53
02582JJV3	AMXCA 2022-3 A 3.75 08/15/2025	09/21/2022 09/23/2022 3,000,000.00	2,968,193.48 0.00 0.00 2,970,286.91	5,000.00 9,375.00 5,000.00 9,375.00	2,093.42 0.00 2,093.42 11,468.42	11,468.42
02665WEM9	AMERICAN HONDA FINANCE CORP 5.125 07/07/2028	10/12/2023 10/16/2023 1,640,000.00	1,611,691.72 0.00 0.00 1,612,266.04	26,615.83 0.00 33,620.00 7,004.17	574.32 0.00 574.32 7,578.48	7,578.48
037833AZ3	APPLE INC 2.5 02/09/2025	07/14/2021 07/16/2021 1,000,000.00	1,012,910.67 0.00 0.00 1,011,501.41	5,694.44 0.00 7,777.78 2,083.33	0.00 (1,409.26) (1,409.26) 674.07	674.07
05593AAC3	BMWLT 2023-1 A3 5.16 11/25/2025	02/07/2023 02/15/2023 357,149.47	359,995.16 0.00 (2,850.53) 357,144.92	309.60 1,548.00 307.15 1,545.55	0.30 0.00 0.30 1,545.85	1,545.85

INCOME EARNED

PRISM Short Term Core Portfolio | Account #10290 | As of May 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
05602RAD3	BMWOT 2022-A A3 3.21 08/25/2026	1,857,658.34	1,994,026.97 0.00 (155,282.81) 1,840,842.84	1,076.92 5,384.62 993.85 5,301.54	2,098.69 0.00 2,098.69 7,400.23	7,400.23
06051GGF0	BANK OF AMERICA CORP 3.824 01/20/2028	3,850,000.00	3,690,191.06 0.00 0.00 3,695,175.05	41,304.51 0.00 53,573.18 12,268.67	4,983.98 0.00 4,983.98 17,252.65	17,252.65
06368FAC3	BANK OF MONTREAL 1.25 09/15/2026	09/15/2021 2,500,000.00	2,497,882.12 0.00 0.00 2,497,957.84	3,993.06 0.00 6,597.22 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	988,134.45 0.00 0.00 988,363.20	5,717.00 0.00 10,481.17 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	1,010,394.77 0.00 0.00 1,009,792.45	17,884.72 19,750.00 1,426.39 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	940,276.52 0.00 0.00 941,903.43	15,302.67 0.00 18,629.33 3,326.67	1,626.91 0.00 1,626.91 4,953.58	4,953.58
084664CZ2	BERKSHIRE HATHAWAY FINANCE CORP 2.3 03/15/2027	03/07/2022 03/15/2022 1,300,000.00	1,299,858.24 0.00 0.00 1,299,862.43	3,820.56 0.00 6,312.22 2,491.67	4.19 0.00 4.19 2,495.86	2,495.86
14913R2V8	CATERPILLAR FINANCIAL SERVICES CORP 3.4 05/13/2025	05/10/2022 05/13/2022 1,345,000.00	1,344,412.43 0.00 0.00 1,344,460.75	21,340.67 22,865.00 2,286.50 3,810.83	48.31 0.00 48.31 3,859.15	3,859.15
14913R3A3	CATERPILLAR FINANCIAL SERVICES CORP 3.6 08/12/2027	2,315,000.00	2,305,989.28 0.00 0.00 2,306,222.45	18,288.50 0.00 25,233.50 6,945.00	233.17 0.00 233.17 7,178.17	7,178.17

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
161571HV9	CHAIT 241 A 4.6 01/16/2029	01/24/2024 01/31/2024 2,995,000.00	2,994,566.77 0.00 0.00 2,994,574.57	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	1,474,502.12 0.00 0.00 1,474,510.88	12,916.49 0.00 18,877.95 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	1,420,680.02 0.00 0.00 1,422,363.06	26,625.00 26,625.00 4,437.50 4,437.50	1,683.04 0.00 1,683.04 6,120.54	6,120.54
24422EWK1	JOHN DEERE CAPITAL CORP 4.15 09/15/2027	09/20/2022 09/22/2022 1,500,000.00	1,486,091.74 0.00 0.00 1,486,441.71	7,954.17 0.00 13,141.67 5,187.50	349.96 0.00 349.96 5,537.46	5,537.46
24422EWR6	JOHN DEERE CAPITAL CORP 4.75 01/20/2028	01/23/2023 01/25/2023 1,500,000.00	1,517,228.18 0.00 0.00 1,516,835.19	19,989.58 0.00 25,927.08 5,937.50	0.00 (392.99) (392.99) 5,544.51	5,544.51
26442CAS3	DUKE ENERGY CAROLINAS LLC 2.95 12/01/2026	10/05/2022 10/07/2022 2,000,000.00	1,919,187.12 0.00 0.00 1,921,840.94	24,583.33 0.00 29,500.00 4,916.67	2,653.81 0.00 2,653.81 7,570.48	7,570.48
3130A3GE8	FEDERAL HOME LOAN BANKS 2.75 12/13/2024	02/06/2020 02/10/2020 0.00	2,517,979.02 0.00 (2,515,353.76) 0.00	26,354.17 32,465.28 0.00 6,111.11	0.00 (2,625.25) (2,625.25) 3,485.86	3,485.86
3130ATS57	FEDERAL HOME LOAN BANKS 4.5 03/10/2028	03/21/2023 03/22/2023 3,000,000.00	3,050,467.82 0.00 0.00 3,049,357.45	19,125.00 0.00 30,375.00 11,250.00	0.00 (1,110.36) (1,110.36) 10,139.64	10,139.64
3130ATUC9	FEDERAL HOME LOAN BANKS 4.5 12/12/2025	02/09/2023 02/10/2023 2,500,000.00	2,510,407.01 0.00 0.00 2,509,860.20	43,437.50 0.00 52,812.50 9,375.00	0.00 (546.81) (546.81) 8,828.19	8,828.19

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
3133ENS43	FEDERAL FARM CREDIT BANKS FUNDING CORP 4.375 10/17/2024	10/12/2022 10/17/2022 0.00	2,999,049.81 0.00 (2,999,201.62) 0.00	5,104.17 14,947.92 0.00 9,843.75	151.81 0.00 151.81 9,995.56	9,995.56
3133XVDG3	FEDERAL HOME LOAN BANKS 4.375 09/13/2024	09/26/2022 09/27/2022 0.00	2,999,988.70 0.00 (2,999,990.96) 0.00	17,500.00 27,343.75 0.00 9,843.75	2.26 0.00 2.26 9,846.01	9,846.01
3135G03U5	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.625 04/22/2025	04/22/2020 04/24/2020 2,880,000.00	2,878,842.06 0.00 0.00 2,878,942.89	450.00 0.00 1,950.00 1,500.00	100.83 0.00 100.83 1,600.83	1,600.83
3135G05X7	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.375 08/25/2025	08/25/2020 08/27/2020 3,385,000.00	3,380,822.42 0.00 0.00 3,381,091.66	2,327.19 0.00 3,385.00 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	3,511,164.77 0.00 0.00 3,511,378.99	8,494.58 8,787.50 1,171.67 1,464.58	214.22 0.00 214.22 1,678.80	1,678.80
3135G0W66	FEDERAL NATIONAL MORTGAGE ASSOCIATION 1.625 10/15/2024	11/08/2019 11/12/2019 0.00	2,997,688.55 0.00 (2,998,062.26) 0.00	2,166.67 5,822.92 0.00 3,656.25	373.71 0.00 373.71 4,029.96	4,029.96
3137BFE98	FHMS K-041 A2 3.171 10/25/2024	07/01/2021 07/07/2021 1,929,659.10	1,979,739.62 0.00 (30,869.04) 1,944,736.86	5,180.70 5,180.70 5,099.12 5,099.13	0.00 (4,133.72) (4,133.72) 965.41	965.41
3137EAEU9	FEDERAL HOME LOAN MORTGAGE CORP 0.375 07/21/2025	07/21/2020 07/23/2020 2,100,000.00	2,097,442.84 0.00 0.00 2,097,620.58	2,187.50 0.00 2,843.75 656.25	177.74 0.00 177.74 833.99	833.99
3137EAEX3	FEDERAL HOME LOAN MORTGAGE CORP 0.375 09/23/2025	09/23/2020 09/25/2020 3,260,000.00	3,257,256.34 0.00 0.00 3,257,423.11	1,290.42 0.00 2,309.17 1,018.75	166.77 0.00 166.77 1,185.52	1,185.52

INCOME EARNED

PRISM Short Term Core Portfolio | Account #10290 | As of May 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
3137FGR31	FHMS K-078 A2 3.854 06/25/2028	09/18/2023 09/21/2023 1,000,000.00	960,443.51 0.00 0.00 961,265.40	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	1,282,939.81 0.00 0.00 1,284,350.07	4,426.33 4,426.33 4,426.33 4,426.33	1,410.27 0.00 1,410.27 5,836.60	5,836.60
362554AC1	GMCAR 2021-4 A3 0.68 09/16/2026	10/13/2021 10/21/2021 381,516.64	417,088.10 0.00 (35,575.88) 381,512.74	118.18 236.35 108.10 226.27	0.52 0.00 0.52 226.79	226.79
362585AC5	GMCAR 2022-2 A3 3.1 02/16/2027	04/05/2022 04/13/2022 782,668.80	833,950.31 0.00 (51,374.81) 782,583.91	1,077.31 2,154.61 1,010.95 2,088.25	8.40 0.00 8.40 2,096.66	2,096.66
36265MAC9	GMALT 2022-1 A3 1.9 03/20/2025	02/15/2022 02/23/2022 0.00	8,275.93 0.00 (8,275.94) 0.00	4.80 13.11 0.00 8.31	0.02 0.00 0.02 8.32	8.32
36266FAC3	GMALT 2022-2 A3 3.42 06/20/2025	05/03/2022 05/11/2022 186,552.95	390,513.44 0.00 (203,973.75) 186,547.09	408.10 1,113.00 194.95 899.85	7.40 0.00 7.40 907.24	907.24
36268GAD7	GMCAR 2024-1 A3 4.85 12/18/2028	01/09/2024 01/17/2024 315,000.00	314,940.35 0.00 0.00 314,941.44	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	939,890.40 0.00 0.00 939,893.62	1,461.96 3,987.17 1,461.96 3,987.17	3.22 0.00 3.22 3,990.39	3,990.39
380146AC4	GMCAR 2022-1 A3 1.26 11/16/2026	01/11/2022 01/19/2022 387,123.79	418,998.75 0.00 (31,892.02) 387,108.55	219.98 439.97 203.24 423.23	1.82 0.00 1.82 425.05	425.05

Cusip	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
40139LBD4	GUARDIAN LIFE GLOBAL FUNDING 1.25 05/13/2026	02/09/2022 02/11/2022 1,350,000.00	1,325,034.95 0.00 0.00 1,326,077.97	7,875.00 8,437.50 843.75 1,406.25	1,043.01 0.00 1,043.01 2,449.26	2,449.26
43815BAC4	HAROT 2022-1 A3 1.88 05/15/2026	02/15/2022 02/23/2022 1,108,798.77	1,203,209.44 0.00 (94,491.12) 1,108,727.72	1,005.42 1,885.15 926.46 1,806.20	9.41 0.00 9.41 1,815.60	1,815.60
43815GAC3	HAROT 2021-4 A3 0.88 01/21/2026	11/16/2021 11/24/2021 455,337.41	504,237.44 0.00 (48,939.63) 455,303.41	123.27 369.80 111.30 357.84	5.60 0.00 5.60 363.44	363.44
438516CB0	HONEYWELL INTERNATIONAL INC 1.35 06/01/2025	06/23/2020 06/25/2020 2,500,000.00	2,512,490.91 0.00 0.00 2,511,430.04	14,062.50 0.00 16,875.00 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	659,857.88 0.00 0.00 659,860.40	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 1,229,949.14	1,332,287.62 0.00 (102,363.60) 1,229,926.75	1,314.55 2,464.78 1,213.55 2,363.78	2.73 0.00 2.73 2,366.51	2,366.51
448988AD7	HALST 24A A3 5.02 03/15/2027	01/17/2024 01/24/2024 740,000.00	739,871.76 0.00 0.00 739,875.56	1,651.02 3,095.67 1,651.02 3,095.67	3.79 0.00 3.79 3,099.46	3,099.46
44933LAC7	HART 2021-A A3 0.38 09/15/2025	04/20/2021 04/28/2021 62,125.97	97,058.60 0.00 (34,934.96) 62,124.57	16.39 30.74 10.49 24.84	0.93 0.00 0.93 25.77	25.77
44934KAC8	HART 2021-B A3 0.38 01/15/2026	07/20/2021 07/28/2021 488,434.10	586,124.87 0.00 (97,730.34) 488,402.77	99.00 185.62 82.49 169.11	8.24 0.00 8.24 177.35	177.35

CHANDLER ASSET MANAGEMENT

PRISM Short Term Core Portfolio | Account #10290 | As of May 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
44935FAD6	HART 2021-C A3 0.74 05/15/2026	11/09/2021 11/17/2021 312,287.10	348,931.26 0.00 (36,674.55) 312,261.03	114.77 215.19 102.71 203.13	4.33 0.00 4.33 207.46	207.46
4581X0DC9	INTER-AMERICAN DEVELOPMENT BANK 3.125 09/18/2028	3,480,000.00	3,317,362.04 0.00 0.00 3,320,511.18	12,989.58 0.00 22,052.08 9,062.50	3,149.14 0.00 3,149.14 12,211.64	12,211.64
4581X0DV7	INTER-AMERICAN DEVELOPMENT BANK 0.875 04/20/2026	04/13/2021 04/20/2021 5,420,000.00	5,410,225.54 0.00 0.00 5,410,646.97	1,449.10 0.00 5,401.18 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	2,971,832.16 0.00 0.00 2,972,330.85	31,281.25 0.00 41,593.75 10,312.50	498.69 0.00 498.69 10,811.19	10,811.19
459058JB0	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM 0.625 04/22/2025	04/15/2020 04/22/2020 3,560,000.00	3,557,313.98 0.00 0.00 3,557,547.87	557.14 0.00 2,414.27 1,857.13	233.90 0.00 233.90 2,091.03	2,091.03
459058JL8	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM 0.5 10/28/2025	2,000,000.00	1,999,609.48 0.00 0.00 1,999,631.69	83.33 0.00 916.67 833.33	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	4,834,033.80 0.00 0.00 4,837,389.93	52,986.11 0.00 67,569.44 14,583.33	3,356.13 0.00 3,356.13 17,939.47	17,939.47
45950KDD9	INTERNATIONAL FINANCE CORP 4.5 07/13/2028	07/06/2023 07/13/2023 1,285,000.00	1,283,802.40 0.00 0.00 1,283,826.60	17,347.50 0.00 22,166.25 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	1,259,089.74 0.00 0.00 1,258,198.03	3,341.67 0.00 5,430.21 2,088.54	0.00 (891.72) (891.72) 1,196.83	1,196.83

