PRISM
Public Risk Innovation,
Solutions, and Management

Date: January 26, 2023

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

From: Puneet Behl, Chief Financial Officer Puneet Behl

RE: Investment Report for the Quarter Ending December 31, 2022

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

All anticipated cash flows for at least 12 months can be comfortably met. As of December 31, 2022 there were $136.2 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 $25.9 million held in PRISM's LAIF and CAMP accounts. All of the securities in the respective portfolios are marketable and can be immediately converted into cash.

The PRISM investment portfolio is of high quality and is well diversified and secure. The consolidated investment portfolio in millions, as of December 31, 2022, was evaluated as follows:

	Short-Term Core Portfolio	Liquidity Portfolio	LAIF and CAMP Portfolio*	Consolidated Portfolio
Market Value	$355.8	$103.3	$25.8	$484.9
Book Value	$373.6	$102.7	$25.8	$502.1
Modified Duration	2.26	0.16	0.00	1.69
Purchase (Book) Yield	2.14%	4.12%	4.50%	2.67%
Market Yield	4.59%	4.29%	4.49%	4.52%

*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 2.07% for the quarter, CAMP returned an annualized yield of 4.50% 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

October – December 2022

On a quarter-over-quarter basis markets were relatively sanguine in the last three months of the year compared to the elevated levels of volatility and negative asset price performance between January and September 2022. The majority of domestic equity indices generated a positive return for the quarter, with the exception of the technology dominated Nasdaq index, which generated a modest negative total return in the three-month period. Fixed income markets also generated positive total returns on the quarter as intermediate and longer maturity interest rates stabilized. Asset classes dependent on low interest rates to justify their valuation continue to face headwinds, with the technology sector and housing market being prime examples. Geopolitical risks continue to percolate impeding the ability of market participants to get comfortable in establishing solid visibility on the go forward outlook. China's relaxing of its zero COVID policy is a necessary positive step over an intermediate time horizon, but the short-term impacts could be severe to the global outlook given the lack of herd immunity and the efficacy of vaccines in the region. The Russia/Ukraine conflict continues to linger and thus far the weather/climate situation in the Euro region is cooperating helping to mitigate the potential for an energy crisis in the winter months. The Chandler team is forecasting geopolitical risks to remain prominent during the first half of 2023 which will keep policymakers and market participants on edge.

Trends in US economic data remain mixed with data available to support either the 'soft' or 'hard' landing outlook. Financial conditions have tightened throughout the year but outside of a few interest rate sensitive sectors the domestic economy is adjusting to the higher interest rate regime. On the constructive side, job growth remains very solid with the three-month moving average on payrolls a robust 247k and the unemployment rate down to 3.5%. Weekly jobless claims also remain sound, well below the 250k caution zone, and job openings remain well above normalized levels. Consumer Confidence improved of late, coming in at 108.3 in December compared to 101.4 in the prior month and well above the year-to-date low in July of 95.3. The goods producing portion of the economy is facing headwinds, with the ISM Manufacturing Index dropping modestly into contraction territory in both November (49.0) and December (48.4). The dollar has been appreciating for most of the year but is well off the highs as other developed market central banks are now tightening policy. The reversal in the strength of the dollar should serve as a catalyst to lessen pressure on the manufacturing sector in coming quarters. The services side of the economy has remained mostly resilient, but the December ISM Services Index surprisingly contracted by 6.9 points to 49.6; one number does not make a trend, and weather trends in December likely were a contributing factor to the decline, but the data release was disconcerting to the outlook. The Chandler team will be scrutinizing other service sector data closely to either corroborate or discount the recent ISM Services release.

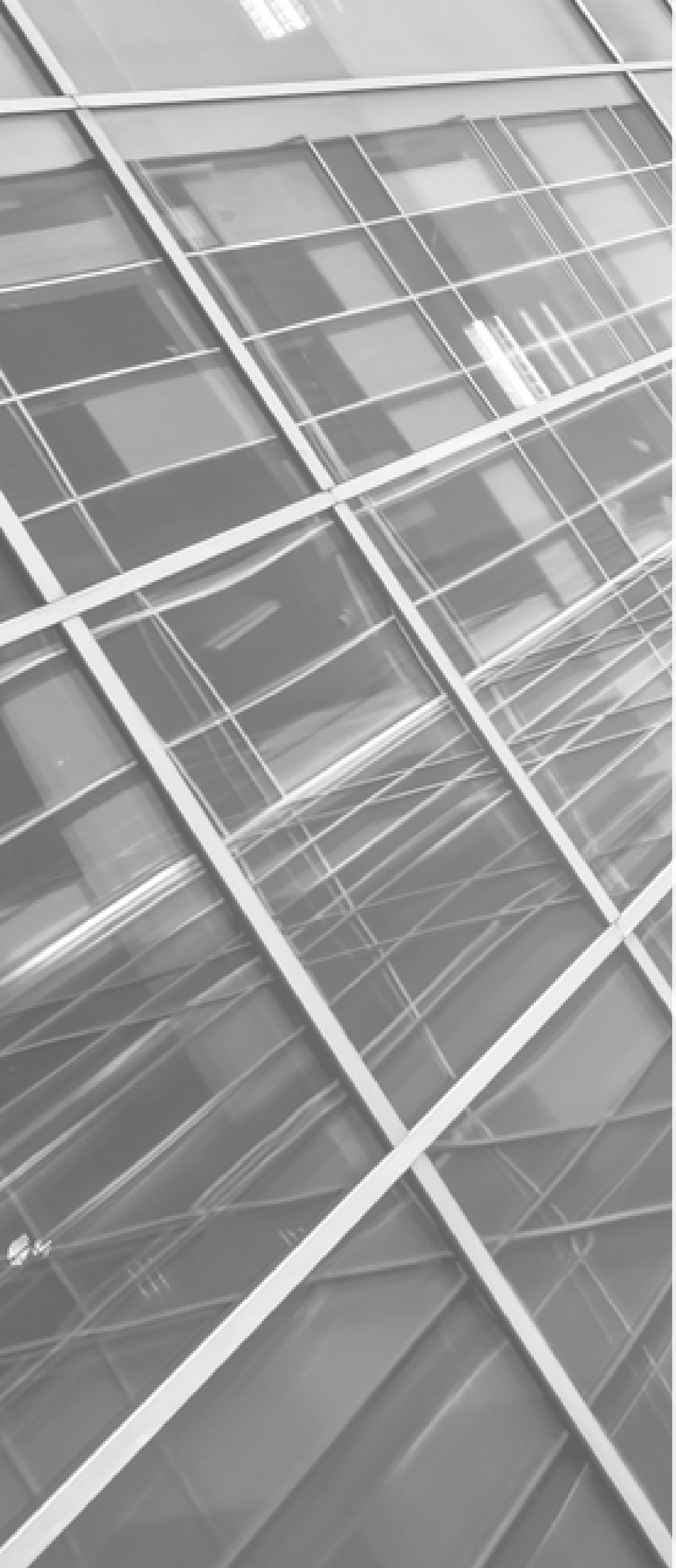
Inflation trends are crucial to the trajectory of monetary policy both domestically and globally; even the ultra- dovish Bank of Japan surprised markets in December by widening the bands on their yield curve control policy, a de facto tightening of policy. Given the base effects of both Core CPI and Core PCE inflation indices, with elevated inflation readings in December 2021, January 2022, and February 2022 rolling out of the year-over-year number, the Chandler team is confident inflation will be trending lower in the first half of 2023. We are less confident inflation will be able to trend all the way down to the Federal Reserve's 2% objective in 2023. The Chandler team believes the Federal Reserve will continue to tighten monetary policy up to the 5% area (current range is 4.25% to 4.50%) and hold policy in a restrictive stance for the majority of 2023. At this point, we believe pricing in an easing of monetary policy in the second half of 2023 is premature given the totality of the data. The lower trajectory of inflation and the ability of the Federal Reserve to pause interest rate hikes in the first quarter of 2023 are consistent with a 'softish' landing for the economy.

Portfolio Summary – Short Term Core

- Chandler commenced management of the portfolio on January 31, 2015.
- For the three-month period ending December 31, 2022, the portfolio returned 1.09% compared to the 1.08% return of the ICE Bank of America Merrill Lynch 1-5 Year US Corporate and Government AAA-A Index.
- For the 12-month period ending December 31, 2022, the portfolio returned -4.69% compared to the -5.33% return of the ICE Bank of America Merrill Lynch 1-5 Year US Corporate and Government AAA-A Index.
- Short Term Core Activity
    - Multiple securities were purchased in the Treasury, Agency, Asset Backed, and Corporate portions of the allocation to keep the portfolio invested consistent with Chandler targets.
    - The purchased securities ranged in maturity from October 2024 to September 2027 and were primarily funded by residual cash in the portfolio.
- Short Term Core Sector
    - The sector allocation was stable during the quarter except for the higher Money Market fund balance from the prior quarter which was spent down and invested into the portfolio.
    - The two largest increases were the 2.5% increase in the US Treasury allocation to 38.1% of the portfolio and the 1.7% increase to the Asset Backed sector, to 12.8% of the portfolio.
- Short Term Core Duration
    - The duration of the portfolio contracted moderately to 2.26 compared to 2.34 at the end of the prior quarter.
    - The Chandler team focused on the structure of the portfolio, adding across the maturity distribution but with a bias towards the middle of the term structure, which we identified as having superior relative value.

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

- Chandler commenced management of the portfolio on January 31, 2015.
- For the three-month period ending December 31, 2022, the portfolio returned 0.91% compared to the 0.83% return of the custom index and the 0.84% return of the three-month Treasury Bill Index.
- For the 12-month period ending December 31, 2022, the returned 1.69% compared to the -0.65% return of the custom index and the 1.45% return of the three-month Treasury Bill Index.
- Due to the cash flow needs of the PRISM Liquidity the Portfolio has historically maintained a duration well short of the custom index since inception.
- Liquidity Activity
    - Transactional activity in the portfolio was elevated as the Chandler team reinvested multiple maturities to the cash flow forecast and provided liquidity for the net $36 million in withdrawals during the quarter.
    - The purchased securities were in the Treasury, Agency, Certificate of Deposit, Commercial Paper, and Corporate sectors and ranged in maturity from January 2023 to April 2023.
- Liquidity Sector
    - The sector allocation evolved linked to the heavy transactional activity in the portfolio and the liquidity needs.
    - The two largest changes were the 8.2% increase in the Commercial Paper allocation, to 9.6% of the portfolio, partially offset by the 6.8% decline in the US Treasury allocation, to 73.6% of the portfolio.
- Liquidity Duration
    - The duration of the portfolio increased moderately, currently 0.16 compared to 0.10 in the prior quarter.
    - The duration will continue to contract as the majority of the portfolio will be spent down prior to the end of PRISM fiscal year end.



Economic Update

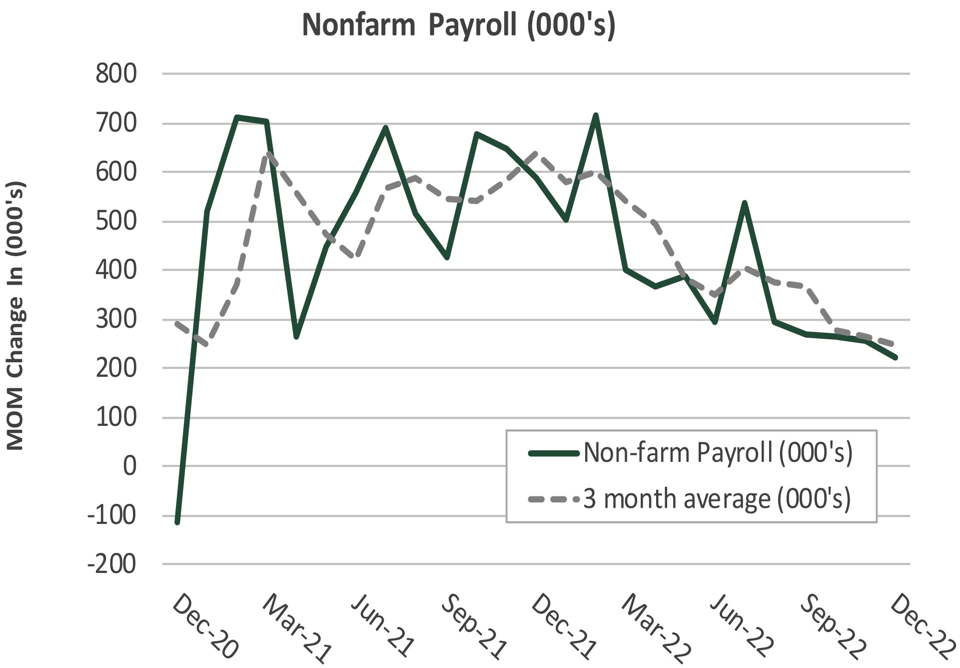
Economic Update

- Market volatility has intensified as global central banks pursue monetary policies to combat persistently high inflation. Although the pace of job growth is moderating, the strength of the labor market has sustained economic growth. Inflation metrics are trending downward but remain significantly higher than the Fed's target. While evidence of slower economic conditions has begun to mount, we expect the Federal Reserve to continue to raise rates to battle inflation, albeit at a less aggressive pace. Over the near-term, we expect financial market volatility to remain intensified with persistent inflation, geopolitical risk, and the Fed's hawkish monetary policy.

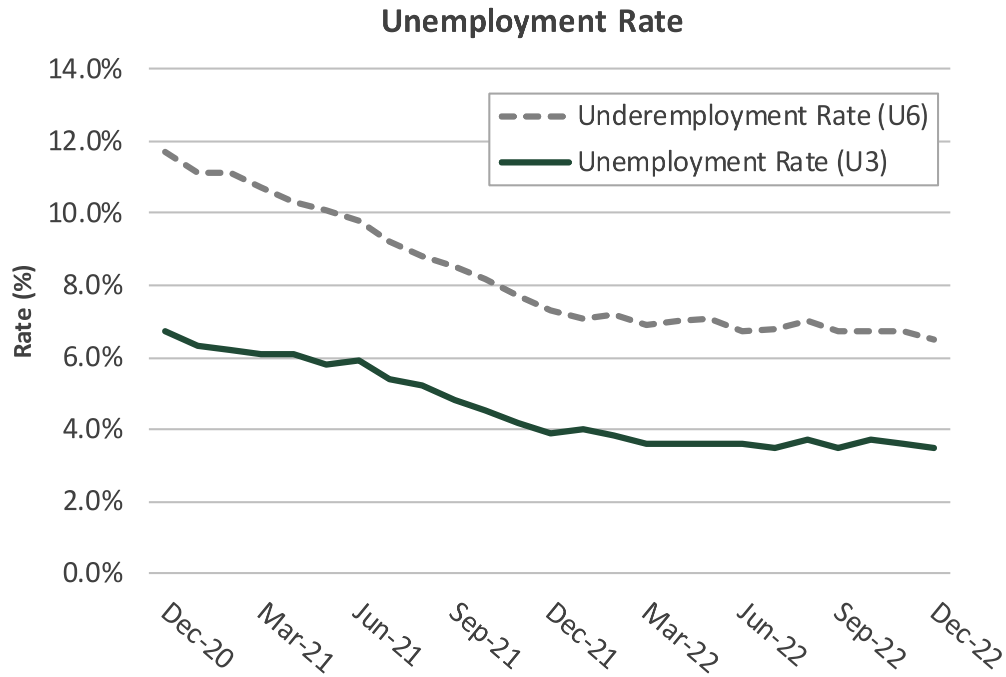
- As expected at the December 14th meeting, the Federal Open Market Committee (FOMC) raised the fed funds target rate by 50 basis points to a range of 4.25 – 4.50%, in a downshift from four consecutive 75 basis point hikes. The decision was unanimous, and there was no change to the November statement. The sentiment was hawkish, indicating that "ongoing increases" in the fed funds rate are likely appropriate and citing continued labor market imbalances. FOMC members forecasted a higher fed funds rate, slower GDP growth, higher inflation, and higher unemployment in 2023 than in the September projections. We believe the FOMC will continue to implement tighter monetary policy at a slower pace and hold rates at restrictive levels for some time until inflationary pressures subside and remain in the Fed's target range.

- In December, yields rose, and the curve became less inverted. The 2-year Treasury yield increased 12 basis points to 4.43%, the 5-year Treasury yield rose 27 basis points to 4.01%, and the 10-year Treasury yield climbed 27 basis points to 3.88%. The inversion between the 2-year Treasury yield and 10-year Treasury yield narrowed to -55 basis points at December month-end versus -71 basis points at November month-end. The spread was a positive 78 basis points one year ago. The inversion between 3-month and 10-year treasuries narrowed to -50 basis points in December from -74 basis points in November. The year 2022 saw a dramatic shift in the Federal Reserve's policy from highly accommodative to aggressive tightening, resulting in significantly higher rates and an inverted yield curve. The shape of the yield curve indicates that the probability of recession is increasing.

Employment



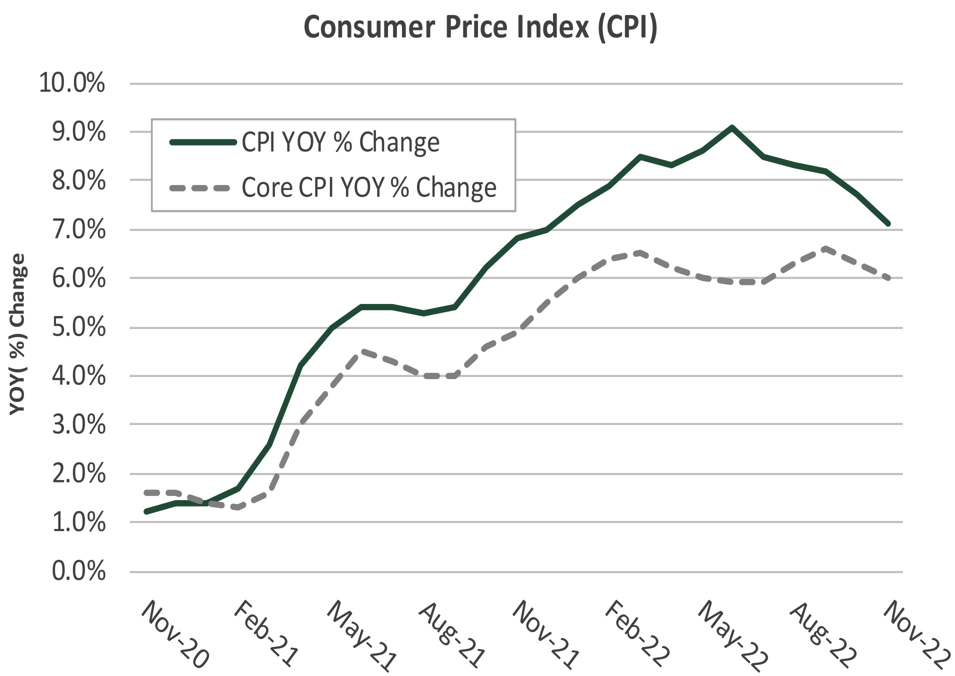
Source: US Department of Labor



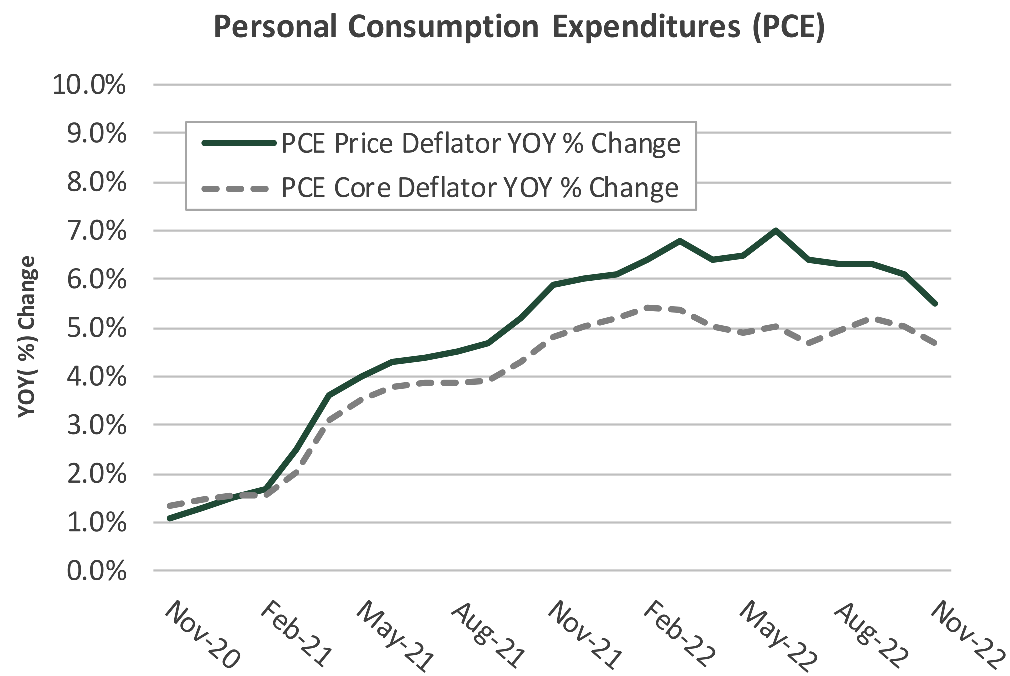
Source: US Department of Labor

The U.S. economy added 223,000 jobs in December, slightly higher than market expectations of 203,000, but a decline from November's revised increase of 256,000. Trends in employment remain healthy, with the three-month moving average payrolls at 247,000 and the six-month moving average at 307,000. Jobs in the goods producing sector were surprisingly strong, and leisure and hospitality employment growth remained solid. The unemployment rate dipped to 3.5%, returning to its pre-pandemic level. The labor participation rate increased only slightly to 62.3% in December from 62.1% in November, indicating the supply of labor remains challenging for employers. The U-6 underemployment rate, which includes those who are marginally attached to the labor force and employed part time for economic reasons declined to 6.5% from the prior month at 6.7%. Average hourly earnings rose 4.6% year-over-year in December, down from a revised 4.8% increase in November. Overall, the December employment report demonstrates a strong demand for labor and supports the case for the Fed to continue raising the federal funds rate, but perhaps at a slower pace.

Inflation



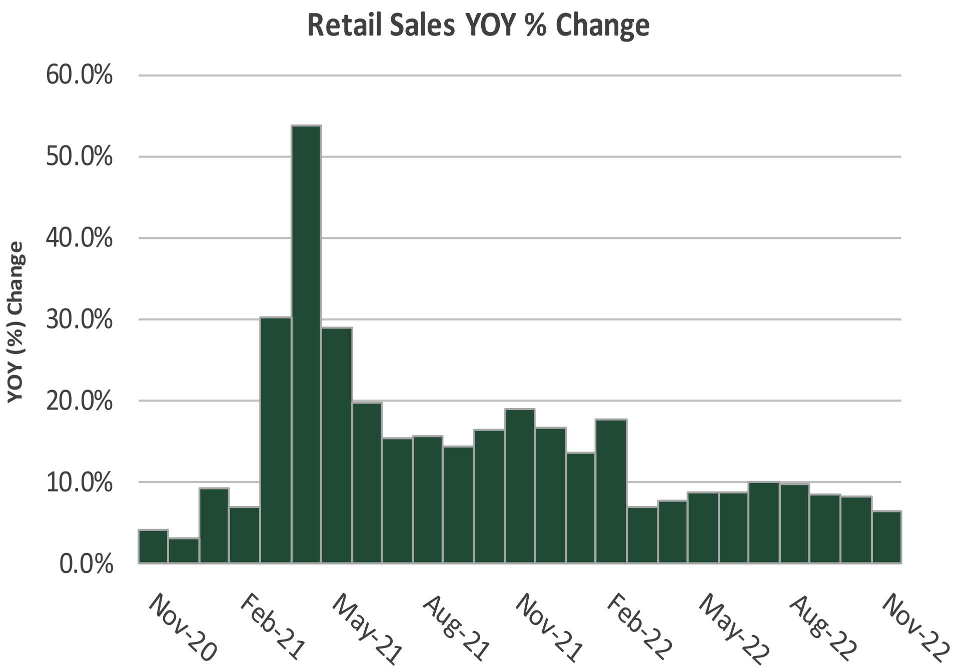
Source: US Department of Labor



Source: US Department of Commerce

The Consumer Price Index (CPI) increased less than expected in November, up 7.1% year-over-year versus consensus expectations for 7.3%, and down from 7.7% in October. The Core CPI, which excludes volatile food and energy components, rose 6.0% year-over-year, down from a 6.3% increase in October. The pace of price gains for used cars and energy decelerated; however, shelter and food prices remain stubbornly high. The Personal Consumption Expenditures (PCE) index rose 5.5% year-over-year in November, versus an upwardly revised 6.1% year-over-year gain in October. Core PCE increased 4.7% year-over-year in November versus a 5.0% year-over-year gain in October. Although inflation may have peaked, levels remain well above the Fed's target of around 2%, which is likely to keep the Federal Reserve on the path of tightening monetary policy, albeit at a less aggressive pace.

Consumer

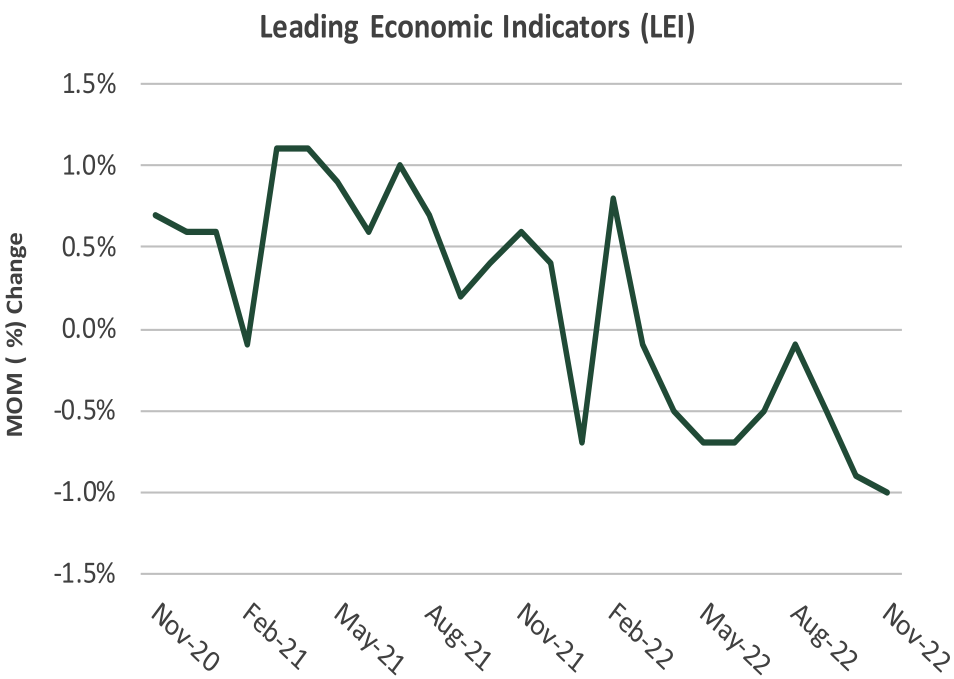


Source: US Department of Commerce

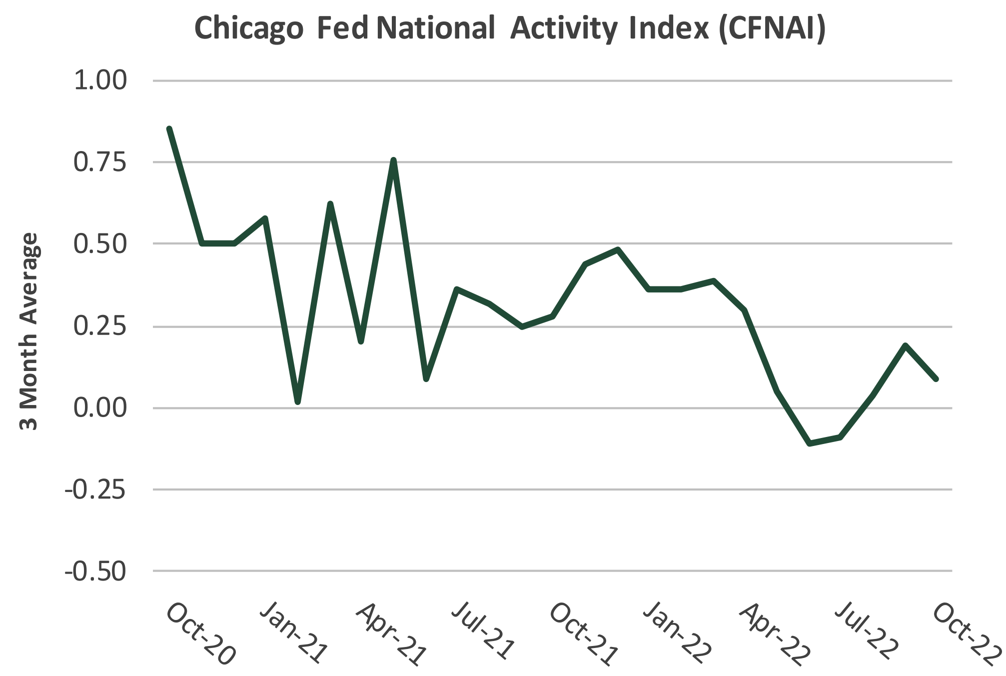
Source: The Conference Board

Advance Retail Sales declined more than expected in November at -0.6% month-over-month and +6.5% year-over-year, possibly suggesting some loss of momentum in consumer demand for goods amid high inflation and shifting preferences toward services. Additionally, Amazon's Prime Day may have pulled some holiday spending activity forward into October from November. The Conference Board's Consumer Confidence Index jumped more than expected to 108.3 in December from an upwardly revised 101.4 in November. Views of current conditions and the future outlook for the economy both improved as inflation expectations declined.

Economic Activity



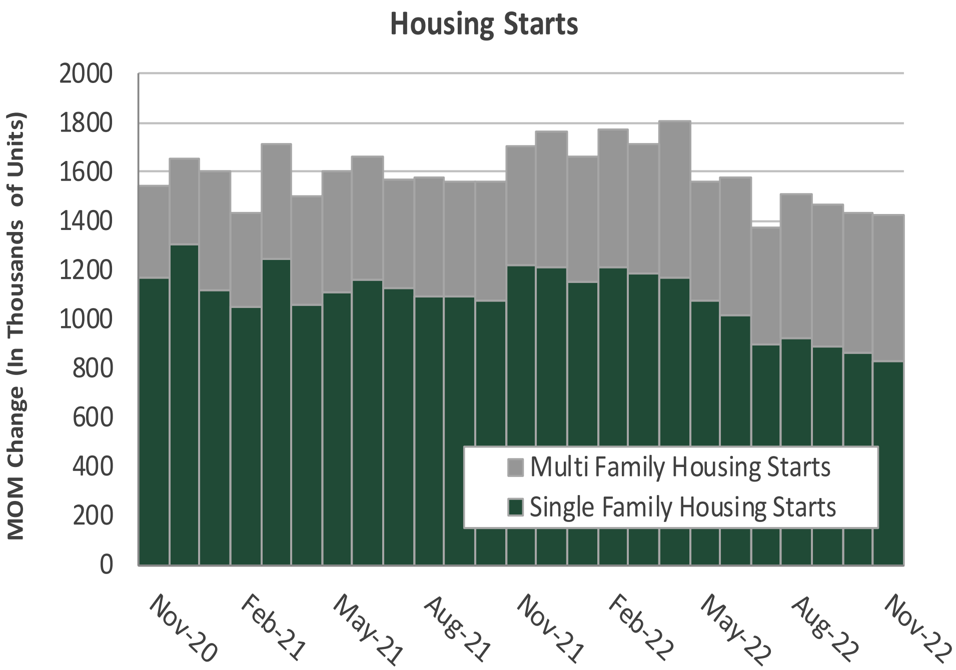
Source: The Conference Board



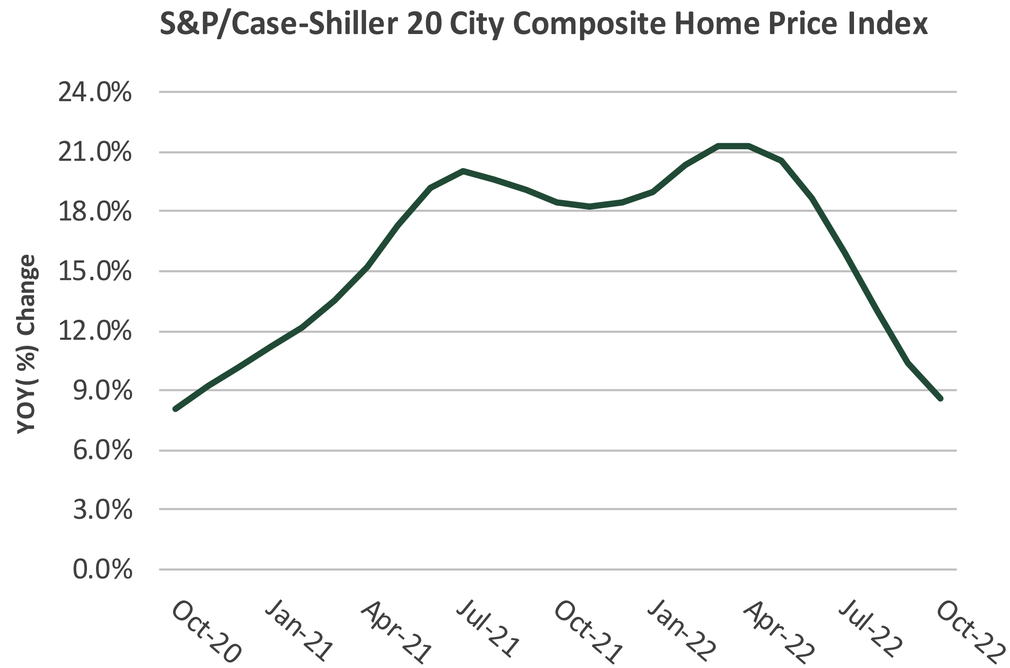
Source: Federal Reserve Bank of Chicago

The Conference Board's Leading Economic Index (LEI) remained in negative territory for the ninth consecutive month at a worse than expected -1.0% in November, following a downwardly revised -0.9% in October. The LEI was down 4.5% year-over-over in November versus down 2.9% in October. The Conference Board cited a "lack of economic growth momentum in the near term." The Chicago Fed National Activity Index (CFNAI) decreased to -0.05 in October from +0.17 in September indicating below trend growth over the month. On a 3-month moving average basis, the CFNAI moved down to +0.09 in October from an upwardly revised +0.19 in September.

Housing



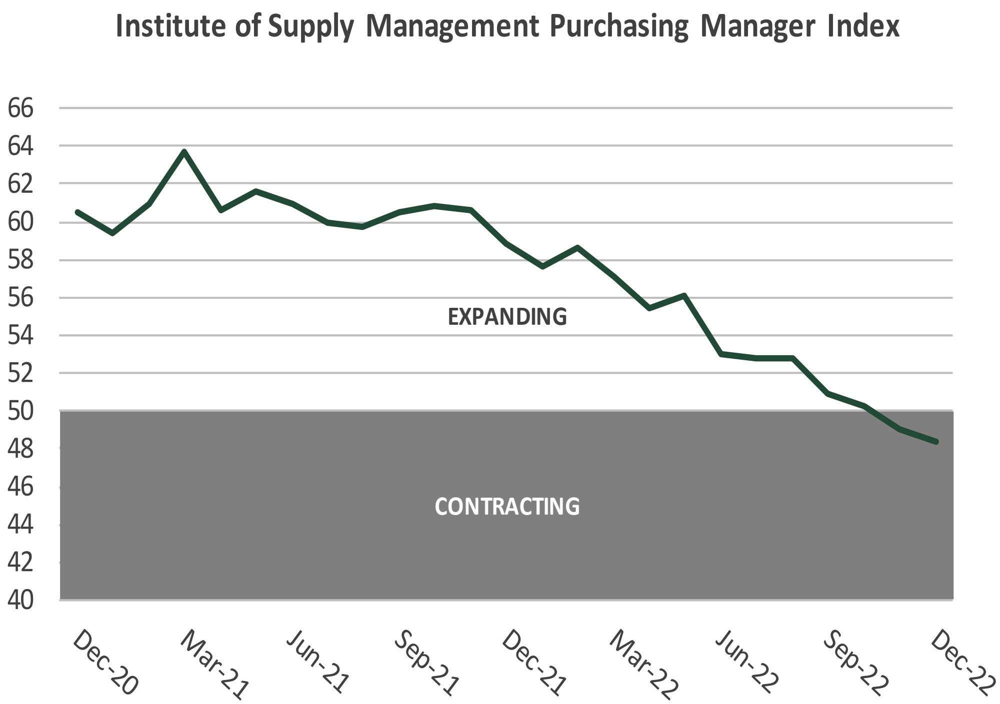
Source: US Department of Commerce



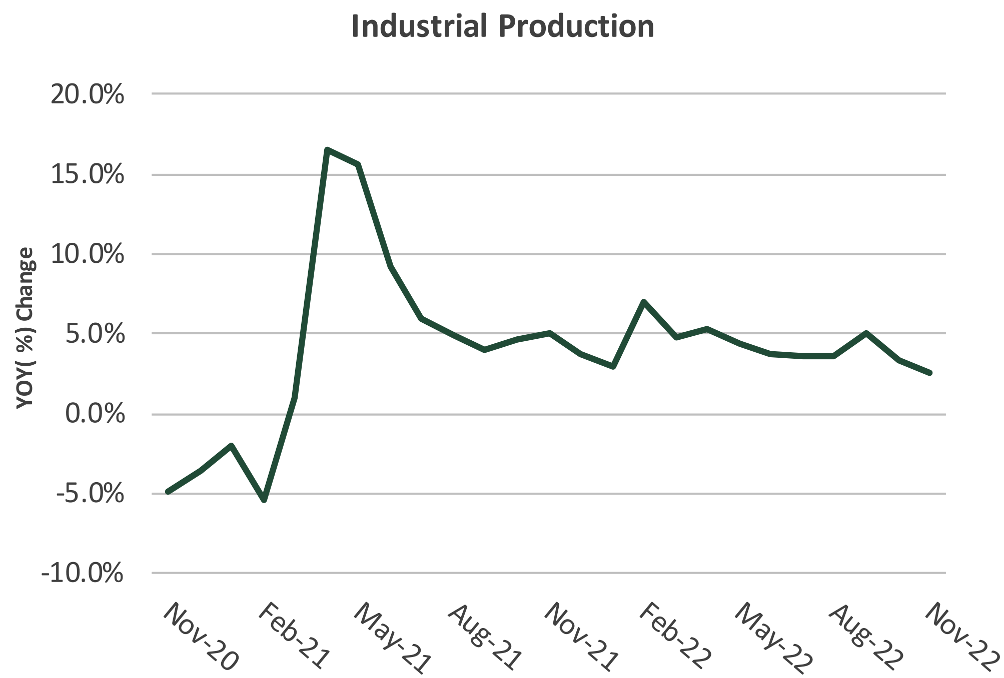
Source: S&P

Total housing starts declined 0.5% in November to 1,427,000 units after an upward revision to 1,434,000 units in October. Single-family home starts fell 4.1%, whereas multi-family starts rose 4.9% month-over-month. On a year-over-year basis, total housing starts decreased 16.4% reflecting a shift from single-family units to more affordable multi-family units as homebuyers struggle with a combination of elevated prices and higher mortgage rates. The 30-year mortgage rate has edged up to 6.4% according to Freddie Mac but remains below recent highs which topped 7%. According to the Case-Shiller 20-City Home Price Index, the year-over-year increase continued its declining rate of gain to +8.6% in October from +10.4% in September, clearly displaying the impact of higher mortgage rates which have reduced demand for homebuying as affordability has declined.

Manufacturing



Source: Institute for Supply Management



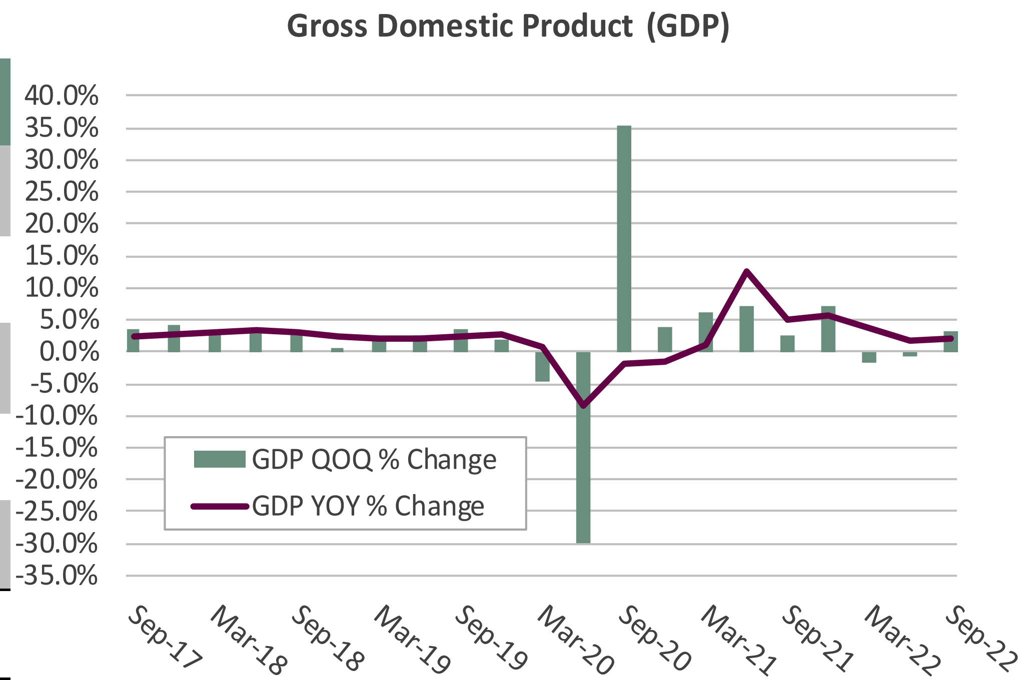
Source: Federal Reserve

The Institute for Supply Management (ISM) manufacturing index declined to 48.4 in December from 49.0 in November. This is the second consecutive month of readings below 50.0, which is indicative of contraction in the manufacturing sector. The declining trend reflects sluggish demand amid economic uncertainty and easing price pressures in the goods sector. Industrial production was down 0.2% in November after an unrevised decline of 0.1% in October. The decrease was led by weakness in the manufacturing and mining indices. This equates to a 2.5% increase from the prior year. Capacity utilization fell to 79.7% in November from 79.9% in October and continues to run slightly above the 1972-2021 average of 79.6%.

Gross Domestic Product (GDP)

Components of GDP	12/21	3/22	6/22	9/22
Personal Consumption Expenditures	2.1%	0.9%	1.4%	1.5%
Gross Private Domestic Investment	5.1%	1.0%	-2.8%	-1.8%
Net Exports and Imports	-0.2%	-3.1%	1.2%	2.9%
Federal Government Expenditures	0.0%	-0.4%	-0.2%	0.2%
State and Local (Consumption and Gross Investment)	-0.2%	0.0%	-0.1%	0.4%
Total	**7.0%**	**-1.6%**	**-0.6%**	**3.2%**

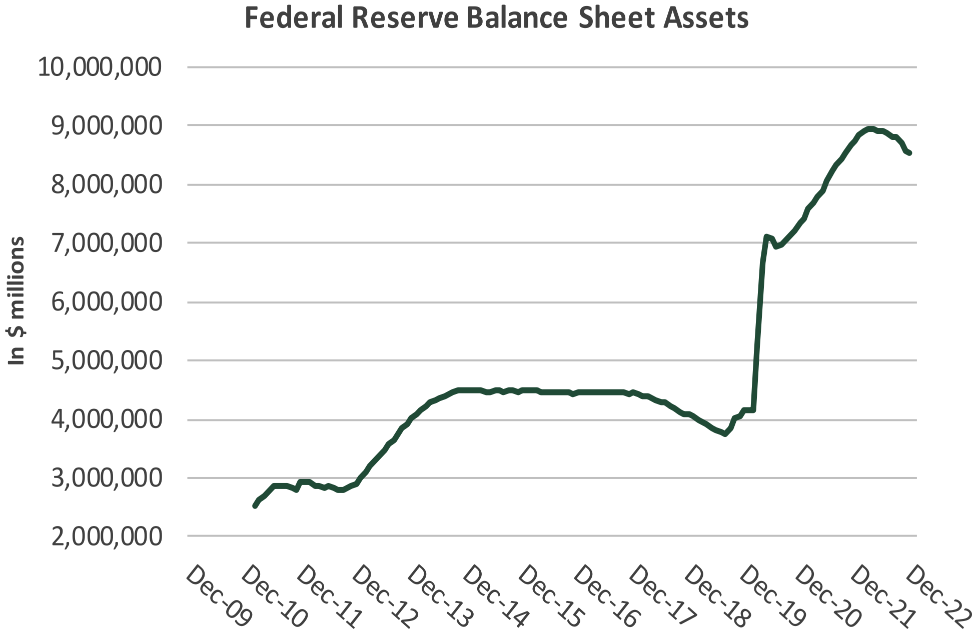
Source: US Department of Commerce



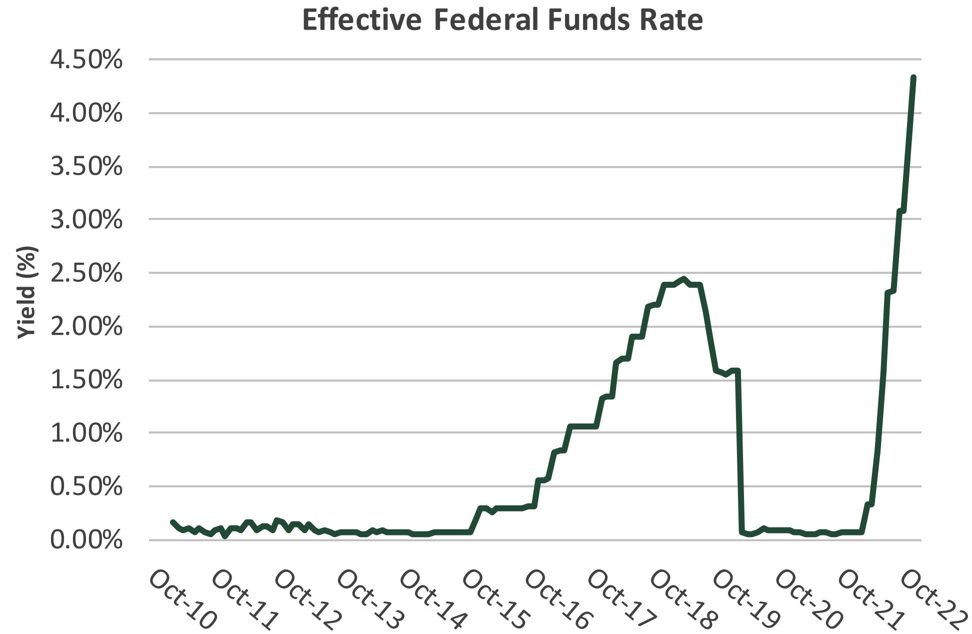
Source: US Department of Commerce

According to the third estimate, GDP increased at an annualized rate of 3.2% in the third quarter, revised up from 2.9%. The upward revision reflects stronger personal consumption expenditures which rose 2.3% in the third quarter, up from 1.7% in the previous estimate, primarily due to continued strength in services spending. Business investment, state and local government spending, and net exports also contributed to the upward revision. The consensus estimate calls for 1.1% growth in the fourth quarter and 1.9% growth for the full year 2022.

Federal Reserve



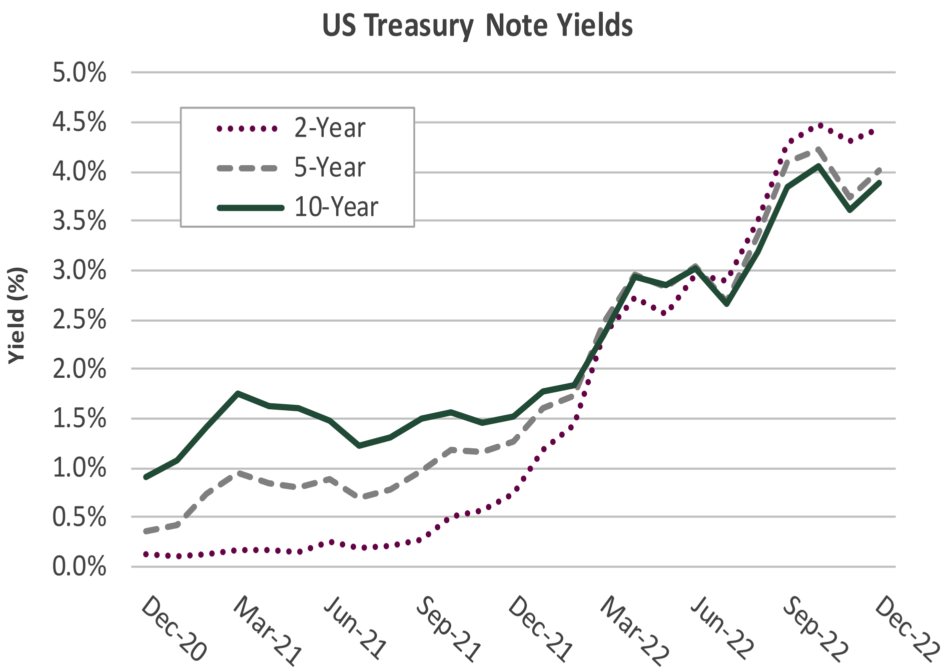
Source: Federal Reserve



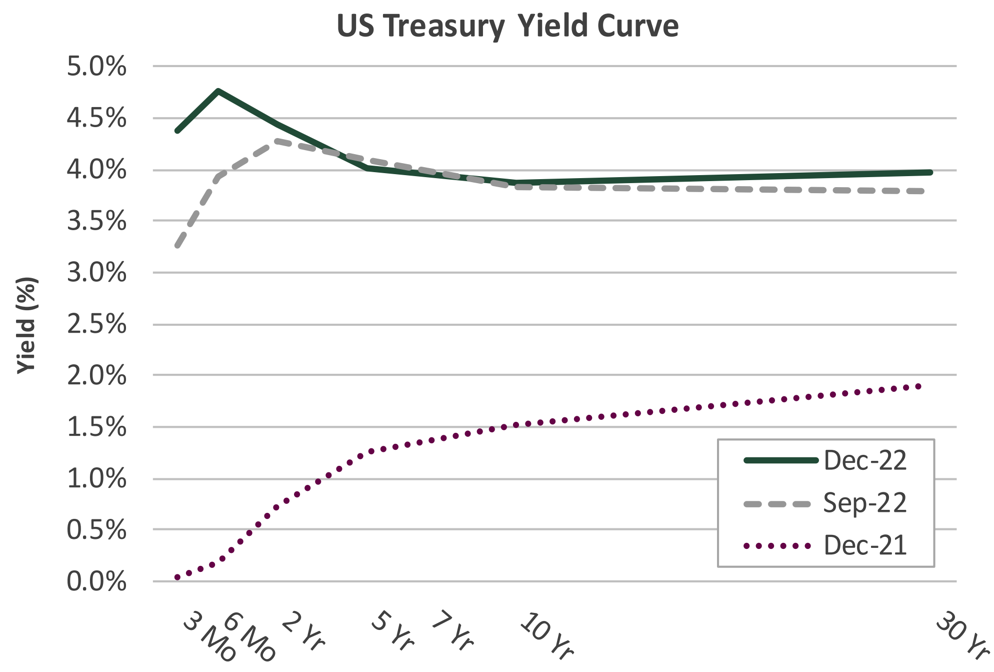
Source: Bloomberg

As expected at the December 14th meeting, the Federal Open Market Committee (FOMC) raised the fed funds target rate by 50 basis points to a range of 4.25 – 4.50%, in a downshift from four consecutive 75 basis point hikes. The decision was unanimous, and there was no change to the November statement. The sentiment was hawkish, indicating that "ongoing increases" in the fed funds rate are likely appropriate and citing continued labor market imbalances. The Summary of Economic Projections indicated a peak median forecast of 5.1% in 2023 and no rate cuts until 2024; however, the market consensus diverged, implying rate cuts in the second half of 2023. FOMC members forecasted a higher fed funds rate, slower GDP growth, higher inflation, and higher unemployment in 2023 than in the September projections. We believe the FOMC will continue to implement tighter monetary policy at a slower pace and hold rates at restrictive levels for some time until inflationary pressures subside and remain in the Fed's target range.

Bond Yields

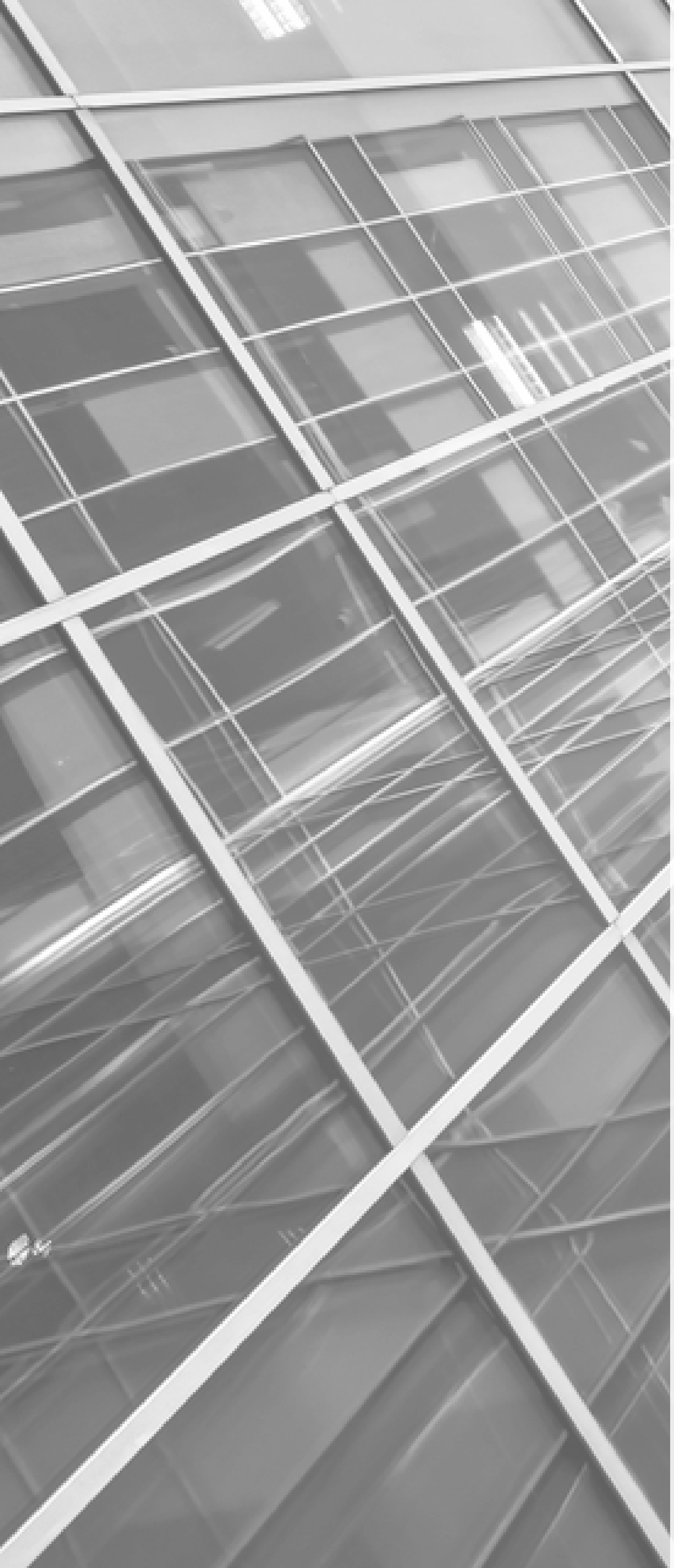


Source: Bloomberg



Source: Bloomberg

At the end of December, the 2-year Treasury yield was 370 basis points higher, and the 10-Year Treasury yield was about 237 basis points higher, year-over-year. The inversion between the 2-year Treasury yield and 10-year Treasury yield narrowed to -55 basis points at December month-end versus -71 basis points at November month-end. The average historical spread (since 2003) is about +130 basis points. The inversion between 3-month and 10-year treasuries narrowed to -50 basis points in December from -74 basis points in November. The shape of the yield curve indicates that the probability of recession is increasing.



Account Profile

Objectives

Investment Objectives

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

Chandler Asset Management Performance Objective

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

Strategy

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

Compliance

As of December 31, 2022

PRISM Consolidated

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

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

Portfolio Characteristics

As of December 31, 2022

PRISM Liquidity Portfolio

	12/31/22		09/30/22
	Benchmark*	Portfolio	Portfolio
Average Maturity (yrs)	0.90	0.16	0.10
Average Modified Duration	0.86	0.16	0.10
Average Purchase Yield	n/a	4.12%	2.56%
Average Market Yield	4.40%	4.29%	2.74%
Average Quality**	AAA	AAA/Aaa	AAA/Aaa
Total Market Value		103,314,170	138,440,298

**0-3 Yr Treasury*

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

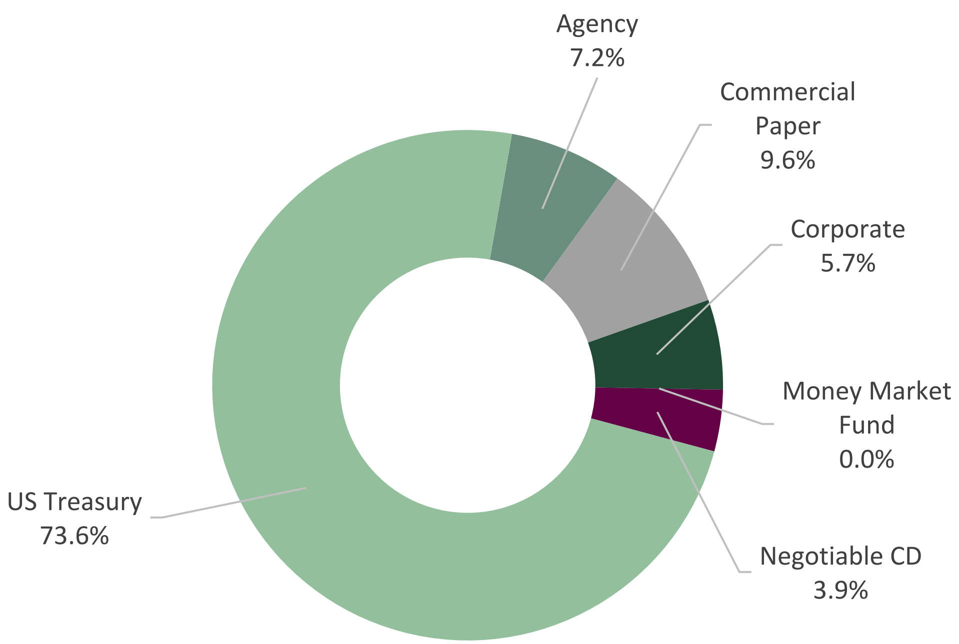
Transactional activity in the portfolio was elevated as the Chandler team reinvested multiple maturities to the cash flow forecast and provided liquidity for the net $36 million in withdrawals during the quarter. The purchased securities were in the Treasury, Agency, Certificate of Deposit, Commercial Paper, and Corporate sectors and ranged in maturity from January 2023 to April 2023.

Sector Distribution

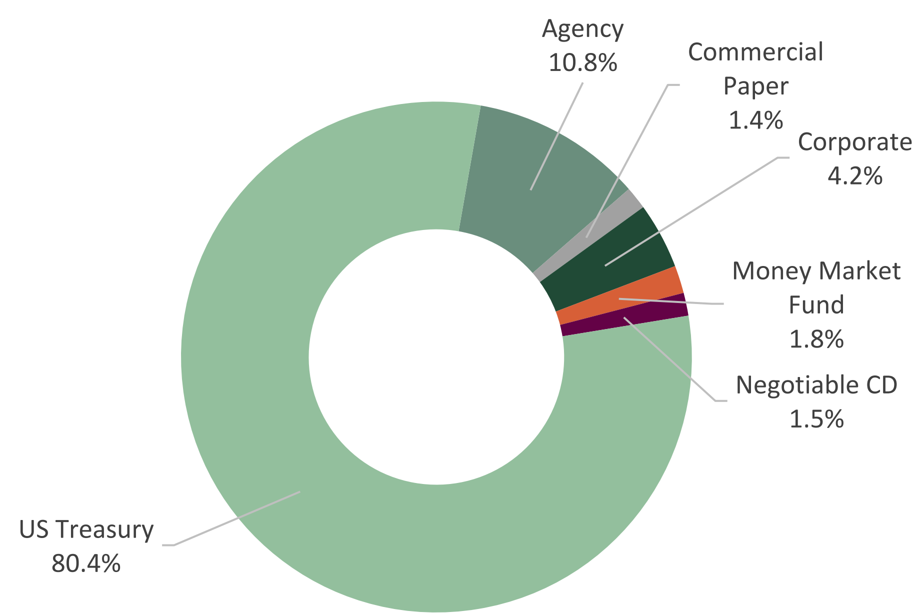
As of December 31, 2022

PRISM Liquidity Portfolio

December 31, 2022



September 30, 2022



The sector allocation evolved linked to the heavy transactional activity in the portfolio and the liquidity needs. The two largest changes were the 8.2% increase in the Commercial Paper allocation, to 9.6% of the portfolio, partially offset by the 6.8% decline in the US Treasury allocation, to 73.6% of the portfolio.

Issuers

As of December 31, 2022

PRISM Liquidity Portfolio – Account #10292

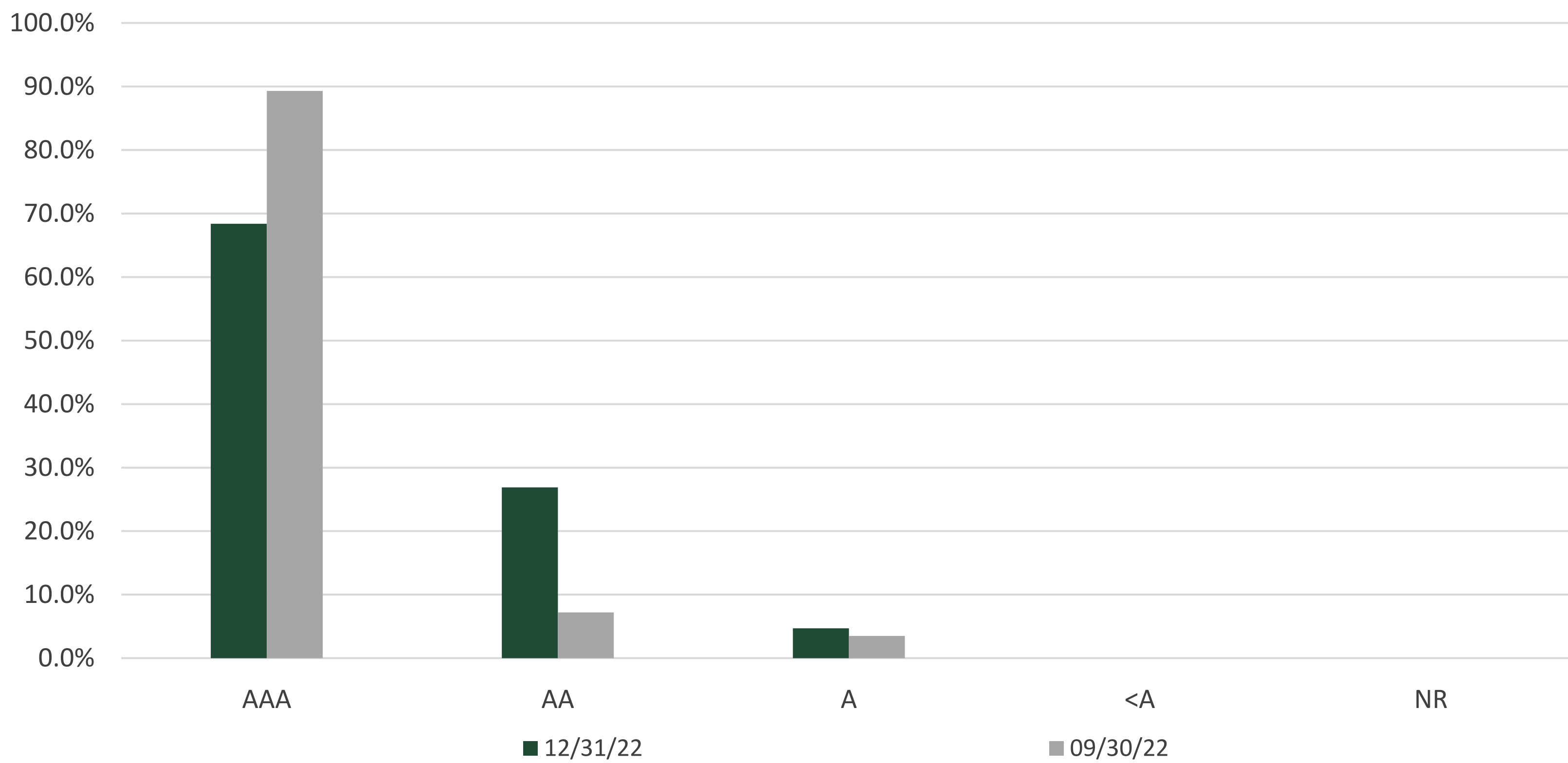
Issue Name	Investment Type	% Portfolio
Government of United States	US Treasury	73.55%
Federal Home Loan Bank	Agency	7.21%
Royal Bank of Canada NY	Commercial Paper	4.83%
Toronto Dominion Holdings	Negotiable CD	2.94%
Toyota Motor Corp	Commercial Paper	1.93%
MUFG Bank Ltd/NY	Commercial Paper	1.92%
Bank of America Corp	Corporate	0.98%
JP Morgan Chase & Co	Corporate	0.98%
Morgan Stanley	Corporate	0.98%
Metlife Inc	Corporate	0.98%
Bank of Montreal Chicago	Negotiable CD	0.97%
Truist Financial Corporation	Corporate	0.97%
Amazon.com Inc	Commercial Paper	0.96%
Bank of New York	Corporate	0.77%
Dreyfus Govt Cash Management Fund	Money Market Fund	0.03%
TOTAL		**100.00%**

Quality Distribution

As of December 31, 2022

PRISM Liquidity Portfolio

December 31, 2022 vs. September 30, 2022

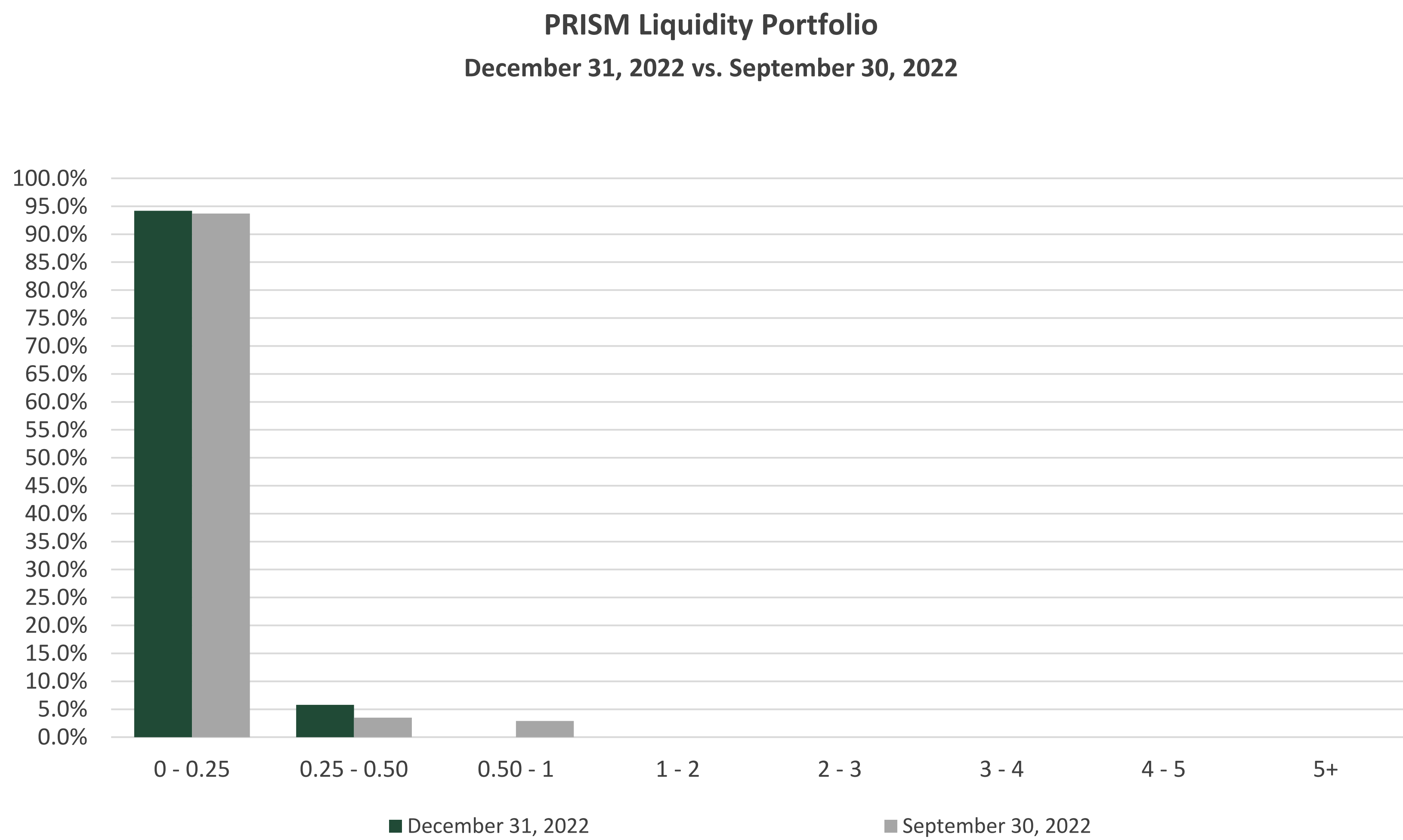


	AAA	AA	A	<A	NR
12/31/22	68.4%	26.9%	4.7%	0.0%	0.0%
09/30/22	89.3%	7.2%	3.5%	0.0%	0.0%

Source: S&P Ratings

Duration Distribution

As of December 31, 2022



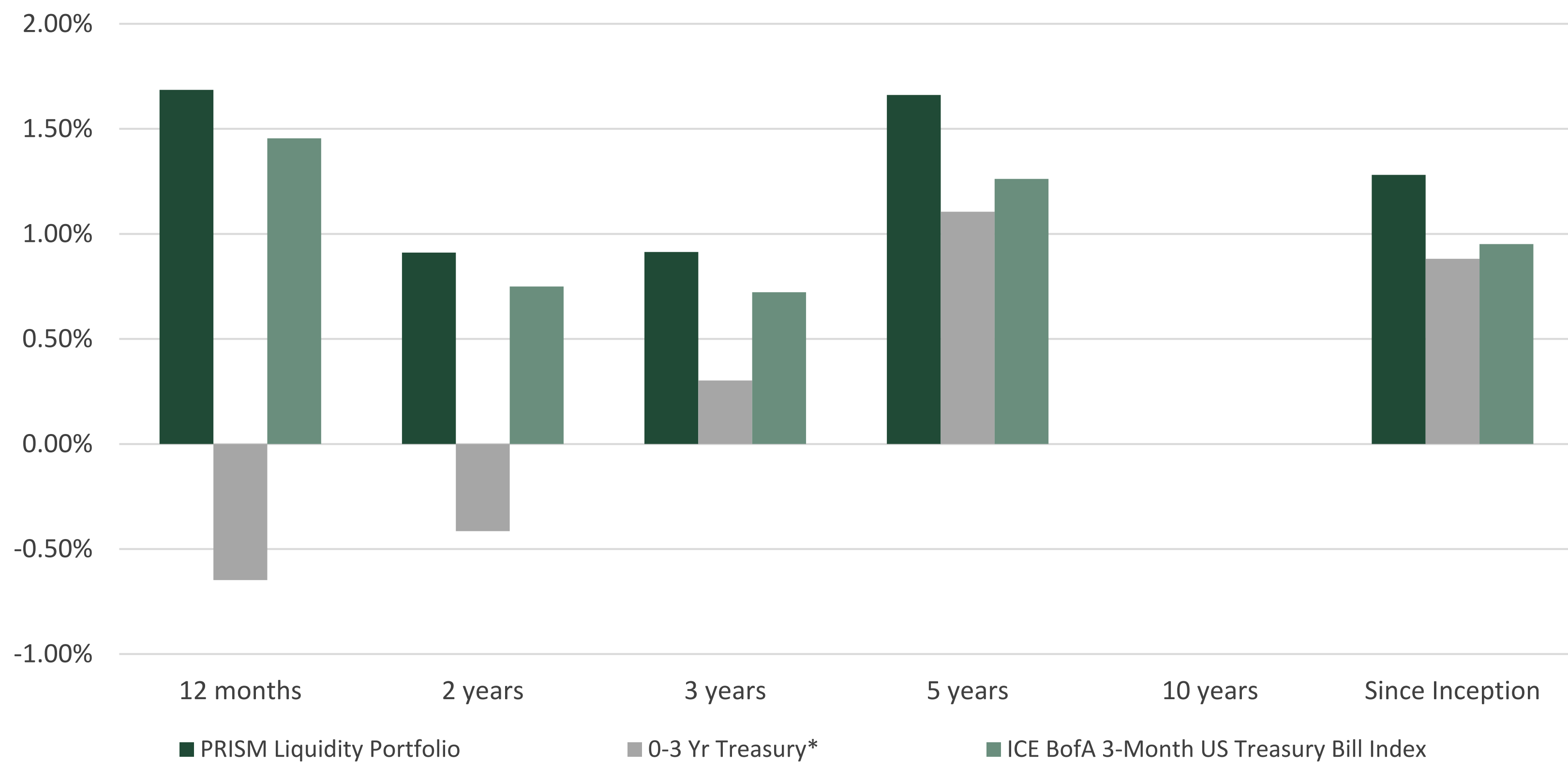
	0 - 0.25	0.25 - 0.50	0.50 - 1	1 - 2	2 - 3	3 - 4	4 - 5	5+
12/31/22	94.2%	5.8%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%
09/30/22	93.7%	3.5%	2.9%	0.0%	0.0%	0.0%	0.0%	0.0%

The duration of the portfolio increased moderately, currently 0.16 compared to 0.10 in the prior quarter. The duration will continue to contract as the majority of the portfolio will be spent down prior to the end of PRISM fiscal year end.