INCOME EARNED

PRISM Short Term Core Portfolio | Account #10290 | As of May 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
46647PBK1	JPMORGAN CHASE & CO 2.083 04/22/2026	08/27/2021 08/31/2021 1,000,000.00	1,009,312.27 0.00 0.00 1,008,501.37	520.75 0.00 2,256.58 1,735.83	0.00 (810.90) (810.90) 924.93	924.93
47787JAC2	JDOT 2022 A3 0.36 09/15/2026	03/10/2022 03/16/2022 744,058.24	814,323.09 0.00 (70,354.02) 743,979.68	839.75 1,574.53 767.21 1,501.99	10.62 0.00 10.62 1,512.60	1,512.60
47788UAC6	JDOT 2021 A3 0.36 09/15/2025	03/02/2021 03/10/2021 108,244.11	143,723.49 0.00 (35,486.35) 108,239.19	23.00 43.12 17.32 37.44	2.04 0.00 2.04 39.49	39.49
47800AAC4	JDOT 2022-B A3 3.74 02/16/2027	07/12/2022 07/20/2022 1,078,842.84	1,159,934.43 0.00 (81,157.16) 1,078,783.71	1,928.18 3,615.33 1,793.28 3,480.43	6.44 0.00 6.44 3,486.87	3,486.87
47800BAC2	JDOT 2022-C A3 5.09 06/15/2027	10/12/2022 10/19/2022 2,030,000.00	2,029,895.68 0.00 0.00 2,029,898.51	4,592.31 8,610.58 4,592.31 8,610.58	2.84 0.00 2.84 8,613.42	8,613.42
47800RAD5	JDOT 2024 A3 4.96 11/15/2028	03/11/2024 03/19/2024 515,000.00	514,971.89 0.00 0.00 514,972.41	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 3,615,000.00	3,614,506.86 0.00 0.00 3,614,519.58	8,370.73 15,695.13 8,370.73 15,695.13	12.72 0.00 12.72 15,707.85	15,707.85
59217GER6	METROPOLITAN LIFE GLOBAL FUNDING I 1.875 01/11/2027	01/03/2022 01/11/2022 2,475,000.00	2,473,478.00 0.00 0.00 2,473,525.90	14,179.69 0.00 18,046.88 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	953,405.94 0.00 0.00 954,465.67	10,163.44 0.00 13,306.78 3,143.33	1,059.73 0.00 1,059.73 4,203.07	4,203.07

Cusip	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
61747YEA9	MORGAN STANLEY 0.79 05/30/2025	0.00	1,999,975.49 0.00 (2,000,000.00) 0.00	6,627.22 7,900.00 0.00 1,272.78	27.46 (2.95) 24.51 1,297.29	1,297.29
61747YEX9	MORGAN STANLEY 6.138 10/16/2026	10/19/2022 10/21/2022 1,000,000.00	999,253.73 0.00 0.00 999,279.49	2,557.50 0.00 7,672.50 5,115.00	25.76 0.00 25.76 5,140.76	5,140.76
747525AF0	QUALCOMM INC 3.45 05/20/2025	2,725,000.00	2,766,743.81 0.00 0.00 2,762,357.18	42,044.48 47,006.25 2,872.60 7,834.38	0.00 (4,386.64) (4,386.64) 3,447.74	3,447.74
756109BS2	REALTY INCOME CORP 4.7 12/15/2028	01/19/2024 01/23/2024 2,355,000.00	2,339,382.14 0.00 0.00 2,339,668.79	41,814.33 0.00 51,038.08 9,223.75	286.65 0.00 286.65 9,510.40	9,510.40
78015K7H1	ROYAL BANK OF CANADA 1.15 06/10/2025	12/22/2021 12/27/2021 1,000,000.00	996,980.97 0.00 0.00 997,212.05	4,504.17 0.00 5,462.50 958.33	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	2,962,136.89 0.00 0.00 2,962,892.69	39,000.00 0.00 52,000.00 13,000.00	755.80 0.00 755.80 13,755.80	13,755.80
79466LAG9	SALESFORCE INC 0.625 07/15/2024	06/29/2021 07/12/2021 490,000.00	489,982.95 0.00 0.00 489,990.00	901.74 0.00 1,156.94 255.21	7.05 0.00 7.05 262.26	262.26
808513BY0	CHARLES SCHWAB CORP 2.45 03/03/2027	03/01/2022 03/03/2022 975,000.00	974,402.57 0.00 0.00 974,420.45	3,848.54 0.00 5,839.17 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	3,235,270.84 0.00 0.00 3,235,708.62	12,891.67 0.00 20,475.00 7,583.33	437.78 0.00 437.78 8,021.11	8,021.11

PRISM Short Term Core Portfolio | Account #10290 | As of May 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
89115A2U5	TORONTO-DOMINION BANK 5.523 07/17/2028	09/19/2023 09/21/2023 750,000.00	747,072.04 0.00 0.00 747,131.05	11,966.50 0.00 15,418.38 3,451.88	59.02 0.00 59.02 3,510.89	3,510.89
89236TJK2	TOYOTA MOTOR CREDIT CORP 1.125 06/18/2026	2,000,000.00	1,999,441.66 0.00 0.00 1,999,463.91	8,312.50 0.00 10,187.50 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	1,474,229.17 0.00 0.00 1,474,875.00	7,772.92 0.00 13,460.42 5,687.50	645.83 0.00 645.83 6,333.33	6,333.33
89238GAD3	TLOT 2024-A A3 5.25 04/20/2027	02/21/2024 02/27/2024 940,000.00	939,962.54 0.00 0.00 939,963.61	1,507.92 4,112.50 1,507.92 4,112.50	1.07 0.00 1.07 4,113.57	4,113.57
90331HPL1	US BANK NA 2.05 01/21/2025	01/16/2020 01/21/2020 4,115,000.00	4,113,728.67 0.00 0.00 4,113,877.40	23,432.64 0.00 30,462.43 7,029.79	148.72 0.00 148.72 7,178.51	7,178.51
912828Z78	UNITED STATES TREASURY 1.5 01/31/2027	04/27/2022 04/28/2022 3,000,000.00	2,899,428.66 0.00 0.00 2,902,530.86	11,250.00 0.00 15,082.42 3,832.42	3,102.20 0.00 3,102.20 6,934.62	6,934.62
91282CBH3	UNITED STATES TREASURY 0.375 01/31/2026	2,000,000.00	1,989,473.11 0.00 0.00 1,989,983.00	1,875.00 0.00 2,513.74 638.74	509.90 0.00 509.90 1,148.63	1,148.63
91282CBT7	UNITED STATES TREASURY 0.75 03/31/2026	3,000,000.00	2,985,182.59 0.00 0.00 2,985,839.73	1,905.74 0.00 3,811.48 1,905.74	657.14 0.00 657.14 2,562.88	2,562.88
91282CCF6	UNITED STATES TREASURY 0.75 05/31/2026	2,000,000.00	1,992,697.05 0.00 0.00 1,992,994.94	6,270.49 7,500.00 40.98 1,270.49	297.88 0.00 297.88 1,568.38	1,568.38

INCOME EARNED

PRISM Short Term Core Portfolio | Account #10290 | As of May 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
91282CCW9	UNITED STATES TREASURY 0.75 08/31/2026	5,000,000.00	9,985,812.31 0.00 (4,993,130.96) 4,993,164.27	12,635.87 9,069.29 9,476.90 5,910.32	482.91 0.00 482.91 6,393.24	6,393.24
91282CDG3	UNITED STATES TREASURY 1.125 10/31/2026	7,000,000.00	6,976,364.49 0.00 0.00 6,977,167.01	213.99 0.00 6,847.83 6,633.83	802.52 0.00 802.52 7,436.35	7,436.35
91282CEN7	UNITED STATES TREASURY 2.75 04/30/2027	7,500,000.00	7,200,850.46 0.00 0.00 7,209,327.28	560.46 0.00 17,934.78 17,374.32	8,476.81 0.00 8,476.81 25,851.14	25,851.14
91282CEQ0	UNITED STATES TREASURY 2.75 05/15/2025	0.00	1,977,966.12 0.00 (1,979,070.72) 0.00	25,384.62 28,247.28 0.00 2,862.66	1,104.60 0.00 1,104.60 3,967.27	3,967.27
91282CEW7	UNITED STATES TREASURY 3.25 06/30/2027	5,000,000.00	5,020,070.93 0.00 0.00 5,019,532.23	54,464.29 0.00 68,303.57 13,839.29	4.91 (543.61) (538.70) 13,300.59	13,300.59
91282CFE6	UNITED STATES TREASURY 3.125 08/15/2025	2,500,000.00	7,445,154.77 0.00 (4,965,532.51) 2,482,921.51	48,935.44 44,213.60 22,965.32 18,243.48	3,299.25 0.00 3,299.25 21,542.73	21,542.73
91282CFM8	UNITED STATES TREASURY 4.125 09/30/2027	4,000,000.00	4,018,424.83 0.00 0.00 4,017,966.80	13,975.41 0.00 27,950.82 13,975.41	87.03 (545.06) (458.04) 13,517.37	13,517.37
91282CFP1	UNITED STATES TREASURY 4.25 10/15/2025	3,250,000.00	4,002,602.54 0.00 (750,463.21) 3,251,991.34	7,431.69 3,744.88 17,737.36 14,050.55	170.68 (318.66) (147.98) 13,902.57	13,902.57
91282CGC9	UNITED STATES TREASURY 3.875 12/31/2027	8,000,000.00	8,047,219.19 0.00 0.00 8,046,125.99	103,901.10 0.00 130,302.20 26,401.10	160.73 (1,253.93) (1,093.20) 25,307.90	25,307.90

INCOME EARNED

PRISM Short Term Core Portfolio | Account #10290 | As of May 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
91282CGT2	UNITED STATES TREASURY 3.625 03/31/2028	5,000,000.00	4,904,529.34 0.00 0.00 4,906,598.98	15,351.78 0.00 30,703.55 15,351.78	2,069.64 0.00 2,069.64 17,421.42	17,421.42
91282CHE4	UNITED STATES TREASURY 3.625 05/31/2028	9,000,000.00	8,828,308.87 0.00 0.00 8,831,878.58	136,383.20 163,125.00 891.39 27,633.20	3,569.70 0.00 3,569.70 31,202.90	31,202.90
91282CHQ7	UNITED STATES TREASURY 4.125 07/31/2028	12,750,000.00	12,608,696.49 0.00 0.00 12,611,518.91	131,484.38 0.00 176,275.76 44,791.38	2,822.43 0.00 2,822.43 47,613.81	47,613.81
91282CJA0	UNITED STATES TREASURY 4.625 09/30/2028	7,500,000.00	7,491,068.55 0.00 0.00 7,491,240.20	29,380.12 0.00 58,760.25 29,380.12	613.18 (441.52) 171.65 29,551.78	29,551.78
91282CJN2	UNITED STATES TREASURY 4.375 11/30/2028	9,000,000.00	9,112,429.57 0.00 0.00 9,110,347.54	164,600.41 196,875.00 1,075.82 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	3,956,082.47 0.00 0.00 3,956,880.97	50,274.73 0.00 63,049.45 12,774.73	798.50 0.00 798.50 13,573.23	13,573.23
91282CKD2	UNITED STATES TREASURY 4.25 02/28/2029	8,500,000.00	8,416,438.20 0.00 0.00 8,417,906.69	60,862.77 0.00 91,294.16 30,431.39	1,573.55 (105.06) 1,468.49 31,899.88	31,899.88
91282CKP5	UNITED STATES TREASURY 4.625 04/30/2029	4,000,000.00	997,032.88 3,024,375.00 0.00 4,021,296.32	125.68 (7,540.76) 16,086.96 8,420.52	50.40 (161.96) (111.56) 8,308.96	8,308.96
91324PEG3	UNITEDHEALTH GROUP INC 3.7 05/15/2027	08/16/2022 08/18/2022 2,000,000.00	2,012,616.82 0.00 0.00 2,012,254.33	34,122.22 37,000.00 3,288.89 6,166.67	0.00 (362.49) (362.49) 5,804.18	5,804.18

INCOME EARNED

PRISM Short Term Core Portfolio | Account #10290 | As of May 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
91324PEP3	UNITEDHEALTH GROUP INC 5.25 02/15/2028	02/21/2023 02/23/2023 1,000,000.00	1,011,562.42 0.00 0.00 1,011,297.69	11,083.33 0.00 15,458.33 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	2,999,731.90 0.00 0.00 2,999,738.51	51,875.00 56,250.00 5,000.00 9,375.00	39.28 (32.67) 6.61 9,381.61	9,381.61
931142ER0	WALMART INC 1.05 09/17/2026	09/08/2021 09/17/2021 780,000.00	779,298.43 0.00 0.00 779,323.45	1,001.00 0.00 1,683.50 682.50	25.03 0.00 25.03 707.53	707.53
931142EX7	WALMART INC 3.95 09/09/2027	09/09/2022 1,500,000.00	1,498,554.04 0.00 0.00 1,498,590.61	8,558.33 0.00 13,495.83 4,937.50	36.56 0.00 36.56 4,974.06	4,974.06
Total Fixed Income		**254,150,406.76**	**276,672,880.99** **3,024,375.00** **(27,323,032.52)** **252,414,253.63**	**1,794,039.07** **857,031.21** **1,650,041.02** **713,033.15**	**64,121.70** **(24,091.54)** **40,030.16** **753,063.31**	**753,063.31**
TOTAL PORTFOLIO		**259,477,682.85**	**277,494,614.90** **25,775,895.15** **(48,065,885.86)** **257,741,529.72**	**1,794,039.07** **863,865.95** **1,650,041.02** **719,867.89**	**64,121.70** **(24,091.54)** **40,030.16** **759,898.05**	**759,898.05**