As of December 31, 2022

PRISM Liquidity Portfolio

Total Rate of Return Annualized Since Inception January 31, 2015



TOTAL RATE OF RETURN	3 months	12 months	2 years	3 years	5 years	10 years	Since Inception
			Annualized				
PRISM Liquidity Portfolio	0.91%	1.69%	0.91%	0.91%	1.66%	N/A	1.28%
0-3 Yr Treasury*	0.83%	-0.65%	-0.41%	0.30%	1.11%	N/A	0.88%
ICE BofA 3-Month US Treasury Bill Index	0.84%	1.45%	0.75%	0.72%	1.26%	N/A	0.95%

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

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

Portfolio Characteristics

As of December 31, 2022

PRISM Short Term Core Portfolio

	12/31/22		09/30/22
	Benchmark*	Portfolio	Portfolio
Average Maturity (yrs)	2.65	2.67	2.67
Average Modified Duration	2.50	2.26	2.34
Average Purchase Yield	n/a	2.14%	1.99%
Average Market Yield	4.50%	4.59%	4.34%
Average Quality**	AAA	AA/Aa1	AA+/Aa1
Total Market Value		355,805,289	351,952,094

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

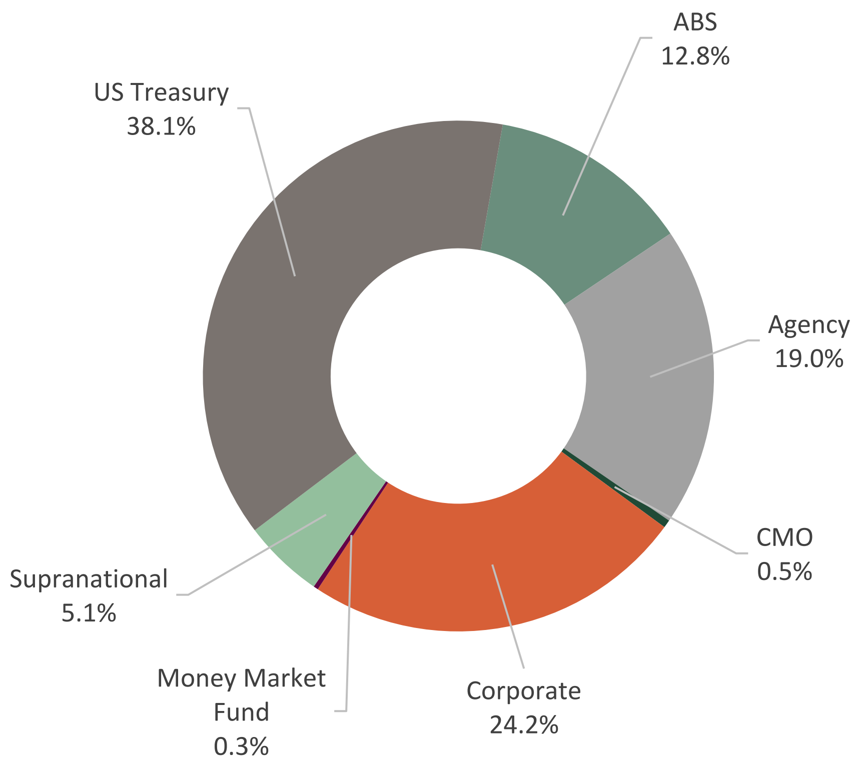
Multiple securities were purchased in the Treasury, Agency, Asset Backed, and Corporate portions of the allocation to keep the portfolio invested consistent with Chandler targets. The purchased securities ranged in maturity from October 2024 to September 2027 and were primarily funded by residual cash in the portfolio.

Sector Distribution

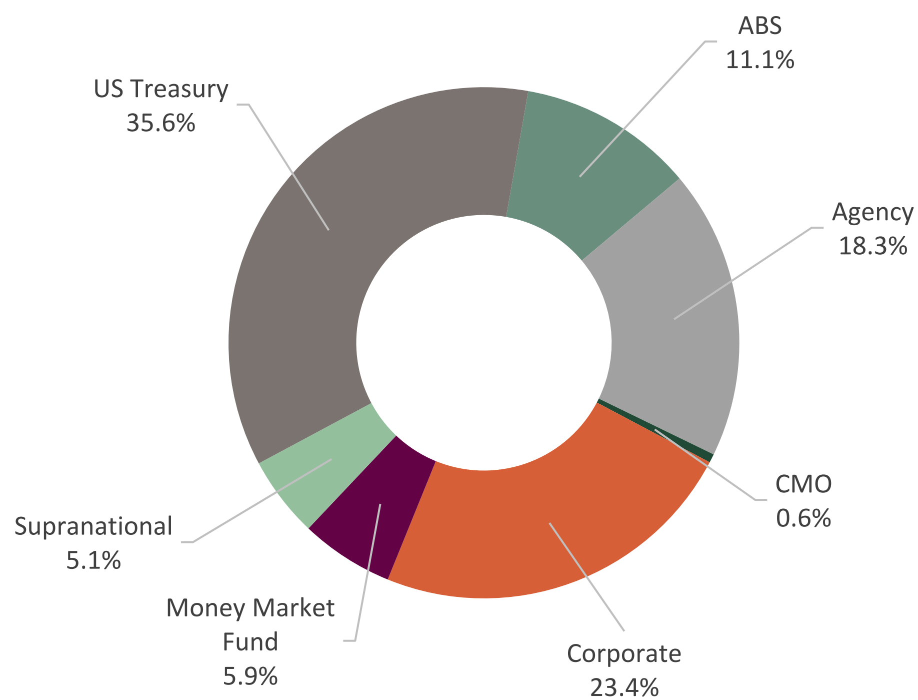
As of December 31, 2022

PRISM Short Term Core Portfolio

December 31, 2022



September 30, 2022



The sector allocation was stable during the quarter except for the higher Money Market fund balance from the prior quarter which was spent down and invested into the portfolio. The two largest increases were the 2.5% increase in the US Treasury allocation to 38.1% of the portfolio and the 1.7% increase to the Asset Backed sector, to 12.8% of the portfolio.

Issuers

As of December 31, 2022

PRISM Short Term Core Portfolio – Account #10290

Issue Name	Investment Type	% Portfolio
Government of United States	US Treasury	38.07%
Federal Home Loan Bank	Agency	8.33%
Federal National Mortgage Association	Agency	6.74%
Inter-American Dev Bank	Supranational	3.17%
Federal Home Loan Mortgage Corp	Agency	3.09%
Intl Bank Recon and Development	Supranational	1.93%
Wal-Mart Stores	Corporate	1.89%
John Deere ABS	ABS	1.73%
American Express ABS	ABS	1.49%
Hyundai Auto Receivables	ABS	1.48%
Bank of America Corp	Corporate	1.45%
JP Morgan Chase & Co	Corporate	1.42%
Royal Bank of Canada	Corporate	1.35%
Morgan Stanley	Corporate	1.34%
Toyota Motor Corp	Corporate	1.32%
Bank of Montreal Chicago	Corporate	1.28%
Amazon.com Inc	Corporate	1.12%
US Bancorp	Corporate	1.11%
Toronto Dominion Holdings	Corporate	1.10%
Honda Motor Corporation	Corporate	1.06%
Metlife Inc	Corporate	1.04%
Mercedes-Benz	ABS	1.03%
Verizon Master Trust	ABS	1.01%
Toyota Lease Owner Trust	ABS	1.01%
Caterpillar Inc	Corporate	1.00%
GM Financial Automobile Leasing Trust	ABS	0.92%
Honda ABS	ABS	0.90%
Federal Farm Credit Bank	Agency	0.85%
PNC Financial Services Group	Corporate	0.84%
Deere & Company	Corporate	0.84%
Dominion Resources Inc	Corporate	0.81%
Berkshire Hathaway	Corporate	0.75%
BMW ABS	ABS	0.75%
Qualcomm Inc	Corporate	0.75%
Hyundai Auto Lease Securitization	ABS	0.74%
United Health Group Inc	Corporate	0.71%
Honeywell Corp	Corporate	0.65%
GM Financial Securitized Term Auto Trust	ABS	0.65%

Issuers

As of December 31, 2022

PRISM Short Term Core Portfolio – Account #10290

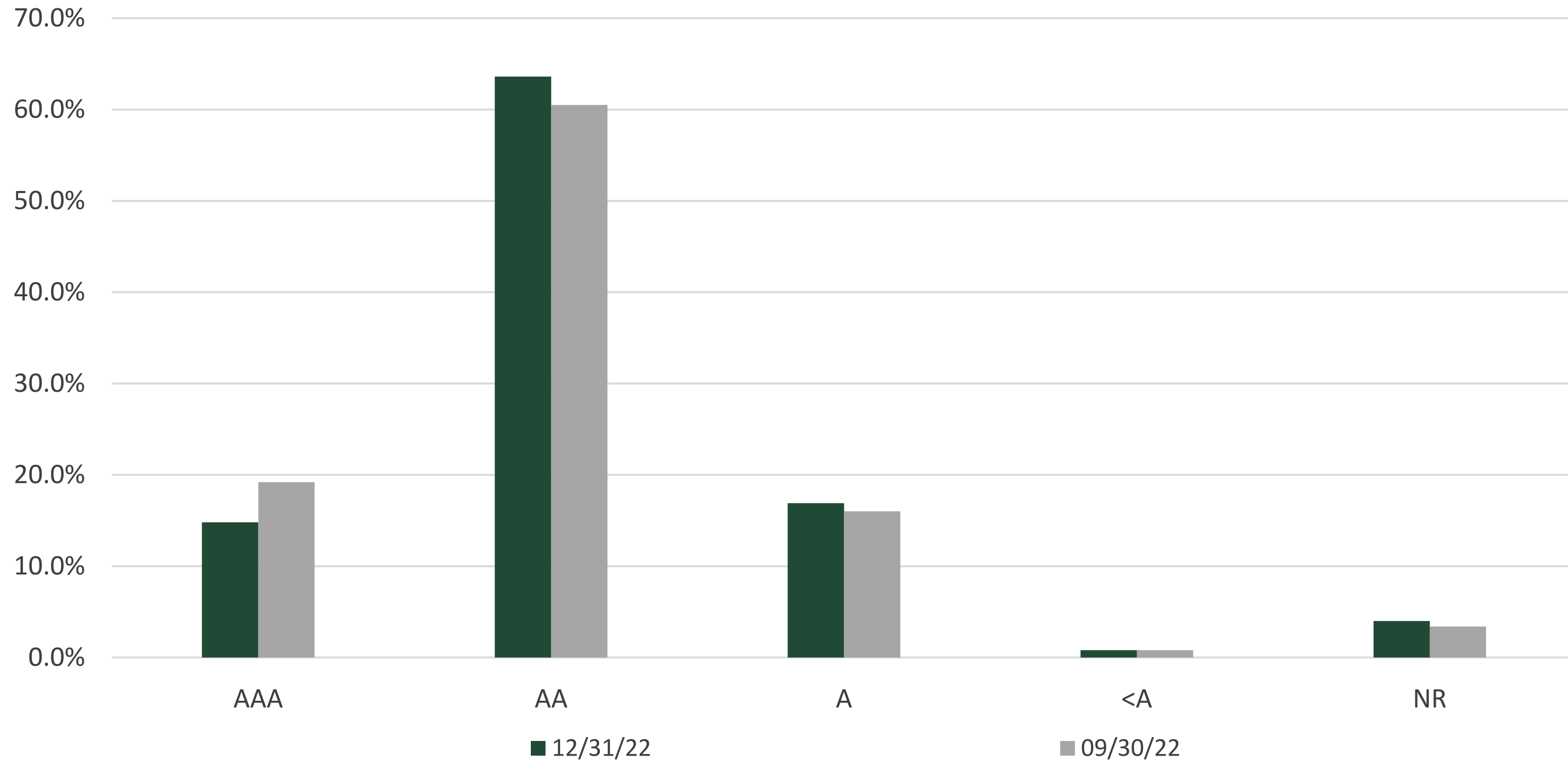
Issue Name	Investment Type	% Portfolio
Charles Schwab Corp/The	Corporate	0.56%
Federal Home Loan Mortgage Corp	CMO	0.55%
Duke Energy Field Services	Corporate	0.53%
BMW Vehicle Lease Trust	ABS	0.52%
Guardian Life Global Funding	Corporate	0.34%
Mercedes-Benz Auto Lease Trust	ABS	0.32%
Dreyfus Govt Cash Management Fund	Money Market Fund	0.31%
Bank of New York	Corporate	0.28%
Chubb Corporation	Corporate	0.27%
Apple Inc	Corporate	0.27%
Salesforce.com Inc	Corporate	0.13%
Toyota ABS	ABS	0.13%
Nissan ABS	ABS	0.08%
TOTAL		**100.00%**

Quality Distribution

As of December 31, 2022

PRISM Short Term Core Portfolio

December 31, 2022 vs. September 30, 2022



	AAA	AA	A	<A	NR
12/31/22	14.8%	63.6%	16.9%	0.8%	4.0%
09/30/22	19.2%	60.5%	16.0%	0.8%	3.4%

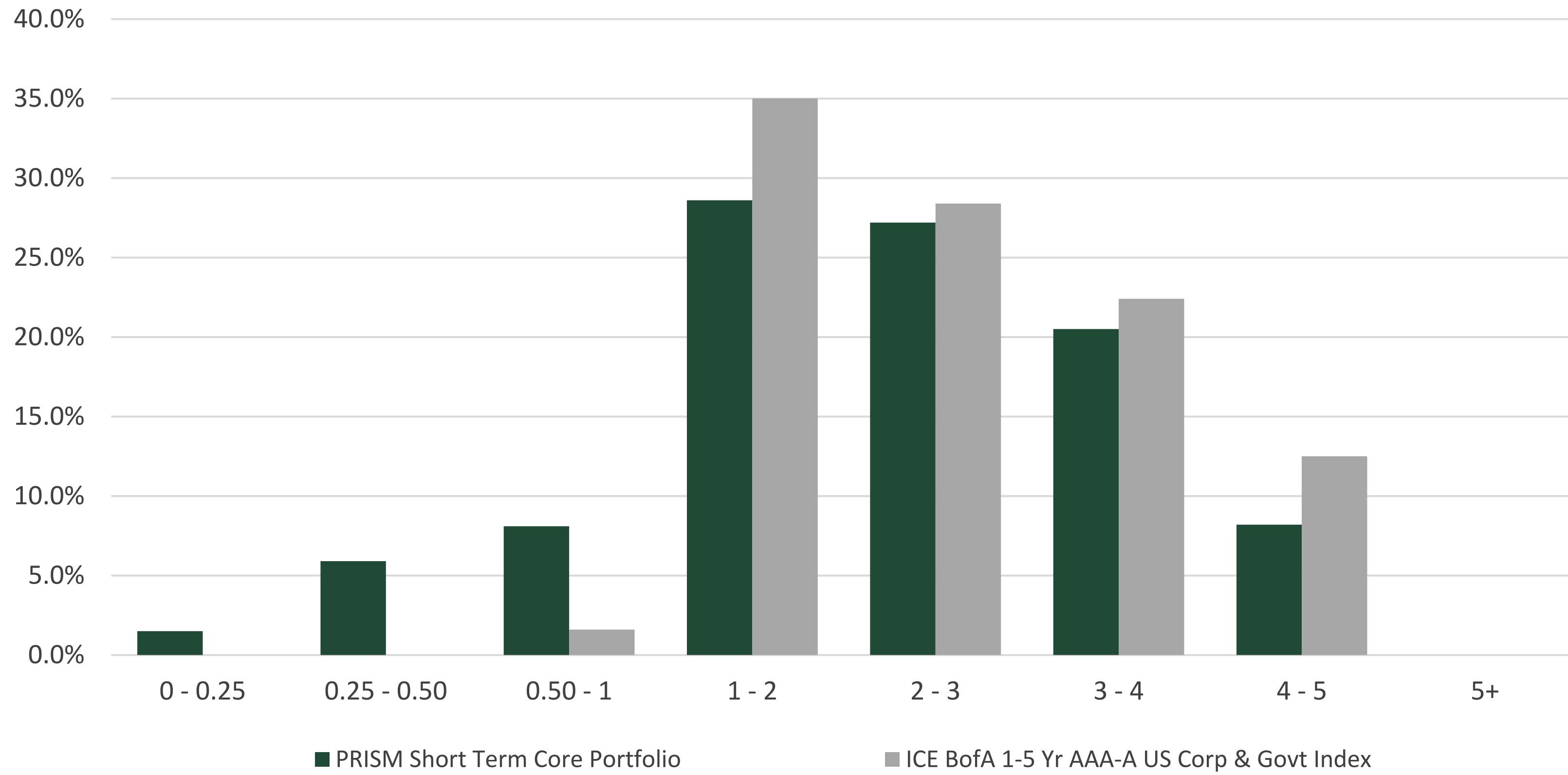
Source: S&P Ratings

Duration Distribution

As of December 31, 2022

PRISM Short Term Core Portfolio

Portfolio Compared to the Benchmark



	0 - 0.25	0.25 - 0.50	0.50 - 1	1 - 2	2 - 3	3 - 4	4 - 5	5+
Portfolio	1.5%	5.9%	8.1%	28.6%	27.2%	20.5%	8.2%	0.0%
Benchmark*	0.0%	0.0%	1.6%	35.0%	28.4%	22.4%	12.5%	0.0%

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

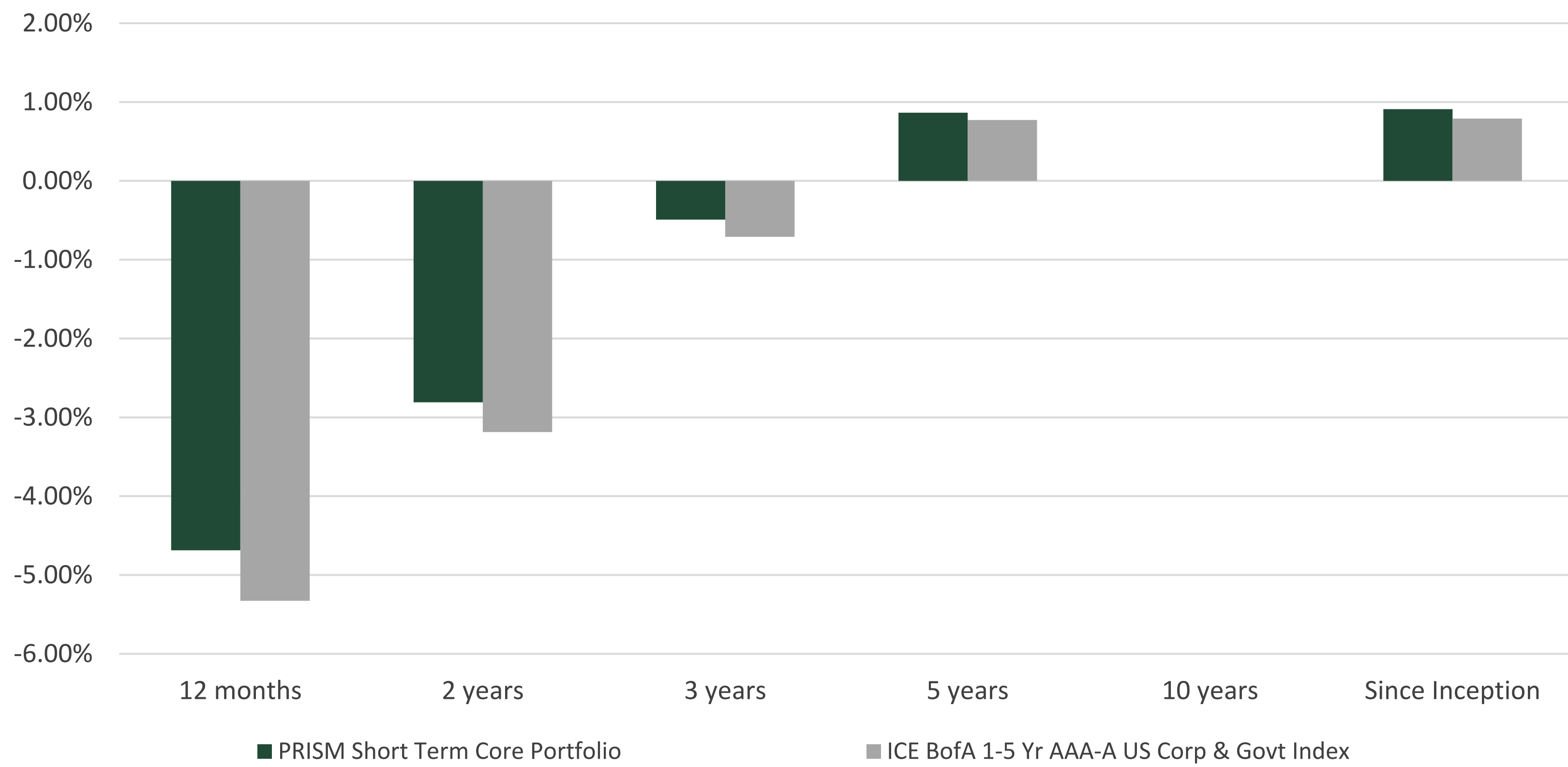
The duration of the portfolio contracted moderately to 2.26 compared to 2.34 at the end of the prior quarter. The Chandler team focused on the structure of the portfolio, adding across the maturity distribution but with a bias towards the middle of the term structure, which we identified as having superior relative value.

Investment Performance

As of December 31, 2022

PRISM Short Term Core Portfolio

Total Rate of Return Annualized Since Inception January 31, 2015



			Annualized				
TOTAL RATE OF RETURN	**3 months**	**12 months**	**2 years**	**3 years**	**5 years**	**10 years**	**Since Inception**
PRISM Short Term Core Portfolio	1.09%	-4.69%	-2.81%	-0.49%	0.87%	N/A	0.91%
ICE BofA 1-5 Yr AAA-A US Corp & Govt Index	1.08%	-5.33%	-3.19%	-0.71%	0.77%	N/A	0.79%

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

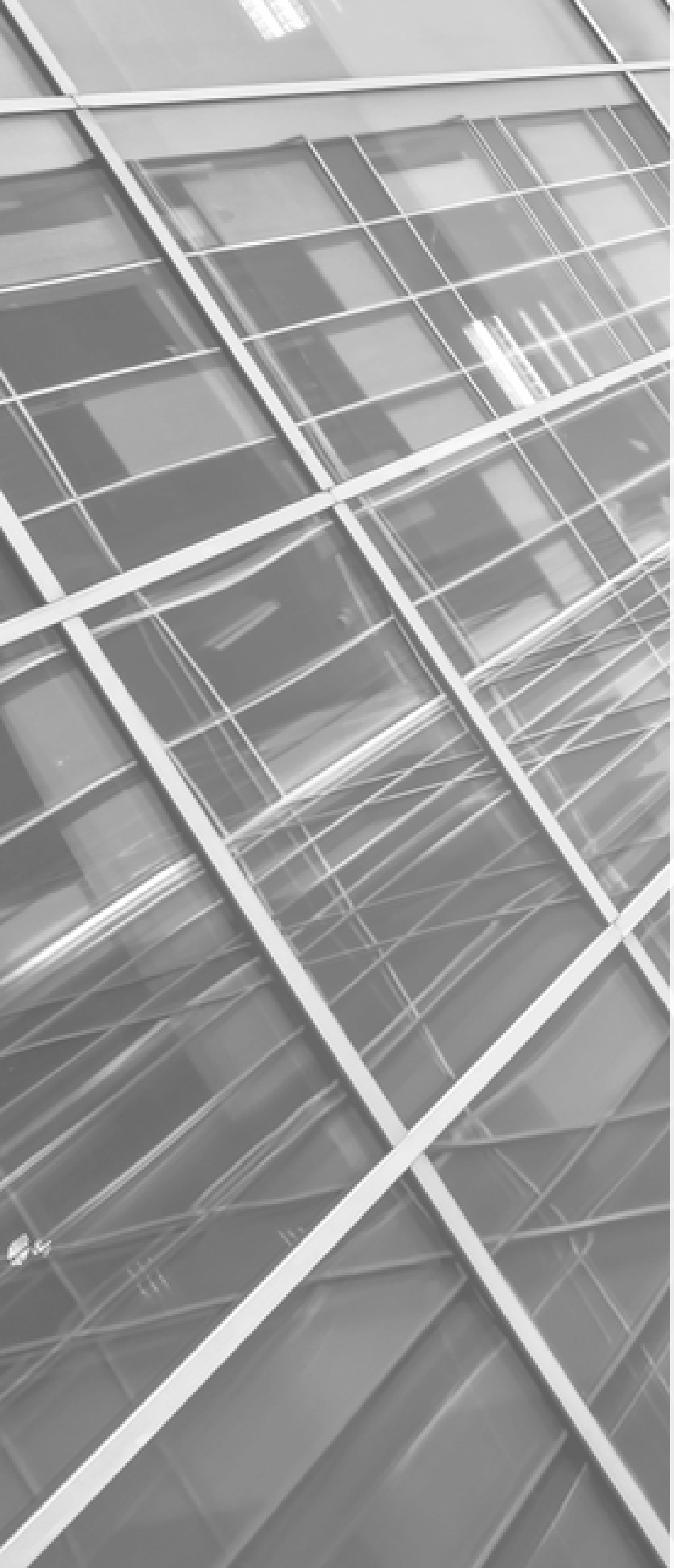
Portfolio Characteristics

As of December 31, 2022

PRISM LAIF and CAMP Portfolio

	12/31/22 Portfolio	09/30/22 Portfolio
Average Maturity (yrs)	0.00	0.00
Modified Duration	0.00	0.00
Average Purchase Yield	4.50%	1.60%
Average Market Yield	4.49%	1.60%
Average Quality*	AAA/NR	NR/NR
Total Market Value	25,856,611	75,216,664

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



PRISM Consolidated Information

Performance & Change in AUM

PRISM CONSOLIDATED PORTFOLIOS

TOTAL RATE OF RETURN

As of 12/31/2022	3 months	12 months	*Annualized Return* 2YR	3YR	5YR	10 YR	Inception	Inception Date
PRISM Consolidated	1.11%	-2.68%	-1.60%	0.18%	1.26%	N/A	1.19%	6/30/2015
PRISM ARC Consolidated	2.52%	-8.91%	-3.10%	-0.15%	1.81%	N/A	2.63%	12/31/2016
PRISM/PRISM ARC Total Consolidated	1.89%	-6.24%	-2.40%	0.11%	1.50%	N/A	1.58%	12/31/2016

ANNUAL CHANGE IN ASSETS UNDER MANAGEMENT

	AUM 12/31/2022	AUM 12/31/2021	Change
PRISM Consolidated	484,976,069	427,052,741	57,923,329
PRISM ARC Consolidated	613,207,045	592,460,676	20,746,369
PRISM/PRISM ARC Total Consolidated	1,098,183,114	1,019,401,999	78,781,115

Portfolio Characteristics

As of December 31, 2022

PRISM Consolidated

	12/31/22 Portfolio	09/30/22 Portfolio
Average Maturity (yrs)	1.99	1.69
Modified Duration	1.69	1.48
Average Purchase Yield	2.67%	2.07%
Average Market Yield	4.52%	3.59%
Average Quality*	AA+/Aa1	AA+/Aa1
Total Market Value	484,976,069	565,609,055

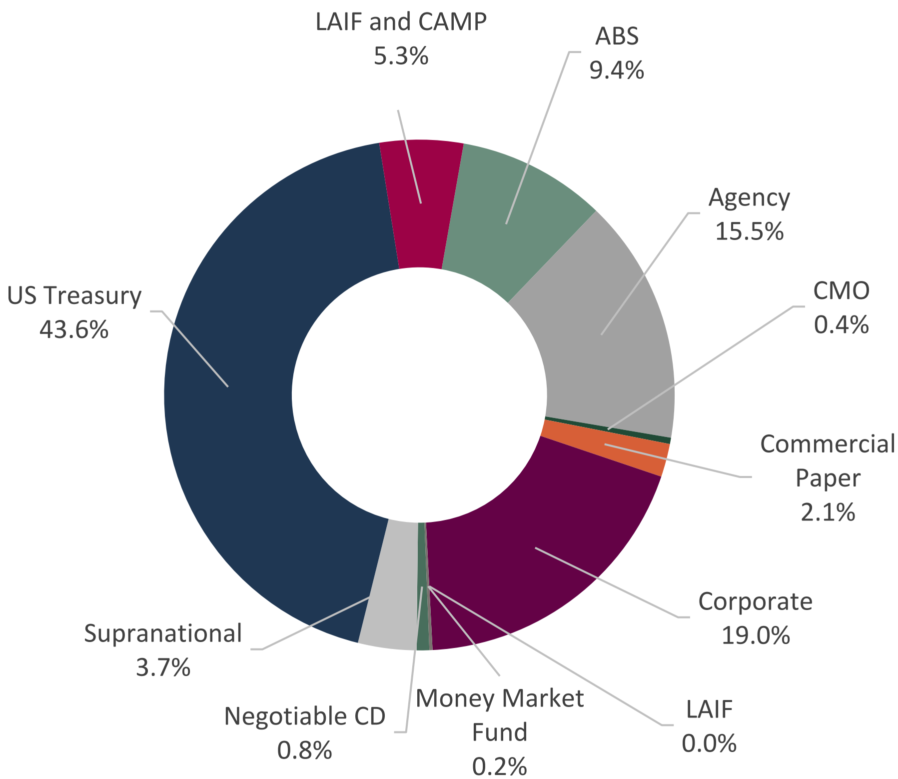
** Portfolio is S&P and Moody's respectively.*

Sector Distribution

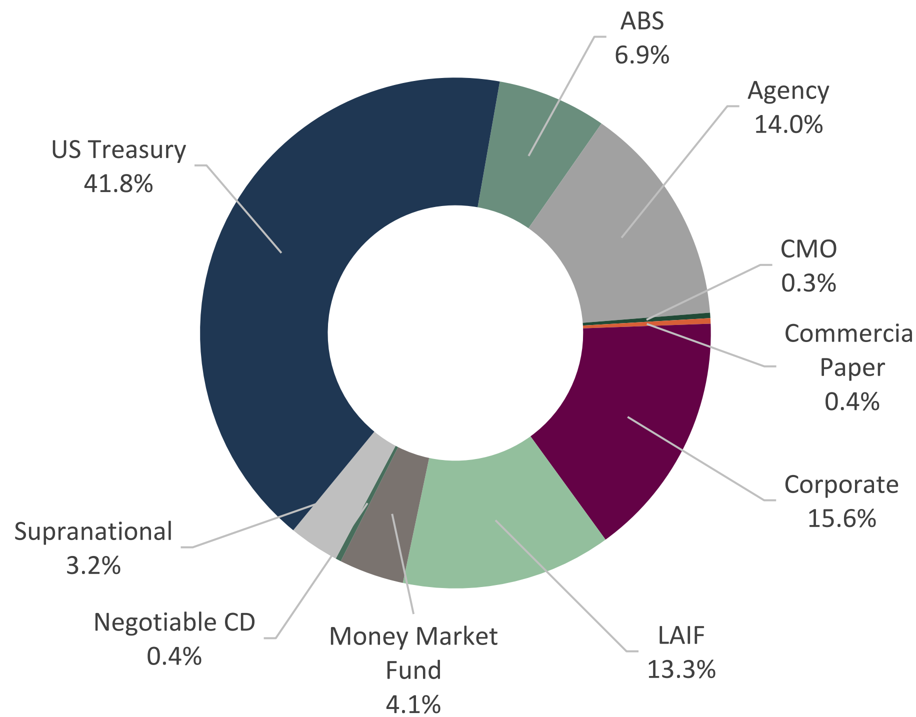
As of December 31, 2022

PRISM Consolidated

December 31, 2022



September 30, 2022

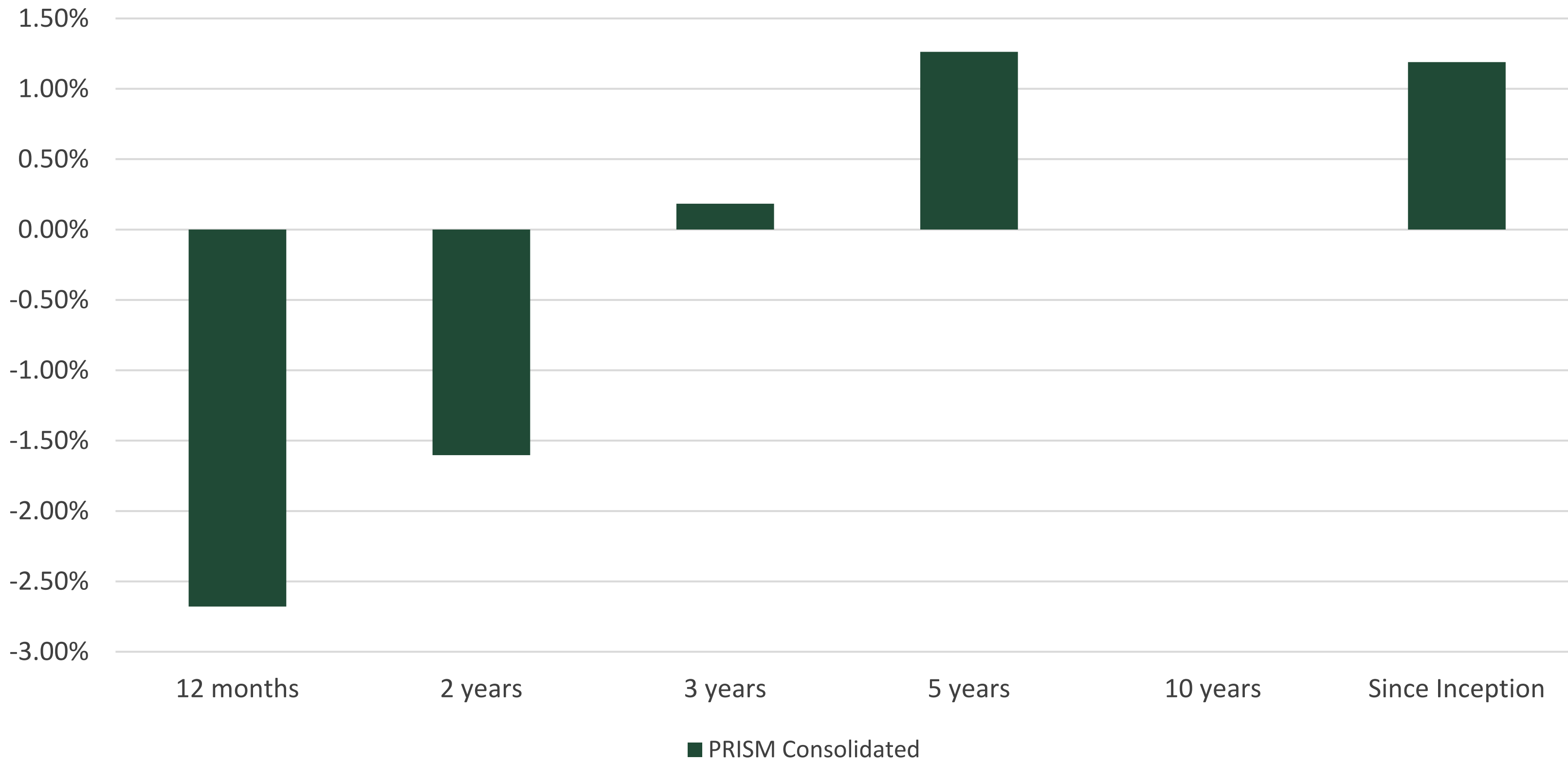


Investment Performance

As of December 31, 2022

PRISM Consolidated

Total Rate of Return Annualized Since Inception June 30, 2015



TOTAL RATE OF RETURN	3 months	12 months	*Annualized* 2 years	3 years	5 years	10 years	Since Inception
PRISM Consolidated	1.11%	-2.68%	-1.60%	0.18%	1.26%	N/A	1.19%

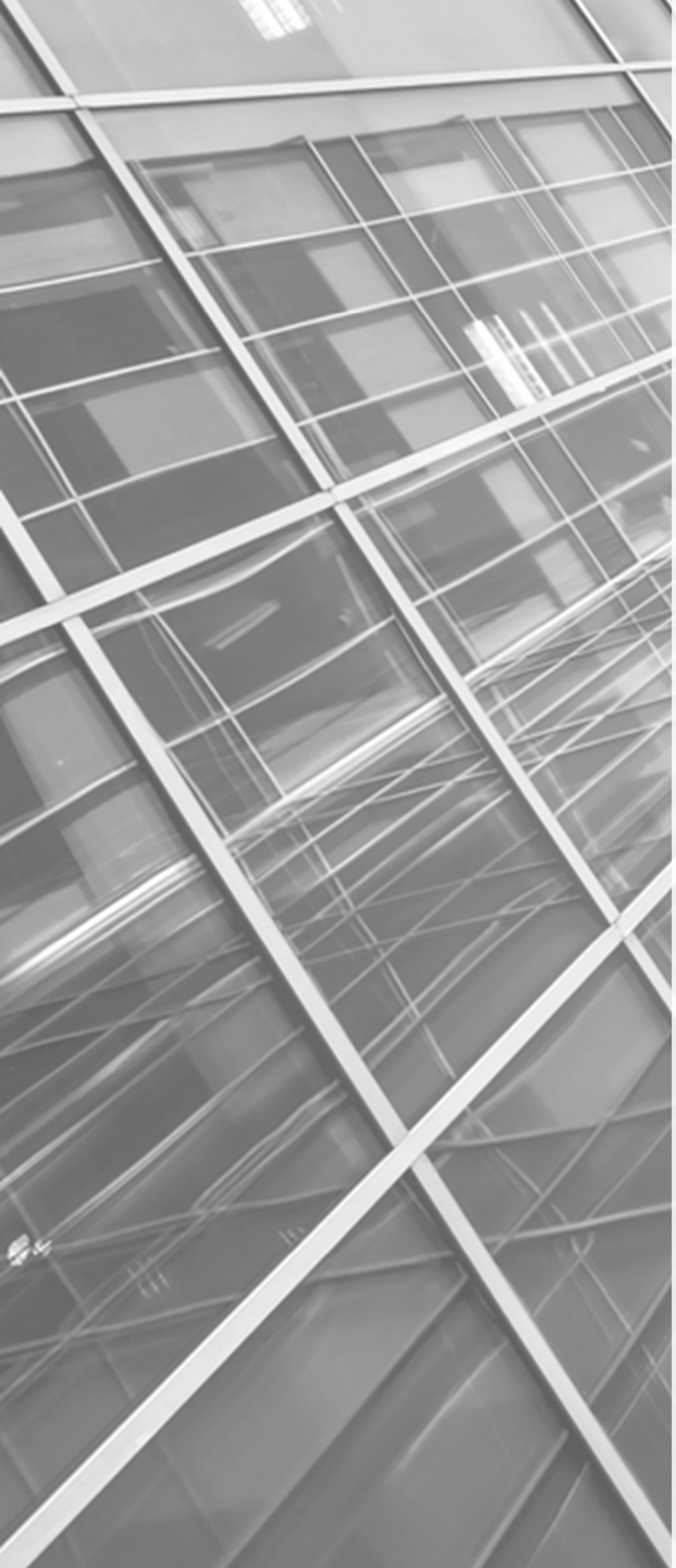
Total rate of return: A measure of a portfolio's performance over time. It is the internal rate of return, which equates the beginning value of the portfolio with the ending value; it includes interest earnings, realized and unrealized gains and losses in the portfolio.

CHANDLER ASSET MANAGEMENT

PRISM Affilliate Risk Captive

Period Ending December 31, 2022

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



PRISM ARC Liquidity Profile

Portfolio Characteristics

As of December 31, 2022

PRISM ARC Liquidity

	12/31/22		09/30/22
	Benchmark*	Portfolio	Portfolio
Average Maturity (yrs)	0.90	0.14	0.16
Average Modified Duration	0.86	0.13	0.16
Average Purchase Yield	n/a	4.06%	2.72%
Average Market Yield	4.40%	4.24%	2.85%
Average Quality**	AAA	AAA/Aaa	AAA/Aaa
Total Market Value		105,227,316	99,119,916

**0-3 Yr Treasury*

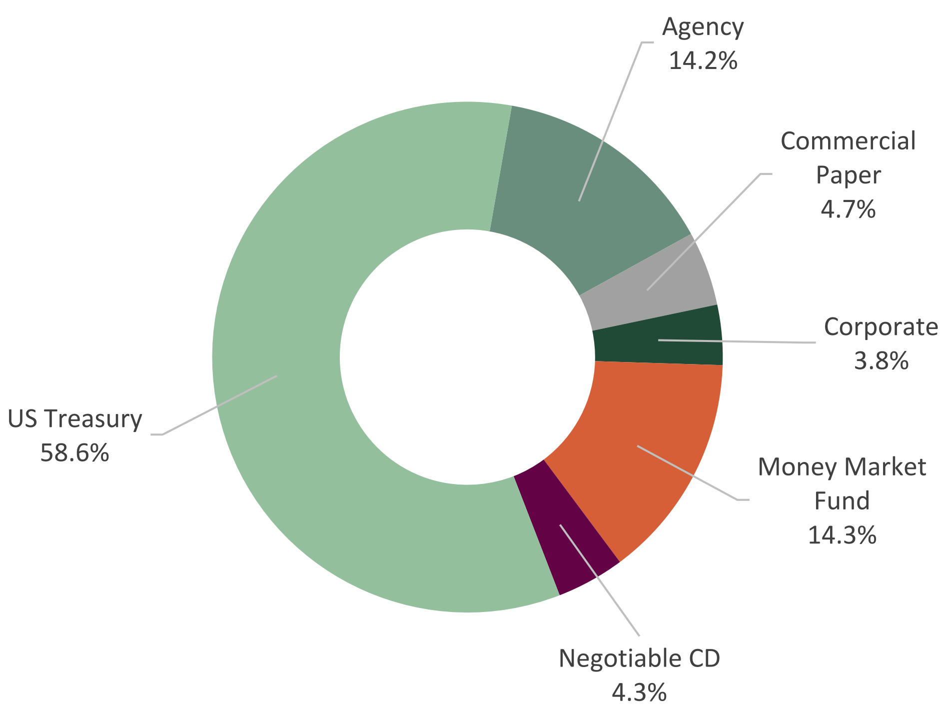
***Benchmark is a blended rating of S&P, Moody's, and Fitch. Portfolio is S&P and Moody's respectively.*

Sector Distribution

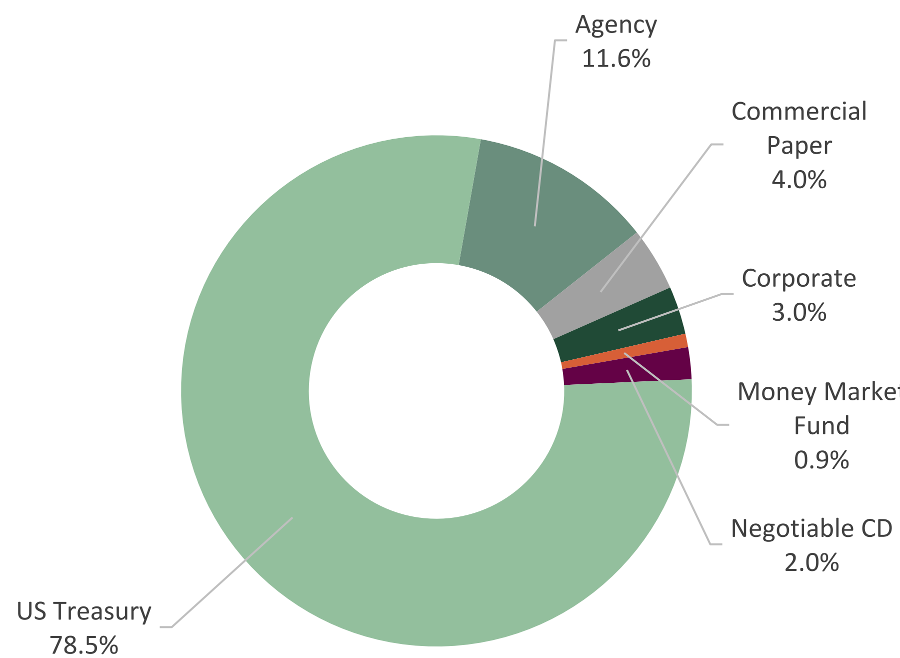
As of December 31, 2022

PRISM ARC Liquidity

December 31, 2022



September 30, 2022



Issuers

As of December 31, 2022

PRISM ARC Liquidity – Account #10483

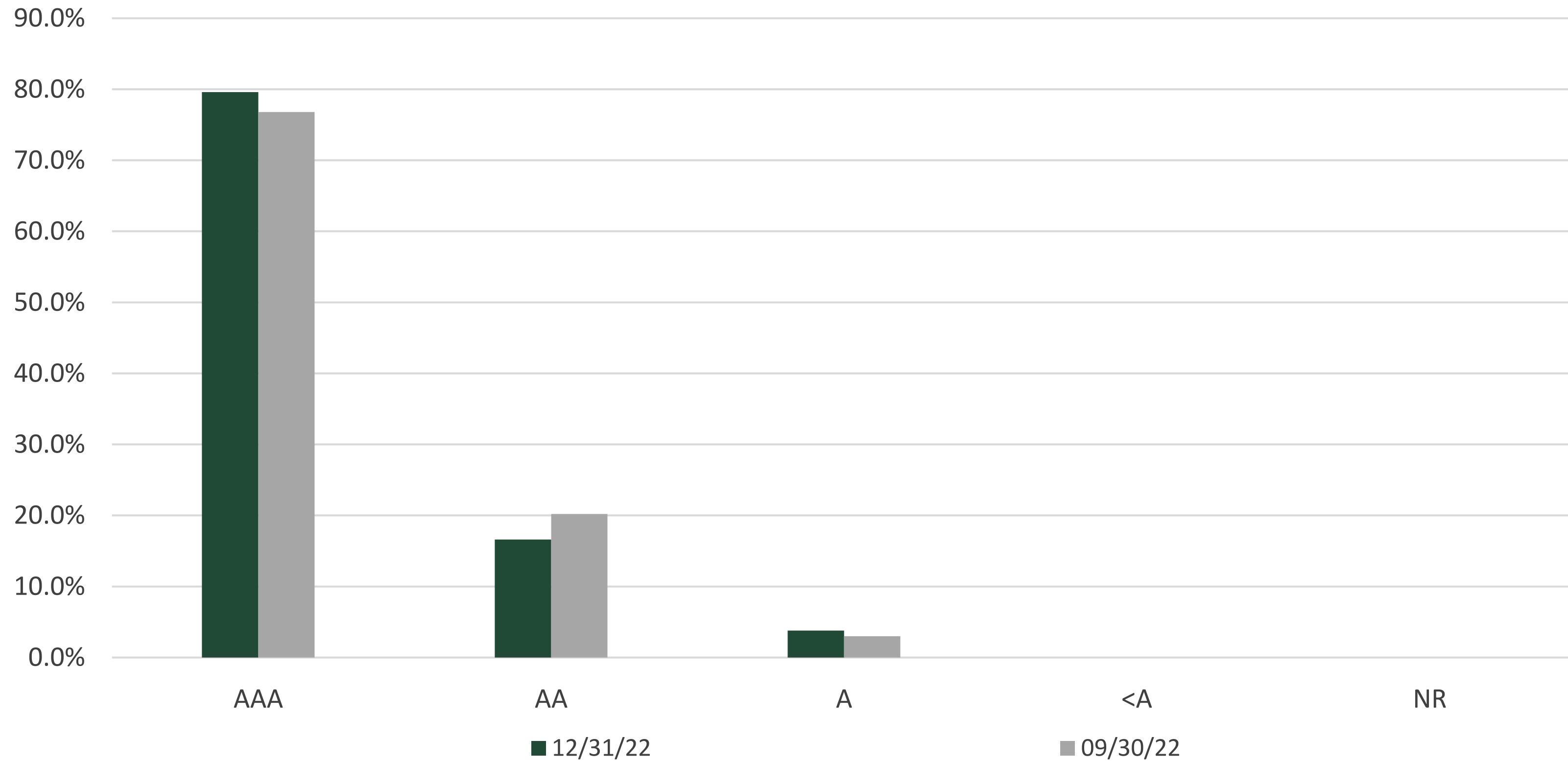
Issue Name	Investment Type	% Portfolio
Government of United States	US Treasury	58.63%
First American Govt Oblig Fund	Money Market Fund	14.35%
Federal Home Loan Bank	Agency	14.16%
Toronto Dominion Holdings	Negotiable CD	2.89%
MUFG Bank Ltd/NY	Commercial Paper	2.83%
Morgan Stanley	Corporate	1.45%
Bank of New York	Corporate	1.43%
Bank of Montreal Chicago	Negotiable CD	1.43%
Truist Financial Corporation	Corporate	0.95%
Svenska Handelsbanken AB	Commercial Paper	0.94%
Amazon.com Inc	Commercial Paper	0.94%
TOTAL		**100.00%**

Quality Distribution

As of December 31, 2022

PRISM ARC Liquidity

December 31, 2022 vs. September 30, 2022



	AAA	AA	A	<A	NR
12/31/22	79.6%	16.6%	3.8%	0.0%	0.0%
09/30/22	76.8%	20.2%	3.0%	0.0%	0.0%

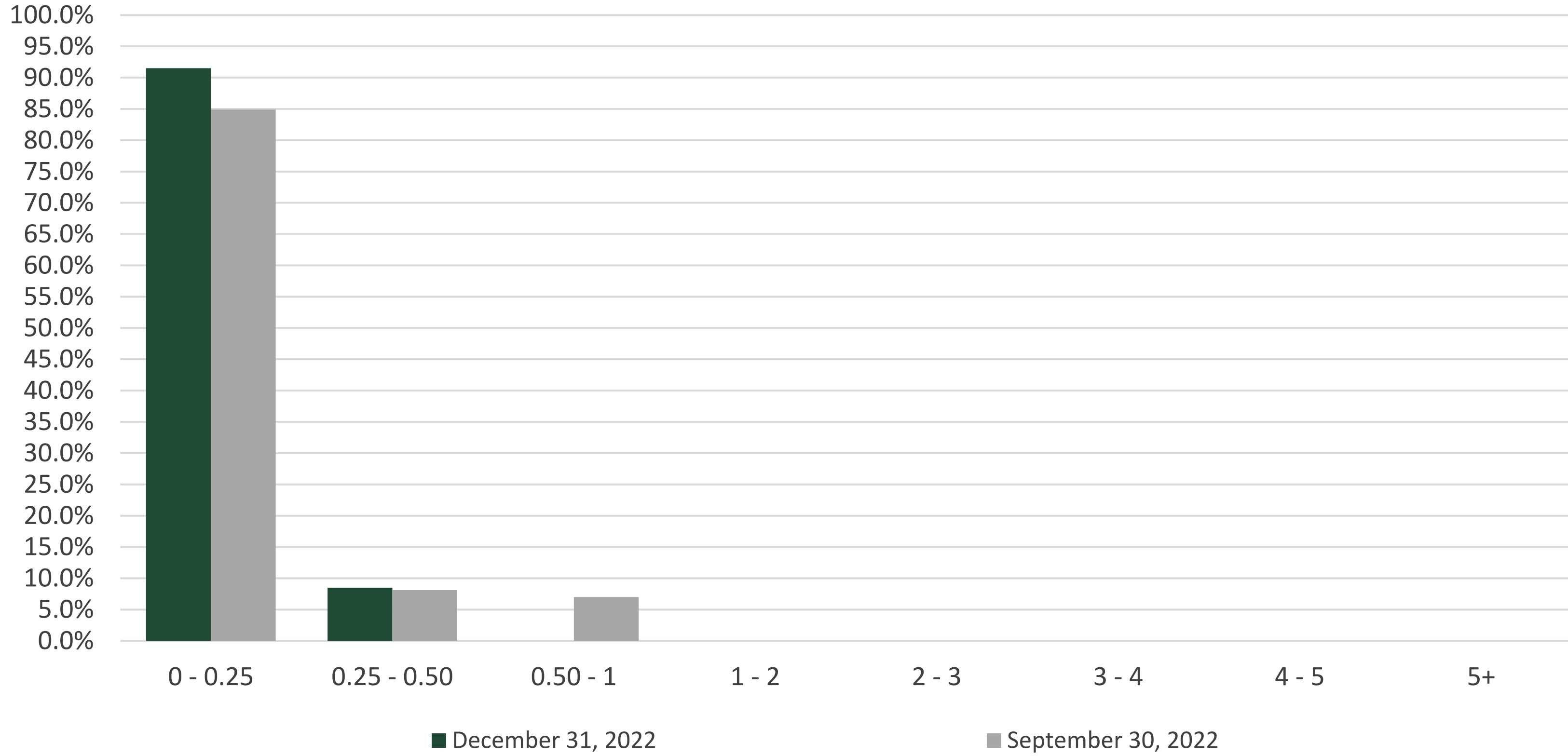
Source: S&P Ratings

Duration Distribution

As of December 31, 2022

PRISM ARC Liquidity

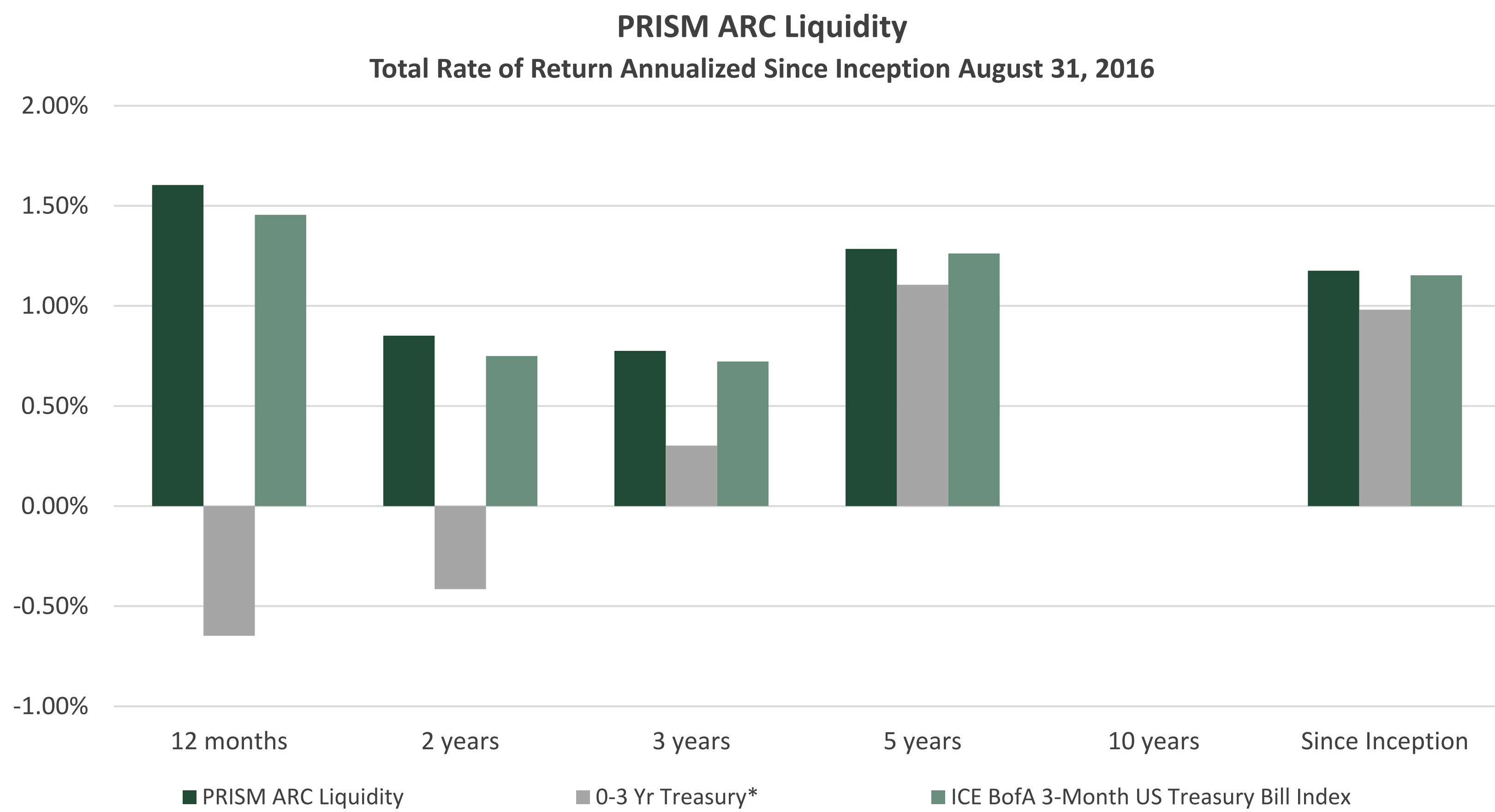
December 31, 2022 vs. September 30, 2022



	0 - 0.25	0.25 - 0.50	0.50 - 1	1 - 2	2 - 3	3 - 4	4 - 5	5+
12/31/22	91.5%	8.5%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%
09/30/22	84.9%	8.1%	7.0%	0.0%	0.0%	0.0%	0.0%	0.0%

Investment Performance

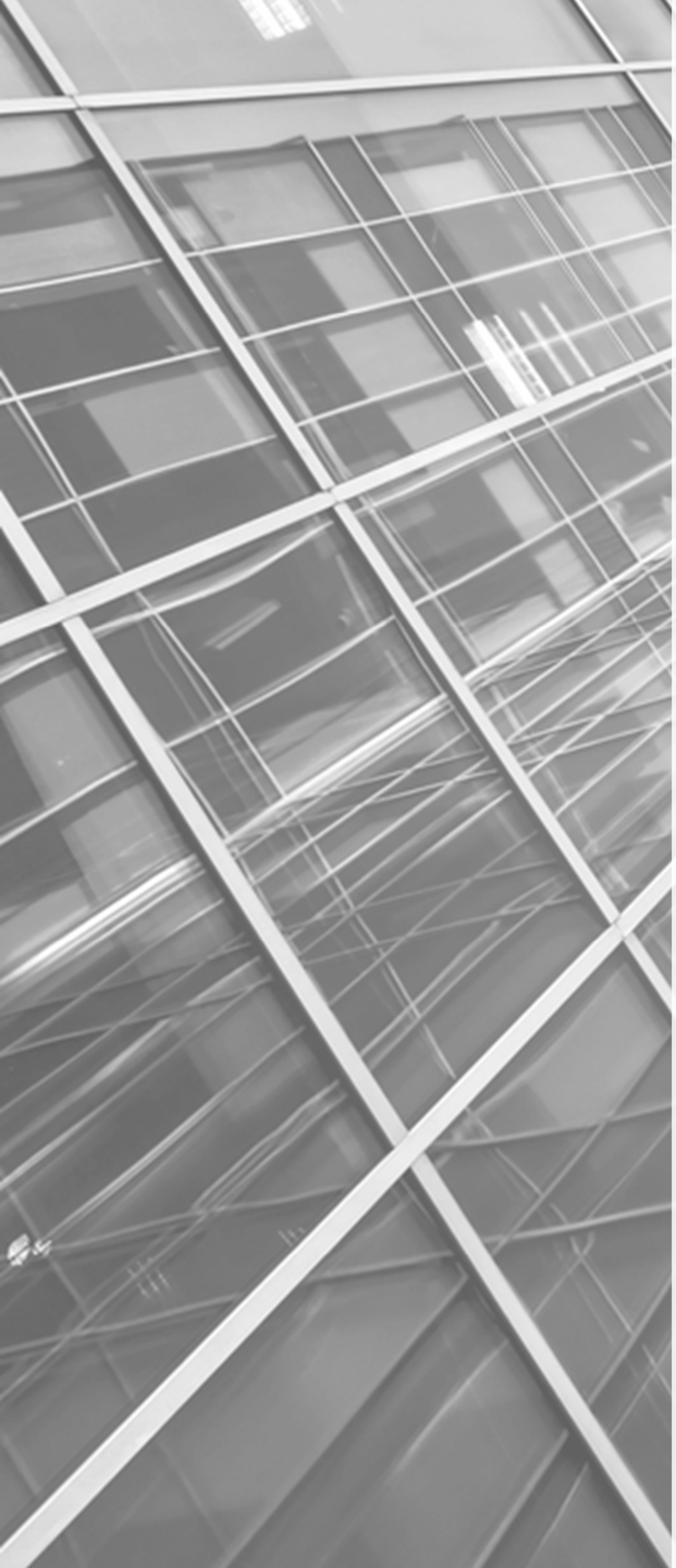
As of December 31, 2022



TOTAL RATE OF RETURN	3 months	12 months	2 years	3 years	5 years	10 years	Since Inception
			Annualized				
PRISM ARC Liquidity	0.88%	1.60%	0.85%	0.78%	1.28%	N/A	1.18%
0-3 Yr Treasury*	0.83%	-0.65%	-0.41%	0.30%	1.11%	N/A	0.98%
ICE BofA 3-Month US Treasury Bill Index	0.84%	1.45%	0.75%	0.72%	1.26%	N/A	1.15%

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

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



PRISM ARC Core Fixed Profile

Portfolio Characteristics

As of December 31, 2022

PRISM ARC Core Fixed

	12/31/22		09/30/22
	Benchmark*	Portfolio	Portfolio
Average Maturity (yrs)	4.16	4.13	4.26
Average Modified Duration	3.77	3.57	3.70
Average Purchase Yield	n/a	1.88%	1.82%
Average Market Yield	4.60%	4.65%	4.68%
Average Quality**	AA+	AA-/Aa3	AA-/Aa3
Total Market Value		413,245,908	406,396,690

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

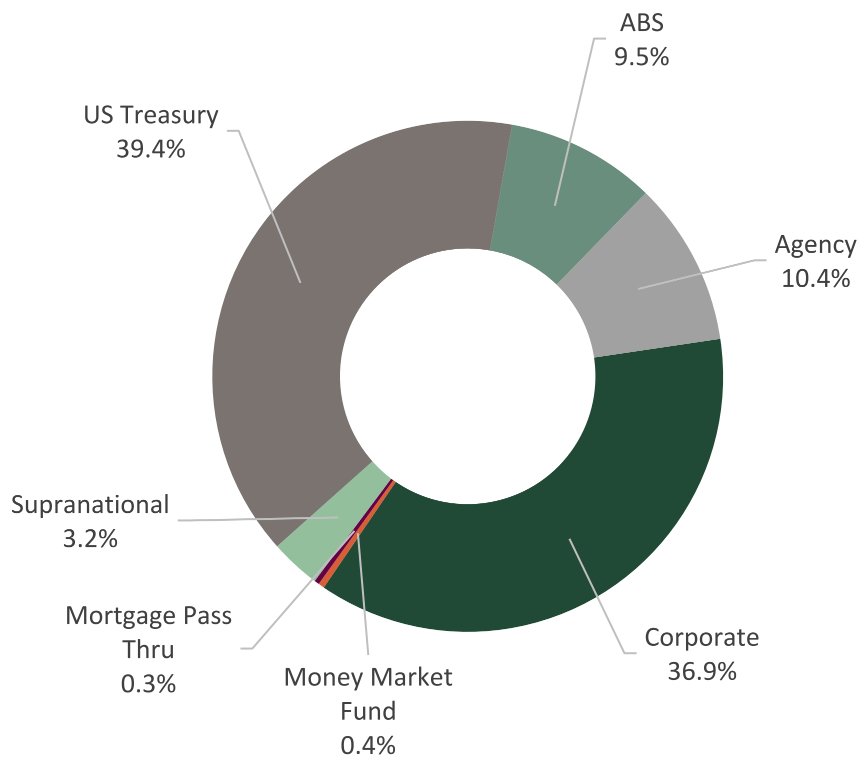
***Benchmark is a blended rating of S&P, Moody's, and Fitch. Portfolio is S&P and Moody's respectively.*

Sector Distribution

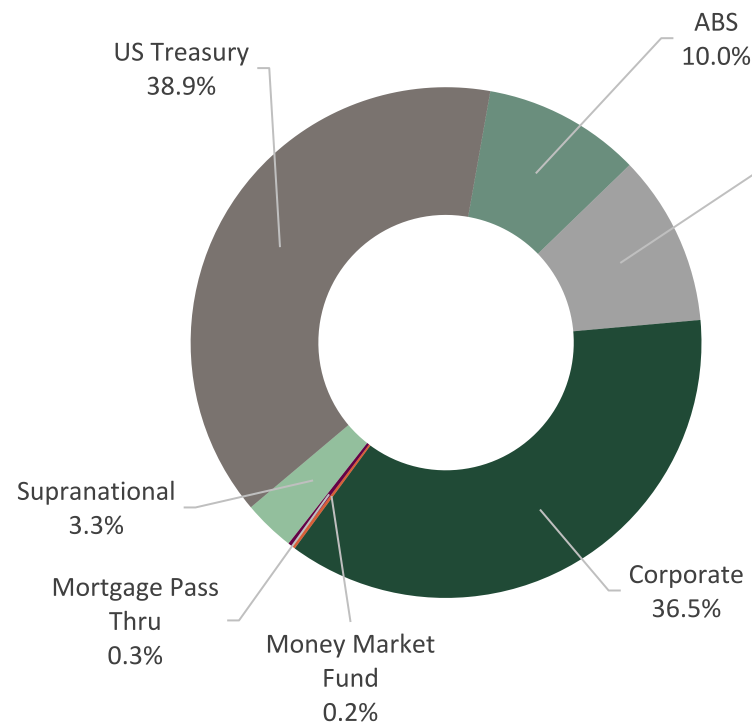
As of December 31, 2022

PRISM ARC Core Fixed

December 31, 2022



September 30, 2022



Issuers

As of December 31, 2022

PRISM ARC Core Fixed – Account #10485

Issue Name	Investment Type	% Portfolio
Government of United States	US Treasury	39.36%
Federal National Mortgage Association	Agency	5.33%
Federal Home Loan Mortgage Corp	Agency	3.54%
Inter-American Dev Bank	Supranational	1.77%
Hyundai Auto Receivables	ABS	1.71%
Federal Home Loan Bank	Agency	1.50%
Toyota Lease Owner Trust	ABS	1.50%
Capital One	Corporate	1.46%
Bank of America Corp	Corporate	1.46%
Intl Bank Recon and Development	Supranational	1.45%
Goldman Sachs Inc.	Corporate	1.39%
Citigroup Inc	Corporate	1.34%
JP Morgan Chase & Co	Corporate	1.31%
Toronto Dominion Holdings	Corporate	1.31%
Morgan Stanley	Corporate	1.27%
Honda ABS	ABS	1.25%
Humana Inc	Corporate	1.24%
Wells Fargo Corp	Corporate	1.15%
Bank of Montreal Chicago	Corporate	1.07%
CVS Corp	Corporate	1.05%
Hyundai Auto Lease Securitization	ABS	0.96%
John Deere ABS	ABS	0.92%
Toyota Motor Corp	Corporate	0.89%
Verizon Communications Inc	Corporate	0.88%
American Tower Corporation	Corporate	0.88%
Guardian Life Global Funding	Corporate	0.87%
Simon Property Group Inc	Corporate	0.85%
Chubb Corporation	Corporate	0.85%
Crown Castle Intl Corp	Corporate	0.84%
Metlife Inc	Corporate	0.81%
United Health Group Inc	Corporate	0.80%
HSBC Holdings PLC	Corporate	0.80%
General Motors Corp	Corporate	0.77%
GM Financial Automobile Leasing Trust	ABS	0.73%
Dominion Resources Inc	Corporate	0.73%
Sempra Energy	Corporate	0.72%
GM Financial Securitized Term Auto Trust	ABS	0.71%
Roper Technologies Inc	Corporate	0.71%

Issuers

As of December 31, 2022

PRISM ARC Core Fixed – Account #10485

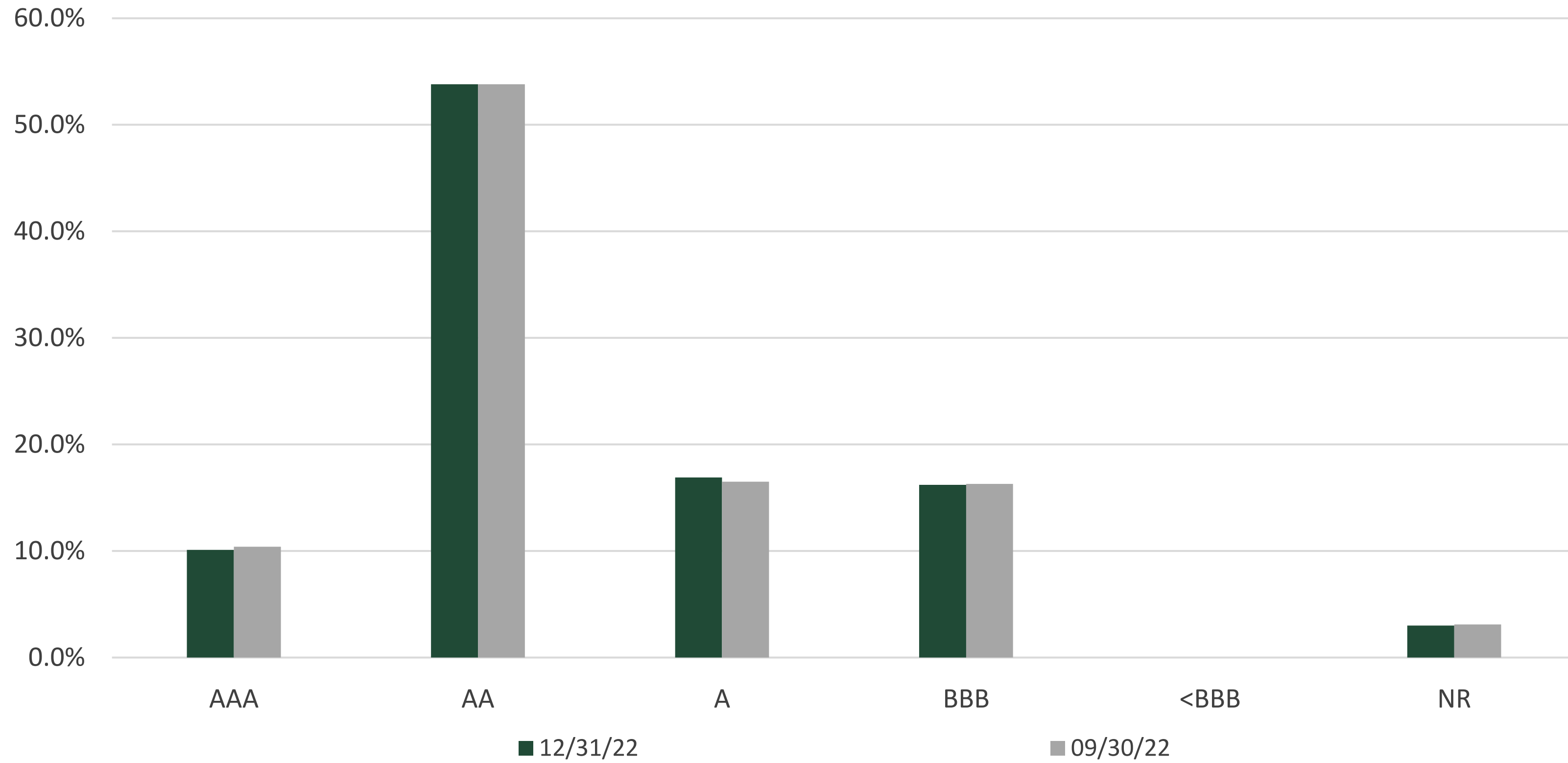
Issue Name	Investment Type	% Portfolio
BMW Vehicle Lease Trust	ABS	0.68%
Nextera Energy Capital	Corporate	0.68%
Bank of Nova Scotia	Corporate	0.67%
US Bancorp	Corporate	0.66%
BMW Corp	Corporate	0.65%
Qualcomm Inc	Corporate	0.65%
Anthem Inc	Corporate	0.65%
Comcast Corp	Corporate	0.63%
Shell International	Corporate	0.59%
AT&T Corporation	Corporate	0.57%
Berkshire Hathaway	Corporate	0.56%
Kinder Morgan Inc.	Corporate	0.55%
Truist Financial Corporation	Corporate	0.53%
Mercedes-Benz Auto Lease Trust	ABS	0.42%
Oracle Corp	Corporate	0.42%
Fred Meyer Inc.	Corporate	0.40%
Verizon Master Trust	ABS	0.39%
First American Govt Oblig Fund	Money Market Fund	0.36%
BlackRock Inc/New York	Corporate	0.35%
Realty Income Corp	Corporate	0.28%
Deere & Company	Corporate	0.28%
Broadcom Corp	Corporate	0.26%
Amazon.com Inc	Corporate	0.26%
Amgen Inc	Corporate	0.25%
PNC Financial Services Group	Corporate	0.25%
Burlington Northern Santa Fe	Corporate	0.24%
Charles Schwab Corp/The	Corporate	0.24%
Jeffries Group Inc	Corporate	0.22%
Federal National Mortgage Association	Mortgage Pass Thru	0.21%
Duke Energy Field Services	Corporate	0.19%
Honda Motor Corporation	Corporate	0.18%
Toyota ABS	ABS	0.18%
Lowe's Companies Inc.	Corporate	0.14%
Home Depot	Corporate	0.08%
Federal Home Loan Mortgage Corp	Mortgage Pass Thru	0.07%
Nissan ABS	ABS	0.05%
Thermo Fisher Scientific Inc	Corporate	0.04%
TOTAL		**100.00%**

Quality Distribution

As of December 31, 2022

PRISM ARC Core Fixed

December 31, 2022 vs. September 30, 2022



	AAA	AA	A	BBB	<BBB	NR
12/31/22	10.1%	53.8%	16.9%	16.2%	0.0%	3.0%
09/30/22	10.4%	53.8%	16.5%	16.3%	0.0%	3.1%

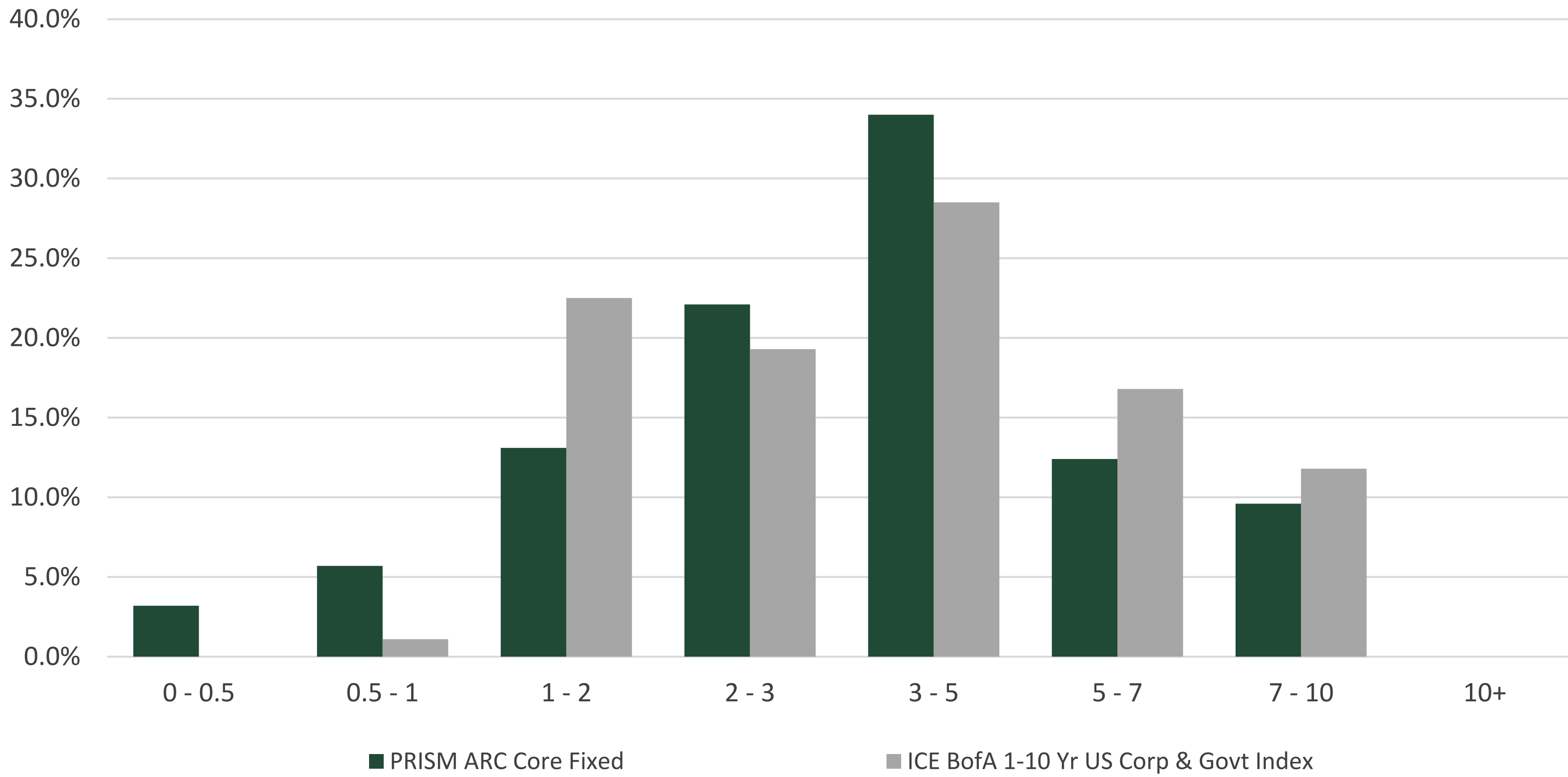
Source: S&P Ratings

Duration Distribution

As of December 31, 2022

PRISM ARC Core Fixed

Portfolio Compared to the Benchmark



	0 - 0.5	0.5 - 1	1 - 2	2 - 3	3 - 5	5 - 7	7 - 10	10+
Portfolio	3.2%	5.7%	13.1%	22.1%	34.0%	12.4%	9.6%	0.0%
Benchmark*	0.0%	1.1%	22.5%	19.3%	28.5%	16.8%	11.8%	0.0%