INCOME EARNED

PRISM Short Term Core Portfolio | Account #10290 | As of June 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
CASH & EQUIVALENTS						
31846V567	FIRST AMER:GVT OBLG Z	219,262.41	2,823,565.98 10,135,707.34 (12,740,010.91) 219,262.41	0.00 4,944.83 0.00 4,944.83	0.00 0.00 0.00 4,944.83	4,944.83
CCYUSD	Receivable	316,288.44	2,503,710.11 0.00 0.00 316,288.44	0.00 0.00 0.00 0.00	0.00 0.00 0.00 0.00	0.00
Total Cash & Equivalents		**535,550.85**	**5,327,276.09 10,135,707.34 (12,740,010.91) 535,550.85**	**0.00 4,944.83 0.00 4,944.83**	**0.00 0.00 0.00 4,944.83**	**4,944.83**
FIXED INCOME						
023135CF1	AMAZON.COM INC 3.3 04/13/2027	2,250,000.00	2,237,075.68 0.00 0.00 2,237,446.35	9,900.00 0.00 16,087.50 6,187.50	370.68 0.00 370.68 6,558.18	6,558.18
02582JJV3	AMXCA 2022-3 A 3.75 08/15/2025	09/21/2022 09/23/2022 3,000,000.00	2,970,286.91 0.00 0.00 2,972,312.80	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	10/12/2023 10/16/2023 1,640,000.00	1,612,266.04 0.00 0.00 1,612,821.83	33,620.00 0.00 40,624.17 7,004.17	555.79 0.00 555.79 7,559.96	7,559.96
037833AZ3	APPLE INC 2.5 02/09/2025	07/14/2021 07/16/2021 1,000,000.00	1,011,501.41 0.00 0.00 1,010,137.61	7,777.78 0.00 9,861.11 2,083.33	0.00 (1,363.80) (1,363.80) 719.53	719.53
05522RDJ4	BACCT 2024-1 A 4.93 03/15/2029	06/06/2024 06/13/2024 1,230,000.00	0.00 1,229,931.00 0.00 1,229,931.72	0.00 0.00 3,031.95 3,031.95	0.72 0.00 0.72 3,032.67	3,032.67

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
05593AAC3	BMWLT 2023-1 A3 5.16 11/25/2025	02/07/2023 02/15/2023 317,088.37	357,144.92 0.00 (40,061.10) 317,084.56	307.15 1,535.74 272.70 1,501.29	0.73 0.00 0.73 1,502.02	1,502.02
05602RAD3	BMWOT 2022-A A3 3.21 08/25/2026	1,701,764.67	1,840,842.84 0.00 (155,893.67) 1,686,927.35	993.85 4,969.23 910.44 4,885.83	1,978.18 0.00 1,978.18 6,864.01	6,864.01
06051GGF0	BANK OF AMERICA CORP 3.824 01/20/2028	3,850,000.00	3,695,175.05 0.00 0.00 3,699,998.25	53,573.18 0.00 65,841.84 12,268.67	4,823.21 0.00 4,823.21 17,091.87	17,091.87
06368FAC3	BANK OF MONTREAL 1.25 09/15/2026	09/15/2021 2,500,000.00	2,497,957.84 0.00 0.00 2,498,031.13	6,597.22 0.00 9,201.39 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	988,363.20 0.00 0.00 988,584.57	10,481.17 0.00 15,245.33 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	1,009,792.45 0.00 0.00 1,009,209.57	1,426.39 0.00 4,718.06 3,291.67	0.00 (582.88) (582.88) 2,708.78	2,708.78
06406RBG1	BANK OF NEW YORK MELLON CORP 3.992 06/13/2028	10/26/2023 10/30/2023 1,000,000.00	941,903.43 0.00 0.00 943,477.87	18,629.33 19,960.00 1,996.00 3,326.67	1,574.43 0.00 1,574.43 4,901.10	4,901.10
084664CZ2	BERKSHIRE HATHAWAY FINANCE CORP 2.3 03/15/2027	03/07/2022 03/15/2022 1,300,000.00	1,299,862.43 0.00 0.00 1,299,866.49	6,312.22 0.00 8,803.89 2,491.67	4.06 0.00 4.06 2,495.72	2,495.72
14913R2V8	CATERPILLAR FINANCIAL SERVICES CORP 3.4 05/13/2025	05/10/2022 05/13/2022 1,345,000.00	1,344,460.75 0.00 0.00 1,344,507.51	2,286.50 0.00 6,097.33 3,810.83	46.76 0.00 46.76 3,857.59	3,857.59

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14913R3A3	CATERPILLAR FINANCIAL SERVICES CORP 3.6 08/12/2027	2,315,000.00	2,306,222.45 0.00 0.00 2,306,448.09	25,233.50 0.00 32,178.50 6,945.00	225.64 0.00 225.64 7,170.64	7,170.64
161571HV9	CHAIT 241 A 4.6 01/16/2029	01/24/2024 01/31/2024 2,995,000.00	2,994,574.57 0.00 0.00 2,994,582.12	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	1,474,510.88 0.00 0.00 1,474,519.35	18,877.95 0.00 24,839.41 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	1,422,363.06 0.00 0.00 1,423,991.80	4,437.50 0.00 8,875.00 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	1,486,441.71 0.00 0.00 1,486,780.38	13,141.67 0.00 18,329.17 5,187.50	338.68 0.00 338.68 5,526.18	5,526.18
24422EWR6	JOHN DEERE CAPITAL CORP 4.75 01/20/2028	01/23/2023 01/25/2023 1,500,000.00	1,516,835.19 0.00 0.00 1,516,454.88	25,927.08 0.00 31,864.58 5,937.50	0.00 (380.31) (380.31) 5,557.19	5,557.19
26442CAS3	DUKE ENERGY CAROLINAS LLC 2.95 12/01/2026	10/05/2022 10/07/2022 2,000,000.00	1,921,840.94 0.00 0.00 1,924,409.14	29,500.00 29,500.00 4,916.67 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	3,049,357.45 0.00 0.00 3,048,282.91	30,375.00 0.00 41,625.00 11,250.00	0.00 (1,074.55) (1,074.55) 10,175.45	10,175.45
3130ATUC9	FEDERAL HOME LOAN BANKS 4.5 12/12/2025	02/09/2023 02/10/2023 2,500,000.00	2,509,860.20 0.00 0.00 2,509,331.03	52,812.50 56,250.00 5,937.50 9,375.00	0.00 (529.17) (529.17) 8,845.83	8,845.83

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3135G03U5	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.625 04/22/2025	04/22/2020 04/24/2020 2,880,000.00	2,878,942.89 0.00 0.00 2,879,040.47	1,950.00 0.00 3,450.00 1,500.00	97.58 0.00 97.58 1,597.58	1,597.58
3135G05X7	FEDERAL NATIONAL MORTGAGE ASSOCIATION 0.375 08/25/2025	08/25/2020 08/27/2020 3,385,000.00	3,381,091.66 0.00 0.00 3,381,352.22	3,385.00 0.00 4,442.81 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	3,511,378.99 0.00 0.00 3,511,586.30	1,171.67 0.00 2,636.25 1,464.58	207.31 0.00 207.31 1,671.89	1,671.89
3137BFE98	FHMS K-041 A2 3.171 10/25/2024	07/01/2021 07/07/2021 1,893,353.88	1,944,736.86 0.00 (36,305.22) 1,904,510.07	5,099.12 5,099.12 5,003.19 5,003.18	0.00 (3,921.57) (3,921.57) 1,081.62	1,081.62
3137EAEU9	FEDERAL HOME LOAN MORTGAGE CORP 0.375 07/21/2025	07/21/2020 07/23/2020 2,100,000.00	2,097,620.58 0.00 0.00 2,097,792.58	2,843.75 0.00 3,500.00 656.25	172.01 0.00 172.01 828.26	828.26
3137EAEX3	FEDERAL HOME LOAN MORTGAGE CORP 0.375 09/23/2025	09/23/2020 09/25/2020 3,260,000.00	3,257,423.11 0.00 0.00 3,257,584.51	2,309.17 0.00 3,327.92 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	961,265.40 0.00 0.00 962,060.77	3,211.67 3,211.67 3,211.67 3,211.67	795.37 0.00 795.37 4,007.04	4,007.04
3137FJKE8	FHMS K-082 A2 3.92 09/25/2028	10/30/2023 11/02/2023 1,355,000.00	1,284,350.07 0.00 0.00 1,285,714.85	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
362554AC1	GMCAR 2021-4 A3 0.68 09/16/2026	10/13/2021 10/21/2021 346,631.96	381,512.74 0.00 (34,884.68) 346,628.55	108.10 216.19 98.21 206.31	0.48 0.00 0.48 206.79	206.79

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362585AC5	GMCAR 2022-2 A3 3.1 02/16/2027	04/05/2022 04/13/2022 731,124.07	782,583.91 0.00 (51,544.73) 731,047.18	1,010.95 2,021.90 944.37 1,955.32	7.99 0.00 7.99 1,963.31	1,963.31
36266FAC3	GMALT 2022-2 A3 3.42 06/20/2025	05/03/2022 05/11/2022 0.00	186,547.09 0.00 (186,552.95) 0.00	194.95 531.68 0.00 336.73	5.86 0.00 5.86 342.59	342.59
36268GAD7	GMCAR 2024-1 A3 4.85 12/18/2028	01/09/2024 01/17/2024 315,000.00	314,941.44 0.00 0.00 314,942.50	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	939,893.62 0.00 0.00 939,896.73	1,461.96 3,987.17 1,461.96 3,987.17	3.12 0.00 3.12 3,990.29	3,990.29
380146AC4	GMCAR 2022-1 A3 1.26 11/16/2026	01/11/2022 01/19/2022 353,637.96	387,108.55 0.00 (33,485.83) 353,624.51	203.24 406.48 185.66 388.90	1.78 0.00 1.78 390.68	390.68
40139LBD4	GUARDIAN LIFE GLOBAL FUNDING 1.25 05/13/2026	02/09/2022 02/11/2022 1,350,000.00	1,326,077.97 0.00 0.00 1,327,087.33	843.75 0.00 2,250.00 1,406.25	1,009.37 0.00 1,009.37 2,415.62	2,415.62
43815BAC4	HAROT 2022-1 A3 1.88 05/15/2026	02/15/2022 02/23/2022 1,015,476.42	1,108,727.72 0.00 (93,322.35) 1,015,414.09	926.46 1,737.12 848.49 1,659.14	8.72 0.00 8.72 1,667.86	1,667.86
43815GAC3	HAROT 2021-4 A3 0.88 01/21/2026	11/16/2021 11/24/2021 407,566.89	455,303.41 0.00 (47,770.53) 407,537.98	111.30 333.91 99.63 322.23	5.09 0.00 5.09 327.32	327.32
438516CB0	HONEYWELL INTERNATIONAL INC 1.35 06/01/2025	06/23/2020 06/25/2020 2,500,000.00	2,511,430.04 0.00 0.00 2,510,403.39	16,875.00 16,875.00 2,812.50 2,812.50	0.00 (1,026.65) (1,026.65) 1,785.85	1,785.85

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448973AD9	HART 2024-A A3 4.99 02/15/2029	03/11/2024 03/20/2024 660,000.00	659,860.40 0.00 0.00 659,862.83	1,463.73 2,744.50 1,463.73 2,744.50	2.44 0.00 2.44 2,746.94	2,746.94
448977AD0	HART 2022-A A3 2.22 10/15/2026	03/09/2022 03/16/2022 1,128,234.86	1,229,926.75 0.00 (101,714.27) 1,128,215.04	1,213.55 2,275.41 1,113.19 2,175.05	2.56 0.00 2.56 2,177.61	2,177.61
448988AD7	HALST 24A A3 5.02 03/15/2027	01/17/2024 01/24/2024 740,000.00	739,875.56 0.00 0.00 739,879.23	1,651.02 3,095.67 1,651.02 3,095.67	3.67 0.00 3.67 3,099.34	3,099.34
44933LAC7	HART 2021-A A3 0.38 09/15/2025	04/20/2021 04/28/2021 27,346.00	62,124.57 0.00 (34,779.96) 27,345.43	10.49 19.67 4.62 13.80	0.82 0.00 0.82 14.62	14.62
44934KAC8	HART 2021-B A3 0.38 01/15/2026	07/20/2021 07/28/2021 389,803.04	488,402.77 0.00 (98,631.06) 389,779.30	82.49 154.67 65.83 138.01	7.59 0.00 7.59 145.61	145.61
44935FAD6	HART 2021-C A3 0.74 05/15/2026	11/09/2021 11/17/2021 275,947.53	312,261.03 0.00 (36,339.57) 275,925.47	102.71 192.58 90.76 180.63	4.00 0.00 4.00 184.63	184.63
4581X0DC9	INTER-AMERICAN DEVELOPMENT BANK 3.125 09/18/2028	3,480,000.00	3,320,511.18 0.00 0.00 3,323,558.74	22,052.08 0.00 31,114.58 9,062.50	3,047.56 0.00 3,047.56 12,110.06	12,110.06
4581X0DV7	INTER-AMERICAN DEVELOPMENT BANK 0.875 04/20/2026	04/13/2021 04/20/2021 5,420,000.00	5,410,646.97 0.00 0.00 5,411,054.80	5,401.18 0.00 9,353.26 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	2,972,330.85 0.00 0.00 2,972,813.45	41,593.75 0.00 51,906.25 10,312.50	482.60 0.00 482.60 10,795.10	10,795.10

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459058JB0	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM 0.625 04/22/2025	04/15/2020 04/22/2020 3,560,000.00	3,557,547.87 0.00 0.00 3,557,774.22	2,414.27 0.00 4,271.41 1,857.13	226.35 0.00 226.35 2,083.48	2,083.48
459058JL8	INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPM 0.5 10/28/2025	2,000,000.00	1,999,631.69 0.00 0.00 1,999,653.19	916.67 0.00 1,750.00 833.33	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	4,837,389.93 0.00 0.00 4,840,637.80	67,569.44 0.00 82,152.78 14,583.33	3,247.87 0.00 3,247.87 17,831.20	17,831.20
45950KDD9	INTERNATIONAL FINANCE CORP 4.5 07/13/2028	07/06/2023 07/13/2023 1,285,000.00	1,283,826.60 0.00 0.00 1,283,850.02	22,166.25 0.00 26,985.00 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	1,258,198.03 0.00 0.00 1,257,335.08	5,430.21 0.00 7,518.75 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	1,008,501.37 0.00 0.00 1,007,716.63	2,256.58 0.00 3,992.42 1,735.83	0.00 (784.74) (784.74) 951.09	951.09
47787JAC2	JDOT 2022 A3 0.36 09/15/2026	03/10/2022 03/16/2022 696,864.68	743,979.68 0.00 (47,193.56) 696,793.75	767.21 1,438.51 718.54 1,389.85	7.62 0.00 7.62 1,397.47	1,397.47
47788UAC6	JDOT 2021 A3 0.36 09/15/2025	03/02/2021 03/10/2021 84,270.42	108,239.19 0.00 (23,973.70) 84,266.83	17.32 32.47 13.48 28.63	1.33 0.00 1.33 29.97	29.97
47800AAC4	JDOT 2022-B A3 3.74 02/16/2027	07/12/2022 07/20/2022 1,020,981.60	1,078,783.71 0.00 (57,861.25) 1,020,927.33	1,793.28 3,362.39 1,697.10 3,266.21	4.87 0.00 4.87 3,271.08	3,271.08

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47800BAC2	JDOT 2022-C A3 5.09 06/15/2027	10/12/2022 10/19/2022 2,030,000.00	2,029,898.51 0.00 0.00 2,029,901.26	4,592.31 8,610.58 4,592.31 8,610.58	2.75 0.00 2.75 8,613.33	8,613.33
47800RAD5	JDOT 2024 A3 4.96 11/15/2028	03/11/2024 03/19/2024 515,000.00	514,972.41 0.00 0.00 514,972.92	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 3,615,000.00	3,614,519.58 0.00 0.00 3,614,531.89	8,370.73 15,695.13 8,370.73 15,695.13	12.31 0.00 12.31 15,707.44	15,707.44
59217GER6	METROPOLITAN LIFE GLOBAL FUNDING I 1.875 01/11/2027	01/03/2022 01/11/2022 2,475,000.00	2,473,525.90 0.00 0.00 2,473,572.25	18,046.88 0.00 21,914.06 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	954,465.67 0.00 0.00 955,491.22	13,306.78 0.00 16,450.11 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	999,279.49 0.00 0.00 999,304.42	7,672.50 0.00 12,787.50 5,115.00	24.93 0.00 24.93 5,139.93	5,139.93
747525AF0	QUALCOMM INC 3.45 05/20/2025	2,725,000.00	2,762,357.18 0.00 0.00 2,758,112.04	2,872.60 0.00 10,706.98 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	01/19/2024 01/23/2024 2,355,000.00	2,339,668.79 0.00 0.00 2,339,946.19	51,038.08 55,342.50 4,919.33 9,223.75	277.40 0.00 277.40 9,501.15	9,501.15
78015K7H1	ROYAL BANK OF CANADA 1.15 06/10/2025	12/22/2021 12/27/2021 1,000,000.00	997,212.05 0.00 0.00 997,435.69	5,462.50 5,750.00 670.83 958.33	223.63 0.00 223.63 1,181.97	1,181.97

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78016HZS2	ROYAL BANK OF CANADA 5.2 08/01/2028	3,000,000.00	2,962,892.69 0.00 0.00 2,963,624.10	52,000.00 0.00 65,000.00 13,000.00	731.42 0.00 731.42 13,731.42	13,731.42
79466LAG9	SALESFORCE INC 0.625 07/15/2024	06/29/2021 07/12/2021 0.00	489,990.00 0.00 (489,990.68) 0.00	1,156.94 1,182.47 0.00 25.53	0.68 0.00 0.68 26.21	26.21
808513BY0	CHARLES SCHWAB CORP 2.45 03/03/2027	03/01/2022 03/03/2022 975,000.00	974,420.45 0.00 0.00 974,437.75	5,839.17 0.00 7,829.79 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	3,235,708.62 0.00 0.00 3,236,132.28	20,475.00 0.00 28,058.33 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	747,131.05 0.00 0.00 747,188.16	15,418.38 0.00 18,870.25 3,451.88	57.11 0.00 57.11 3,508.99	3,508.99
89236TJK2	TOYOTA MOTOR CREDIT CORP 1.125 06/18/2026	2,000,000.00	1,999,463.91 0.00 0.00 1,999,485.44	10,187.50 11,250.00 812.50 1,875.00	21.53 0.00 21.53 1,896.53	1,896.53
89236TKJ3	TOYOTA MOTOR CREDIT CORP 4.55 09/20/2027	09/26/2022 09/28/2022 1,500,000.00	1,474,875.00 0.00 0.00 1,475,500.00	13,460.42 0.00 19,147.92 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	939,963.61 0.00 0.00 939,964.65	1,507.92 4,112.50 1,507.92 4,112.50	1.04 0.00 1.04 4,113.54	4,113.54
90331HPL1	US BANK NA 2.05 01/21/2025	01/16/2020 01/21/2020 4,115,000.00	4,113,877.40 0.00 0.00 4,114,021.32	30,462.43 0.00 37,492.22 7,029.79	143.92 0.00 143.92 7,173.72	7,173.72

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
912828Z78	UNITED STATES TREASURY 1.5 01/31/2027	04/27/2022 04/28/2022 3,000,000.00	2,902,530.86 0.00 0.00 2,905,532.99	15,082.42 0.00 18,791.21 3,708.79	3,002.13 0.00 3,002.13 6,710.92	6,710.92
91282CBH3	UNITED STATES TREASURY 0.375 01/31/2026	2,000,000.00	1,989,983.00 0.00 0.00 1,990,476.45	2,513.74 0.00 3,131.87 618.13	493.45 0.00 493.45 1,111.58	1,111.58
91282CBT7	UNITED STATES TREASURY 0.75 03/31/2026	1,750,000.00	2,985,839.73 0.00 (1,244,126.38) 1,742,110.81	3,811.48 1,664.96 3,299.18 1,152.66	397.46 0.00 397.46 1,550.13	1,550.13
91282CCF6	UNITED STATES TREASURY 0.75 05/31/2026	2,000,000.00	1,992,994.94 0.00 0.00 1,993,283.21	40.98 0.00 1,270.49 1,229.51	288.27 0.00 288.27 1,517.78	1,517.78
91282CCW9	UNITED STATES TREASURY 0.75 08/31/2026	4,000,000.00	4,993,164.27 0.00 (998,637.85) 3,994,731.24	9,476.90 1,956.52 10,027.17 2,506.79	204.82 0.00 204.82 2,711.61	2,711.61
91282CDG3	UNITED STATES TREASURY 1.125 10/31/2026	7,000,000.00	6,977,167.01 0.00 0.00 6,977,943.65	6,847.83 0.00 13,267.66 6,419.84	776.63 0.00 776.63 7,196.47	7,196.47
91282CEN7	UNITED STATES TREASURY 2.75 04/30/2027	7,500,000.00	7,209,327.28 0.00 0.00 7,217,530.65	17,934.78 0.00 34,748.64 16,813.86	8,203.37 0.00 8,203.37 25,017.23	25,017.23
91282CEW7	UNITED STATES TREASURY 3.25 06/30/2027	5,000,000.00	5,019,532.23 0.00 0.00 5,019,010.91	68,303.57 0.00 441.58 (67,862.00)	4.75 (526.07) (521.32) (68,383.32)	(68,383.32)
91282CFE6	UNITED STATES TREASURY 3.125 08/15/2025	0.00	2,482,921.51 0.00 (2,483,173.81) 0.00	22,965.32 24,360.40 0.00 1,395.08	252.30 0.00 252.30 1,647.38	1,647.38

Cusip	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
91282CFM8	UNITED STATES TREASURY 4.125 09/30/2027	4,000,000.00	4,017,966.80 0.00 0.00 4,017,523.54	27,950.82 0.00 41,475.41 13,524.59	84.22 (527.48) (443.26) 13,081.33	13,081.33
91282CFP1	UNITED STATES TREASURY 4.25 10/15/2025	2,000,000.00	3,251,991.34 0.00 (1,250,761.32) 2,001,152.06	17,737.36 7,257.51 17,882.51 7,402.66	89.93 (167.89) (77.97) 7,324.69	7,324.69
91282CGC9	UNITED STATES TREASURY 3.875 12/31/2027	8,000,000.00	8,046,125.99 0.00 0.00 8,045,068.06	130,302.20 0.00 842.39 (129,459.81)	155.55 (1,213.48) (1,057.94) (130,517.74)	(130,517.74)
91282CGT2	UNITED STATES TREASURY 3.625 03/31/2028	5,000,000.00	4,906,598.98 0.00 0.00 4,908,601.86	30,703.55 0.00 45,560.11 14,856.56	2,002.88 0.00 2,002.88 16,859.44	16,859.44
91282CHE4	UNITED STATES TREASURY 3.625 05/31/2028	9,000,000.00	8,831,878.58 0.00 0.00 8,835,333.13	891.39 0.00 27,633.20 26,741.80	3,454.55 0.00 3,454.55 30,196.35	30,196.35
91282CHQ7	UNITED STATES TREASURY 4.125 07/31/2028	12,750,000.00	12,611,518.91 0.00 0.00 12,614,250.30	176,275.76 0.00 219,622.25 43,346.50	2,731.38 0.00 2,731.38 46,077.88	46,077.88
91282CJA0	UNITED STATES TREASURY 4.625 09/30/2028	7,500,000.00	7,491,240.20 0.00 0.00 7,491,406.32	58,760.25 0.00 87,192.62 28,432.38	593.40 (427.28) 166.11 28,598.49	28,598.49
91282CJN2	UNITED STATES TREASURY 4.375 11/30/2028	9,000,000.00	9,110,347.54 0.00 0.00 9,108,332.67	1,075.82 0.00 33,350.41 32,274.59	0.00 (2,014.87) (2,014.87) 30,259.72	30,259.72
91282CJR3	UNITED STATES TREASURY 3.75 12/31/2028	4,000,000.00	3,956,880.97 0.00 0.00 3,957,653.71	63,049.45 0.00 407.61 (62,641.84)	772.74 0.00 772.74 (61,869.10)	(61,869.10)

INCOME EARNED

PRISM Short Term Core Portfolio | Account #10290 | As of June 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
91282CKD2	UNITED STATES TREASURY 4.25 02/28/2029	8,500,000.00	8,417,906.69 0.00 0.00 8,419,327.81	91,294.16 0.00 120,743.89 29,449.73	1,522.79 (101.68) 1,421.12 30,870.85	30,870.85
91282CKP5	UNITED STATES TREASURY 4.625 04/30/2029	5,500,000.00	4,021,296.32 1,519,042.97 0.00 5,539,943.84	16,086.96 (10,996.94) 42,856.66 15,772.76	48.77 (444.22) (395.45) 15,377.31	15,377.31
91324PEG3	UNITEDHEALTH GROUP INC 3.7 05/15/2027	08/16/2022 08/18/2022 2,000,000.00	2,012,254.33 0.00 0.00 2,011,903.54	3,288.89 0.00 9,455.56 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	1,011,297.69 0.00 0.00 1,011,041.51	15,458.33 0.00 19,833.33 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	2,999,738.51 0.00 0.00 2,999,744.91	5,000.00 0.00 14,375.00 9,375.00	38.01 (31.61) 6.40 9,381.40	9,381.40
931142ER0	WALMART INC 1.05 09/17/2026	09/08/2021 09/17/2021 780,000.00	779,323.45 0.00 0.00 779,347.67	1,683.50 0.00 2,366.00 682.50	24.22 0.00 24.22 706.72	706.72
931142EX7	WALMART INC 3.95 09/09/2027	09/09/2022 1,500,000.00	1,498,590.61 0.00 0.00 1,498,625.99	13,495.83 0.00 18,433.33 4,937.50	35.38 0.00 35.38 4,972.88	4,972.88
Total Fixed Income		**249,310,092.35**	**252,414,253.63** **2,748,973.97** **(7,547,004.45)** **247,652,248.84**	**1,650,041.02** **314,820.67** **1,674,853.09** **339,632.74**	**56,864.85** **(20,839.16)** **36,025.69** **375,658.44**	**375,658.44**
TOTAL PORTFOLIO		**249,845,643.20**	**257,741,529.72** **12,884,681.31** **(20,287,015.36)** **248,187,799.69**	**1,650,041.02** **319,765.50** **1,674,853.09** **344,577.57**	**56,864.85** **(20,839.16)** **36,025.69** **380,603.27**	**380,603.27**

IMPORTANT DISCLOSURES

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

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

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

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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	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.

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

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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	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, G0O3.
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.

Asset Class 10-Year Snapshot Disclosure

- **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 7/17/24

Quarterly Performance
Quarter Ended 06/30/24

LAIF Apportionment Rate[2]:	4.55
LAIF Earnings Ratio[2]:	0.00012419067099490
LAIF Administrative Cost[1]*:	TBD
LAIF Fair Value Factor[1]:	0.996316042
PMIA Daily[1]:	4.52
PMIA Quarter to Date[1]:	4.36
PMIA Average Life[1]:	217

PMIA Average Monthly Effective Yields[1]

June	**4.480**
May	4.332
April	4.272
March	4.232
February	4.122
January	4.012

Pooled Money Investment Account
Monthly Portfolio Composition [1]
5/31/24
$162.3 billion

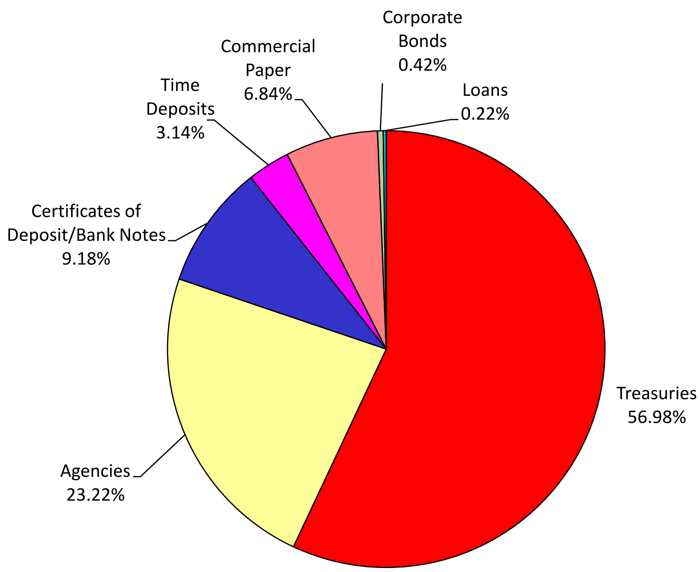


Chart does not include $1,943,000.00 in mortgages, which equates to 0.001%. Percentages may not total 100% due to rounding.