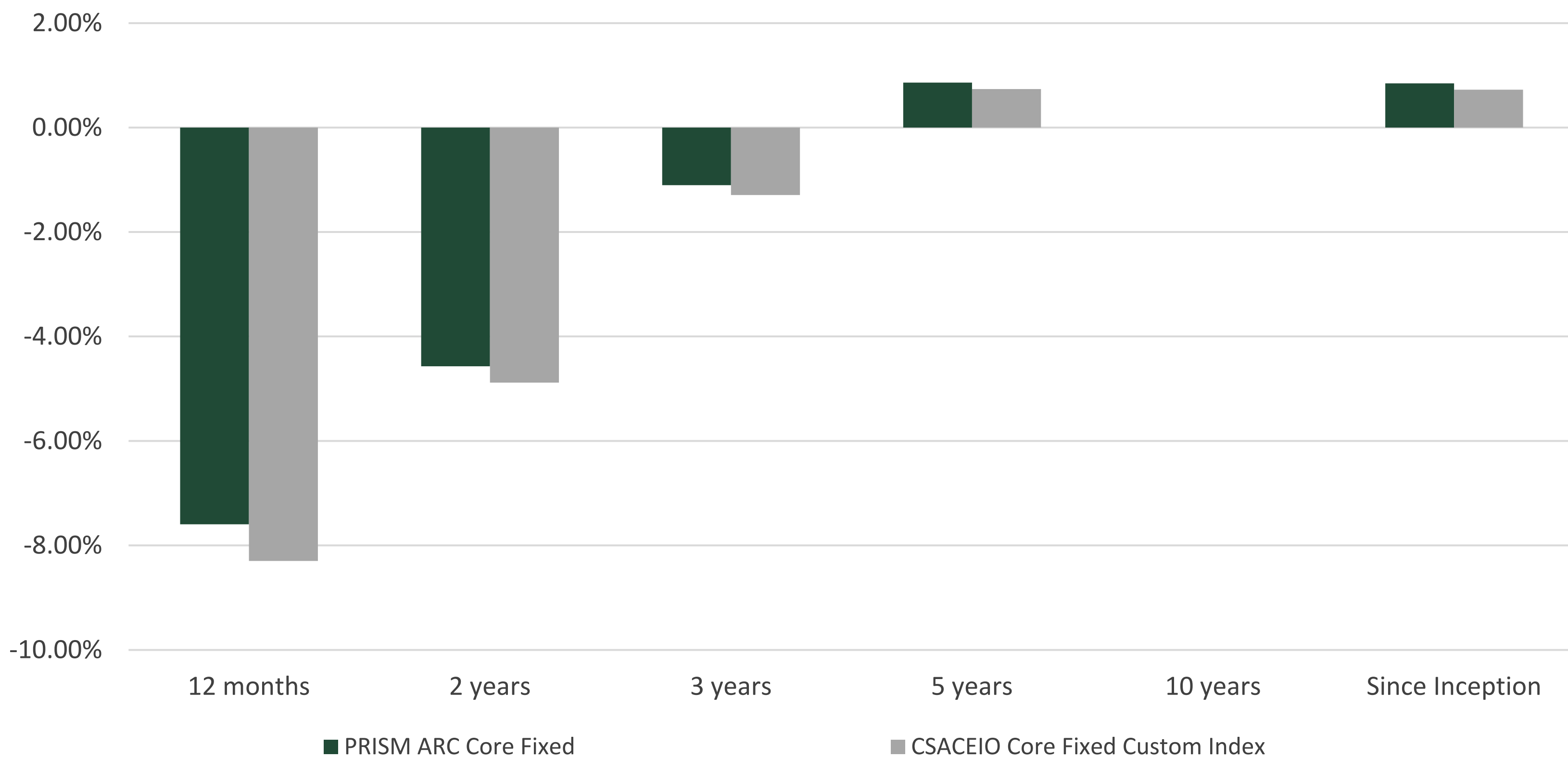
**ICE BofA 1-10 Yr US Corp & Govt Index*

Investment Performance

As of December 31, 2022

PRISM ARC Core Fixed

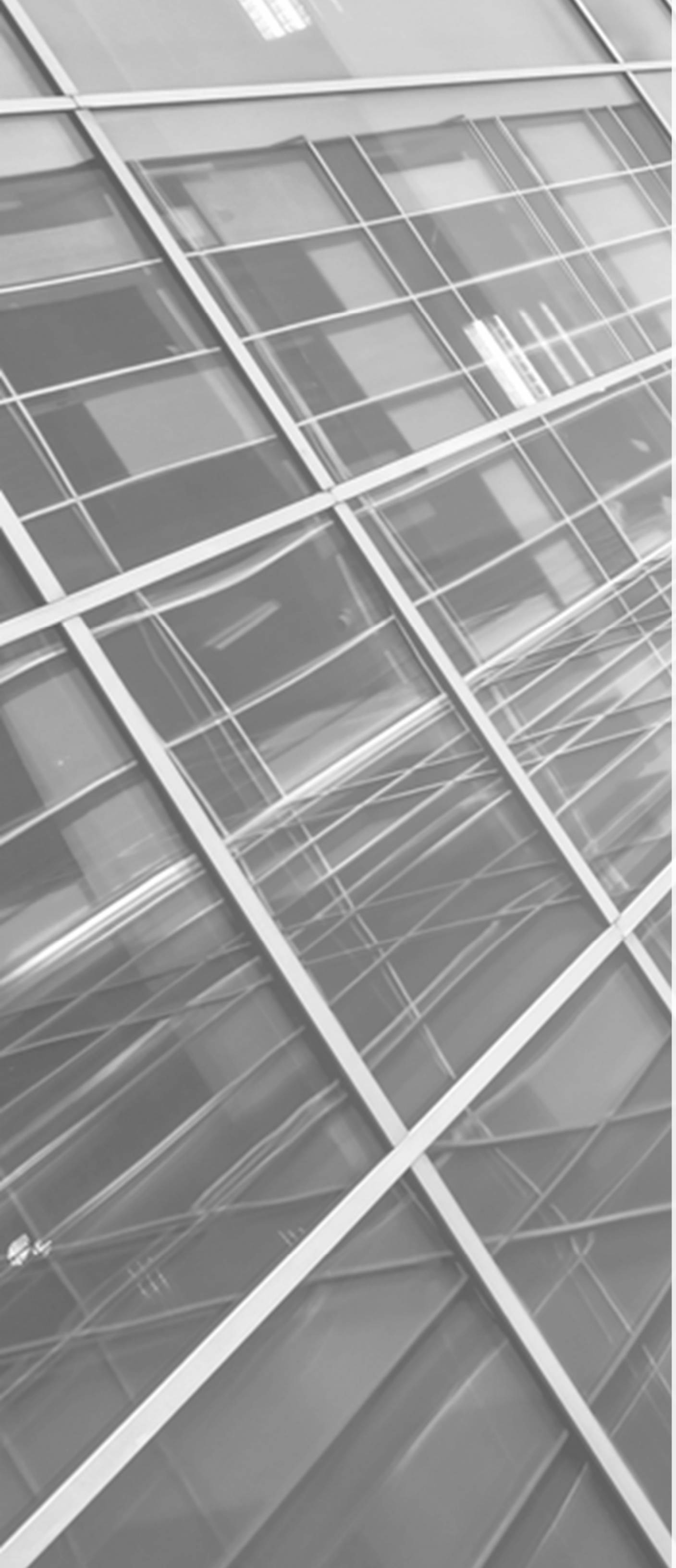
Total Rate of Return Annualized Since Inception August 31, 2016



			Annualized				
TOTAL RATE OF RETURN	**3 months**	**12 months**	**2 years**	**3 years**	**5 years**	**10 years**	**Since Inception**
PRISM ARC Core Fixed	1.69%	-7.60%	-4.57%	-1.10%	0.86%	N/A	0.85%
CSACEIO Core Fixed Custom Index	1.55%	-8.30%	-4.88%	-1.29%	0.74%	N/A	0.72%

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

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



PRISM ARC Equity Profile

Periodic Table of Asset Class Returns

As of December 31, 2022

Annual Returns for Key Indices Ranked in Order of Performance

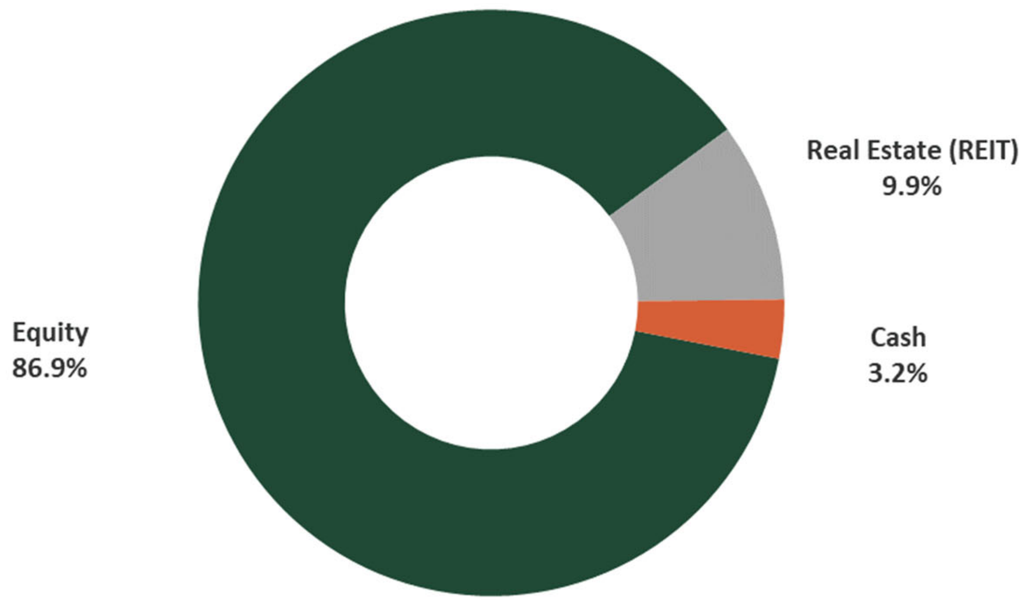
2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	YTD 2022
International Real Estate 38.0%	US Small Cap Stocks 39.1%	US Real Estate 30.4%	US Real Estate 2.5%	US Small Cap Stocks 20.4%	Emerging Market Stocks 37.3%	International Bonds 3.2%	US Large Cap Stocks 31.5%	US Mid Cap Stocks 19.8%	US Real Estate 43.1%	Diversified Commodities 26.0%
Emerging Market Stocks 18.2%	US Mid Cap Stocks 36.3%	US Large Cap Stocks 13.7%	US Large Cap Stocks 1.4%	US High Yield Bonds 17.5%	International Stocks 25.0%	US Core Bonds 0.0%	US Mid Cap Stocks 30.6%	US Small Cap Stocks 19.2%	Diversified Commodities 40.4%	US High Yield Bonds -11.2%
US Small Cap Stocks 18.2%	US Large Cap Stocks 32.4%	US Mid Cap Stocks 13.4%	International Bonds 1.3%	US Mid Cap Stocks 12.6%	US Large Cap Stocks 21.8%	US High Yield Bonds -2.3%	US Small Cap Stocks 25.9%	US Large Cap Stocks 18.4%	US Large Cap Stocks 28.7%	International Bonds -12.7%
US Real Estate 17.8%	International Stocks 22.8%	International Bonds 9.1%	US Core Bonds 0.6%	US Large Cap Stocks 12.0%	US Mid Cap Stocks 20.3%	US Large Cap Stocks -4.4%	US Real Estate 25.8%	Emerging Market Stocks 18.3%	US Mid Cap Stocks 24.0%	US Core Bonds -13.3%
International Stocks 17.3%	US High Yield Bonds 7.4%	US Core Bonds 6.4%	US Mid Cap Stocks -0.6%	Diversified Commodities 11.4%	International Real Estate 20.0%	US Real Estate -4.6%	International Stocks 22.0%	International Stocks 7.8%	US Small Cap Stocks 21.1%	International Stocks -14.5%
US Mid Cap Stocks 16.0%	International Real Estate 5.8%	US Small Cap Stocks 6.1%	International Stocks -0.8%	Emerging Market Stocks 11.2%	US Small Cap Stocks 15.2%	International Real Estate -6.4%	International Real Estate 21.0%	US Core Bonds 7.6%	International Stocks 11.3%	US Mid Cap Stocks -16.9%
US Large Cap Stocks 16.0%	US Real Estate 2.5%	International Real Estate 2.8%	International Real Estate -3.8%	US Real Estate 8.6%	US High Yield Bonds 7.5%	US Mid Cap Stocks -8.1%	Emerging Market Stocks 18.4%	US High Yield Bonds 6.2%	International Real Estate 8.1%	US Small Cap Stocks -17.8%
US High Yield Bonds 15.6%	International Bonds 1.8%	US High Yield Bonds 2.5%	US Small Cap Stocks -4.1%	International Bonds 4.9%	Diversified Commodities 5.8%	US Small Cap Stocks -11.0%	Diversified Commodities 17.6%	International Bonds 4.7%	US High Yield Bonds 5.4%	US Large Cap Stocks -18.1%
International Bonds 8.0%	Diversified Commodities -1.2%	Emerging Market Stocks -2.2%	High Yield Bonds -4.6%	US Core Bonds 2.6%	US Real Estate 5.1%	International Stocks -13.8%	US High Yield Bonds 14.4%	International Real Estate -7.1%	US Core Bonds -1.6%	Emerging Market Stocks -20.1%
US Core Bonds 4.4%	US Core Bonds -2.3%	International Stocks -4.9%	Emerging Market Stocks -14.9%	International Real Estate 1.3%	US Core Bonds 3.6%	Diversified Commodities -13.8%	US Core Bonds 9.0%	US Real Estate -7.6%	International Bonds -2.1%	International Real Estate -24.3%
Diversified Commodities 0.1%	Emerging Market Stocks -2.6%	Diversified Commodities -33.1%	Diversified Commodities -32.9%	International Stocks 1.0%	International Bonds 2.6%	Emerging Market Stocks -14.6%	International Bonds 8.1%	Diversified Commodities -23.7%	Emerging Market Stocks -2.5%	US Real Estate -24.5%

Index returns as of 12/31/2022. Past performance is not indicative of future results. Index returns assume reinvestment of all distributions and do not reflect fees or expenses. It is not possible to invest directly in an index. This information is not intended to constitute an offer, solicitation, recommendation, or advice regarding securities or investment strategy. Please see attached Asset Class Disclosure.

Current Asset Allocation

As of December 31, 2022

Asset Class	Market Value	% Held
Equity	82,283,750	86.9%
Real Estate (REIT)	9,375,761	9.9%
Bonds	-	0.0%
Commodities	-	0.0%
Cash	3,074,309	3.2%
Total Portfolio	94,733,821	100.0%

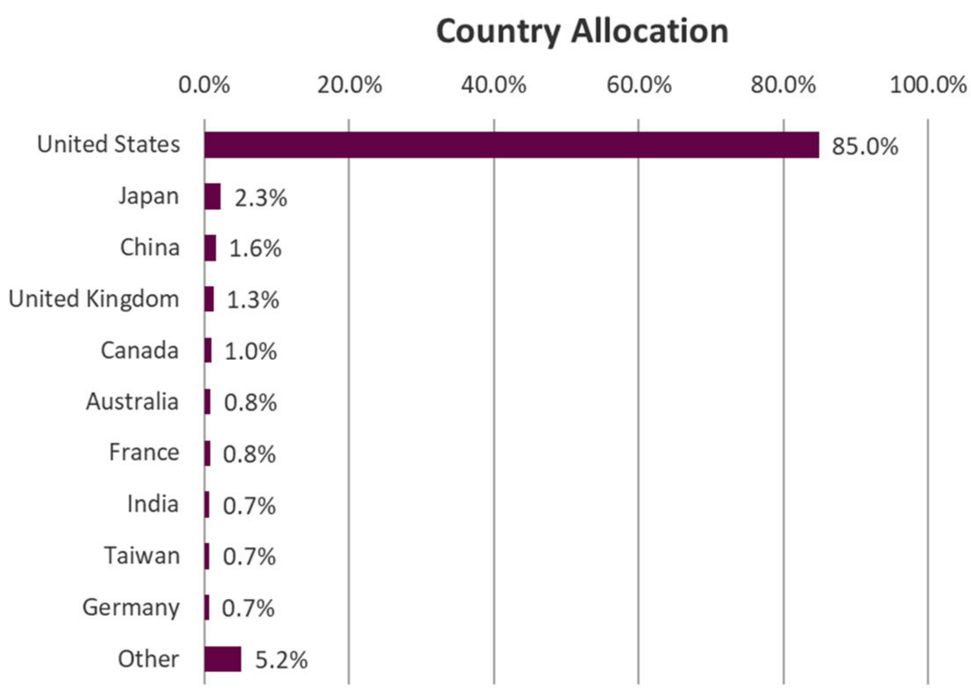


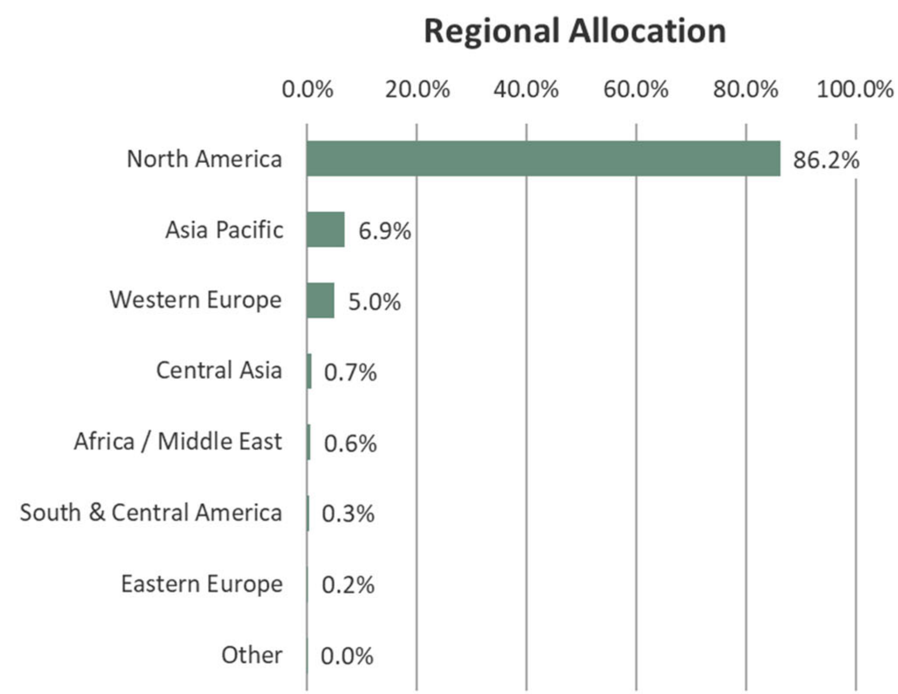
Current Asset Allocation

As of December 31, 2022

Country Allocation		
Country	**Region**	**% Held**
United States	North America	85.0%
Japan	Asia	2.3%
China	Asia	1.6%
United Kingdom	Europe	1.3%
Canada	North America	1.0%
Australia	Australia	0.8%
France	Europe	0.8%
India	Asia	0.7%
Taiwan	Asia	0.7%
Germany	Europe	0.7%
Other	Various	5.2%
Total		**100.0%**

Regional Allocation	
Region	**% Held**
North America	86.2%
Asia Pacific	6.9%
Western Europe	5.0%
Central Asia	0.7%
Africa / Middle East	0.6%
South & Central America	0.3%
Eastern Europe	0.2%
Other	0.0%
Total	**100.0%**

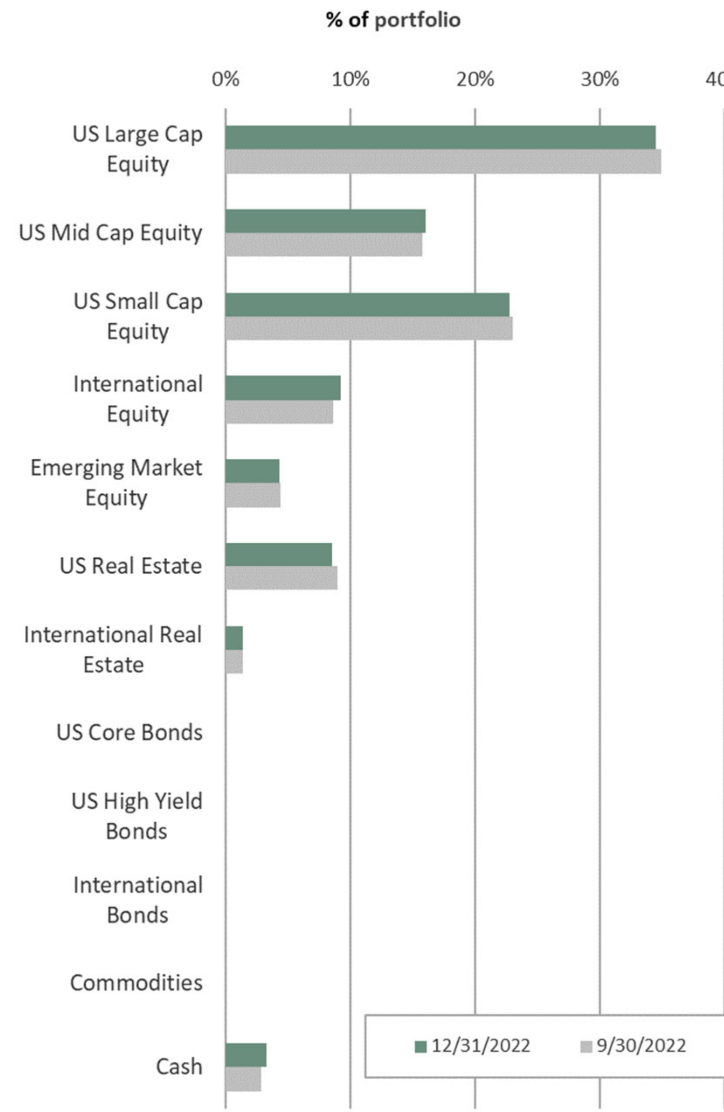




Change in Portfolio Holdings

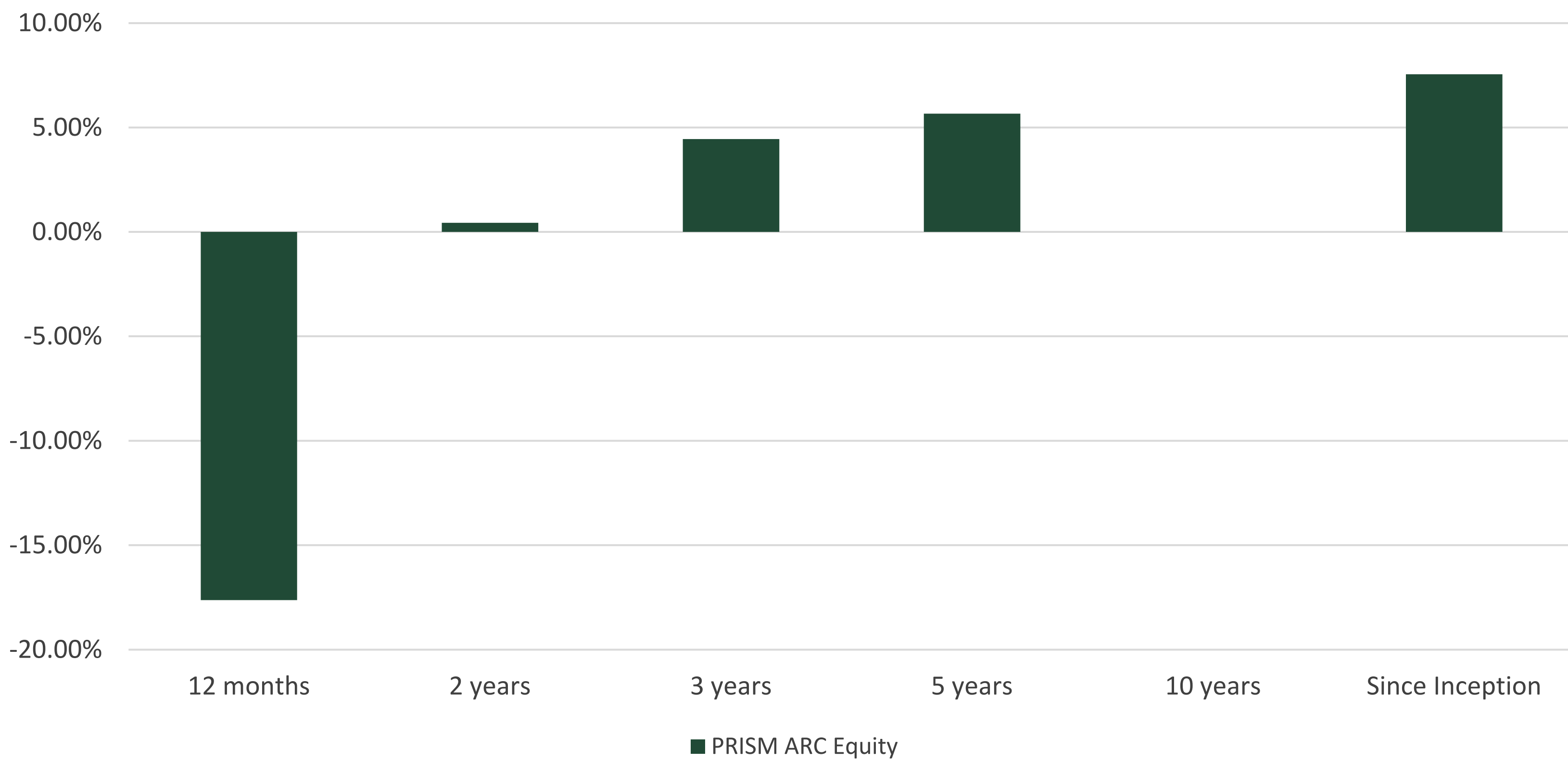
As of December 31, 2022

Asset Class	12/31/2022 Market Value	12/31/2022 % Held	9/30/2022 Market Value	9/30/2022 % Held	Change Market Value	Change % Held
US Broad Market	-	0.0%	-	0.0%	-	0.0%
US Large Cap Equity	32,671,682	34.5%	30,498,161	35.0%	2,173,520	-0.5%
US Mid Cap Equity	15,172,066	16.0%	13,752,645	15.8%	1,419,421	0.3%
US Small Cap Equity	21,616,424	22.8%	20,128,925	23.1%	1,487,498	-0.3%
International Equity	8,722,961	9.2%	7,556,990	8.7%	1,165,971	0.5%
Emerging Market Equity	4,100,618	4.3%	3,838,675	4.4%	261,943	-0.1%
Total Equity	**82,283,750**	**86.9%**	**75,775,396**	**86.9%**	**6,508,354**	**0.0%**
US Real Estate	8,051,698	8.5%	7,826,195	9.0%	225,502	-0.5%
International Real Estate	1,324,063	1.4%	1,197,064	1.4%	126,999	0.0%
Total Real Estate	**9,375,761**	**9.9%**	**9,023,259**	**10.3%**	**352,502**	**-0.4%**
US Core Bonds	-	0.0%	-	0.0%	-	0.0%
US High Yield Bonds	-	0.0%	-	0.0%	-	0.0%
International Bonds	-	0.0%	-	0.0%	-	0.0%
Total Bonds	**-**	**0.0%**	**-**	**0.0%**	**-**	**0.0%**
Commodities	-	0.0%	-	0.0%	-	0.0%
Total Commodities	**-**	**0.0%**	**-**	**0.0%**	**-**	**0.0%**
Cash	3,074,309	3.2%	2,444,244	2.8%	630,066	0.4%
Total Cash	**3,074,309**	**3.2%**	**2,444,244**	**2.8%**	**630,066**	**0.4%**
Total Portfolio	**94,733,821**	**100.0%**	**87,242,899**	**100.0%**	**7,490,922**	**0.0%**



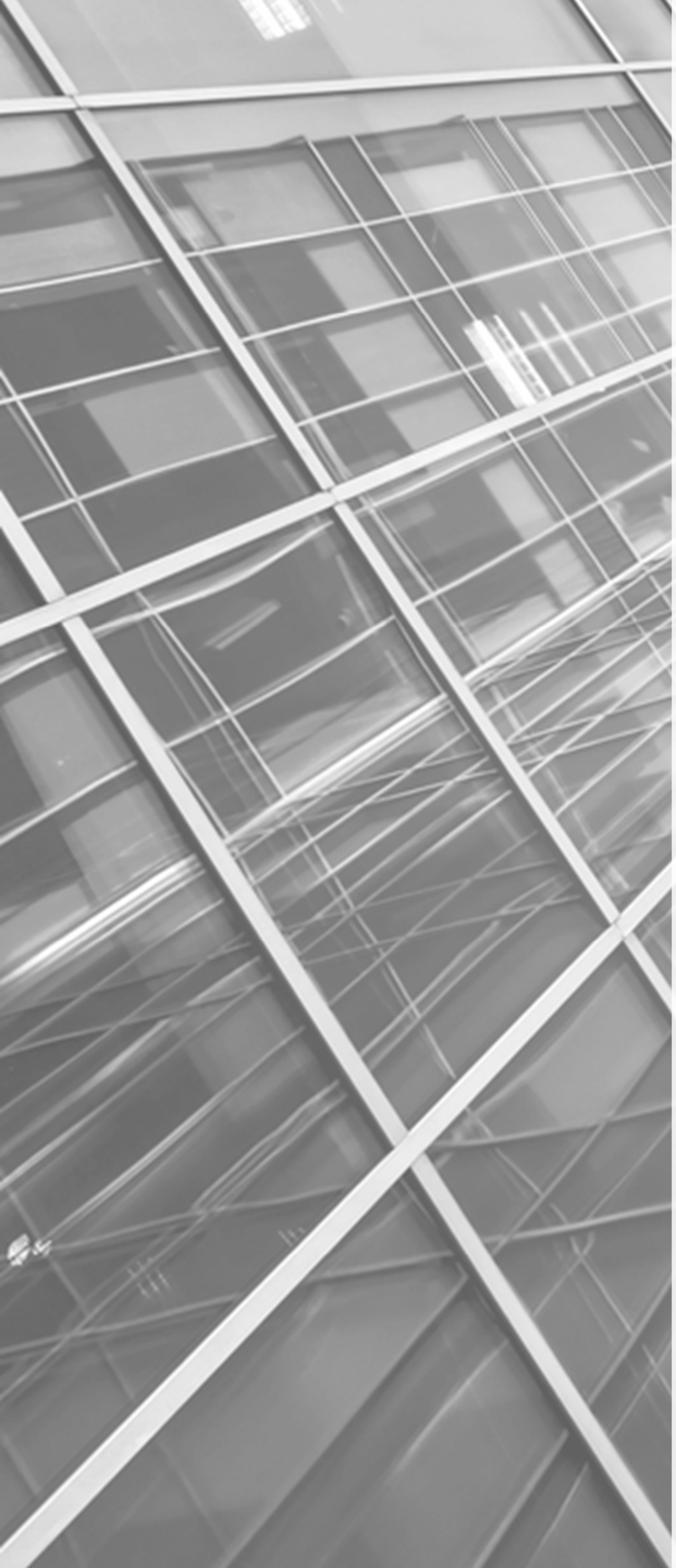
PRISM ARC Equity

Total Rate of Return Annualized Since Inception August 31, 2016



			Annualized				
TOTAL RATE OF RETURN	**3 months**	**12 months**	**2 years**	**3 years**	**5 years**	**10 years**	**Since Inception**
PRISM ARC Equity	8.59%	-17.63%	0.43%	4.45%	5.66%	N/A	7.55%

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



PRISM ARC Consolidated Information

Portfolio Characteristics

As of December 31, 2022

PRISM ARC Consolidated

	12/31/22 Portfolio	09/30/22 Portfolio
Average Maturity (yrs)	2.81	2.95
Modified Duration	2.43	2.57
Average Purchase Yield	2.31%	2.02%
Average Market Yield	4.10%	3.89%
Average Quality*	AA/Aa2	AA/Aa2
Total Market Value	613,207,045	592,759,505

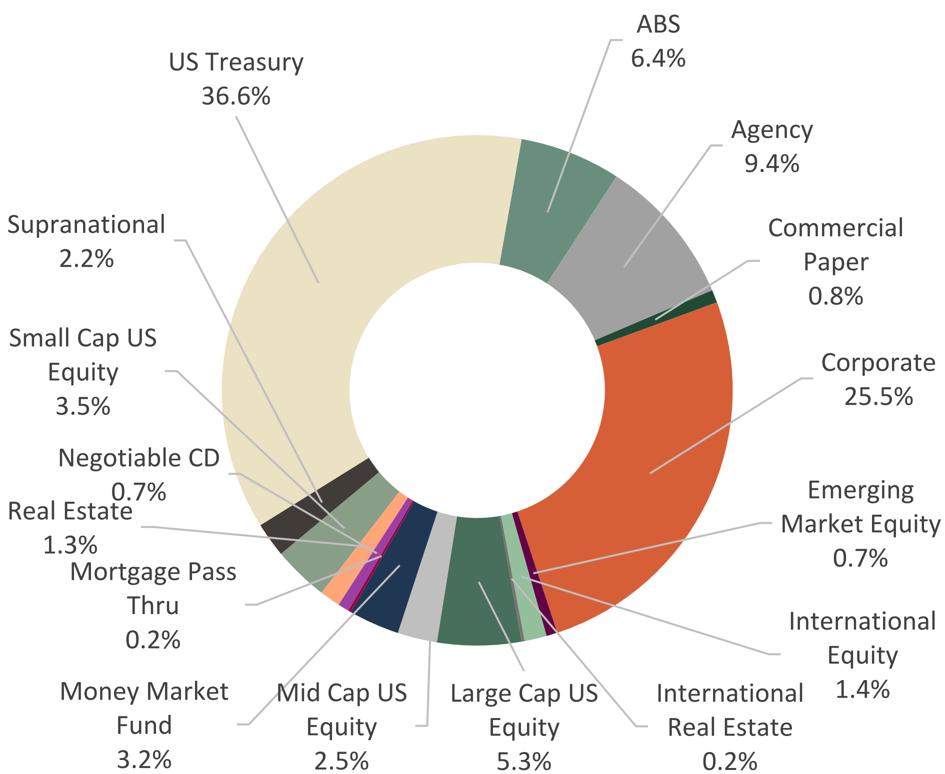
** Portfolio is S&P and Moody's respectively.*