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 l aw 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 subseque nt fiscal year.*

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

Pooled Money Investment Account

Portfolio as of 06-30-2024

PAR VALUES MATURING BY DATE AND TYPE

Maturities in Millions of Dollars[1]

ITEM	1 day to 30 days	31 days to 60 days	61 days to 90 days	91 days to 120 days	121 days to 150 days	151 days to 180 days	181 days to 210 days	211 days to 270 days	271 days to 1 year	1 year to 2 years	2 years to 3 years	3 years to 4 years	4 years to 5 year/out	Total	Weight (% of Total)
TREASURY	$ 4,750	$ 16,100	$ 17,550	$ 13,650	$ 6,650	$ 5,700	$ 900	$ 7,400	$ 5,900	$ 15,300	$ 6,700	$ 1,150	$ 600	**$ 102,350**	**56.86%**
AGENCY[2]	$ 10,203	$ 2,833	$ 5,000	$ 5,775	$ 6,900	$ 2,700	$ 450	$ 800	$ 1,650	$ 4,575	$ 1,900	$ 1,000	$ 700	**$ 44,486**	**24.72%**
CDs + BNs	$ 4,300	$ 1,600	$ 2,550	$ 2,100	$ 1,800	$ 1,350	$ 200	$ 1,050	$ 500					**$ 15,450**	**8.58%**
CP	$ 3,250	$ 1,650	$ 2,900	$ 1,150	$ 1,600	$ 1,000		$ 400						**$ 11,950**	**6.64%**
TDs	$ 1,419	$ 535	$ 1,093	$ 450	$ 925	$ 639								**$ 5,060**	**2.81%**
CORP BND			$ 50				$ 20	$ 25	$ 28	$ 185	$ 193	$ 75	$ 120	**$ 696**	**0.39%**
REPO														**$ -**	**0.00%**
BAs														**$ -**	**0.00%**
TOTAL	**$ 23,922**	**$ 22,718**	**$ 29,143**	**$ 23,125**	**$ 17,875**	**$ 11,389**	**$ 1,570**	**$ 9,675**	**$ 8,078**	**$ 20,060**	**$ 8,793**	**$ 2,225**	**$ 1,420**	**$ 179,992**	**100.00%**
Percent	**13.29%**	**12.62%**	**16.19%**	**12.85%**	**9.93%**	**6.33%**	**0.87%**	**5.38%**	**4.49%**	**11.14%**	**4.89%**	**1.24%**	**0.79%**		
Cumulative %	**13.29%**	**25.91%**	**42.10%**	**54.95%**	**64.88%**	**71.21%**	**72.08%**	**77.46%**	**81.94%**	**93.09%**	**97.97%**	**99.21%**	**100.00%**		

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

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

State of California
Pooled Money Investment Account
Market Valuation
6/30/2024

Description	Carrying Cost Plus Accrued Interest Purch.	Amortized Cost	Fair Value	Accrued Interest
United States Treasury:				
Bills	$ 39,152,874,329.72	$ 39,597,554,203.90	$ 39,587,768,752.50	NA
Notes	$ 62,176,581,824.56	$ 62,141,474,346.68	$ 61,651,762,504.00	$ 416,898,092.00
Federal Agency:				
SBA	$ 247,843,562.04	$ 247,843,562.04	$ 251,790,529.61	$ 1,200,799.53
MBS-REMICs	$ 1,567,186.59	$ 1,567,186.59	$ 1,529,976.88	$ 6,836.72
Debentures	$ 8,184,587,071.78	$ 8,182,672,988.45	$ 8,108,396,505.00	$ 75,509,041.45
Debentures FR	$ -	$ -	$ -	$ -
Debentures CL	$ 2,250,000,000.00	$ 2,250,000,000.00	$ 2,235,914,150.00	$ 13,689,585.50
Discount Notes	$ 29,807,385,861.03	$ 30,141,723,379.95	$ 30,121,121,250.00	NA
Supranational Debentures	$ 2,970,189,533.33	$ 2,970,189,533.33	$ 2,937,719,880.00	$ 28,822,792.40
Supranational Debentures FR	$ -	$ -	$ -	$ -
CDs and YCDs FR	$ -	$ -	$ -	$ -
Bank Notes	$ -		$ -	$ -
CDs and YCDs	$ 15,450,015,000.00	$ 15,450,000,000.00	$ 15,446,181,621.02	$ 248,570,152.74
Commercial Paper	$ 11,683,558,041.73	$ 11,815,541,750.00	$ 11,811,742,819.45	NA
Corporate:				
Bonds FR	$ -	$ -	$ -	$ -
Bonds	$ 693,227,689.67	$ 692,770,418.83	$ 678,296,776.00	$ 7,163,534.78
Repurchase Agreements	$ -	$ -	$ -	$ -
Reverse Repurchase	$ -	$ -	$ -	$ -
Time Deposits	$ 5,060,000,000.00	$ 5,060,000,000.00	$ 5,060,000,000.00	NA
PMIA & GF Loans	$ 362,908,000.00	$ 362,908,000.00	$ 362,908,000.00	NA
TOTAL	$ 178,040,738,100.45	$ 178,914,245,369.77	$ 178,255,132,764.46	$ 791,860,835.12

Fair Value Including Accrued Interest $ 179,046,993,599.58

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 (0.996316042). 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 $19,926,320.84 or $20,000,000.00 x 0.996316042.

California State Treasurer
Fiona Ma, CPA

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

May 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

April 2024 Statement

Effective Date	Transaction Date	Tran Type	Confirm Number	Web Confirm Number	Authorized Caller	Amount
4/3/2024	3/28/2024	RW	1749472	1709905	ALANA THEISS	-3,250,000.00
4/15/2024	4/12/2024	QRD	1750548	N/A	SYSTEM	5,410.85

Account Summary

Total Deposit:	5,410.85	Beginning Balance:	3,261,373.19
Total Withdrawal:	-3,250,000.00	Ending Balance:	16,784.04

California State Treasurer
Fiona Ma, CPA

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

June 03, 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

May 2024 Statement

Account Summary

Total Deposit:	0.00	Beginning Balance:	16,784.04
Total Withdrawal:	0.00	Ending Balance:	16,784.04

California State Treasurer
Fiona Ma, CPA

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

July 01, 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

June 2024 Statement

Account Summary

Total Deposit:	0.00	Beginning Balance:	16,784.04
Total Withdrawal:	0.00	Ending Balance:	16,784.04

MALIA M. COHEN

California State Controller

LOCAL AGENCY INVESTMENT FUND
REMITTANCE ADVICE

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

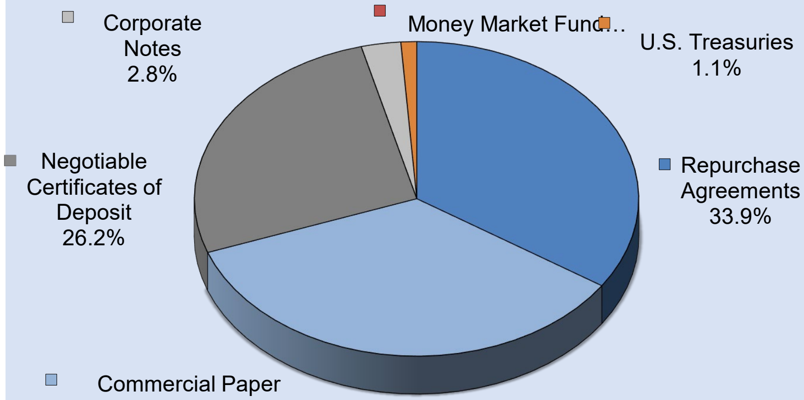
As of 07/15/2024, your Local Agency Investment Fund account has been directly credited with the interest earned on your deposits for the quarter ending 06/30/2024.

Earnings Ratio		.00012419067099490
Interest Rate		4.55%
Dollar Day Total	$	7,951,595.74
Quarter End Principal Balance	$	16,784.04
Quarterly Interest Earned	$	987.51

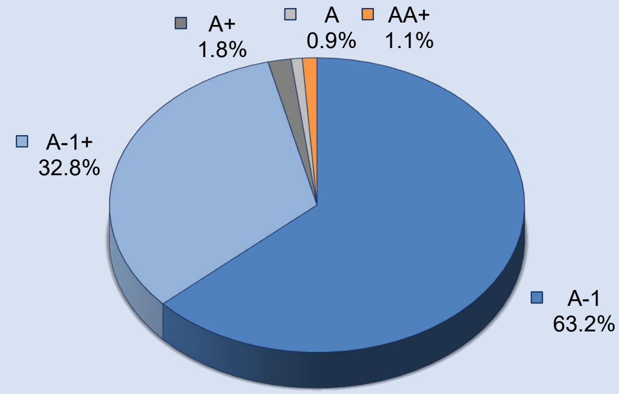
CALIFORNIA ASSET MANAGEMENT PROGRAM

Cash Reserve Portfolio Characteristics as of June 30, 2024

Total Fund Net Assets[1]	**$20,479,740,081**	**Weighted Average Maturity**	**38 Days**
Current 7-Day Yield[2]	**5.44%**	**Net Asset Value per Share**	**$1.00**
S&P Rating[3]	**AAAm**		



Percentages may not total to 100% due to rounding.



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

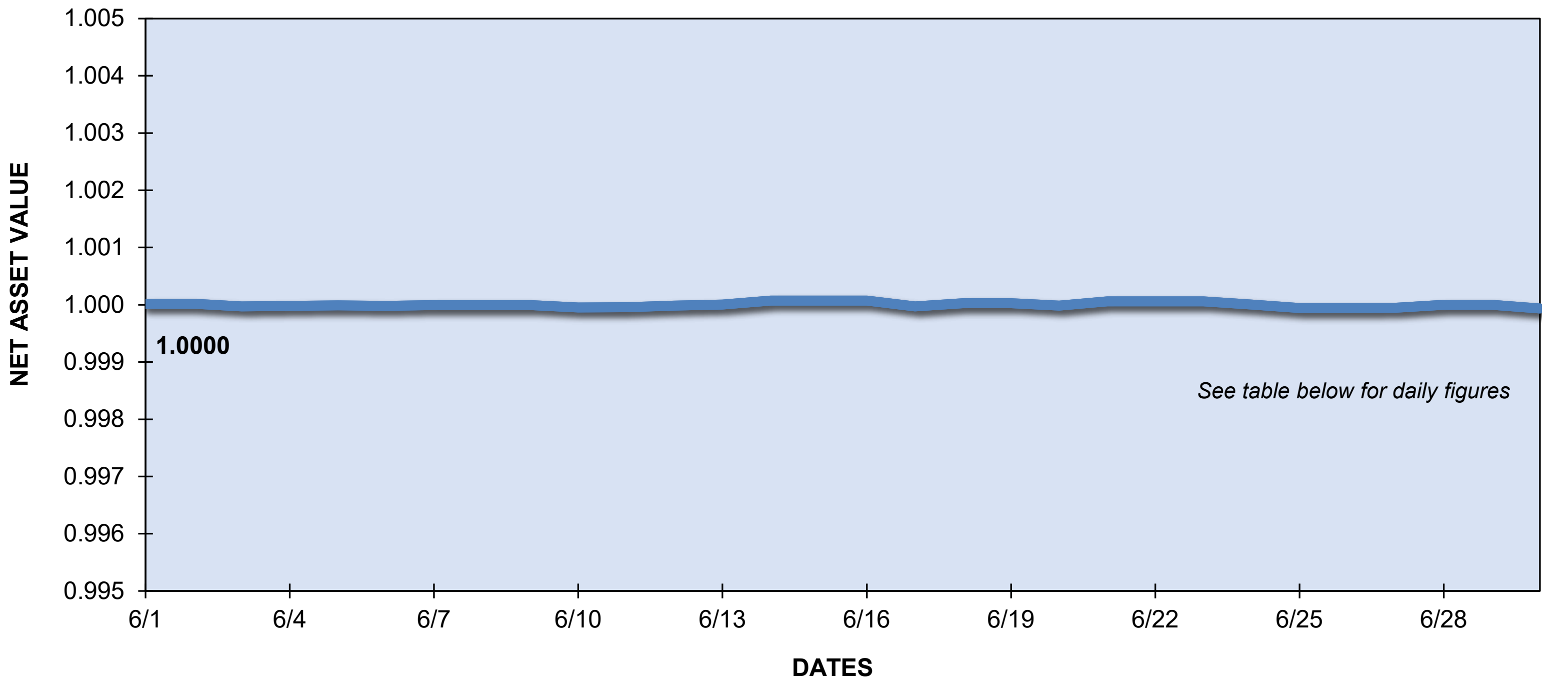
1. *Total fund net assets, portfolio holdings valued at amortized cost, trade date based.*

2. *As of June 30, 2024, the current seven-day yield of the CAMP Cash Reserve Portfolio may, from time to time, be quoted in reports, literature and advertisements published by the Trust. The current seven-day yield, also known as the current annualized yield, represents the net change, exclusive of capital changes and income other than investment income, in the value of a hypothetical account with a balance of one share (normally $1.00 per share) over a seven-day base period expressed as a percentage of the value of one share at the beginning of the seven-day period. This resulting net change in account value is then annualized by multiplying it by 365 and dividing the result by 7. Past performance is not indicative of future results and yields may vary.*

3. *Standard & Poor's fund ratings are based on analysis of credit quality, market price exposure, and management. According to Standard & Poor's rating criteria, the AAAm rating signifies excellent safety of investment principal and a superior capacity to maintain a $1.00 per share net asset value. However, it should be understood that the rating is not a "market" rating nor a recommendation to buy, hold or sell the securities. For a full description on rating methodology, visit Standard & Poor's website (http://www.standardandpoors.com/en_US/web/guest/home).*

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

CAMP Daily Net Asset Value[1]
June 2024



Daily Figures

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0001	1.0001	1.0001
17	**18**	**19**	**20**	**21**	**22**	**23**	**24**	**25**	**26**	**27**	**28**	**29**	**30**		
1.0000	1.0000	1.0000	1.0000	1.0001	1.0001	1.0001	1.0000	0.9999	0.9999	0.9999	1.0000	1.0000	0.9999		

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

CAMP®
CALIFORNIA ASSET MANAGEMENT PROGRAM

Cash Reserve Portfolio Monthly Distribution Yields[2]

	2018	2019	2020	2021	2022	2023	2024
January	1.43%	2.62%	1.78%	0.12%	0.05%	4.53%	5.54%
February	1.50%	2.64%	1.75%	0.10%	0.06%	4.73%	5.50%
March	1.62%	2.61%	1.50%	0.08%	0.25%	4.80%	5.48%
April	1.84%	2.55%	0.98%	0.06%	0.50%	4.97%	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%	
August	2.12%	2.28%	0.30%	0.05%	2.30%	5.52%	
September	2.14%	2.22%	0.27%	0.05%	2.61%	5.55%	
October	2.27%	2.05%	0.19%	0.05%	3.14%	5.56%	
November	2.36%	1.88%	0.14%	0.05%	3.90%	5.58%	
December	2.46%	1.80%	0.12%	0.05%	4.30%	5.55%	

Current Annualized Yield:[1]

5.47%

1. As of June 30, 2024. **Past performance is not indicative of future results and yields may vary**. The "current annualized yield" of the Pool may, from time to time, be quoted in reports, literature and advertisements published by the Trust. Current annualized yield represents the net change, exclusive of capital changes and income other than investment income, in the value of a hypothetical account with a balance of one share (normally $1.00 per share) over a seven-day base period expressed as a percentage of the value of one share at the beginning of the seven-day period. This resulting net change in account value is then annualized by multiplying it by 365 and dividing the result by 7.

2. The Trust also may publish a "monthly distribution yield." The monthly distribution yield represents the net change in the value of a hypothetical account with a value of one share (normally $1.00 per share) resulting from all dividends declared during a month by the Pool expressed as a percentage of the value of one share at the beginning of the month. This resulting net change is then annualized by multiplying it by 365 and dividing it by the number of calendar days in the month.

California Asset Management Trust
Cash Reserve Portfolio

Schedule of Investments

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

Category of Investment / Issuer	CUSIP	Yield to Maturity	Maturity Date for WAM (1)	Maturity Date for WAL (2)	Final Maturity Date (3)	Principal	Value (4)
U.S. Treasury Repurchase Agreement							
BANK OF NY MELLON (FICC)	RPEN0WB33	5.310%	07/01/2024	07/01/2024	07/01/2024	1,530,000,000.00	1,530,000,000.00
BNP PARIBAS	RPEN0W5E6	5.310%	07/01/2024	07/01/2024	07/01/2024	650,600,000.00	650,600,000.00
BNP PARIBAS	RPEO0SH00	5.320%	07/08/2024	07/08/2024	07/16/2024	190,000,000.00	190,000,000.00
BNP PARIBAS	RPEO0PBD4	5.340%	07/08/2024	07/08/2024	08/05/2024	273,000,000.00	273,000,000.00
BNP PARIBAS SECS CORP	RPEO0HXV8	5.320%	07/01/2024	07/01/2024	07/01/2024	193,000,000.00	193,000,000.00
BOFA SECURITIES INC	RPEG34IN6	5.320%	07/01/2024	07/01/2024	07/01/2024	183,000,000.00	183,000,000.00
BOFA SECURITIES INC	RPEK3BJM2	5.340%	07/08/2024	07/08/2024	07/09/2024	223,000,000.00	223,000,000.00
BOFA SECURITIES INC	RPEI3KEH3	5.360%	07/08/2024	07/08/2024	09/11/2024	100,000,000.00	100,000,000.00
NORTHERN TRUST	RPEI3O5J1	5.310%	07/01/2024	07/01/2024	07/01/2024	2,040,000,000.00	2,040,000,000.00
Category of Investment Sub-Total						**5,382,600,000.00**	**5,382,600,000.00**
U.S. Treasury Debt							
UNITED STATES TREASURY	91282CFD8	5.342%(5)	07/02/2024	07/31/2024	07/31/2024	231,000,000.00	230,995,698.15
Category of Investment Sub-Total						**231,000,000.00**	**230,995,698.15**
U.S. Government Agency Repurchase Agreement							
BNP PARIBAS	RPEI39W05	5.330%	07/01/2024	07/01/2024	07/01/2024	190,000,000.00	190,000,000.00
BOFA SECURITIES INC	RPEK3LGI2	5.370%	07/08/2024	07/08/2024	09/11/2024	111,000,000.00	111,000,000.00
CREDIT AGRICOLE CIB/US	RPEK3P3O4	5.330%	07/01/2024	07/01/2024	07/01/2024	575,600,000.00	575,600,000.00
CREDIT AGRICOLE CIB/US	RPEG3IDO8	5.320%	07/03/2024	07/03/2024	07/03/2024	58,000,000.00	58,000,000.00
CREDIT AGRICOLE CIB/US	RPEI3KEL4	5.320%	07/08/2024	07/08/2024	07/12/2024	243,000,000.00	243,000,000.00
CREDIT AGRICOLE CIB/US	RPEK3NVN0	5.320%	07/08/2024	07/08/2024	07/24/2024	139,000,000.00	139,000,000.00
GOLDMAN SACHS & CO	RPEG3OE14	5.330%	07/02/2024	07/02/2024	07/02/2024	212,000,000.00	212,000,000.00
Category of Investment Sub-Total						**1,528,600,000.00**	**1,528,600,000.00**
U.S. Government Agency Debt							
FEDERAL HOME LOAN BANKS	313384C31	5.294%	08/16/2024	08/16/2024	08/16/2024	39,000,000.00	38,738,125.84
FEDERAL HOME LOAN BANKS	313384C80	5.303%	08/21/2024	08/21/2024	08/21/2024	23,470,000.00	23,295,109.38
FEDERAL HOME LOAN BANKS	313384D22	5.300%	08/23/2024	08/23/2024	08/23/2024	200,000,000.00	198,452,105.56

California Asset Management Trust
Cash Reserve Portfolio
Schedule of Investments

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

Category of Investment / Issuer	CUSIP	Yield to Maturity	Maturity Date for WAM (1)	Maturity Date for WAL (2)	Final Maturity Date (3)	Principal	Value (4)
Category of Investment Sub-Total						**262,470,000.00**	**260,485,340.78**
Other Instrument - Corporate Note							
AMAZON.COM INC	023135AZ9	5.489%	08/22/2024	08/22/2024	08/22/2024	35,000,000.00	34,864,989.09
CATERPILLAR FINANCIAL SERVICES CORP	14913R2R7	5.610%(5)	07/01/2024	09/13/2024	09/13/2024	90,000,000.00	90,021,506.25
CATERPILLAR FINANCIAL SERVICES CORP	14913UAH3	5.790%(5)	07/01/2024	01/06/2025	01/06/2025	65,000,000.00	65,063,683.27
COOPERATIEVE RABOBANK U.A.	21688AAT9	5.720%(5)	07/01/2024	01/10/2025	01/10/2025	50,000,000.00	50,023,588.89
JOHN DEERE CAPITAL CORP	24422EWW5	5.387%	06/06/2025	06/06/2025	06/06/2025	10,999,000.00	10,955,512.93
JOHN DEERE CAPITAL CORP	24422EWF2	5.376%	06/06/2025	06/06/2025	06/06/2025	14,718,000.00	14,457,143.83
PEPSICO INC	713448FU7	5.740%(5)	07/01/2024	11/12/2024	11/12/2024	47,275,000.00	47,290,239.22
TOYOTA MOTOR CREDIT CORP	89236TKY0	5.860%(5)	07/01/2024	08/22/2024	08/22/2024	34,501,000.00	34,516,407.70
TOYOTA MOTOR CREDIT CORP	89236TJP1	5.630%(5)	07/01/2024	09/13/2024	09/13/2024	123,000,000.00	123,029,545.76
TOYOTA MOTOR CREDIT CORP	89236TLC7	5.890%(5)	07/01/2024	10/16/2024	10/16/2024	42,032,000.00	42,074,904.00
TOYOTA MOTOR CREDIT CORP	89236TKP9	5.900%(5)	07/01/2024	01/10/2025	01/10/2025	16,790,000.00	16,805,716.72
TOYOTA MOTOR CREDIT CORP	89236TJU0	5.660%(5)	07/01/2024	01/13/2025	01/13/2025	50,000,000.00	50,013,438.13
Category of Investment Sub-Total						**579,315,000.00**	**579,116,675.79**
Non-Financial Company Commercial Paper							
CISCO SYSTEMS INC	17277AJ32	5.392%	09/03/2024	09/03/2024	09/03/2024	60,000,000.00	59,440,000.00
WAL-MART STORES INC	93114EG84	5.305%	07/08/2024	07/08/2024	07/08/2024	385,488,000.00	385,090,925.70
Category of Investment Sub-Total						**445,488,000.00**	**444,530,925.70**
Investment Company							
GOLDMAN SACHS GOV OBLI MMF	38141W273	5.213%	07/07/2024	07/07/2024	07/07/2024	1,000,000.00	1,000,000.00
Category of Investment Sub-Total						**1,000,000.00**	**1,000,000.00**
Financial Company Commercial Paper							
ABN AMRO FUNDING USA LLC	00084BG16	5.315%	07/01/2024	07/01/2024	07/01/2024	150,000,000.00	150,000,000.00
ABN AMRO FUNDING USA LLC	00084BGN8	5.475%	07/22/2024	07/22/2024	07/22/2024	100,000,000.00	99,685,000.00
ABN AMRO FUNDING USA LLC	00084BGS7	5.478%	07/26/2024	07/26/2024	07/26/2024	20,000,000.00	19,925,000.00

California Asset Management Trust
Cash Reserve Portfolio
Schedule of Investments

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

Category of Investment / Issuer	CUSIP	Yield to Maturity	Maturity Date for WAM (1)	Maturity Date for WAL (2)	Final Maturity Date (3)	Principal	Value (4)
Financial Company Commercial Paper							
ABN AMRO FUNDING USA LLC	00084BH15	5.319%	08/01/2024	08/01/2024	08/01/2024	25,000,000.00	24,888,486.11
ABN AMRO FUNDING USA LLC	00084BJQ8	5.458%	09/24/2024	09/24/2024	09/24/2024	75,000,000.00	74,047,291.67
BARCLAYS CAPITAL INC	06743ULV2	5.537%	11/29/2024	11/29/2024	11/29/2024	50,000,000.00	48,871,694.45
BOFA SECURITIES INC	06054NLJ8	5.411%	11/18/2024	11/18/2024	11/18/2024	91,000,000.00	89,159,777.78
BOFA SECURITIES INC	06054NM32	5.346%	12/03/2024	12/03/2024	12/03/2024	172,000,000.00	168,193,544.44
BOFA SECURITIES INC	06054NM65	5.346%	12/06/2024	12/06/2024	12/06/2024	45,000,000.00	43,984,850.00
BOFA SECURITIES INC	06054NN72	5.534%	01/07/2025	01/07/2025	01/07/2025	100,000,000.00	97,171,111.11
BOFA SECURITIES INC	06054NPM7	5.561%	02/21/2025	02/21/2025	02/21/2025	50,000,000.00	48,257,083.33
CANADIAN IMPERIAL HLDS	13609ABF1	5.520% (5)	07/01/2024	09/03/2024	09/03/2024	90,000,000.00	90,000,000.00
CANADIAN IMPERIAL HLDS	13609ABD6	5.610% (5)	07/01/2024	09/30/2024	09/30/2024	59,000,000.00	59,000,000.00
CANADIAN IMPERIAL HLDS	13607JH27	5.570% (5)	07/01/2024	11/04/2024	11/04/2024	118,000,000.00	118,000,000.00
CITIGROUP GLOBAL MARKETS	1730QPBB2	5.570% (5)	07/01/2024	11/01/2024	11/01/2024	230,000,000.00	230,000,000.00
CREDIT AGRICOLE CIB NY	22533THP4	5.378%	08/23/2024	08/23/2024	08/23/2024	55,000,000.00	54,577,325.00
CREDIT INDUST ET COMM NY	22536LL81	5.270%	11/08/2024	11/08/2024	11/08/2024	85,000,000.00	83,443,791.67
DZ BANK AG DEUTSCHE ZENTRAL	26821LG17	5.307%	07/01/2024	07/01/2024	07/01/2024	170,000,000.00	170,000,000.00
DZ BANK AG DEUTSCHE ZENTRAL	26821DAS2	5.550% (5)	07/01/2024	10/22/2024	10/22/2024	150,000,000.00	150,000,000.00
ING (US) FUNDING LLC	45685QJ91	5.330%	09/09/2024	09/09/2024	09/09/2024	47,000,000.00	46,530,261.11
ING (US) FUNDING LLC	4497W0LN6	5.410%	11/22/2024	11/22/2024	11/22/2024	95,000,000.00	93,024,000.00
ING (US) FUNDING LLC	4497W0MG0	5.444%	12/16/2024	12/16/2024	12/16/2024	128,000,000.00	124,875,946.67
MIZUHO BANK LTD/NY	60689FJ41	5.454%	09/04/2024	09/04/2024	09/04/2024	200,000,000.00	198,059,027.78
MUFG BANK LTD/NY	62479LH24	5.488%	08/02/2024	08/02/2024	08/02/2024	75,000,000.00	74,639,333.33
MUFG BANK LTD/NY	62479LH57	5.344%	08/05/2024	08/05/2024	08/05/2024	100,000,000.00	99,494,444.44
MUFG BANK LTD/NY	62479LHG3	5.467%	08/16/2024	08/16/2024	08/16/2024	75,000,000.00	74,494,958.33
MUFG BANK LTD/NY	62479LJD8	5.471%	09/13/2024	09/13/2024	09/13/2024	110,000,000.00	108,781,261.11
MUFG BANK LTD/NY	62479LK87	5.289%	10/08/2024	10/08/2024	10/08/2024	100,000,000.00	98,600,250.00
MUFG BANK LTD/NY	62479LL86	5.387%	11/08/2024	11/08/2024	11/08/2024	75,000,000.00	73,597,083.33
MUFG BANK LTD/NY	62479LLF0	5.388%	11/15/2024	11/15/2024	11/15/2024	59,000,000.00	57,836,946.11
MUFG BANK LTD/NY	62479LQ73	5.474%	03/07/2025	03/07/2025	03/07/2025	110,000,000.00	105,998,016.67
NATIXIS NY BRANCH	63873JGF1	5.766%	07/15/2024	07/15/2024	07/15/2024	100,000,000.00	99,784,166.67
NATIXIS NY BRANCH	63873JL16	5.335%	11/01/2024	11/01/2024	11/01/2024	110,000,000.00	108,071,975.00