Sector Distribution

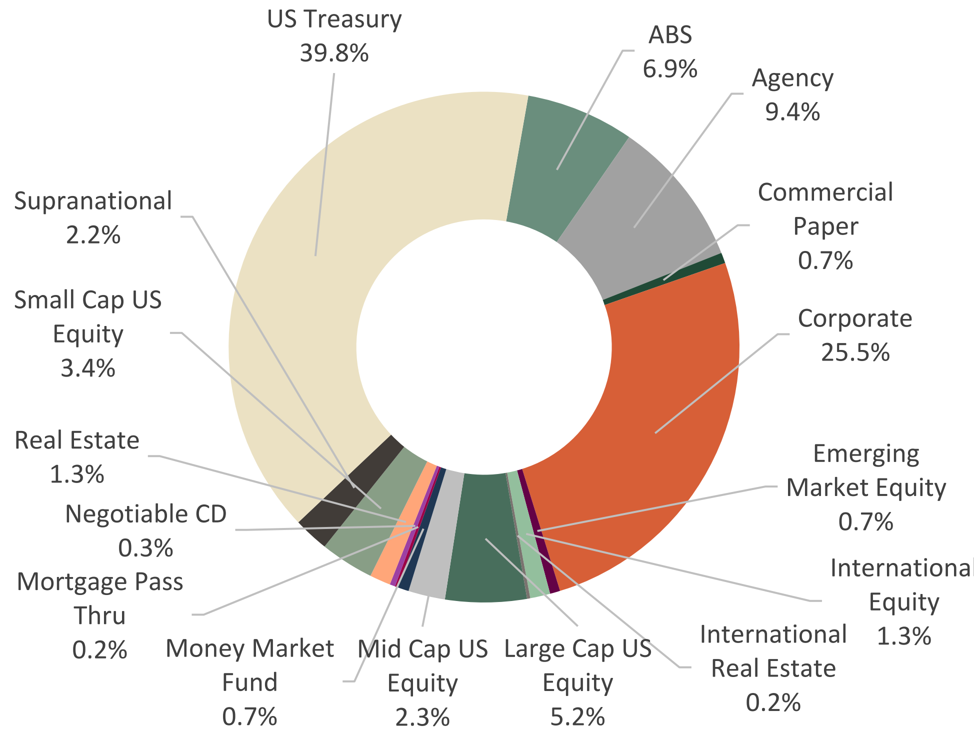
As of December 31, 2022

PRISM ARC Consolidated

December 31, 2022

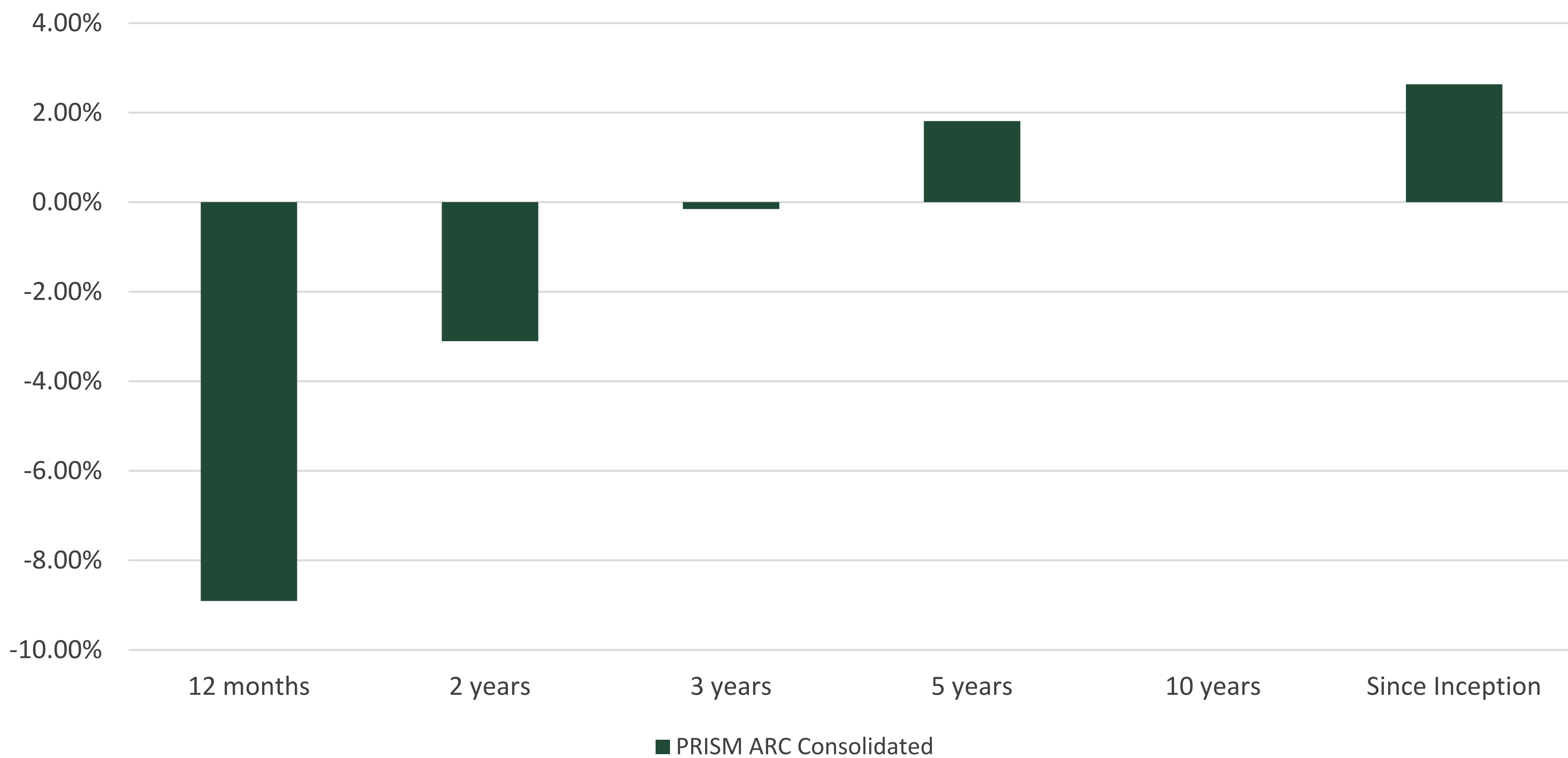


September 30, 2022



PRISM ARC Consolidated

Total Rate of Return Annualized Since Inception December 31, 2016

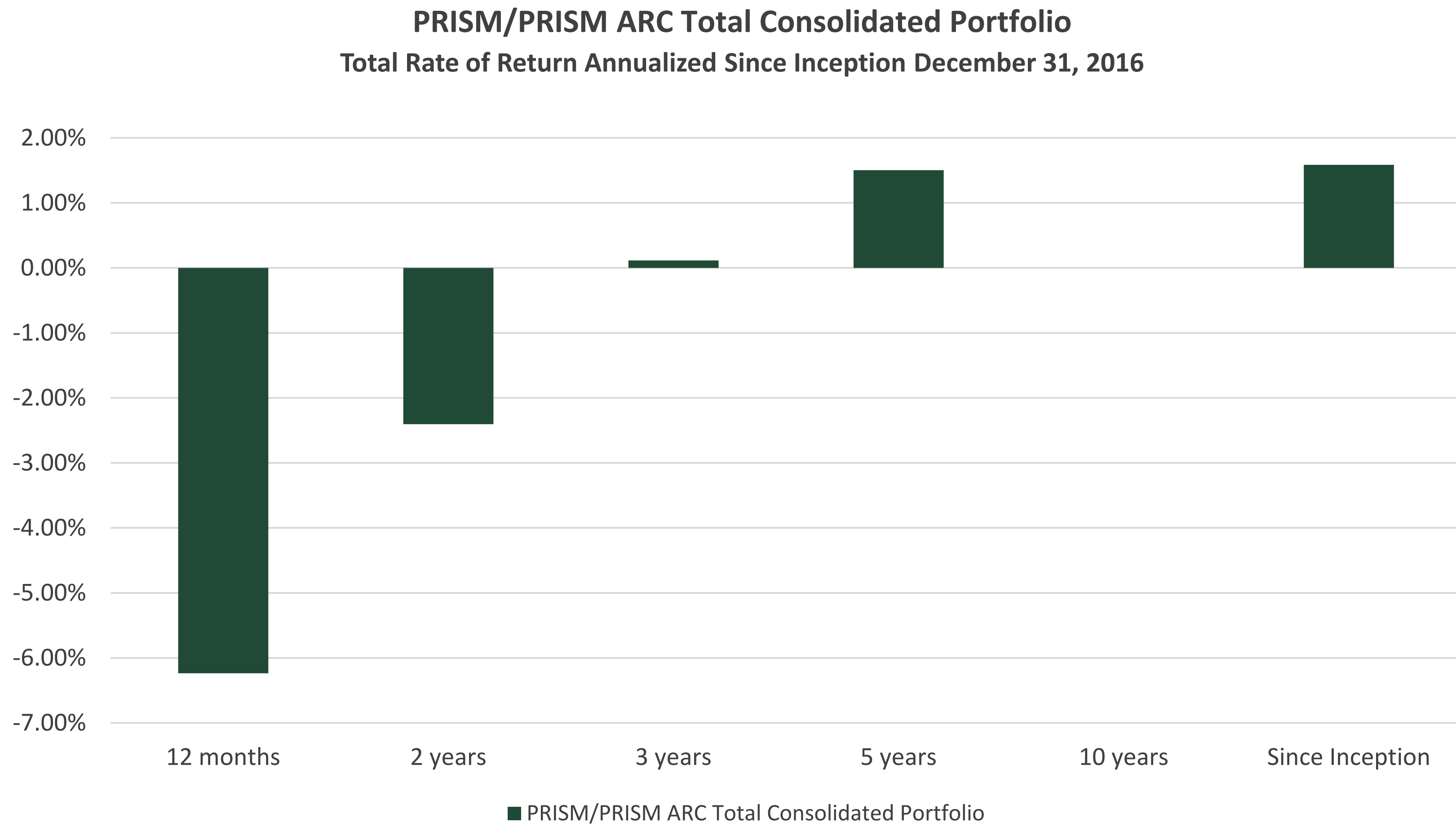


			Annualized				
TOTAL RATE OF RETURN	**3 months**	**12 months**	**2 years**	**3 years**	**5 years**	**10 years**	**Since Inception**
Excess Insurance Organization Consolidated	2.52%	-8.91%	-3.10%	-0.15%	1.81%	N/A	2.63%

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

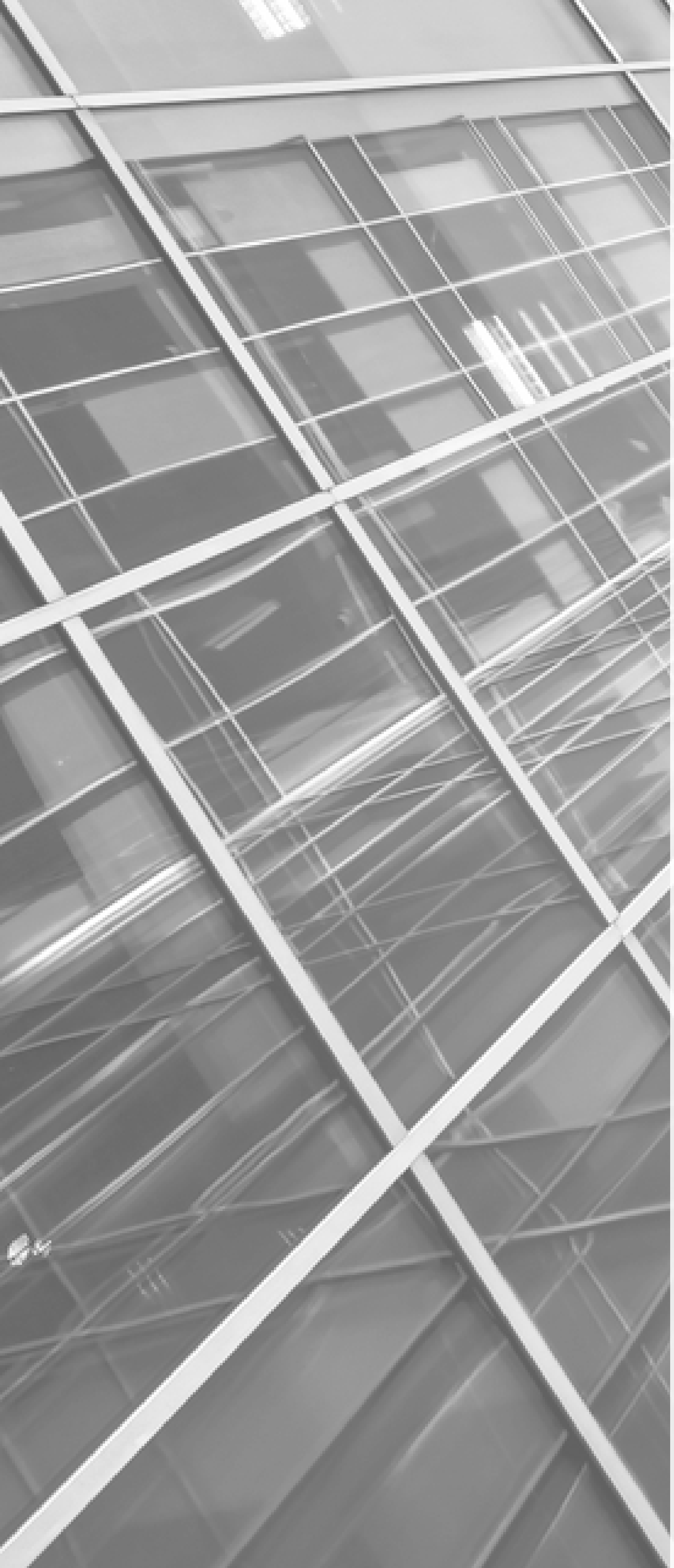
Investment Performance

As of December 31, 2022



			Annualized				
TOTAL RATE OF RETURN	**3 months**	**12 months**	**2 years**	**3 years**	**5 years**	**10 years**	**Since Inception**
PRISM/PRISM ARC Total Consolidated Portfolio	1.89%	-6.24%	-2.40%	0.11%	1.50%	N/A	1.58%

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



PRISM Portfolio Holdings

Holdings Report

As of December 31, 2022

PRISM Liquidity Portfolio - Account #10292

CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody/S&P Fitch	Maturity Duration
Agency									
313384CG2	FHLB Discount Note 4.325% Due 02/24/2023	5,000,000.00	11/30/2022 4.43%	4,948,340.28 4,948,340.28	98.97 4.43%	4,948,340.28 19,222.22	4.81% 0.00	P-1 / A-1+ F-1+	0.15 0.15
313384CW7	FHLB Discount Note 4.402% Due 03/10/2023	2,500,000.00	12/09/2022 4.51%	2,472,181.81 2,472,181.81	98.89 4.51%	2,472,181.81 7,030.97	2.40% 0.00	P-1 / A-1+ F-1+	0.19 0.18
TOTAL Agency		**7,500,000.00**	**4.46%**	**7,420,522.09** **7,420,522.09**	**4.46%**	**7,420,522.09** **26,253.19**	**7.21%** **0.00**	**Aaa / AAA** **AAA**	**0.16** **0.16**
Commercial Paper									
78015DNL0	Royal Bank of Canada NY Discount CP 4.400% Due 01/20/2023	5,000,000.00	10/25/2022 4.51%	4,947,444.44 4,947,444.44	98.95 4.51%	4,947,444.44 40,944.45	4.83% 0.00	P-1 / A-1+ NR	0.05 0.05
89233HNW0	Toyota Motor Credit Discount CP 4.260% Due 01/30/2023	2,000,000.00	10/25/2022 4.37%	1,977,043.33 1,977,043.33	98.85 4.37%	1,977,043.33 16,093.34	1.93% 0.00	P-1 / A-1+ F-1	0.08 0.08
62479MPM9	MUFG Bank Ltd/NY Discount CP 4.460% Due 02/21/2023	2,000,000.00	10/19/2022 4.59%	1,969,027.78 1,969,027.78	98.45 4.59%	1,969,027.78 18,335.55	1.92% 0.00	P-1 / A-1 NR	0.14 0.14
02314QR50	Amazon.com Inc Discount CP 4.700% Due 04/05/2023	1,000,000.00	11/14/2022 4.85%	981,591.67 981,591.67	98.16 4.85%	981,591.67 6,136.11	0.96% 0.00	P-1 / A-1+ F-1+	0.26 0.25
TOTAL Commercial Paper		**10,000,000.00**	**4.53%**	**9,875,107.22** **9,875,107.22**	**4.53%**	**9,875,107.22** **81,509.45**	**9.64%** **0.00**	**P-1 / A-1** **F-1+**	**0.10** **0.10**
Corporate									
06051GEU9	Bank of America Corp Note 3.300% Due 01/11/2023	1,000,000.00	04/25/2022 1.98%	1,009,150.00 1,000,353.28	99.97 4.46%	999,657.97 15,583.33	0.98% (695.31)	A2 / A- AA-	0.03 0.03
59217GEE5	Metlife Note 1.950% Due 01/13/2023	1,000,000.00	03/09/2022 1.73%	1,001,830.00 1,000,071.30	99.92 4.18%	999,246.67 9,100.00	0.98% (824.63)	Aa3 / AA- AA-	0.04 0.03
61744YAN8	Morgan Stanley Note 3.125% Due 01/23/2023	999,000.00	Various 3.22%	998,577.09 998,938.81	99.91 4.57%	998,083.17 13,701.56	0.98% (855.64)	A1 / A- A+	0.06 0.06
46625HJH4	JP Morgan Chase Note 3.200% Due 01/25/2023	1,000,000.00	03/03/2022 1.37%	1,015,990.00 1,001,184.44	99.92 4.30%	999,229.46 13,866.67	0.98% (1,954.98)	A1 / A- AA-	0.07 0.07
06406RAM9	Bank of NY Mellon Corp Callable Note Cont 1/2/2023 1.850% Due 01/27/2023	790,000.00	03/09/2022 1.52%	792,243.60 790,181.16	99.79 4.80%	788,302.76 6,251.97	0.77% (1,878.40)	A1 / A AA-	0.07 0.07

PRISM Liquidity Portfolio - Account #10292

CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody/S&P Fitch	Maturity Duration
86787EAN7	Truist Bank Callable Note Cont 4/1/2023 2.750% Due 05/01/2023	1,000,000.00	10/27/2022 4.89%	989,540.00 993,103.30	99.30 4.87%	992,976.53 4,583.33	0.97% (126.77)	A2 / A A+	0.33 0.33
TOTAL Corporate		**5,789,000.00**	**2.48%**	**5,807,330.69** **5,783,832.29**	**4.52%**	**5,777,496.56** **63,086.86**	**5.65%** **(6,335.73)**	**A1 / A** **AA-**	**0.10** **0.10**
Money Market Fund									
262006307	Dreyfus Gov't Cash Management Money Market Fund	34,607.50	Various 3.94%	34,607.50 34,607.50	1.00 3.94%	34,607.50 0.00	0.03% 0.00	Aaa / AAA NR	0.00 0.00
TOTAL Money Market Fund		**34,607.50**	**3.94%**	**34,607.50** **34,607.50**	**3.94%**	**34,607.50** **0.00**	**0.03%** **0.00**	**Aaa / AAA** **NR**	**0.00** **0.00**
Negotiable CD									
89115BC24	Toronto Dominion Bank Yankee CD 3.480% Due 01/27/2023	2,000,000.00	10/20/2022 4.20%	1,995,936.36 1,998,921.89	99.93 4.36%	1,998,580.00 30,546.67	1.96% (341.89)	P-1 / A-1+ F-1+	0.07 0.07
06367D2S3	Bank of Montreal Chicago Yankee CD 4.580% Due 03/07/2023	1,000,000.00	12/08/2022 4.58%	999,999.80 999,999.85	100.01 4.49%	1,000,140.00 3,180.56	0.97% 140.15	P-1 / A-1 F-1+	0.18 0.18
89115BHN3	Toronto Dominion Bank Yankee CD 3.860% Due 05/15/2023	1,000,000.00	08/15/2022 3.86%	1,000,000.00 1,000,000.00	99.61 4.86%	996,061.00 14,796.67	0.98% (3,939.00)	P-1 / A-1+ F-1+	0.37 0.36
TOTAL Negotiable CD		**4,000,000.00**	**4.21%**	**3,995,936.16** **3,998,921.74**	**4.52%**	**3,994,781.00** **48,523.90**	**3.91%** **(4,140.74)**	**Aaa / AAA** **AAA**	**0.17** **0.17**
US Treasury									
91282CBG5	US Treasury Note 0.125% Due 01/31/2023	6,000,000.00	Various 4.02%	5,938,828.13 5,981,127.28	99.70 3.71%	5,981,916.00 3,138.59	5.79% 788.72	Aaa / AA+ AAA	0.08 0.08
912796ZU6	US Treasury Bill 4.043% Due 02/14/2023	18,500,000.00	Various 4.15%	18,256,467.34 18,256,467.34	98.69 4.15%	18,256,467.34 152,115.33	17.82% 0.00	P-1 / A-1+ F-1+	0.12 0.12
912796Y60	US Treasury Bill 4.122% Due 02/21/2023	15,000,000.00	Various 4.24%	14,796,205.55 14,796,205.55	98.64 4.24%	14,796,205.55 116,209.03	14.43% 0.00	P-1 / A-1+ F-1+	0.14 0.14
912796Y78	US Treasury Bill 4.155% Due 02/28/2023	15,000,000.00	10/27/2022 4.27%	14,793,981.26 14,793,981.26	98.63 4.27%	14,793,981.26 105,606.24	14.42% 0.00	P-1 / A-1+ F-1+	0.16 0.16
912796YM5	US Treasury Bill 4.085% Due 03/30/2023	4,000,000.00	10/20/2022 4.22%	3,927,377.78 3,927,377.78	98.18 4.22%	3,927,377.78 32,680.00	3.83% 0.00	P-1 / A-1+ F-1+	0.24 0.24
91282CBU4	US Treasury Note 0.125% Due 03/31/2023	15,000,000.00	Various 4.20%	14,741,406.26 14,853,097.78	98.98 4.31%	14,846,385.00 4,790.52	14.37% (6,712.78)	Aaa / AA+ AAA	0.25 0.24

Holdings Report

As of December 31, 2022

PRISM Liquidity Portfolio - Account #10292

CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody/S&P Fitch	Maturity Duration
912828VB3	US Treasury Note 1.750% Due 05/15/2023	3,000,000.00	08/17/2022 3.16%	2,969,179.69 2,984,703.99	98.95 4.60%	2,968,593.00 6,816.30	2.88% (16,110.99)	Aaa / AA+ AAA	0.37 0.37
TOTAL US Treasury		**76,500,000.00**	**4.16%**	**75,423,446.01** **75,592,960.98**	**4.21%**	**75,570,925.93** **421,356.01**	**73.55%** **(22,035.05)**	**Aaa / AAA** **AAA**	**0.17** **0.17**
TOTAL PORTFOLIO		**103,823,607.50**	**4.12%**	**102,556,949.67** **102,705,951.82**	**4.29%**	**102,673,440.30** **640,729.41**	**100.00%** **(32,511.52)**	**Aaa / AAA** **AAA**	**0.16** **0.16**
TOTAL MARKET VALUE PLUS ACCRUALS						**103,314,169.71**			

Holdings Report

As of December 31, 2022

PRISM Short Term Core Portfolio - Account #10290

CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody/S&P Fitch	Maturity Duration
ABS									
44891VAC5	Hyundai Auto Lease Trust 2021-B A3 0.330% Due 06/17/2024	1,495,000.00	06/08/2021 0.34%	1,494,775.75 1,494,929.80	98.47 5.00%	1,472,191.23 219.27	0.41% (22,738.57)	Aaa / AAA NR	1.46 0.32
65479JAD5	Nissan Auto Receivables Owner 2019-C A3 1.930% Due 07/15/2024	294,780.03	10/16/2019 1.94%	294,764.47 294,774.98	99.64 5.03%	293,725.13 252.86	0.08% (1,049.85)	Aaa / AAA NR	1.54 0.11
89237VAB5	Toyota Auto Receivables Trust 2020-C A3 0.440% Due 10/15/2024	455,854.30	07/21/2020 0.44%	455,819.20 455,839.43	98.40 5.33%	448,557.60 89.14	0.13% (7,281.83)	Aaa / AAA NR	1.79 0.32
43813KAC6	Honda Auto Receivables Trust 2020-3 A3 0.370% Due 10/18/2024	689,671.71	09/22/2020 0.38%	689,570.41 689,643.31	97.82 5.31%	674,602.80 92.15	0.19% (15,040.51)	NR / AAA AAA	1.80 0.44
89239CAC3	Toyota Lease Owner Trust 2021-B A3 0.420% Due 10/21/2024	1,145,000.00	07/27/2021 0.42%	1,144,984.54 1,144,993.41	97.21 5.12%	1,113,087.48 146.94	0.31% (31,905.93)	Aaa / NR AAA	1.81 0.59
58769KAD6	Mercedes-Benz Auto Lease Trust 2021-B A3 0.400% Due 11/15/2024	1,190,000.00	06/22/2021 0.40%	1,189,910.16 1,189,963.39	97.12 5.30%	1,155,700.99 211.56	0.32% (34,262.40)	NR / AAA AAA	1.88 0.59
09690AAC7	BMW Vehicle Lease Trust 2021-2 A3 0.330% Due 12/26/2024	921,011.91	09/08/2021 0.34%	920,916.87 920,970.97	97.72 5.25%	899,969.00 50.66	0.25% (21,001.97)	Aaa / NR AAA	1.99 0.46
44891WAC3	Hyundai Auto Lease Trust 2022-A A3 1.160% Due 01/15/2025	1,200,000.00	01/11/2022 1.16%	1,199,973.48 1,199,984.74	96.51 5.20%	1,158,077.40 618.67	0.33% (41,907.34)	Aaa / AAA NR	2.04 0.87
89238LAC4	Toyota Lease Owner Trust 2022-A A3 1.960% Due 02/20/2025	2,555,000.00	02/23/2022 1.98%	2,554,597.84 2,554,744.30	96.45 5.25%	2,464,264.29 1,530.16	0.69% (90,480.01)	NR / AAA AAA	2.14 1.09
36265MAC9	GM Financial Auto Lease Trust 2022-1 A3 1.900% Due 03/20/2025	2,095,000.00	02/15/2022 1.91%	2,094,981.98 2,094,989.12	96.62 5.32%	2,024,279.09 1,216.26	0.57% (70,710.03)	Aaa / NR AAA	2.22 1.00
05601XAC3	BMW Vehicle Lease Trust 2022-1 A3 1.100% Due 03/25/2025	995,000.00	01/11/2022 1.11%	994,851.25 994,916.09	96.74 5.29%	962,602.50 182.42	0.27% (32,313.59)	NR / AAA AAA	2.23 0.78
36266FAC3	GM Financial Auto Lease Trust 2022-2 A3 3.420% Due 06/20/2025	1,270,000.00	05/03/2022 3.45%	1,269,867.54 1,269,906.40	97.83 5.23%	1,242,442.78 1,327.15	0.35% (27,463.62)	NR / AAA AAA	2.47 1.22
47788UAC6	John Deere Owner Trust 2021-A A3 0.360% Due 09/15/2025	819,870.10	03/02/2021 0.37%	819,712.52 819,791.85	96.55 5.21%	791,617.38 131.18	0.22% (28,174.47)	Aaa / NR AAA	2.71 0.71
44933LAC7	Hyundai Auto Receivables Trust 2021-A A3 0.380% Due 09/15/2025	794,238.98	04/20/2021 0.38%	794,155.43 794,201.45	96.71 5.51%	768,103.75 134.14	0.22% (26,097.70)	NR / AAA AAA	2.71 0.64
44934KAC8	Hyundai Auto Receivables Trust 2021-B A3 0.380% Due 01/15/2026	2,175,000.00	07/20/2021 0.39%	2,174,519.98 2,174,738.82	95.49 5.78%	2,076,854.21 367.33	0.58% (97,884.61)	NR / AAA AAA	3.04 0.84
43815GAC3	Honda Auto Receivables Trust 2021-4 A3 0.880% Due 01/21/2026	1,020,000.00	11/16/2021 0.89%	1,019,784.98 1,019,858.10	94.91 5.11%	968,038.75 249.33	0.27% (51,819.35)	Aaa / NR AAA	3.06 1.22
47789QAC4	John Deere Owner Trust 2021-B A3 0.520% Due 03/16/2026	1,020,000.00	07/13/2021 0.52%	1,019,909.02 1,019,945.13	94.91 5.29%	968,059.25 235.73	0.27% (51,885.88)	Aaa / NR AAA	3.21 1.08

Holdings Report

As of December 31, 2022

PRISM Short Term Core Portfolio - Account #10290

CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody/S&P Fitch	Maturity Duration
44935FAD6	Hyundai Auto Receivables Trust 2021-C A3 0.740% Due 05/15/2026	730,000.00	11/09/2021 0.75%	729,837.06 729,894.90	94.47 5.54%	689,598.95 240.09	0.19% (40,295.95)	NR / AAA AAA	3.37 1.17
43815BAC4	Honda Auto Receivables Trust 2022-1 A3 1.880% Due 05/15/2026	1,640,000.00	02/15/2022 1.89%	1,639,753.34 1,639,818.72	95.03 5.03%	1,558,491.03 1,370.31	0.44% (81,327.69)	Aaa / AAA NR	3.37 1.60
05602RAD3	BMW Vehicle Owner Trust 2022-A A3 3.210% Due 08/25/2026	2,735,000.00	Various 4.35%	2,690,378.47 2,694,537.96	97.40 4.96%	2,663,996.94 1,463.23	0.75% (30,541.02)	Aaa / AAA NR	3.65 1.51
362554AC1	GM Financial Securitized Term 2021-4 A3 0.680% Due 09/16/2026	775,000.00	10/13/2021 0.68%	774,980.24 774,987.19	94.48 5.54%	732,229.62 219.58	0.21% (42,757.57)	Aaa / AAA NR	3.71 1.15
47787JAC2	John Deere Owner Trust 2022-A A3 2.320% Due 09/16/2026	1,255,000.00	03/10/2022 2.34%	1,254,722.39 1,254,785.55	95.91 5.12%	1,203,715.30 1,294.04	0.34% (51,070.25)	Aaa / NR AAA	3.71 1.48
448977AD0	Hyundai Auto Receivables Trust 2022-A A3 2.220% Due 10/15/2026	1,795,000.00	03/09/2022 2.23%	1,794,930.89 1,794,947.83	95.56 5.13%	1,715,384.57 1,771.07	0.48% (79,563.26)	NR / AAA AAA	3.79 1.55
380146AC4	GM Financial Auto Receivables 2022-1 A3 1.260% Due 11/16/2026	660,000.00	01/11/2022 1.27%	659,942.65 659,959.06	94.55 5.35%	624,018.65 346.50	0.18% (35,940.41)	NR / AAA AAA	3.88 1.35
362585AC5	GM Financial Securitized ART 2022-2 A3 3.100% Due 02/16/2027	975,000.00	04/05/2022 3.13%	974,796.23 974,839.03	96.88 5.05%	944,587.20 1,259.38	0.27% (30,251.83)	Aaa / AAA NR	4.13 1.63
47800AAC4	John Deere Owner Trust 2022-B A3 3.740% Due 02/16/2027	1,160,000.00	07/12/2022 3.77%	1,159,889.22 1,159,903.22	97.70 4.93%	1,133,329.05 1,928.18	0.32% (26,574.17)	Aaa / NR AAA	4.13 1.99
02582JJT8	American Express Credit Trust 2022-2 A 3.390% Due 05/17/2027	2,445,000.00	05/17/2022 3.42%	2,444,459.17 2,444,569.62	97.14 4.72%	2,375,024.83 3,683.80	0.67% (69,544.79)	NR / AAA AAA	4.38 2.22
47800BAC2	John Deere Owner Trust 2022-C A3 5.090% Due 06/15/2027	2,030,000.00	10/12/2022 5.15%	2,029,842.47 2,029,851.20	100.38 4.97%	2,037,648.86 4,592.31	0.57% 7,797.66	Aaa / NR AAA	4.46 2.15
92348KAV5	Verizon Master Trust 2022-5 A1A 3.720% Due 07/20/2027	3,656,000.00	Various 4.23%	3,623,724.17 3,626,583.19	98.48 5.00%	3,600,552.60 4,155.66	1.01% (26,030.59)	NR / AAA AAA	4.55 1.54
02582JJV3	American Express Credit Trust 2022-3 A 3.750% Due 08/16/2027	3,000,000.00	09/21/2022 4.51%	2,949,140.63 2,951,985.11	97.84 4.68%	2,935,099.50 4,687.50	0.83% (16,885.61)	Aaa / NR AAA	4.63 2.43
58768PAC8	Mercedes-Benz Auto Receivables 2022-1 A3 5.210% Due 08/16/2027	3,615,000.00	11/15/2022 5.28%	3,614,284.95 3,614,307.47	100.93 4.28%	3,648,445.22 8,370.73	1.03% 34,137.75	Aaa / AAA NR	4.63 0.94
TOTAL ABS		**46,606,427.03**	**2.57%**	**46,473,777.30** **46,485,161.34**	**5.06%**	**45,344,295.95** **42,437.33**	**12.76%** **(1,140,865.39)**	**Aaa / AAA** **AAA**	**3.37** **1.29**
Agency									
3135G05G4	FNMA Note 0.250% Due 07/10/2023	2,830,000.00	07/08/2020 0.32%	2,823,915.50 2,828,944.24	97.65 4.83%	2,763,635.31 3,360.63	0.78% (65,308.93)	Aaa / AA+ AAA	0.52 0.51

Holdings Report

As of December 31, 2022

PRISM Short Term Core Portfolio - Account #10290

CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody/S&P Fitch	Maturity Duration
313383YJ4	FHLB Note 3.375% Due 09/08/2023	5,000,000.00	Various 3.05%	5,072,704.27 5,010,326.58	98.99 4.88%	4,949,513.45 52,968.75	1.41% (60,813.13)	Aaa / AA+ NR	0.69 0.66
3130A0F70	FHLB Note 3.375% Due 12/08/2023	7,500,000.00	Various 2.80%	7,695,678.75 7,537,259.60	98.57 4.96%	7,392,562.65 16,171.89	2.08% (144,696.95)	Aaa / AA+ AAA	0.94 0.91
3130ASHK8	FHLB Note 3.125% Due 06/14/2024	4,000,000.00	08/16/2022 3.36%	3,983,600.00 3,986,968.52	97.46 4.95%	3,898,595.52 5,902.78	1.10% (88,373.00)	Aaa / AA+ NR	1.45 1.40
3130A2UW4	FHLB Note 2.875% Due 09/13/2024	3,000,000.00	Various 1.68%	3,170,790.00 3,058,424.19	97.12 4.65%	2,913,638.61 25,875.00	0.83% (144,785.58)	Aaa / AA+ AAA	1.70 1.62
3133XVDG3	FHLB Note 4.375% Due 09/13/2024	5,000,000.00	09/26/2022 4.38%	4,999,900.00 4,999,913.39	99.59 4.62%	4,979,538.35 65,625.00	1.42% (20,375.04)	Aaa / AA+ NR	1.70 1.60
3135G0W66	FNMA Note 1.625% Due 10/15/2024	3,000,000.00	11/08/2019 1.80%	2,975,100.00 2,990,961.81	95.05 4.54%	2,851,406.31 10,291.67	0.80% (139,555.50)	Aaa / AA+ AAA	1.79 1.72
3133ENS43	FFCB Note 4.375% Due 10/17/2024	3,000,000.00	10/12/2022 4.45%	2,995,890.00 2,996,317.31	99.67 4.56%	2,990,230.92 26,979.17	0.85% (6,086.39)	Aaa / AA+ AAA	1.80 1.69
3130A3GE8	FHLB Note 2.750% Due 12/13/2024	4,000,000.00	02/06/2020 1.54%	4,225,040.00 4,090,626.97	96.86 4.45%	3,874,362.08 5,500.00	1.09% (216,264.89)	Aaa / AA+ NR	1.95 1.87
3135G0X24	FNMA Note 1.625% Due 01/07/2025	6,000,000.00	Various 1.21%	6,116,689.80 6,048,713.83	94.54 4.48%	5,672,638.98 47,125.00	1.61% (376,074.85)	Aaa / AA+ AAA	2.02 1.93
3137EAEP0	FHLMC Note 1.500% Due 02/12/2025	6,500,000.00	Various 1.41%	6,526,698.40 6,511,453.49	94.29 4.35%	6,129,098.50 37,645.84	1.73% (382,354.99)	Aaa / AA+ AAA	2.12 2.03
3130A4CH3	FHLB Note 2.375% Due 03/14/2025	1,500,000.00	03/19/2020 1.18%	1,586,655.00 1,538,232.95	95.67 4.46%	1,435,107.54 10,588.54	0.41% (103,125.41)	Aaa / AA+ AAA	2.20 2.10
3135G03U5	FNMA Note 0.625% Due 04/22/2025	2,880,000.00	04/22/2020 0.67%	2,874,067.20 2,877,261.28	91.94 4.33%	2,648,014.19 3,450.00	0.75% (229,247.09)	Aaa / AA+ AAA	2.31 2.24
3135G04Z3	FNMA Note 0.500% Due 06/17/2025	4,140,000.00	06/17/2020 0.54%	4,131,430.20 4,135,780.88	91.07 4.37%	3,770,096.59 805.00	1.06% (365,684.29)	Aaa / AA+ AAA	2.46 2.40
3137EAEU9	FHLMC Note 0.375% Due 07/21/2025	2,100,000.00	07/21/2020 0.48%	2,089,542.00 2,094,656.33	90.57 4.31%	1,902,013.87 3,500.00	0.54% (192,642.46)	Aaa / AA+ AAA	2.56 2.49
3135G05X7	FNMA Note 0.375% Due 08/25/2025	3,385,000.00	08/25/2020 0.47%	3,369,158.20 3,376,601.41	90.27 4.30%	3,055,579.11 4,442.81	0.86% (321,022.30)	Aaa / AA+ AAA	2.65 2.58
3137EAEX3	FHLMC Note 0.375% Due 09/23/2025	3,260,000.00	09/23/2020 0.44%	3,250,187.40 3,254,641.80	90.07 4.27%	2,936,281.12 3,327.92	0.83% (318,360.68)	Aaa / AA+ AAA	2.73 2.66