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Financial Company Commercial Paper							
NATIXIS NY BRANCH	63873JLL2	5.399%	11/20/2024	11/20/2024	11/20/2024	75,000,000.00	73,464,625.00
NATIXIS NY BRANCH	63873JQE3	5.443%	03/14/2025	03/14/2025	03/14/2025	100,000,000.00	96,280,888.89
NATL AUSTRALIA FDG (DE)	63253LZS7	5.600%(5)	07/01/2024	01/10/2025	01/10/2025	150,000,000.00	150,000,000.00
NY LIFE SHRT TRM FUNDG	64952UJR9	5.443%	09/25/2024	09/25/2024	09/25/2024	64,200,000.00	63,376,421.00
PRUDENTIAL FUNDING LLC	74433GG34	5.336%	07/03/2024	07/03/2024	07/03/2024	50,000,000.00	49,985,194.45
ROYAL BANK OF CANADA NY	78015MB33	5.800%(5)	07/01/2024	08/02/2024	08/02/2024	100,000,000.00	100,000,000.00
Category of Investment Sub-Total						**3,758,200,000.00**	**3,716,099,755.45**
Certificate of Deposit							
BANK OF AMERICA NA	06051WMS0	5.520%	12/02/2024	12/02/2024	12/02/2024	100,000,000.00	100,000,000.00
BANK OF AMERICA NA	06051WHV9	5.520%	02/03/2025	02/03/2025	02/03/2025	35,000,000.00	34,914,560.17
BANK OF MONTREAL CHICAGO	06367DFC4	5.590%	09/03/2024	09/03/2024	09/03/2024	75,000,000.00	74,992,605.28
BANK OF NOVA SCOTIA HOUSTON	06417M6M2	5.720%(5)	07/01/2024	09/11/2024	09/11/2024	100,000,000.00	100,000,000.00
BANK OF NOVA SCOTIA HOUSTON	06417M6T7	5.650%(5)	07/01/2024	10/03/2024	10/03/2024	96,000,000.00	96,000,000.00
BANK OF NOVA SCOTIA HOUSTON	06418NAS1	5.550%(5)	07/01/2024	10/07/2024	10/07/2024	100,000,000.00	100,000,000.00
BANK OF NOVA SCOTIA HOUSTON	06417M7B5	5.630%(5)	07/01/2024	02/19/2025	02/19/2025	75,000,000.00	75,000,000.00
BANK OF NOVA SCOTIA HOUSTON	06418NBQ4	5.590%(5)	07/01/2024	02/28/2025	02/28/2025	50,000,000.00	50,000,000.00
BANK OF NOVA SCOTIA HOUSTON	06418NBR2	5.670%(5)	07/01/2024	05/29/2025	05/29/2025	100,000,000.00	100,000,000.00
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	05593D3C5	5.310%	10/02/2024	10/02/2024	10/02/2024	77,000,000.00	77,000,000.00
CANADIAN IMP BK COMM NY	13606K3T1	5.590%(5)	07/01/2024	03/03/2025	03/03/2025	100,000,000.00	100,000,000.00
CANADIAN IMP BK COMM NY	13606KV94	5.640%(5)	07/01/2024	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
CITIBANK NA	17330QGG6	5.740%	08/16/2024	08/16/2024	08/16/2024	105,000,000.00	105,000,000.00
CITIGROUP INC	17330QGQ4	5.630%(5)	07/01/2024	10/11/2024	10/11/2024	75,000,000.00	75,000,000.00
COMMONWEALTH BANK OF AUSTRALIA NY	20271EF61	5.910%	11/01/2024	11/01/2024	11/01/2024	67,000,000.00	67,000,000.00
COOPERATIEVE RABOBANK U.A.	21684XU38	5.400%	04/01/2025	04/01/2025	04/01/2025	45,300,000.00	45,299,196.06
COOPERATIEVE RABOBANK U.A.	21684XU53	5.400%	04/07/2025	04/07/2025	04/07/2025	50,000,000.00	50,000,000.00
CREDIT AGRICOLE CIB NY	22536DV62	5.470%	10/31/2024	10/31/2024	10/31/2024	70,000,000.00	70,000,000.00
CREDIT AGRICOLE CIB NY	22536DZB7	5.420%	11/15/2024	11/15/2024	11/15/2024	30,000,000.00	29,994,717.75

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Certificate of Deposit							
CREDIT AGRICOLE CIB NY	22536DZQ4	5.310%	02/14/2025	02/14/2025	02/14/2025	83,000,000.00	83,000,000.00
CREDIT AGRICOLE CIB NY	22536D5A2	5.470%	04/30/2025	04/30/2025	04/30/2025	26,000,000.00	26,020,040.34
CREDIT INDUST ET COMM NY	22536WGP5	5.600%	04/30/2025	04/30/2025	04/30/2025	75,000,000.00	74,999,479.58
CREDIT INDUST ET COMM NY	22536WGN0	5.500%	05/01/2025	05/01/2025	05/01/2025	33,000,000.00	33,024,394.16
DZ BANK NY	23344JAB1	5.480%(5)	07/01/2024	07/23/2024	07/23/2024	150,000,000.00	150,000,000.00
DZ BANK NY	23344JBA2	5.400%	02/19/2025	02/19/2025	02/19/2025	25,000,000.00	24,999,873.43
DZ BANK NY	23344JB46	5.460%	03/03/2025	03/03/2025	03/03/2025	50,000,000.00	49,999,729.23
GOLDMAN SACHS GROUP INC	40054PJH9	5.540%(5)	07/01/2024	11/18/2024	11/18/2024	162,000,000.00	162,000,000.00
HSBC BANK USA NA	40435RSN2	5.830%(5)	07/01/2024	08/08/2024	08/08/2024	40,000,000.00	40,000,000.00
HSBC BANK USA NA	40435RSQ5	5.750%	08/15/2024	08/15/2024	08/15/2024	87,000,000.00	87,000,000.00
HSBC BANK USA NA	40435RTX9	5.620%(5)	07/01/2024	01/21/2025	01/21/2025	150,000,000.00	150,000,000.00
MIZUHO BANK LTD/NY	60710TRU7	5.530%(5)	07/01/2024	12/03/2024	12/03/2024	200,000,000.00	200,000,000.00
NATIONAL AUSTRALIA BK/NY	63253T5U8	5.540%(5)	07/01/2024	11/04/2024	11/04/2024	150,000,000.00	150,000,000.00
SKANDINAVISKA ENSKILDA BANKEN AB	83050P6P9	5.530%(5)	07/01/2024	09/03/2024	09/03/2024	75,000,000.00	75,000,138.47
SKANDINAVISKA ENSKILDA BANKEN AB	83050P5T2	5.520%(5)	07/01/2024	10/04/2024	10/04/2024	150,000,000.00	150,000,000.00
SKANDINAVISKA ENSKILDA BANKEN AB	83050P5Z8	5.530%(5)	07/01/2024	10/10/2024	10/10/2024	75,000,000.00	75,000,000.00
SKANDINAVISKA ENSKILDA BANKEN AB	83050P4F3	5.600%(5)	07/01/2024	10/18/2024	10/18/2024	95,000,000.00	95,000,000.00
SKANDINAVISKA ENSKILDA BANKEN AB	83050P5L9	5.630%(5)	07/01/2024	02/14/2025	02/14/2025	75,000,000.00	75,000,000.00
SKANDINAVISKA ENSKILDA BANKEN AB	83050P5X3	5.640%(5)	07/01/2024	03/07/2025	03/07/2025	100,000,000.00	100,000,000.00
SUMITOMO MITSUI TRUST NY	86564PTK7	5.430%	07/05/2024	07/05/2024	07/05/2024	250,000,000.00	250,000,000.00
SUMITOMO MITSUI TRUST NY	86564PVQ1	5.460%	08/13/2024	08/13/2024	08/13/2024	200,000,000.00	200,000,000.00
SVENSKA HANDELSBANKEN NY	86959R5U0	5.900%	07/12/2024	07/12/2024	07/12/2024	54,000,000.00	54,000,000.00
SVENSKA HANDELSBANKEN NY	86959TAA4	5.630%(5)	07/01/2024	10/03/2024	10/03/2024	100,000,000.00	100,000,000.00
SVENSKA HANDELSBANKEN NY	86959TAN6	5.270%	10/17/2024	10/17/2024	10/17/2024	50,000,000.00	50,000,721.67
SVENSKA HANDELSBANKEN NY	86959TAG1	5.600%(5)	07/01/2024	10/18/2024	10/18/2024	95,000,000.00	95,000,000.00
SVENSKA HANDELSBANKEN NY	86959TAU0	5.600%(5)	07/01/2024	10/24/2024	10/24/2024	50,000,000.00	50,000,000.00
SVENSKA HANDELSBANKEN NY	86959TCS3	5.580%(5)	07/01/2024	12/27/2024	12/27/2024	50,000,000.00	50,000,000.00
SVENSKA HANDELSBANKEN NY	86959TDH6	5.610%(5)	07/01/2024	01/17/2025	01/17/2025	100,000,000.00	100,000,000.00
SVENSKA HANDELSBANKEN NY	86959TBL9	5.640%(5)	07/01/2024	02/14/2025	02/14/2025	50,000,000.00	50,000,000.00
SVENSKA HANDELSBANKEN NY	86959TEM4	5.590%(5)	07/01/2024	02/28/2025	02/28/2025	75,000,000.00	75,000,000.00

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Certificate of Deposit							
SWEDBANK NY	87019WTW5	5.260%	02/14/2025	02/14/2025	02/14/2025	84,000,000.00	84,000,000.00
TORONTO DOMINION BANK NY	89115BGM6	5.900%	07/19/2024	07/19/2024	07/19/2024	70,000,000.00	70,000,000.00
TORONTO DOMINION BANK NY	89115B3Z1	6.000%	09/05/2024	09/05/2024	09/05/2024	40,000,000.00	40,000,000.00
TORONTO DOMINION BANK NY	89115BD56	5.480%	09/23/2024	09/23/2024	09/23/2024	21,000,000.00	21,012,075.22
TORONTO DOMINION BANK NY	89115DY26	5.450%	09/27/2024	09/27/2024	09/27/2024	75,000,000.00	75,000,000.00
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	95001KMQ4	5.980% (5)	07/01/2024	07/08/2024	07/08/2024	50,000,000.00	50,000,000.00
WELLS FARGO BANK NA	95001KNE0	5.940% (5)	07/02/2024	08/02/2024	08/02/2024	60,047,000.00	60,061,321.62
WELLS FARGO BANK NA	95001KRG1	5.940% (5)	07/01/2024	11/12/2024	11/12/2024	100,000,000.00	100,000,000.00
WELLS FARGO BANK NA	95001KSD7	5.230%	12/13/2024	12/13/2024	12/13/2024	30,000,000.00	30,000,000.00
WELLS FARGO BANK NA	95001KSK1	5.650% (5)	07/01/2024	01/29/2025	01/29/2025	95,000,000.00	95,000,000.00
WESTPAC BANKING CORP NY	96130AVH8	5.820% (5)	07/01/2024	11/19/2024	11/19/2024	36,950,000.00	36,982,383.68
WESTPAC BANKING CORP NY	96130AVJ4	5.820% (5)	07/01/2024	11/22/2024	11/22/2024	76,000,000.00	76,073,978.02
WESTPAC BANKING CORP NY	96130AWK0	5.300%	01/22/2025	01/22/2025	01/22/2025	50,000,000.00	50,000,000.00
Category of Investment Sub-Total						**5,342,297,000.00**	**5,342,375,214.68**
Asset Backed Commercial Paper							
ATLANTIC ASSET SEC LLC	04821PEC3	5.520% (5)	07/01/2024	08/08/2024	08/08/2024	60,000,000.00	60,000,000.00
ATLANTIC ASSET SEC LLC	04821PED1	5.570% (5)	07/01/2024	10/08/2024	10/08/2024	50,000,000.00	49,998,661.87
ATLANTIC ASSET SEC LLC	04821PDT7	5.590% (5)	07/01/2024	10/29/2024	10/29/2024	90,000,000.00	90,000,000.00
ATLANTIC ASSET SEC LLC	04821PEH2	5.580% (5)	07/01/2024	11/13/2024	11/13/2024	90,000,000.00	90,000,000.00
ATLANTIC ASSET SEC LLC	04821QEY3	5.630% (5)	07/01/2024	12/06/2024	12/06/2024	50,000,000.00	50,000,000.00
AUTOBAHN FUNDING CO LLC	0527M0G35	5.335%	07/03/2024	07/03/2024	07/03/2024	45,000,000.00	44,986,675.00
AUTOBAHN FUNDING CO LLC	0527M0G50	5.336%	07/05/2024	07/05/2024	07/05/2024	50,000,000.00	49,970,388.89
CABOT TRAIL FUNDING LLC	12710GG20	5.429%	07/02/2024	07/02/2024	07/02/2024	21,695,000.00	21,691,769.86
CABOT TRAIL FUNDING LLC	12710GG38	5.432%	07/03/2024	07/03/2024	07/03/2024	31,500,000.00	31,490,620.00
CABOT TRAIL FUNDING LLC	12710GK41	5.475%	10/04/2024	10/04/2024	10/04/2024	45,000,000.00	44,368,250.00
CABOT TRAIL FUNDING LLC	12710GK90	5.501%	10/09/2024	10/09/2024	10/09/2024	73,000,000.00	71,909,055.56
CABOT TRAIL FUNDING LLC	12710GKG4	5.471%	10/16/2024	10/16/2024	10/16/2024	27,000,000.00	26,568,255.00
CABOT TRAIL FUNDING LLC	12710GL40	5.544%	11/04/2024	11/04/2024	11/04/2024	35,000,000.00	34,339,725.00