PRISM Short Term Core Portfolio - Account #10290

CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody/S&P Fitch	Maturity Duration
3135G06G3	FNMA Note 0.500% Due 11/07/2025	3,515,000.00	11/09/2020 0.57%	3,502,416.30 3,507,806.35	90.01 4.26%	3,163,876.18 2,636.25	0.89% (343,930.17)	Aaa / AA+ AAA	2.85 2.77
TOTAL Agency		**70,610,000.00**	**1.85%**	**71,389,463.02 70,844,890.93**	**4.57%**	**67,326,189.28 326,196.25**	**19.01% (3,518,701.65)**	**Aaa / AA+ AAA**	**1.81 1.74**
CMO									
3137BFE98	FHLMC K041 A2 3.171% Due 10/25/2024	2,000,000.00	07/01/2021 0.72%	2,151,406.25 2,081,851.60	96.89 4.99%	1,937,824.60 5,285.00	0.55% (144,027.00)	Aaa / AAA AAA	1.82 1.63
TOTAL CMO		**2,000,000.00**	**0.72%**	**2,151,406.25 2,081,851.60**	**4.99%**	**1,937,824.60 5,285.00**	**0.55% (144,027.00)**	**Aaa / AAA AAA**	**1.82 1.63**
Corporate									
69353RFL7	PNC Bank Callable Note Cont 5/9/2023 3.500% Due 06/08/2023	3,000,000.00	Various 3.53%	2,995,980.37 2,999,651.65	99.39 4.92%	2,981,729.10 6,708.33	0.84% (17,922.55)	A2 / A A+	0.44 0.43
931142EK5	Wal-Mart Stores Callable Note Cont 5/26/2023 3.400% Due 06/26/2023	4,570,000.00	Various 3.41%	4,568,812.00 4,569,885.43	99.33 4.80%	4,539,452.70 2,158.06	1.28% (30,432.73)	Aa2 / AA AA	0.48 0.48
06051GHF9	Bank of America Corp Callable Note 1X 3/5/2023 3.550% Due 03/05/2024	4,000,000.00	09/10/2019 3.05%	4,161,726.60 4,042,408.75	99.64 5.47%	3,985,748.52 45,755.56	1.13% (56,660.23)	A2 / A- AA-	1.18 0.18
808513BN4	Charles Schwab Corp Callable Note Cont 2/18/2024 0.750% Due 03/18/2024	1,130,000.00	03/16/2021 0.77%	1,129,435.00 1,129,772.14	95.07 4.99%	1,074,268.41 2,424.79	0.30% (55,503.73)	A2 / A A	1.21 1.18
023135BW5	Amazon.com Inc Note 0.450% Due 05/12/2024	1,960,000.00	05/10/2021 0.50%	1,957,138.40 1,958,702.36	94.22 4.88%	1,846,805.98 1,200.50	0.52% (111,896.38)	A1 / AA AA-	1.36 1.33
79466LAG9	Salesforce.com Inc Callable Note Cont 7/15/2022 0.625% Due 07/15/2024	490,000.00	06/29/2021 0.64%	489,750.10 489,872.44	93.84 4.83%	459,820.39 1,412.15	0.13% (30,052.05)	A2 / A+ NR	1.54 1.49
78013XZU5	Royal Bank of Canada Note 2.550% Due 07/16/2024	4,000,000.00	09/10/2019 2.28%	4,050,120.00 4,015,922.80	96.41 4.99%	3,856,589.80 46,750.00	1.10% (159,333.00)	A1 / A AA-	1.54 1.47
02665WEA5	American Honda Finance Note 1.500% Due 01/13/2025	4,000,000.00	Various 1.68%	3,978,980.40 3,985,422.42	93.57 4.86%	3,742,870.32 28,000.00	1.06% (242,552.10)	A3 / A- A	2.04 1.95
90331HPL1	US Bank NA Callable Note Cont 12/21/2024 2.050% Due 01/21/2025	4,115,000.00	01/16/2020 2.10%	4,106,235.05 4,111,397.11	94.76 4.75%	3,899,412.10 37,492.22	1.11% (211,985.01)	A1 / AA- AA-	2.06 1.96
037833AZ3	Apple Inc Note 2.500% Due 02/09/2025	1,000,000.00	07/14/2021 0.81%	1,059,280.00 1,035,004.29	95.68 4.68%	956,760.89 9,861.11	0.27% (78,243.40)	Aaa / AA+ NR	2.11 2.00
46647PAH9	JP Morgan Chase & Co Callable Note 2X 3/1/2024 3.220% Due 03/01/2025	3,000,000.00	Various 1.94%	3,237,810.00 3,117,657.80	97.18 5.73%	2,915,529.69 32,200.00	0.83% (202,128.11)	A1 / A- AA-	2.17 1.11

Holdings Report

As of December 31, 2022

PRISM Short Term Core Portfolio - Account #10290

CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody/S&P Fitch	Maturity Duration
00440EAS6	Chubb INA Holdings Inc Note 3.150% Due 03/15/2025	1,000,000.00	10/28/2020 0.78%	1,101,870.00 1,051,285.84	96.63 4.78%	966,294.73 9,275.00	0.27% (84,991.11)	A3 / A A	2.21 2.08
06367WB85	Bank of Montreal Note 1.850% Due 05/01/2025	2,500,000.00	08/12/2021 0.96%	2,581,050.00 2,550,940.58	93.33 4.91%	2,333,319.18 7,708.33	0.66% (217,621.40)	A2 / A- AA-	2.33 2.23
14913R2V8	Caterpillar Financial Service Note 3.400% Due 05/13/2025	1,345,000.00	05/10/2022 3.44%	1,343,291.85 1,343,654.99	97.29 4.62%	1,308,521.38 6,097.33	0.37% (35,133.61)	A2 / A A	2.37 2.23
747525AF0	Qualcomm Inc Callable Note Cont 2/20/2025 3.450% Due 05/20/2025	2,725,000.00	Various 1.69%	2,883,508.50 2,835,514.98	97.42 4.60%	2,654,576.93 10,706.98	0.75% (180,938.05)	A2 / A NR	2.39 2.25
61747YEA9	Morgan Stanley Callable Note Cont 5/30/2024 0.790% Due 05/30/2025	4,000,000.00	Various 1.81%	3,998,904.10 3,999,226.73	93.18 5.28%	3,727,073.05 2,721.11	1.05% (272,153.68)	A1 / A- A+	2.41 2.32
438516CB0	Honeywell Intl Callable Note Cont 5/1/2025 1.350% Due 06/01/2025	2,500,000.00	06/23/2020 0.86%	2,559,500.00 2,529,122.64	92.53 4.65%	2,313,167.20 2,812.50	0.65% (215,955.44)	A2 / A A	2.42 2.33
78015K7H1	Royal Bank of Canada Note 1.150% Due 06/10/2025	1,000,000.00	12/22/2021 1.43%	990,600.00 993,358.13	91.61 4.84%	916,069.25 670.83	0.26% (77,288.88)	A1 / A AA-	2.44 2.35
06406HCQ0	Bank of New York Callable Note Cont 10/18/2025 3.950% Due 11/18/2025	1,000,000.00	04/05/2022 3.21%	1,024,910.00 1,019,837.49	97.93 4.72%	979,298.28 4,718.06	0.28% (40,539.21)	A1 / A AA-	2.88 2.67
46647PBH8	JP Morgan Chase & Co Callable Note Mthly 3/13/2025 2.005% Due 03/13/2026	1,250,000.00	03/12/2021 2.16%	1,286,037.50 1,273,069.54	92.62 5.58%	1,157,775.76 7,518.75	0.33% (115,293.78)	A1 / A- AA-	3.20 3.00
46647PBK1	JP Morgan Chase & Co Callable Note Cont 4/22/2025 2.083% Due 04/22/2026	1,000,000.00	08/27/2021 2.24%	1,030,930.00 1,022,025.08	92.78 5.44%	927,829.02 3,992.42	0.26% (94,196.06)	A1 / A- AA-	3.31 2.20
40139LBD4	Guardian Life Glob Fun Note 1.250% Due 05/13/2026	1,350,000.00	02/09/2022 2.21%	1,297,782.00 1,308,683.18	88.15 5.13%	1,190,035.69 2,250.00	0.34% (118,647.49)	Aa1 / AA+ NR	3.37 3.21
91324PEC2	United Health Group Inc Callable Note Cont 4/15/2026 1.150% Due 05/15/2026	635,000.00	Various 1.08%	637,054.35 636,408.76	89.43 4.57%	567,900.77 933.10	0.16% (68,507.99)	A3 / A+ A	3.37 3.23
89236TJK2	Toyota Motor Credit Corp Note 1.125% Due 06/18/2026	3,615,000.00	Various 1.14%	3,612,689.40 3,613,360.38	88.46 4.78%	3,197,993.45 1,468.59	0.90% (415,366.93)	A1 / A+ A+	3.47 3.32
06051GJD2	Bank of America Corp Callable Note Cont 6/19/2025 1.319% Due 06/19/2026	1,250,000.00	08/27/2021 2.13%	1,252,025.00 1,251,461.28	90.23 5.45%	1,127,929.40 549.58	0.32% (123,531.88)	A2 / A- AA-	3.47 3.29
58989V2D5	Met Tower Global Funding Note 1.250% Due 09/14/2026	1,705,000.00	09/07/2021 1.27%	1,703,431.40 1,703,838.58	87.00 5.15%	1,483,367.05 6,334.55	0.42% (220,471.53)	Aa3 / AA- AA-	3.71 3.52
06368FAC3	Bank of Montreal Note 1.250% Due 09/15/2026	2,500,000.00	Various 1.29%	2,495,539.50 2,496,694.93	87.49 4.99%	2,187,287.38 9,201.39	0.62% (309,407.55)	A2 / A- AA-	3.71 3.52

Holdings Report

As of December 31, 2022

PRISM Short Term Core Portfolio - Account #10290

CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody/S&P Fitch	Maturity Duration
931142ER0	Wal-Mart Stores Callable Note Cont 08/17/2026 1.050% Due 09/17/2026	780,000.00	09/08/2021 1.09%	778,525.80 778,906.06	88.67 4.39%	691,591.34 2,366.00	0.20% (87,314.72)	Aa2 / AA AA	3.72 3.55
61747YEX9	Morgan Stanley Callable Note Cont 10/16/2025 6.138% Due 10/16/2026	1,000,000.00	10/19/2022 6.19%	998,790.00 998,849.84	102.22 5.26%	1,022,224.63 12,446.50	0.29% 23,374.79	A1 / A- A+	3.79 2.52
26442CAS3	Duke Energy Carolinas Callable Note Cont 9/1/2026 2.950% Due 12/01/2026	2,000,000.00	10/05/2022 4.69%	1,870,220.00 1,877,582.19	94.46 4.51%	1,889,134.38 4,916.67	0.53% 11,552.19	Aa3 / A NR	3.92 3.63
59217GER6	Metlife Note 1.875% Due 01/11/2027	2,475,000.00	01/03/2022 1.90%	2,472,178.50 2,472,727.04	88.58 5.04%	2,192,388.12 21,914.06	0.62% (280,338.92)	Aa3 / AA- AA-	4.03 3.76
89114TZN5	Toronto-Dominion Bank Note 1.950% Due 01/12/2027	1,000,000.00	01/25/2022 2.11%	992,295.35 993,737.58	89.23 4.93%	892,277.38 9,154.17	0.25% (101,460.20)	A1 / A AA-	4.04 3.75
808513BY0	Charles Schwab Corp Callable Note Cont 2/3/2027 2.450% Due 03/03/2027	975,000.00	03/01/2022 2.47%	973,947.00 974,122.31	91.31 4.77%	890,314.82 7,829.79	0.25% (83,807.49)	A2 / A A	4.17 3.86
89114TZT2	Toronto-Dominion Bank Note 2.800% Due 03/10/2027	3,250,000.00	03/09/2022 2.97%	3,224,227.50 3,228,407.59	91.84 4.98%	2,984,868.67 28,058.33	0.85% (243,538.92)	A1 / A NR	4.19 3.84
084664CZ2	Berkshire Hathaway Callable Note Cont 2/15/2027 2.300% Due 03/15/2027	2,870,000.00	03/07/2022 2.30%	2,869,454.70 2,869,541.90	92.41 4.29%	2,652,103.80 19,436.28	0.75% (217,438.10)	Aa2 / AA A+	4.21 3.91
023135CF1	Amazon.com Inc Callable Note Cont 3/13/2027 3.300% Due 04/13/2027	2,250,000.00	Various 3.52%	2,229,017.50 2,230,687.65	95.04 4.59%	2,138,494.32 16,087.50	0.61% (92,193.33)	A1 / AA AA-	4.28 3.90
91324PEG3	United Health Group Inc Callable Note Cont 4/15/2027 3.700% Due 05/15/2027	2,000,000.00	08/16/2022 3.47%	2,019,860.00 2,018,299.65	96.84 4.50%	1,936,727.06 9,455.56	0.55% (81,572.59)	A3 / A+ A	4.37 3.96
927804GH1	Virginia Electric Power Corp Callable Note Cont. 4/15/2027 3.750% Due 05/15/2027	3,000,000.00	Various 3.75%	2,999,496.15 2,999,628.26	95.48 4.91%	2,864,332.05 14,375.01	0.81% (135,296.21)	A2 / BBB+ A	4.37 3.95
14913R3A3	Caterpillar Financial Service Note 3.600% Due 08/12/2027	2,315,000.00	Various 3.73%	2,301,428.15 2,302,333.85	95.57 4.68%	2,212,381.79 32,178.50	0.63% (89,952.06)	A2 / A A	4.62 4.13
931142EX7	Wal-Mart Stores Callable Note Cont 09/09/2027 3.950% Due 09/09/2027	1,500,000.00	Various 3.98%	1,497,846.40 1,497,980.85	98.61 4.28%	1,479,183.32 18,433.34	0.42% (18,797.53)	Aa2 / AA AA	4.69 4.18
24422EWK1	John Deere Capital Corp Note 4.150% Due 09/15/2027	3,000,000.00	09/20/2022 4.46%	2,958,930.00 2,961,210.41	98.04 4.62%	2,941,273.44 39,079.17	0.84% (19,936.97)	A2 / A A	4.71 4.17

Holdings Report

As of December 31, 2022

PRISM Short Term Core Portfolio - Account #10290

CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody/S&P Fitch	Maturity Duration
89236TKJ3	Toyota Motor Credit Corp Note 4.550% Due 09/20/2027	1,500,000.00	09/26/2022 5.13%	1,462,125.00 1,464,104.17	98.68 4.87%	1,480,150.77 19,147.92	0.42% 16,046.60	A1 / A+ A+	4.72 4.14
TOTAL Corporate		**90,555,000.00**	**2.45%**	**91,182,733.57** **90,752,299.65**	**4.90%**	**85,564,872.31** **545,800.04**	**24.20%** **(5,187,427.34)**	**A1 / A** **A+**	**2.84** **2.54**
Money Market Fund									
262006307	Dreyfus Gov't Cash Management Money Market Fund	1,104,562.26	Various 3.94%	1,104,562.26 1,104,562.26	1.00 3.94%	1,104,562.26 0.00	0.31% 0.00	Aaa / AAA NR	0.00 0.00
TOTAL Money Market Fund		**1,104,562.26**	**3.94%**	**1,104,562.26** **1,104,562.26**	**3.94%**	**1,104,562.26** **0.00**	**0.31%** **0.00**	**Aaa / AAA** **NR**	**0.00** **0.00**
Supranational									
4581X0DZ8	Inter-American Dev Bank Note 0.500% Due 09/23/2024	4,895,000.00	09/15/2021 0.52%	4,891,377.70 4,892,914.53	93.20 4.64%	4,562,170.54 6,662.64	1.28% (330,743.99)	Aaa / AAA NR	1.73 1.68
459058JB0	Intl. Bank Recon & Development Note 0.625% Due 04/22/2025	3,560,000.00	04/15/2020 0.70%	3,546,222.80 3,553,647.10	91.81 4.40%	3,268,273.88 4,264.58	0.92% (285,373.22)	Aaa / AAA NR	2.31 2.24
4581X0DN5	Inter-American Dev Bank Note 0.625% Due 07/15/2025	2,020,000.00	01/13/2021 0.53%	2,028,787.00 2,024,955.40	91.11 4.36%	1,840,419.09 5,821.53	0.52% (184,536.31)	Aaa / AAA NR	2.54 2.46
459058JL8	Intl. Bank Recon & Development Note 0.500% Due 10/28/2025	4,000,000.00	Various 0.51%	3,997,347.35 3,998,522.48	89.92 4.33%	3,596,899.16 3,500.01	1.01% (401,623.32)	Aaa / AAA AAA	2.83 2.75
4581X0DV7	Inter-American Dev Bank Note 0.875% Due 04/20/2026	5,420,000.00	04/13/2021 0.97%	5,395,176.40 5,403,618.60	89.58 4.29%	4,855,019.20 9,353.26	1.37% (548,599.40)	Aaa / AAA AAA	3.30 3.19
TOTAL Supranational		**19,895,000.00**	**0.68%**	**19,858,911.25** **19,873,658.11**	**4.41%**	**18,122,781.87** **29,602.02**	**5.10%** **(1,750,876.24)**	**Aaa / AAA** **AAA**	**2.56** **2.48**
US Treasury									
912828VB3	US Treasury Note 1.750% Due 05/15/2023	5,000,000.00	08/22/2022 3.16%	4,949,414.06 4,974,420.69	98.95 4.60%	4,947,655.00 11,360.50	1.39% (26,765.69)	Aaa / AA+ AAA	0.37 0.37
91282CCK5	US Treasury Note 0.125% Due 06/30/2023	5,000,000.00	09/26/2022 4.14%	4,851,562.50 4,903,192.93	97.78 4.67%	4,889,060.00 17.27	1.37% (14,132.93)	Aaa / AA+ AAA	0.50 0.49
9128282N9	US Treasury Note 2.125% Due 07/31/2024	3,000,000.00	10/10/2019 1.51%	3,085,664.06 3,028,164.20	96.22 4.63%	2,886,564.00 26,677.99	0.82% (141,600.20)	Aaa / AA+ AAA	1.58 1.52

Holdings Report

As of December 31, 2022

PRISM Short Term Core Portfolio - Account #10290

CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody/S&P Fitch	Maturity Duration
91282CCT6	US Treasury Note	5,000,000.00	08/30/2021	4,997,070.31	93.46	4,672,850.00	1.32%	Aaa / AA+	1.62
	0.375% Due 08/15/2024		0.39%	4,998,394.10	4.60%	7,082.20	(325,544.10)	AAA	1.58
91282CCX7	US Treasury Note	9,000,000.00	Various	8,967,968.75	93.25	8,392,851.00	2.36%	Aaa / AA+	1.71
	0.375% Due 09/15/2024		0.50%	8,981,636.53	4.53%	10,069.05	(588,785.53)	AAA	1.66
912828YH7	US Treasury Note	5,500,000.00	Various	5,462,480.47	95.01	5,225,429.00	1.47%	Aaa / AA+	1.75
	1.500% Due 09/30/2024		1.65%	5,486,516.02	4.50%	21,078.29	(261,087.02)	AAA	1.69
9128283J7	US Treasury Note	7,500,000.00	Various	7,629,150.40	95.78	7,183,297.50	2.02%	Aaa / AA+	1.92
	2.125% Due 11/30/2024		1.76%	7,549,816.84	4.45%	14,010.98	(366,519.34)	AAA	1.84
912828ZC7	US Treasury Note	2,500,000.00	03/24/2020	2,574,023.44	93.42	2,335,450.00	0.66%	Aaa / AA+	2.16
	1.125% Due 02/28/2025		0.52%	2,532,428.93	4.35%	9,556.28	(196,978.93)	AAA	2.09
912828ZL7	US Treasury Note	2,500,000.00	06/04/2020	2,495,703.13	91.34	2,283,397.50	0.64%	Aaa / AA+	2.33
	0.375% Due 04/30/2025		0.41%	2,497,959.59	4.32%	1,605.66	(214,562.09)	AAA	2.27
91282CEQ0	US Treasury Note	12,500,000.00	Various	12,148,769.53	96.50	12,062,500.00	3.40%	Aaa / AA+	2.37
	2.750% Due 05/15/2025		3.87%	12,185,697.44	4.32%	44,630.53	(123,197.44)	AAA	2.26
91282CFE6	US Treasury Note	12,500,000.00	Various	12,294,257.82	97.16	12,145,512.50	3.45%	Aaa / AA+	2.62
	3.125% Due 08/15/2025		3.73%	12,314,271.46	4.28%	147,545.86	(168,758.96)	AAA	2.46
91282CAM3	US Treasury Note	1,750,000.00	10/16/2020	1,743,984.38	89.88	1,572,880.75	0.44%	Aaa / AA+	2.75
	0.250% Due 09/30/2025		0.32%	1,746,660.95	4.19%	1,117.79	(173,780.20)	AAA	2.68
91282CFP1	US Treasury Note	4,000,000.00	Various	4,004,746.09	100.01	4,000,312.00	1.13%	Aaa / AA+	2.79
	4.250% Due 10/15/2025		4.20%	4,004,980.04	4.24%	36,428.57	(4,668.04)	AAA	2.58
91282CBC4	US Treasury Note	3,000,000.00	12/29/2020	2,999,765.63	89.46	2,683,827.00	0.75%	Aaa / AA+	3.00
	0.375% Due 12/31/2025		0.38%	2,999,859.46	4.15%	31.08	(316,032.46)	AAA	2.92
91282CBH3	US Treasury Note	6,000,000.00	Various	5,912,040.44	89.06	5,343,516.00	1.50%	Aaa / AA+	3.09
	0.375% Due 01/31/2026		0.68%	5,944,437.75	4.19%	9,415.76	(600,921.75)	AAA	3.00
91282CBT7	US Treasury Note	8,000,000.00	Various	7,906,093.75	89.73	7,178,752.00	2.02%	Aaa / AA+	3.25
	0.750% Due 03/31/2026		1.01%	7,933,014.29	4.16%	15,329.67	(754,262.29)	AAA	3.14
91282CCF6	US Treasury Note	4,500,000.00	Various	4,462,109.38	89.29	4,018,185.00	1.13%	Aaa / AA+	3.42
	0.750% Due 05/31/2026		0.93%	4,473,060.77	4.14%	2,967.03	(454,875.77)	AAA	3.30
91282CCW9	US Treasury Note	12,500,000.00	Various	12,462,363.28	88.66	11,083,012.50	3.12%	Aaa / AA+	3.67
	0.750% Due 08/31/2026		0.81%	12,472,149.17	4.12%	31,854.28	(1,389,136.67)	AAA	3.53
91282CDG3	US Treasury Note	9,500,000.00	Various	9,437,148.44	89.56	8,508,437.50	2.40%	Aaa / AA+	3.84
	1.125% Due 10/31/2026		1.26%	9,450,848.43	4.10%	18,304.55	(942,410.93)	AAA	3.67
912828Z78	US Treasury Note	3,000,000.00	04/27/2022	2,825,976.56	90.41	2,712,306.00	0.77%	Aaa / AA+	4.09
	1.500% Due 01/31/2027		2.81%	2,850,794.16	4.07%	18,831.52	(138,488.16)	AAA	3.86
91282CEN7	US Treasury Note	7,500,000.00	Various	7,043,164.06	94.91	7,117,965.00	2.01%	Aaa / AA+	4.33
	2.750% Due 04/30/2027		4.23%	7,067,955.88	4.04%	35,324.58	50,009.12	AAA	4.01

Holdings Report

As of December 31, 2022

PRISM Short Term Core Portfolio - Account #10290

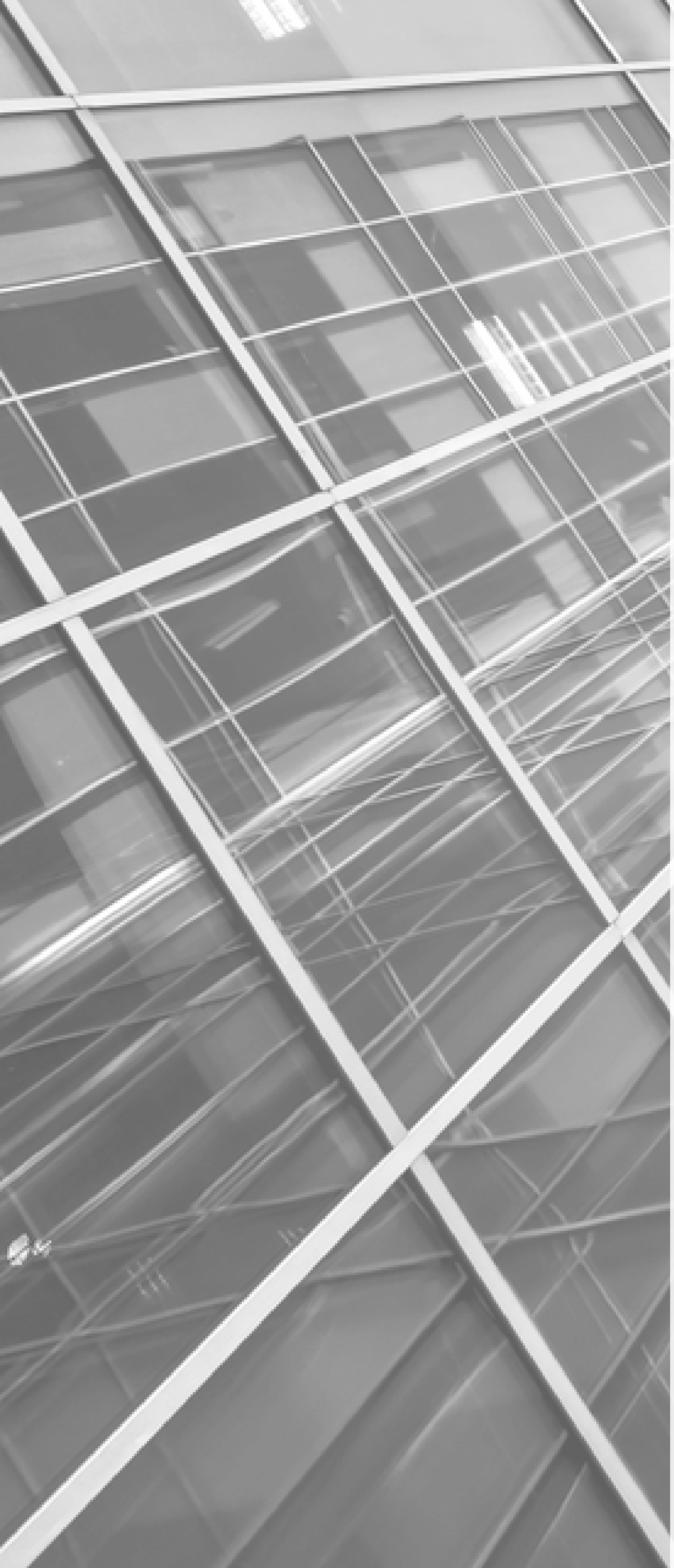
CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody/S&P Fitch	Maturity Duration
91282CEW7	US Treasury Note 3.250% Due 06/30/2027	10,000,000.00	Various 3.11%	10,062,070.32 10,057,032.72	96.84 4.02%	9,683,980.00 897.80	2.72% (373,052.72)	Aaa / AA+ AAA	4.50 4.13
91282CFM8	US Treasury Note 4.125% Due 09/30/2027	4,000,000.00	Various 3.97%	4,025,625.00 4,025,605.64	100.54 4.00%	4,021,408.00 42,156.59	1.14% (4,197.64)	Aaa / AA+ AAA	4.75 4.23
TOTAL US Treasury		**143,750,000.00**	**2.15%**	**142,341,151.80** **142,478,897.99**	**4.28%**	**134,949,148.25** **506,293.83**	**38.07%** **(7,529,749.74)**	**Aaa / AA+** **AAA**	**2.81** **2.67**
TOTAL PORTFOLIO		**374,520,989.29**	**2.14%**	**374,502,005.45** **373,621,321.88**	**4.59%**	**354,349,674.52** **1,455,614.47**	**100.00%** **(19,271,647.36)**	**Aa1 / AA** **AAA**	**2.67** **2.26**
TOTAL MARKET VALUE PLUS ACCRUALS						**355,805,288.99**			

Holdings Report

As of December 31, 2022

PRISM LAIF and CAMP Portfolio - Account #10464

CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody/S&P Fitch	Maturity Duration
LAIF									
90LAIF$00	Local Agency Investment Fund State Pool	10,652.37	Various 2.23%	10,652.37 10,652.37	1.00 2.23%	10,652.37 58,779.44	0.27% 0.00	NR / NR NR	0.00 0.00
TOTAL LAIF		**10,652.37**	**2.23%**	**10,652.37 10,652.37**	**2.23%**	**10,652.37 58,779.44**	**0.27% 0.00**	**NR / NR NR**	**0.00 0.00**
Local Gov Investment Pool									
90CAMP$00	California Asset Mgmt Program CAMP	25,787,178.85	Various 4.50%	25,787,178.85 25,787,178.85	1.00 4.50%	25,787,178.85 0.00	99.73% 0.00	NR / AAA NR	0.00 0.00
TOTAL Local Gov Investment Pool		**25,787,178.85**	**4.50%**	**25,787,178.85 25,787,178.85**	**4.50%**	**25,787,178.85 0.00**	**99.73% 0.00**	**NR / AAA NR**	**0.00 0.00**
TOTAL PORTFOLIO		**25,797,831.22**	**4.50%**	**25,797,831.22 25,797,831.22**	**4.49%**	**25,797,831.22 58,779.44**	**100.00% 0.00**	**NR / AAA NR**	**0.00 0.00**
TOTAL MARKET VALUE PLUS ACCRUALS						**25,856,610.66**			



PRISM Quarterly Transactions and Interest Earned

Transaction Ledger

As of December 31, 2022

PRISM Liquidity Portfolio - Account #10292

September 30, 2022 through December 31, 2022

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
ACQUISITIONS										
Purchase	10/19/2022	62479MPM9	2,000,000.00	MUFG Bank Ltd/NY Discount CP 4.46% Due: 02/21/2023	98.451	4.59%	1,969,027.78	0.00	1,969,027.78	0.00
Purchase	10/19/2022	912796ZU6	7,500,000.00	US Treasury Bill 4.021% Due: 02/14/2023	98.682	4.13%	7,401,138.13	0.00	7,401,138.13	0.00
Purchase	10/20/2022	912796ZU6	7,500,000.00	US Treasury Bill 4.069% Due: 02/14/2023	98.678	4.18%	7,400,818.13	0.00	7,400,818.13	0.00
Purchase	10/21/2022	89115BC24	2,000,000.00	Toronto Dominion Bank Yankee CD 3.48% Due: 01/27/2023	99.797	4.20%	1,995,936.36	16,626.67	2,012,563.03	0.00
Purchase	10/21/2022	912796YM5	4,000,000.00	US Treasury Bill 4.085% Due: 03/30/2023	98.184	4.22%	3,927,377.78	0.00	3,927,377.78	0.00
Purchase	10/21/2022	912796ZU6	3,500,000.00	US Treasury Bill 4.034% Due: 02/14/2023	98.700	4.14%	3,454,511.08	0.00	3,454,511.08	0.00
Purchase	10/21/2022	91282CBG5	4,000,000.00	US Treasury Note 0.125% Due: 01/31/2023	98.941	3.99%	3,957,656.25	1,114.13	3,958,770.38	0.00
Purchase	10/25/2022	89233HNW0	2,000,000.00	Toyota Motor Credit Discount CP 4.26% Due: 01/30/2023	98.852	4.37%	1,977,043.33	0.00	1,977,043.33	0.00
Purchase	10/25/2022	912796Y60	10,000,000.00	US Treasury Bill 4.125% Due: 02/21/2023	98.636	4.24%	9,863,645.83	0.00	9,863,645.83	0.00
Purchase	10/25/2022	91282CBU4	10,000,000.00	US Treasury Note 0.125% Due: 03/31/2023	98.270	4.21%	9,826,953.13	858.52	9,827,811.65	0.00
Purchase	10/26/2022	78015DNL0	5,000,000.00	Royal Bank of Canada NY Discount CP 4.4% Due: 01/20/2023	98.949	4.51%	4,947,444.44	0.00	4,947,444.44	0.00
Purchase	10/26/2022	912796Y60	5,000,000.00	US Treasury Bill 4.115% Due: 02/21/2023	98.651	4.23%	4,932,559.72	0.00	4,932,559.72	0.00
Purchase	10/26/2022	91282CBU4	5,000,000.00	US Treasury Note 0.125% Due: 03/31/2023	98.289	4.19%	4,914,453.13	446.43	4,914,899.56	0.00
Purchase	10/31/2022	86787EAN7	1,000,000.00	Truist Bank Callable Note Cont 4/1/2023 2.75% Due: 05/01/2023	98.954	4.89%	989,540.00	13,750.00	1,003,290.00	0.00
Purchase	11/01/2022	912796Y78	15,000,000.00	US Treasury Bill 4.155% Due: 02/28/2023	98.627	4.27%	14,793,981.26	0.00	14,793,981.26	0.00
Purchase	11/04/2022	91282CBG5	2,000,000.00	US Treasury Note 0.125% Due: 01/31/2023	99.059	4.10%	1,981,171.88	652.17	1,981,824.05	0.00

Transaction Ledger

As of December 31, 2022

PRISM Liquidity Portfolio - Account #10292

September 30, 2022 through December 31, 2022

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Purchase	11/15/2022	02314QR50	1,000,000.00	Amazon.com Inc Discount CP 4.7% Due: 04/05/2023	98.159	4.85%	981,591.67	0.00	981,591.67	0.00
Purchase	11/30/2022	313384CG2	5,000,000.00	FHLB Discount Note 4.325% Due: 02/24/2023	98.967	4.43%	4,948,340.28	0.00	4,948,340.28	0.00
Purchase	12/08/2022	06367D2S3	1,000,000.00	Bank of Montreal Chicago Yankee CD 4.58% Due: 03/07/2023	100.000	4.58%	999,999.80	127.22	1,000,127.02	0.00
Purchase	12/09/2022	313384CW7	2,500,000.00	FHLB Discount Note 4.402% Due: 03/10/2023	98.887	4.51%	2,472,181.81	0.00	2,472,181.81	0.00
Subtotal			**95,000,000.00**				**93,735,371.79**	**33,575.14**	**93,768,946.93**	**0.00**
TOTAL ACQUISITIONS			**95,000,000.00**				**93,735,371.79**	**33,575.14**	**93,768,946.93**	**0.00**
DISPOSITIONS										
Maturity	10/01/2022	911312AQ9	1,000,000.00	UPS Note 2.45% Due: 10/01/2022	100.000		1,000,000.00	0.00	1,000,000.00	0.00
Maturity	10/11/2022	912796YD5	5,000,000.00	US Treasury Bill 2.402% Due: 10/11/2022	100.000		4,983,482.99	16,517.01	5,000,000.00	0.00
Maturity	10/18/2022	912796YE3	50,000,000.00	US Treasury Bill 2.479% Due: 10/18/2022	100.000		49,811,337.50	188,662.50	50,000,000.00	0.00
Maturity	10/21/2022	313385L46	10,000,000.00	FHLB Discount Note 2.635% Due: 10/21/2022	100.000		9,959,011.11	40,988.89	10,000,000.00	0.00
Maturity	10/25/2022	912796YF0	35,000,000.00	US Treasury Bill 2.609% Due: 10/25/2022	100.000		34,857,326.53	142,673.47	35,000,000.00	0.00
Maturity	10/31/2022	55380TXV7	1,000,000.00	MUFG Bank Yankee CD 0.3% Due: 10/31/2022	100.000		1,000,000.00	3,150.00	1,003,150.00	0.00
Maturity	11/07/2022	78015DL73	1,000,000.00	Royal Bank of Canada NY Discount CP 1.57% Due: 11/07/2022	99.058		990,580.00	9,420.00	1,000,000.00	0.00
Maturity	11/22/2022	912796YR4	3,500,000.00	US Treasury Bill 2.57% Due: 11/22/2022	100.000		3,471,016.12	28,983.88	3,500,000.00	0.00
Maturity	11/29/2022	89233HLV4	1,000,000.00	Toyota Motor Credit Discount CP 2.98% Due: 11/29/2022	99.123		991,225.56	8,774.44	1,000,000.00	0.00

Transaction Ledger

As of December 31, 2022

PRISM Liquidity Portfolio - Account #10292

September 30, 2022 through December 31, 2022

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Maturity	11/30/2022	91282CAX9	5,000,000.00	US Treasury Note 0.125% Due: 11/30/2022	100.000		5,000,000.00	0.00	5,000,000.00	0.00
Maturity	12/12/2022	313385S80	5,000,000.00	FHLB Discount Note 3.25% Due: 12/12/2022	100.000		4,966,597.22	33,402.78	5,000,000.00	0.00
Maturity	12/13/2022	912796YY9	5,000,000.00	US Treasury Bill 2.771% Due: 12/13/2022	100.000		4,954,201.53	45,798.47	5,000,000.00	0.00
Maturity	12/22/2022	912796X87	5,000,000.00	US Treasury Bill 2.742% Due: 12/22/2022	100.000		4,947,064.17	52,935.83	5,000,000.00	0.00
Subtotal			**127,500,000.00**				**126,931,842.73**	**571,307.27**	**127,503,150.00**	**0.00**
TOTAL DISPOSITIONS			**127,500,000.00**				**126,931,842.73**	**571,307.27**	**127,503,150.00**	**0.00**

CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
FIXED INCOME						
06051GEU9	Bank of America Corp Note 3.3% Due 01/11/2023	04/25/2022 04/27/2022 1,000,000.00	1,003,603.47 0.00 0.00 1,002,508.30	7,333.33 0.00 10,083.33 2,750.00	0.00 1,095.17 (1,095.17) 1,654.83	1,654.83
06406RAM9	Bank of NY Mellon Corp Callable Note Cont 1/2/2023 1.85% Due 01/27/2023	03/09/2022 03/11/2022 790,000.00	790,822.19 0.00 0.00 790,606.19	2,598.22 0.00 3,816.14 1,217.92	0.00 216.00 (216.00) 1,001.92	1,001.92
46625HJH4	JP Morgan Chase Note 3.2% Due 01/25/2023	03/03/2022 03/07/2022 1,000,000.00	1,005,724.81 0.00 0.00 1,004,194.91	5,866.67 0.00 8,533.33 2,666.66	0.00 1,529.90 (1,529.90) 1,136.76	1,136.76
59217GEE5	Metlife Note 1.95% Due 01/13/2023	03/09/2022 03/11/2022 1,000,000.00	1,000,617.92 0.00 0.00 1,000,433.73	4,225.00 0.00 5,850.00 1,625.00	0.00 184.19 (184.19) 1,440.81	1,440.81
61744YAN8	Morgan Stanley Note 3.125% Due 01/23/2023	Various Various 999,000.00	998,682.95 0.00 0.00 998,769.16	5,896.87 0.00 8,498.43 2,601.56	91.68 5.47 86.21 2,687.77	2,687.77
86787EAN7	Truist Bank Callable Note Cont 4/1/2023 2.75% Due 05/01/2023	10/27/2022 10/31/2022 1,000,000.00	0.00 989,540.00 0.00 989,597.47	0.00 (13,750.00) 13,750.00 0.00	57.47 0.00 57.47 57.47	57.47
911312AQ9	UPS Note Due 10/01/2022	04/25/2022 04/27/2022 0.00	1,000,000.00 0.00 1,000,000.00 0.00	12,250.00 12,250.00 0.00 0.00	0.00 0.00 0.00 0.00	0.00
912828VB3	US Treasury Note 1.75% Due 05/15/2023	08/17/2022 08/18/2022 3,000,000.00	2,974,202.26 0.00 0.00 2,977,740.89	19,830.16 0.00 24,252.72 4,422.56	3,538.63 0.00 3,538.63 7,961.19	7,961.19