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Asset Backed Commercial Paper							
CABOT TRAIL FUNDING LLC	12710GLJ7	5.389%	11/18/2024	11/18/2024	11/18/2024	35,000,000.00	34,294,944.44
CABOT TRAIL FUNDING LLC	12710GLK4	5.507%	11/19/2024	11/19/2024	11/19/2024	50,000,000.00	48,946,416.67
CABOT TRAIL FUNDING LLC	12710GLN8	5.509%	11/22/2024	11/22/2024	11/22/2024	60,000,000.00	58,708,800.00
CHARIOT FUNDING LLC	15963WD90	5.650%(5)	07/01/2024	12/20/2024	12/20/2024	100,000,000.00	100,000,000.00
CHARTA LLC	16115VMK2	5.495%	12/19/2024	12/19/2024	12/19/2024	30,000,000.00	29,239,050.00
COLLAT COMM PAPER FLEX CO	19421MSJ2	5.690%(5)	07/01/2024	12/13/2024	12/13/2024	115,000,000.00	115,000,000.00
COLLAT COMM PAPER FLEX CO	19421MHS4	5.690%(5)	07/01/2024	12/30/2024	12/30/2024	100,000,000.00	100,000,000.00
COLLAT COMM PAPER V CO	19423RD30	5.660%(5)	07/01/2024	10/29/2024	10/29/2024	20,000,000.00	20,000,000.00
COLLAT COMM PAPER V CO	19423REC9	5.620%(5)	07/01/2024	11/18/2024	11/18/2024	50,000,000.00	50,000,000.00
COLLAT COMM PAPER V CO	19423RDZ9	5.690%(5)	07/01/2024	12/23/2024	12/23/2024	100,000,000.00	100,000,000.00
COLLAT COMM PAPER V CO	19423RDT3	5.690%(5)	07/01/2024	12/27/2024	12/27/2024	130,000,000.00	130,000,000.00
LIBERTY STREET FUNDING LLC	53127TK44	5.475%	10/04/2024	10/04/2024	10/04/2024	50,000,000.00	49,298,055.56
LIBERTY STREET FUNDING LLC	53127TKJ1	5.472%	10/18/2024	10/18/2024	10/18/2024	50,000,000.00	49,185,527.78
MANHATTAN ASSET FUNDING CO	56274LH98	5.470%	08/09/2024	08/09/2024	08/09/2024	15,000,000.00	14,912,412.50
MANHATTAN ASSET FUNDING CO	56274LHP2	5.465%	08/23/2024	08/23/2024	08/23/2024	30,000,000.00	29,761,941.67
MANHATTAN ASSET FUNDING CO	56274LMP6	5.502%	12/23/2024	12/23/2024	12/23/2024	75,000,000.00	73,049,479.17
OLD LINE FUNDING LLC	67984VJT8	5.610%(5)	07/01/2024	08/20/2024	08/20/2024	50,000,000.00	50,000,000.00
OLD LINE FUNDING LLC	67985FED2	5.530%(5)	07/01/2024	08/21/2024	08/21/2024	35,000,000.00	35,000,000.00
OLD LINE FUNDING LLC	67984VJV3	5.610%(5)	07/01/2024	09/06/2024	09/06/2024	63,000,000.00	63,000,000.00
OLD LINE FUNDING LLC	67985FEF7	5.520%(5)	07/01/2024	09/10/2024	09/10/2024	50,000,000.00	50,000,000.00
OLD LINE FUNDING LLC	67984VKE9	5.590%(5)	07/01/2024	10/16/2024	10/16/2024	100,000,000.00	100,000,000.00
OLD LINE FUNDING LLC	67985YBB8	5.590%(5)	07/01/2024	11/12/2024	11/12/2024	50,000,000.00	50,000,000.00
RIDGEFIELD FUNDNG CO LLC	76582JHS6	5.462%	08/26/2024	08/26/2024	08/26/2024	25,000,000.00	24,790,388.89
RIDGEFIELD FUNDNG CO LLC	76582JK29	5.478%	10/02/2024	10/02/2024	10/02/2024	68,000,000.00	67,063,696.66
SHEFFIELD RECEIVABLES	82124LGS5	5.475%	07/26/2024	07/26/2024	07/26/2024	60,000,000.00	59,775,000.00
SHEFFIELD RECEIVABLES	82124LH62	5.481%	08/06/2024	08/06/2024	08/06/2024	50,000,000.00	49,730,000.00
SHEFFIELD RECEIVABLES	82124LJH6	5.421%	09/17/2024	09/17/2024	09/17/2024	150,000,000.00	148,287,250.00
SHEFFIELD RECEIVABLES	82124LK35	5.484%	10/03/2024	10/03/2024	10/03/2024	90,000,000.00	88,747,450.00
SHEFFIELD RECEIVABLES	82124LK92	5.464%	10/09/2024	10/09/2024	10/09/2024	100,000,000.00	98,505,555.55
SHEFFIELD RECEIVABLES	82124LML3	5.489%	12/20/2024	12/20/2024	12/20/2024	70,000,000.00	68,214,066.67

California Asset Management Trust
Cash Reserve Portfolio
Schedule of Investments

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

Category of Investment / Issuer	CUSIP	Yield to Maturity	Maturity Date for WAM (1)	Maturity Date for WAL (2)	Final Maturity Date (3)	Principal	Value (4)
Asset Backed Commercial Paper							
STARBIRD FUNDING CORP	85520LHD0	5.489%	08/13/2024	08/13/2024	08/13/2024	150,000,000.00	149,034,291.67
STARBIRD FUNDING CORP	85520LJK2	5.467%	09/19/2024	09/19/2024	09/19/2024	45,000,000.00	44,463,000.00
STARBIRD FUNDING CORP	85520LJL0	5.468%	09/20/2024	09/20/2024	09/20/2024	50,000,000.00	49,395,875.00
THUNDER BAY FUNDING LLC	88604GCS6	5.600% (5)	07/01/2024	10/28/2024	10/28/2024	50,000,000.00	50,000,000.00
Category of Investment Sub-Total						**2,934,195,000.00**	**2,913,726,603.41**
Portfolio Totals						**20,465,165,000.00**	**20,399,530,213.96**

California Asset Management Trust
Cash Reserve Portfolio

Schedule of Investments

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

The Fund's Weighted Average Maturity and Weighted Average Life Maturity as of the reporting date are **38** and **78** days, respectively.

(1) The maturity date used to calculate weighted-average maturity (WAM) under GASB 79. This takes into account the maturity shortening provisions of GASB 79 regarding demand features and interest rate adjustments.

(2) The maturity date used to calculate weighted-average life (WAL) under GASB 79. This takes into account the maturity shortening provisions of GASB 79 regarding demand features without reference to interest rate adjustments.

(3) The ultimate legal maturity date on which, in accordance with the terms of the security, and without reference to the maturity shortening provisions of GASB 79, the principal amount must unconditionally be paid.

(4) The value in accordance with GASB 79. Unless otherwise noted, the fund utilizes the amortized cost method to value portfolio securities.

(5) Adjustable rate instrument. Rate shown is that which is in effect as of reporting date.

Account Statement - Transaction Summary

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

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

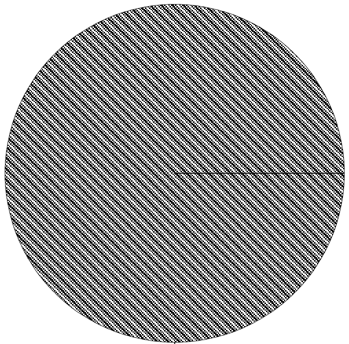
CAMP Pool

Opening Market Value	22,869,307.88
Purchases	61,156,112.28
Redemptions	(24,750,000.00)
Unsettled Trades	0.00
Change in Value	0.00
Closing Market Value	**$59,275,420.16**
Cash Dividends and Income	156,112.28

Asset Summary

	April 30, 2024	March 31, 2024
CAMP Pool	59,275,420.16	22,869,307.88
Total	**$59,275,420.16**	**$22,869,307.88**

Asset Allocation



Account Statement

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

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
CAMP Pool					
Opening Balance					**22,869,307.88**
04/05/24	04/05/24	Redemption - ACH Redemption	1.00	(20,000,000.00)	2,869,307.88
04/10/24	04/10/24	Purchase - Incoming Wires	1.00	27,000,000.00	29,869,307.88
04/10/24	04/10/24	Purchase - Incoming Wires	1.00	11,000,000.00	40,869,307.88
04/10/24	04/10/24	Redemption - ACH Redemption	1.00	(1,000,000.00)	39,869,307.88
04/12/24	04/12/24	Redemption - ACH Redemption	1.00	(1,000,000.00)	38,869,307.88
04/22/24	04/22/24	Redemption - ACH Redemption	1.00	(1,000,000.00)	37,869,307.88
04/23/24	04/23/24	Redemption - ACH Redemption	1.00	(100,000.00)	37,769,307.88
04/25/24	04/25/24	Purchase - ACH Purchase	1.00	20,000,000.00	57,769,307.88
04/25/24	04/25/24	Purchase - ACH Purchase	1.00	3,000,000.00	60,769,307.88
04/25/24	04/25/24	Redemption - ACH Redemption	1.00	(150,000.00)	60,619,307.88
04/30/24	04/30/24	Redemption - ACH Redemption	1.00	(1,500,000.00)	59,119,307.88
04/30/24	05/01/24	Accrual Income Div Reinvestment - Distributions	1.00	156,112.28	59,275,420.16

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

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
Closing Balance					**59,275,420.16**

	Month of April	Fiscal YTD July-April
Opening Balance	22,869,307.88	23,687,165.49
Purchases	61,156,112.28	538,677,939.67
Redemptions (Excl. Checks)	(24,750,000.00)	(503,089,685.00)
Check Disbursements	0.00	0.00
Closing Balance	**59,275,420.16**	**59,275,420.16**
Cash Dividends and Income	156,112.28	1,687,376.97

Closing Balance	59,275,420.16
Average Monthly Balance	35,001,178.29
Monthly Distribution Yield	5.44%

Account Statement - Transaction Summary

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

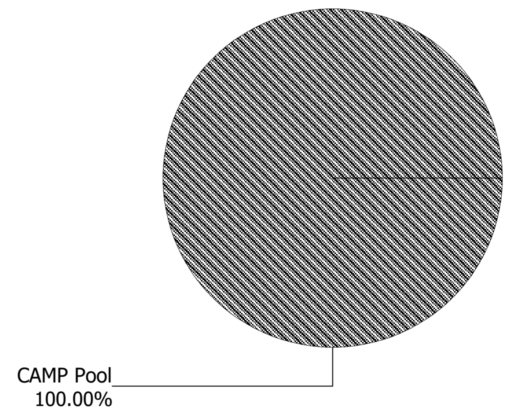
Public Risk Innovation, Solutions, and Management - PRISM - 6123-001

CAMP Pool	
Opening Market Value	59,275,420.16
Purchases	128,633.51
Redemptions	(56,750,000.00)
Unsettled Trades	0.00
Change in Value	0.00
Closing Market Value	**$2,654,053.67**
Cash Dividends and Income	128,633.51

Asset Summary

	May 31, 2024	April 30, 2024
CAMP Pool	2,654,053.67	59,275,420.16
Total	**$2,654,053.67**	**$59,275,420.16**

Asset Allocation



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

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
CAMP Pool					
Opening Balance					**59,275,420.16**
05/06/24	05/06/24	Redemption - ACH Redemption	1.00	(1,000,000.00)	58,275,420.16
05/06/24	05/06/24	Redemption - ACH Redemption	1.00	(100,000.00)	58,175,420.16
05/09/24	05/09/24	Redemption - ACH Redemption	1.00	(20,000,000.00)	38,175,420.16
05/13/24	05/13/24	Redemption - ACH Redemption	1.00	(150,000.00)	38,025,420.16
05/13/24	05/13/24	Redemption - ACH Redemption	1.00	(1,000,000.00)	37,025,420.16
05/15/24	05/15/24	Redemption - ACH Redemption	1.00	(13,000,000.00)	24,025,420.16
05/15/24	05/15/24	Redemption - ACH Redemption	1.00	(10,000,000.00)	14,025,420.16
05/22/24	05/22/24	Redemption - ACH Redemption	1.00	(5,000,000.00)	9,025,420.16
05/28/24	05/28/24	Redemption - ACH Redemption	1.00	(1,000,000.00)	8,025,420.16
05/28/24	05/28/24	Redemption - ACH Redemption	1.00	(2,500,000.00)	5,525,420.16
05/30/24	05/30/24	Redemption - ACH Redemption	1.00	(2,000,000.00)	3,525,420.16
05/31/24	05/31/24	Redemption - ACH Redemption	1.00	(1,000,000.00)	2,525,420.16
05/31/24	06/03/24	Accrual Income Div Reinvestment - Distributions	1.00	128,633.51	2,654,053.67

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

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
Closing Balance					**2,654,053.67**

	Month of May	Fiscal YTD July-May
Opening Balance	59,275,420.16	23,687,165.49
Purchases	128,633.51	538,806,573.18
Redemptions (Excl. Checks)	(56,750,000.00)	(559,839,685.00)
Check Disbursements	0.00	0.00
Closing Balance	**2,654,053.67**	**2,654,053.67**
Cash Dividends and Income	128,633.51	1,816,010.48

Closing Balance	2,654,053.67
Average Monthly Balance	27,974,730.92
Monthly Distribution Yield	5.43%

Account Statement - Transaction Summary

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

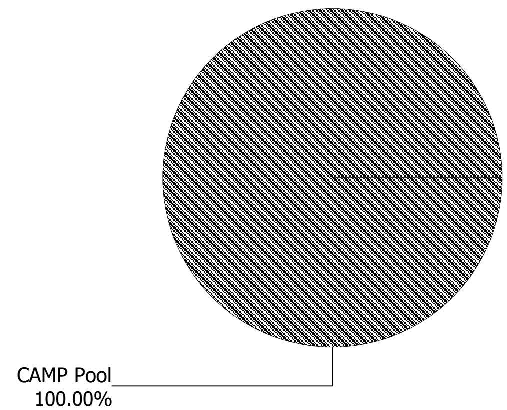
Public Risk Innovation, Solutions, and Management - PRISM - 6123-001

CAMP Pool	
Opening Market Value	2,654,053.67
Purchases	78,150,253.10
Redemptions	(8,354,324.23)
Unsettled Trades	0.00
Change in Value	0.00
Closing Market Value	**$72,449,982.54**
Cash Dividends and Income	150,253.10

Asset Summary

	June 30, 2024	May 31, 2024
CAMP Pool	72,449,982.54	2,654,053.67
Total	**$72,449,982.54**	**$2,654,053.67**

Asset Allocation



CAMP

Account Statement

For the Month Ending **June 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
CAMP Pool					
Opening Balance					**2,654,053.67**
06/11/24	06/11/24	Purchase - ACH Purchase	1.00	4,000,000.00	6,654,053.67
06/11/24	06/11/24	Redemption - ACH Redemption	1.00	(150,000.00)	6,504,053.67
06/11/24	06/11/24	Redemption - ACH Redemption	1.00	(1,000,000.00)	5,504,053.67
06/17/24	06/17/24	Redemption - ACH Redemption	1.00	(1,000,000.00)	4,504,053.67
06/18/24	06/18/24	Purchase - Incoming Wires	1.00	70,000,000.00	74,504,053.67
06/18/24	06/18/24	Redemption - ACH Redemption	1.00	(50,000.00)	74,454,053.67
06/18/24	06/18/24	Redemption - ACH Redemption	1.00	(2,000,000.00)	72,454,053.67
06/21/24	06/21/24	Redemption - ACH Redemption	1.00	(150,000.00)	72,304,053.67
06/24/24	06/24/24	Purchase - ACH Purchase	1.00	4,000,000.00	76,304,053.67
06/24/24	06/24/24	Redemption - ACH Redemption	1.00	(2,000,000.00)	74,304,053.67
06/28/24	06/28/24	Redemption - ACH Redemption	1.00	(4,324.23)	74,299,729.44
06/28/24	06/28/24	Redemption - ACH Redemption	1.00	(2,000,000.00)	72,299,729.44
06/28/24	07/01/24	Accrual Income Div Reinvestment - Distributions	1.00	150,253.10	72,449,982.54

Account Statement

For the Month Ending **June 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
Closing Balance					**72,449,982.54**

	Month of June	Fiscal YTD July-June
Opening Balance	2,654,053.67	23,687,165.49
Purchases	78,150,253.10	616,956,826.28
Redemptions (Excl. Checks)	(8,354,324.23)	(568,194,009.23)
Check Disbursements	0.00	0.00
Closing Balance	**72,449,982.54**	**72,449,982.54**
Cash Dividends and Income	150,253.10	1,966,263.58

Closing Balance	72,449,982.54
Average Monthly Balance	33,763,646.56
Monthly Distribution Yield	5.43%