Income Earned

As of October 31, 2022

CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
91282CAX9	US Treasury Note 0.125% Due 11/30/2022	Various Various 5,000,000.00	4,992,319.56 0.00 0.00 4,996,287.79	2,100.41 0.00 2,629.78 529.37	3,968.23 0.00 3,968.23 4,497.60	4,497.60
91282CBG5	US Treasury Note 0.125% Due 01/31/2023	10/20/2022 10/21/2022 4,000,000.00	0.00 3,957,656.25 0.00 3,962,222.73	0.00 (1,114.13) 1,263.59 149.46	4,566.48 0.00 4,566.48 4,715.94	4,715.94
91282CBU4	US Treasury Note 0.125% Due 03/31/2023	Various Various 15,000,000.00	0.00 14,741,406.26 0.00 14,752,411.99	0.00 (1,304.95) 1,648.35 343.40	11,005.73 0.00 11,005.73 11,349.13	11,349.13
Total Fixed Income		**32,789,000.00**	**13,765,973.16** **19,688,602.51** **1,000,000.00** **32,474,773.16**	**60,100.66** **(3,919.08)** **80,325.67** **16,305.93**	**23,228.22** **3,030.73** **20,197.49** **36,503.42**	**36,503.42**
CASH & EQUIVALENT						
262006307	Dreyfus Gov't Cash Management Money Market Fund	Various Various 20,215,308.23	2,426,339.70 102,015,400.00 84,226,431.47 20,215,308.23	0.00 0.00 0.00 0.00	0.00 0.00 0.00 0.00	0.00
313385L46	FHLB Discount Note Due 10/21/2022	08/25/2022 08/26/2022 0.00	9,959,011.11 0.00 9,959,011.11 0.00	26,350.00 40,988.89 0.00 14,638.89	0.00 0.00 0.00 14,638.89	14,638.89
313385S80	FHLB Discount Note 3.25% Due 12/12/2022	09/29/2022 09/29/2022 5,000,000.00	4,966,597.22 0.00 0.00 4,966,597.22	902.78 0.00 14,895.83 13,993.05	0.00 0.00 0.00 13,993.05	13,993.05
55380TXV7	MUFG Bank Yankee CD Due 10/31/2022	04/26/2022 04/26/2022 0.00	998,718.28 0.00 1,000,000.00 0.00	2,900.00 3,150.00 0.00 250.00	1,281.72 0.00 1,281.72 1,531.72	1,531.72

Income Earned

As of October 31, 2022

CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
62479MPM9	MUFG Bank Ltd/NY Discount CP 4.46% Due 02/21/2023	10/19/2022 10/19/2022 2,000,000.00	0.00 1,969,027.78 0.00 1,969,027.78	0.00 0.00 3,221.11 3,221.11	0.00 0.00 0.00 3,221.11	3,221.11
78015DL73	Royal Bank of Canada NY Discount CP 1.57% Due 11/07/2022	04/05/2022 04/05/2022 1,000,000.00	990,580.00 0.00 0.00 990,580.00	7,806.39 0.00 9,158.33 1,351.94	0.00 0.00 0.00 1,351.94	1,351.94
78015DNL0	Royal Bank of Canada NY Discount CP 4.4% Due 01/20/2023	10/25/2022 10/26/2022 5,000,000.00	0.00 4,947,444.44 0.00 4,947,444.44	0.00 0.00 3,666.67 3,666.67	0.00 0.00 0.00 3,666.67	3,666.67
89115BC24	Toronto Dominion Bank Yankee CD 3.48% Due 01/27/2023	10/20/2022 10/21/2022 2,000,000.00	0.00 1,995,936.36 0.00 1,996,392.48	0.00 (16,626.67) 18,753.33 2,126.66	456.12 0.00 456.12 2,582.78	2,582.78
89115BHN3	Toronto Dominion Bank Yankee CD 3.86% Due 05/15/2023	08/15/2022 08/16/2022 1,000,000.00	1,000,000.00 0.00 0.00 1,000,000.00	4,932.22 0.00 8,256.11 3,323.89	0.00 0.00 0.00 3,323.89	3,323.89
89233HLV4	Toyota Motor Credit Discount CP 2.98% Due 11/29/2022	08/15/2022 08/15/2022 1,000,000.00	991,225.56 0.00 0.00 991,225.56	3,890.55 0.00 6,456.66 2,566.11	0.00 0.00 0.00 2,566.11	2,566.11
89233HNW0	Toyota Motor Credit Discount CP 4.26% Due 01/30/2023	10/25/2022 10/25/2022 2,000,000.00	0.00 1,977,043.33 0.00 1,977,043.33	0.00 0.00 1,656.67 1,656.67	0.00 0.00 0.00 1,656.67	1,656.67
912796X87	US Treasury Bill 2.742% Due 12/22/2022	08/05/2022 08/05/2022 5,000,000.00	4,947,064.17 0.00 0.00 4,947,064.17	21,707.50 0.00 33,513.33 11,805.83	0.00 0.00 0.00 11,805.83	11,805.83
912796Y60	US Treasury Bill 4.122% Due 02/21/2023	Various Various 15,000,000.00	0.00 14,796,205.55 0.00 14,796,205.55	0.00 0.00 11,450.00 11,450.00	0.00 0.00 0.00 11,450.00	11,450.00

Income Earned

As of October 31, 2022

CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
912796YD5	US Treasury Bill Due 10/11/2022	Various Various 0.00	4,983,482.99 0.00 4,983,482.99 0.00	13,180.20 16,517.01 0.00 3,336.81	0.00 0.00 0.00 3,336.81	3,336.81
912796YE3	US Treasury Bill Due 10/18/2022	Various Various 0.00	49,811,337.50 0.00 49,811,337.50 0.00	130,135.28 188,662.50 0.00 58,527.22	0.00 0.00 0.00 58,527.22	58,527.22
912796YF0	US Treasury Bill Due 10/25/2022	Various Various 0.00	34,857,326.53 0.00 34,857,326.53 0.00	81,837.63 142,673.47 0.00 60,835.84	0.00 0.00 0.00 60,835.84	60,835.84
912796YM5	US Treasury Bill 4.085% Due 03/30/2023	10/20/2022 10/21/2022 4,000,000.00	0.00 3,927,377.78 0.00 3,927,377.78	0.00 0.00 4,992.78 4,992.78	0.00 0.00 0.00 4,992.78	4,992.78
912796YR4	US Treasury Bill 2.57% Due 11/22/2022	07/28/2022 07/29/2022 3,500,000.00	3,471,016.12 0.00 0.00 3,471,016.12	15,991.11 0.00 23,736.80 7,745.69	0.00 0.00 0.00 7,745.69	7,745.69
912796YY9	US Treasury Bill 2.771% Due 12/13/2022	08/11/2022 08/16/2022 5,000,000.00	4,954,201.53 0.00 0.00 4,954,201.53	17,703.61 0.00 29,634.30 11,930.69	0.00 0.00 0.00 11,930.69	11,930.69
912796ZU6	US Treasury Bill 4.043% Due 02/14/2023	Various Various 18,500,000.00	0.00 18,256,467.34 0.00 18,256,467.34	0.00 0.00 25,377.66 25,377.66	0.00 0.00 0.00 25,377.66	25,377.66
Total Cash & Equivalent		**90,215,308.23**	**124,356,900.71** **149,884,902.58** **184,837,589.60** **89,405,951.53**	**327,337.27** **375,365.20** **194,769.58** **242,797.51**	**1,737.84** **0.00** **1,737.84** **244,535.35**	**244,535.35**

Income Earned

As of October 31, 2022

CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
TOTAL PORTFOLIO		**123,004,308.23**	**138,122,873.87** **169,573,505.09** **185,837,589.60** **121,880,724.69**	**387,437.93** **371,446.12** **275,095.25** **259,103.44**	**24,966.06** **3,030.73** **21,935.33** **281,038.77**	**281,038.77**

Income Earned

As of November 30, 2022

CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
FIXED INCOME						
06051GEU9	Bank of America Corp Note 3.3% Due 01/11/2023	04/25/2022 04/27/2022 1,000,000.00	1,002,508.30 0.00 0.00 1,001,448.46	10,083.33 0.00 12,833.33 2,750.00	0.00 1,059.84 (1,059.84) 1,690.16	1,690.16
06406RAM9	Bank of NY Mellon Corp Callable Note Cont 1/2/2023 1.85% Due 01/27/2023	03/09/2022 03/11/2022 790,000.00	790,606.19 0.00 0.00 790,397.16	3,816.14 0.00 5,034.06 1,217.92	0.00 209.03 (209.03) 1,008.89	1,008.89
46625HJH4	JP Morgan Chase Note 3.2% Due 01/25/2023	03/03/2022 03/07/2022 1,000,000.00	1,004,194.91 0.00 0.00 1,002,714.35	8,533.33 0.00 11,200.00 2,666.67	0.00 1,480.56 (1,480.56) 1,186.11	1,186.11
59217GEE5	Metlife Note 1.95% Due 01/13/2023	03/09/2022 03/11/2022 1,000,000.00	1,000,433.73 0.00 0.00 1,000,255.49	5,850.00 0.00 7,475.00 1,625.00	0.00 178.24 (178.24) 1,446.76	1,446.76
61744YAN8	Morgan Stanley Note 3.125% Due 01/23/2023	Various Various 999,000.00	998,769.16 0.00 0.00 998,852.60	8,498.43 0.00 11,100.00 2,601.57	88.73 5.29 83.44 2,685.01	2,685.01
86787EAN7	Truist Bank Callable Note Cont 4/1/2023 2.75% Due 05/01/2023	10/27/2022 10/31/2022 1,000,000.00	989,597.47 0.00 0.00 991,321.65	13,750.00 13,750.00 2,291.67 2,291.67	1,724.18 0.00 1,724.18 4,015.85	4,015.85
912828VB3	US Treasury Note 1.75% Due 05/15/2023	08/17/2022 08/18/2022 3,000,000.00	2,977,740.89 0.00 0.00 2,981,165.37	24,252.72 26,250.00 2,320.44 4,317.72	3,424.48 0.00 3,424.48 7,742.20	7,742.20
91282CAX9	US Treasury Note Due 11/30/2022	Various Various 0.00	4,996,287.79 0.00 5,000,000.00 0.00	2,629.78 3,125.00 0.00 495.22	3,712.21 0.00 3,712.21 4,207.43	4,207.43

Income Earned

As of November 30, 2022

CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
91282CBG5	US Treasury Note 0.125% Due 01/31/2023	Various Various 6,000,000.00	3,962,222.73 1,981,171.88 0.00 5,961,625.47	1,263.59 (652.17) 2,506.80 591.04	18,230.86 0.00 18,230.86 18,821.90	18,821.90
91282CBU4	US Treasury Note 0.125% Due 03/31/2023	Various Various 15,000,000.00	14,752,411.99 0.00 0.00 14,801,929.60	1,648.35 0.00 3,193.68 1,545.33	49,517.61 0.00 49,517.61 51,062.94	51,062.94
Total Fixed Income		**29,789,000.00**	**32,474,773.16** **1,981,171.88** **5,000,000.00** **29,529,710.15**	**80,325.67** **42,472.83** **57,954.98** **20,102.14**	**76,698.07** **2,932.96** **73,765.11** **93,867.25**	**93,867.25**
CASH & EQUIVALENT						
02314QR50	Amazon.com Inc Discount CP 4.7% Due 04/05/2023	11/14/2022 11/15/2022 1,000,000.00	0.00 981,591.67 0.00 981,591.67	0.00 0.00 2,088.89 2,088.89	0.00 0.00 0.00 2,088.89	2,088.89
262006307	Dreyfus Gov't Cash Management Money Market Fund	10/18/2022 10/18/2022 8,085,386.00	20,215,308.23 10,575,815.03 22,705,737.26 8,085,386.00	0.00 32,690.03 0.00 32,690.03	0.00 0.00 0.00 32,690.03	32,690.03
313384CG2	FHLB Discount Note 4.325% Due 02/24/2023	11/30/2022 11/30/2022 5,000,000.00	0.00 4,948,340.28 0.00 4,948,340.28	0.00 0.00 600.69 600.69	0.00 0.00 0.00 600.69	600.69
313385S80	FHLB Discount Note 3.25% Due 12/12/2022	09/29/2022 09/29/2022 5,000,000.00	4,966,597.22 0.00 0.00 4,966,597.22	14,895.83 0.00 28,437.50 13,541.67	0.00 0.00 0.00 13,541.67	13,541.67
62479MPM9	MUFG Bank Ltd/NY Discount CP 4.46% Due 02/21/2023	10/19/2022 10/19/2022 2,000,000.00	1,969,027.78 0.00 0.00 1,969,027.78	3,221.11 0.00 10,654.44 7,433.33	0.00 0.00 0.00 7,433.33	7,433.33

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
78015DL73	Royal Bank of Canada NY Discount CP Due 11/07/2022	04/05/2022 04/05/2022 0.00	990,580.00 0.00 990,580.00 0.00	9,158.33 9,420.00 0.00 261.67	0.00 0.00 0.00 261.67	261.67
78015DNL0	Royal Bank of Canada NY Discount CP 4.4% Due 01/20/2023	10/25/2022 10/26/2022 5,000,000.00	4,947,444.44 0.00 0.00 4,947,444.44	3,666.67 0.00 22,000.00 18,333.33	0.00 0.00 0.00 18,333.33	18,333.33
89115BC24	Toronto Dominion Bank Yankee CD 3.48% Due 01/27/2023	10/20/2022 10/21/2022 2,000,000.00	1,996,392.48 0.00 0.00 1,997,636.45	18,753.33 0.00 24,553.33 5,800.00	1,243.97 0.00 1,243.97 7,043.97	7,043.97
89115BHN3	Toronto Dominion Bank Yankee CD 3.86% Due 05/15/2023	08/15/2022 08/16/2022 1,000,000.00	1,000,000.00 0.00 0.00 1,000,000.00	8,256.11 0.00 11,472.78 3,216.67	0.00 0.00 0.00 3,216.67	3,216.67
89233HLV4	Toyota Motor Credit Discount CP Due 11/29/2022	08/15/2022 08/15/2022 0.00	991,225.56 0.00 991,225.56 0.00	6,456.66 8,774.44 0.00 2,317.78	0.00 0.00 0.00 2,317.78	2,317.78
89233HNW0	Toyota Motor Credit Discount CP 4.26% Due 01/30/2023	10/25/2022 10/25/2022 2,000,000.00	1,977,043.33 0.00 0.00 1,977,043.33	1,656.67 0.00 8,756.67 7,100.00	0.00 0.00 0.00 7,100.00	7,100.00
912796X87	US Treasury Bill 2.742% Due 12/22/2022	08/05/2022 08/05/2022 5,000,000.00	4,947,064.17 0.00 0.00 4,947,064.17	33,513.33 0.00 44,938.33 11,425.00	0.00 0.00 0.00 11,425.00	11,425.00
912796Y60	US Treasury Bill 4.122% Due 02/21/2023	Various Various 15,000,000.00	14,796,205.55 0.00 0.00 14,796,205.55	11,450.00 0.00 62,970.83 51,520.83	0.00 0.00 0.00 51,520.83	51,520.83
912796Y78	US Treasury Bill 4.155% Due 02/28/2023	10/27/2022 11/01/2022 15,000,000.00	0.00 14,793,981.26 0.00 14,793,981.26	0.00 0.00 51,937.50 51,937.50	0.00 0.00 0.00 51,937.50	51,937.50

Income Earned

As of November 30, 2022

CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
912796YM5	US Treasury Bill 4.085% Due 03/30/2023	10/20/2022 10/21/2022 4,000,000.00	3,927,377.78 0.00 0.00 3,927,377.78	4,992.78 0.00 18,609.44 13,616.66	0.00 0.00 0.00 13,616.66	13,616.66
912796YR4	US Treasury Bill Due 11/22/2022	07/28/2022 07/29/2022 0.00	3,471,016.12 0.00 3,471,016.12 0.00	23,736.80 28,983.88 0.00 5,247.08	0.00 0.00 0.00 5,247.08	5,247.08
912796YY9	US Treasury Bill 2.771% Due 12/13/2022	08/11/2022 08/16/2022 5,000,000.00	4,954,201.53 0.00 0.00 4,954,201.53	29,634.30 0.00 41,180.14 11,545.84	0.00 0.00 0.00 11,545.84	11,545.84
912796ZU6	US Treasury Bill 4.043% Due 02/14/2023	Various Various 18,500,000.00	18,256,467.34 0.00 0.00 18,256,467.34	25,377.66 0.00 87,707.67 62,330.01	0.00 0.00 0.00 62,330.01	62,330.01
Total Cash & Equivalent		**93,585,386.00**	**89,405,951.53** **31,299,728.24** **28,158,558.94** **92,548,364.80**	**194,769.58** **79,868.35** **415,908.21** **301,006.98**	**1,243.97** **0.00** **1,243.97** **302,250.95**	**302,250.95**
TOTAL PORTFOLIO		**123,374,386.00**	**121,880,724.69** **33,280,900.12** **33,158,558.94** **122,078,074.95**	**275,095.25** **122,341.18** **473,863.19** **321,109.12**	**77,942.04** **2,932.96** **75,009.08** **396,118.20**	**396,118.20**

Income Earned

As of December 31, 2022

CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
FIXED INCOME						
06051GEU9	Bank of America Corp Note 3.3% Due 01/11/2023	04/25/2022 04/27/2022 1,000,000.00	1,001,448.46 0.00 0.00 1,000,353.28	12,833.33 0.00 15,583.33 2,750.00	0.00 1,095.18 (1,095.18) 1,654.82	1,654.82
06406RAM9	Bank of NY Mellon Corp Callable Note Cont 1/2/2023 1.85% Due 01/27/2023	03/09/2022 03/11/2022 790,000.00	790,397.16 0.00 0.00 790,181.16	5,034.06 0.00 6,251.97 1,217.91	0.00 216.00 (216.00) 1,001.91	1,001.91
46625HJH4	JP Morgan Chase Note 3.2% Due 01/25/2023	03/03/2022 03/07/2022 1,000,000.00	1,002,714.35 0.00 0.00 1,001,184.44	11,200.00 0.00 13,866.67 2,666.67	0.00 1,529.91 (1,529.91) 1,136.76	1,136.76
59217GEE5	Metlife Note 1.95% Due 01/13/2023	03/09/2022 03/11/2022 1,000,000.00	1,000,255.49 0.00 0.00 1,000,071.30	7,475.00 0.00 9,100.00 1,625.00	0.00 184.19 (184.19) 1,440.81	1,440.81
61744YAN8	Morgan Stanley Note 3.125% Due 01/23/2023	Various Various 999,000.00	998,852.60 0.00 0.00 998,938.81	11,100.00 0.00 13,701.56 2,601.56	91.68 5.47 86.21 2,687.77	2,687.77
86787EAN7	Truist Bank Callable Note Cont 4/1/2023 2.75% Due 05/01/2023	10/27/2022 10/31/2022 1,000,000.00	991,321.65 0.00 0.00 993,103.30	2,291.67 0.00 4,583.33 2,291.66	1,781.65 0.00 1,781.65 4,073.31	4,073.31
912828VB3	US Treasury Note 1.75% Due 05/15/2023	08/17/2022 08/18/2022 3,000,000.00	2,981,165.37 0.00 0.00 2,984,703.99	2,320.44 0.00 6,816.30 4,495.86	3,538.62 0.00 3,538.62 8,034.48	8,034.48
91282CBG5	US Treasury Note 0.125% Due 01/31/2023	Various Various 6,000,000.00	5,961,625.47 0.00 0.00 5,981,127.28	2,506.80 0.00 3,138.59 631.79	19,501.81 0.00 19,501.81 20,133.60	20,133.60

Income Earned

As of December 31, 2022

CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
91282CBU4	US Treasury Note 0.125% Due 03/31/2023	Various Various 15,000,000.00	14,801,929.60 0.00 0.00 14,853,097.78	3,193.68 0.00 4,790.52 1,596.84	51,168.18 0.00 51,168.18 52,765.02	52,765.02
Total Fixed Income		**29,789,000.00**	**29,529,710.15** **0.00** **0.00** **29,602,761.34**	**57,954.98** **0.00** **77,832.27** **19,877.29**	**76,081.94** **3,030.75** **73,051.19** **92,928.48**	**92,928.48**
CASH & EQUIVALENT						
02314QR50	Amazon.com Inc Discount CP 4.7% Due 04/05/2023	11/14/2022 11/15/2022 1,000,000.00	981,591.67 0.00 0.00 981,591.67	2,088.89 0.00 6,136.11 4,047.22	0.00 0.00 0.00 4,047.22	4,047.22
06367D2S3	Bank of Montreal Chicago Yankee CD 4.58% Due 03/07/2023	12/08/2022 12/08/2022 1,000,000.00	0.00 999,999.80 0.00 999,999.85	0.00 (127.22) 3,180.56 3,053.34	0.05 0.00 0.05 3,053.39	3,053.39
262006307	Dreyfus Gov't Cash Management Money Market Fund	Various Various 34,607.50	8,085,386.00 15,021,530.33 23,072,308.83 34,607.50	0.00 21,530.33 0.00 21,530.33	0.00 0.00 0.00 21,530.33	21,530.33
313384CG2	FHLB Discount Note 4.325% Due 02/24/2023	11/30/2022 11/30/2022 5,000,000.00	4,948,340.28 0.00 0.00 4,948,340.28	600.69 0.00 19,222.22 18,621.53	0.00 0.00 0.00 18,621.53	18,621.53
313384CW7	FHLB Discount Note 4.402% Due 03/10/2023	12/09/2022 12/09/2022 2,500,000.00	0.00 2,472,181.81 0.00 2,472,181.81	0.00 0.00 7,030.97 7,030.97	0.00 0.00 0.00 7,030.97	7,030.97

Income Earned

As of December 31, 2022

CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
313385S80	FHLB Discount Note Due 12/12/2022	09/29/2022 09/29/2022 0.00	4,966,597.22 0.00 4,966,597.22 0.00	28,437.50 33,402.78 0.00 4,965.28	0.00 0.00 0.00 4,965.28	4,965.28
62479MPM9	MUFG Bank Ltd/NY Discount CP 4.46% Due 02/21/2023	10/19/2022 10/19/2022 2,000,000.00	1,969,027.78 0.00 0.00 1,969,027.78	10,654.44 0.00 18,335.55 7,681.11	0.00 0.00 0.00 7,681.11	7,681.11
78015DNL0	Royal Bank of Canada NY Discount CP 4.4% Due 01/20/2023	10/25/2022 10/26/2022 5,000,000.00	4,947,444.44 0.00 0.00 4,947,444.44	22,000.00 0.00 40,944.45 18,944.45	0.00 0.00 0.00 18,944.45	18,944.45
89115BC24	Toronto Dominion Bank Yankee CD 3.48% Due 01/27/2023	10/20/2022 10/21/2022 2,000,000.00	1,997,636.45 0.00 0.00 1,998,921.89	24,553.33 0.00 30,546.67 5,993.34	1,285.44 0.00 1,285.44 7,278.78	7,278.78
89115BHN3	Toronto Dominion Bank Yankee CD 3.86% Due 05/15/2023	08/15/2022 08/16/2022 1,000,000.00	1,000,000.00 0.00 0.00 1,000,000.00	11,472.78 0.00 14,796.67 3,323.89	0.00 0.00 0.00 3,323.89	3,323.89
89233HNW0	Toyota Motor Credit Discount CP 4.26% Due 01/30/2023	10/25/2022 10/25/2022 2,000,000.00	1,977,043.33 0.00 0.00 1,977,043.33	8,756.67 0.00 16,093.34 7,336.67	0.00 0.00 0.00 7,336.67	7,336.67
912796X87	US Treasury Bill Due 12/22/2022	08/05/2022 08/05/2022 0.00	4,947,064.17 0.00 4,947,064.17 0.00	44,938.33 52,935.83 0.00 7,997.50	0.00 0.00 0.00 7,997.50	7,997.50
912796Y60	US Treasury Bill 4.122% Due 02/21/2023	Various Various 15,000,000.00	14,796,205.55 0.00 0.00 14,796,205.55	62,970.83 0.00 116,209.03 53,238.20	0.00 0.00 0.00 53,238.20	53,238.20
912796Y78	US Treasury Bill 4.155% Due 02/28/2023	10/27/2022 11/01/2022 15,000,000.00	14,793,981.26 0.00 0.00 14,793,981.26	51,937.50 0.00 105,606.24 53,668.74	0.00 0.00 0.00 53,668.74	53,668.74

Income Earned

As of December 31, 2022

CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
912796YM5	US Treasury Bill 4.085% Due 03/30/2023	10/20/2022 10/21/2022 4,000,000.00	3,927,377.78 0.00 0.00 3,927,377.78	18,609.44 0.00 32,680.00 14,070.56	0.00 0.00 0.00 14,070.56	14,070.56
912796YY9	US Treasury Bill Due 12/13/2022	08/11/2022 08/16/2022 0.00	4,954,201.53 0.00 4,954,201.53 0.00	41,180.14 45,798.47 0.00 4,618.33	0.00 0.00 0.00 4,618.33	4,618.33
912796ZU6	US Treasury Bill 4.043% Due 02/14/2023	Various Various 18,500,000.00	18,256,467.34 0.00 0.00 18,256,467.34	87,707.67 0.00 152,115.33 64,407.66	0.00 0.00 0.00 64,407.66	64,407.66
Total Cash & Equivalent		**74,034,607.50**	**92,548,364.80** **18,493,711.94** **37,940,171.75** **73,103,190.48**	**415,908.21** **153,540.19** **562,897.14** **300,529.12**	**1,285.49** **0.00** **1,285.49** **301,814.61**	**301,814.61**
TOTAL PORTFOLIO		**103,823,607.50**	**122,078,074.95** **18,493,711.94** **37,940,171.75** **102,705,951.82**	**473,863.19** **153,540.19** **640,729.41** **320,406.41**	**77,367.43** **3,030.75** **74,336.68** **394,743.09**	**394,743.09**

Transaction Ledger

As of December 31, 2022

PRISM Short Term Core Portfolio - Account #10290

September 30, 2022 through December 31, 2022

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
ACQUISITIONS										
Purchase	10/07/2022	26442CAS3	2,000,000.00	Duke Energy Carolinas Callable Note Cont 9/1/2026 2.95% Due: 12/01/2026	93.511	4.69%	1,870,220.00	20,650.00	1,890,870.00	0.00
Purchase	10/13/2022	91282CEN7	2,500,000.00	US Treasury Note 2.75% Due: 04/30/2027	93.945	4.23%	2,348,632.81	31,012.23	2,379,645.04	0.00
Purchase	10/14/2022	92348KAV5	1,386,000.00	Verizon Master Trust 2022-5 A1A 3.72% Due: 07/20/2027	98.543	4.55%	1,365,805.55	3,437.28	1,369,242.83	0.00
Purchase	10/17/2022	3133ENS43	3,000,000.00	FFCB Note 4.375% Due: 10/17/2024	99.863	4.45%	2,995,890.00	0.00	2,995,890.00	0.00
Purchase	10/19/2022	47800BAC2	2,030,000.00	John Deere Owner Trust 2022-C A3 5.09% Due: 06/15/2027	99.992	5.15%	2,029,842.47	0.00	2,029,842.47	0.00
Purchase	10/21/2022	61747YEX9	1,000,000.00	Morgan Stanley Callable Note Cont 10/16/2025 6.138% Due: 10/16/2026	99.879	6.07%	998,790.00	511.50	999,301.50	0.00
Purchase	10/31/2022	91282CFM8	1,500,000.00	US Treasury Note 4.125% Due: 09/30/2027	99.664	4.20%	1,494,960.94	5,269.57	1,500,230.51	0.00
Purchase	10/31/2022	91282CFP1	1,500,000.00	US Treasury Note 4.25% Due: 10/15/2025	99.594	4.40%	1,493,906.25	2,802.20	1,496,708.45	0.00
Purchase	11/22/2022	58768PAC8	3,615,000.00	Mercedes-Benz Auto Receivables 2022-1 A3 5.21% Due: 08/16/2027	99.980	5.28%	3,614,284.95	0.00	3,614,284.95	0.00
Purchase	12/21/2022	91282CFM8	2,500,000.00	US Treasury Note 4.125% Due: 09/30/2027	101.227	3.84%	2,530,664.06	23,231.46	2,553,895.52	0.00
Purchase	12/21/2022	91282CFP1	2,500,000.00	US Treasury Note 4.25% Due: 10/15/2025	100.434	4.08%	2,510,839.84	19,557.01	2,530,396.85	0.00
Subtotal			**23,531,000.00**				**23,253,836.87**	**106,471.25**	**23,360,308.12**	**0.00**
TOTAL ACQUISITIONS			**23,531,000.00**				**23,253,836.87**	**106,471.25**	**23,360,308.12**	**0.00**

Transaction Ledger

As of December 31, 2022

PRISM Short Term Core Portfolio - Account #10290

September 30, 2022 through December 31, 2022

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
DISPOSITIONS										
Sale	12/21/2022	91282CDR9	1,000,000.00	US Treasury Note 0.75% Due: 12/31/2023	96.172	4.61%	961,718.75	3,546.20	965,264.95	-38,301.32
Subtotal			**1,000,000.00**				**961,718.75**	**3,546.20**	**965,264.95**	**-38,301.32**
TOTAL DISPOSITIONS			**1,000,000.00**				**961,718.75**	**3,546.20**	**965,264.95**	**-38,301.32**

Income Earned

As of October 31, 2022

CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
FIXED INCOME						
00440EAS6	Chubb INA Holdings Inc Note 3.15% Due 03/15/2025	10/28/2020 10/30/2020 1,000,000.00	1,057,154.36 0.00 0.00 1,055,176.93	1,400.00 0.00 4,025.00 2,625.00	0.00 1,977.43 (1,977.43) 647.57	647.57
023135BW5	Amazon.com Inc Note 0.45% Due 05/12/2024	05/10/2021 05/12/2021 1,960,000.00	1,958,462.15 0.00 0.00 1,958,543.09	3,405.50 0.00 4,140.50 735.00	80.94 0.00 80.94 815.94	815.94
023135CF1	Amazon.com Inc Callable Note Cont 3/13/2027 3.3% Due 04/13/2027	Various Various 2,250,000.00	2,229,550.91 0.00 0.00 2,229,933.95	34,650.00 37,125.00 3,712.50 6,187.50	383.04 0.00 383.04 6,570.54	6,570.54
02582JJT8	American Express Credit Trust 2022-2 A 3.39% Due 05/17/2027	05/17/2022 05/24/2022 2,445,000.00	2,444,523.85 0.00 0.00 2,444,539.27	3,683.80 6,907.13 3,683.80 6,907.13	15.42 0.00 15.42 6,922.55	6,922.55
02582JJV3	American Express Credit Trust 2022-3 A 3.75% Due 08/16/2027	09/21/2022 09/23/2022 3,000,000.00	2,949,368.19 0.00 0.00 2,950,249.98	4,687.50 9,375.00 4,687.50 9,375.00	881.79 0.00 881.79 10,256.79	10,256.79
02665WEA5	American Honda Finance Note 1.5% Due 01/13/2025	Various Various 4,000,000.00	3,983,617.39 0.00 0.00 3,984,225.60	13,000.00 0.00 18,000.00 5,000.00	608.21 0.00 608.21 5,608.21	5,608.21
037833AZ3	Apple Inc Note 2.5% Due 02/09/2025	07/14/2021 07/16/2021 1,000,000.00	1,039,186.63 0.00 0.00 1,037,777.36	3,611.11 0.00 5,694.44 2,083.33	0.00 1,409.27 (1,409.27) 674.06	674.06
05601XAC3	BMW Vehicle Lease Trust 2022-1 A3 1.1% Due 03/25/2025	01/11/2022 01/19/2022 995,000.00	994,898.90 0.00 0.00 994,904.70	182.42 912.09 182.42 912.09	5.80 0.00 5.80 917.89	917.89

Income Earned

As of October 31, 2022

CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
05602RAD3	BMW Vehicle Owner Trust 2022-A A3 3.21% Due 08/25/2026	Various Various 2,735,000.00	2,690,429.22 0.00 0.00 2,691,813.69	1,463.23 7,316.13 1,463.23 7,316.13	1,384.47 0.00 1,384.47 8,700.60	8,700.60
06051GHF9	Bank of America Corp Callable Note 1X 3/5/2023 3.55% Due 03/05/2024	09/10/2019 09/12/2019 4,000,000.00	4,051,503.39 0.00 0.00 4,048,438.89	10,255.56 0.00 22,088.89 11,833.33	0.00 3,064.50 (3,064.50) 8,768.83	8,768.83
06051GJD2	Bank of America Corp Callable Note Cont 6/19/2025 1.319% Due 06/19/2026	08/27/2021 08/31/2021 1,250,000.00	1,251,567.56 0.00 0.00 1,251,531.75	4,671.46 0.00 6,045.42 1,373.96	0.00 35.81 (35.81) 1,338.15	1,338.15
06367WB85	Bank of Montreal Note 1.85% Due 05/01/2025	08/12/2021 08/16/2021 2,500,000.00	2,556,447.67 0.00 0.00 2,554,592.02	19,270.83 0.00 23,125.00 3,854.17	0.00 1,855.65 (1,855.65) 1,998.52	1,998.52
06368FAC3	Bank of Montreal Note 1.25% Due 09/15/2026	Various 09/15/2021 2,500,000.00	2,496,470.20 0.00 0.00 2,496,545.92	1,388.89 0.00 3,993.06 2,604.17	75.72 0.00 75.72 2,679.89	2,679.89
06406HCQ0	Bank of New York Callable Note Cont 10/18/2025 3.95% Due 11/18/2025	04/05/2022 04/07/2022 1,000,000.00	1,021,572.32 0.00 0.00 1,020,987.76	14,593.06 0.00 17,884.72 3,291.66	0.00 584.56 (584.56) 2,707.10	2,707.10
084664CZ2	Berkshire Hathaway Callable Note Cont 2/15/2027 2.3% Due 03/15/2027	03/07/2022 03/15/2022 2,870,000.00	2,869,514.43 0.00 0.00 2,869,523.68	2,933.78 0.00 8,434.61 5,500.83	9.25 0.00 9.25 5,510.08	5,510.08
09690AAC7	BMW Vehicle Lease Trust 2021-2 A3 0.33% Due 12/26/2024	09/08/2021 09/15/2021 945,000.00	944,947.19 0.00 0.00 944,950.83	51.98 259.88 51.98 259.88	3.64 0.00 3.64 263.52	263.52
14913R2V8	Caterpillar Financial Service Note 3.4% Due 05/13/2025	05/10/2022 05/13/2022 1,345,000.00	1,343,511.60 0.00 0.00 1,343,559.92	17,529.83 0.00 21,340.67 3,810.84	48.32 0.00 48.32 3,859.16	3,859.16

Income Earned

As of October 31, 2022

CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
14913R3A3	Caterpillar Financial Service Note 3.6% Due 08/12/2027	Various Various 2,315,000.00	2,301,641.87 0.00 0.00 2,301,875.05	11,343.50 0.00 18,288.50 6,945.00	233.18 0.00 233.18 7,178.18	7,178.18
24422EWK1	John Deere Capital Corp Note 4.15% Due 09/15/2027	09/20/2022 09/22/2022 3,000,000.00	2,959,133.21 0.00 0.00 2,959,833.13	7,954.17 0.00 18,329.17 10,375.00	699.92 0.00 699.92 11,074.92	11,074.92
26442CAS3	Duke Energy Carolinas Callable Note Cont 9/1/2026 2.95% Due 12/01/2026	10/05/2022 10/07/2022 2,000,000.00	0.00 1,870,220.00 0.00 1,872,360.17	0.00 (20,650.00) 24,583.33 3,933.33	2,140.17 0.00 2,140.17 6,073.50	6,073.50
3130A0F70	FHLB Note 3.375% Due 12/08/2023	Various Various 7,500,000.00	7,547,312.04 0.00 0.00 7,543,924.81	79,453.13 0.00 100,546.89 21,093.76	0.00 3,387.23 (3,387.23) 17,706.53	17,706.53
3130A2UW4	FHLB Note 2.875% Due 09/13/2024	Various Various 3,000,000.00	3,067,079.63 0.00 0.00 3,064,163.12	4,312.50 0.00 11,500.00 7,187.50	0.00 2,916.51 (2,916.51) 4,270.99	4,270.99
3130A3GE8	FHLB Note 2.75% Due 12/13/2024	02/06/2020 02/10/2020 4,000,000.00	4,102,337.19 0.00 0.00 4,098,391.36	33,000.00 0.00 42,166.67 9,166.67	0.00 3,945.83 (3,945.83) 5,220.84	5,220.84
3130A4CH3	FHLB Note 2.375% Due 03/14/2025	03/19/2020 03/20/2020 1,500,000.00	1,542,613.31 0.00 0.00 1,541,137.32	1,682.29 0.00 4,651.04 2,968.75	0.00 1,475.99 (1,475.99) 1,492.76	1,492.76
3130ASHK8	FHLB Note 3.125% Due 06/14/2024	08/16/2022 08/17/2022 4,000,000.00	3,984,706.45 0.00 0.00 3,985,468.67	34,722.22 0.00 45,138.89 10,416.67	762.22 0.00 762.22 11,178.89	11,178.89
313383YJ4	FHLB Note 3.375% Due 09/08/2023	Various Various 5,000,000.00	5,014,126.77 0.00 0.00 5,012,846.27	10,781.25 0.00 24,843.75 14,062.50	0.00 1,280.50 (1,280.50) 12,782.00	12,782.00

Income Earned

As of October 31, 2022

CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
3133ENS43	FFCB Note 4.375% Due 10/17/2024	10/12/2022 10/17/2022 3,000,000.00	0.00 2,995,890.00 0.00 2,995,974.34	0.00 0.00 5,104.17 5,104.17	84.34 0.00 84.34 5,188.51	5,188.51
3133XVDG3	FHLB Note 4.375% Due 09/13/2024	09/26/2022 09/27/2022 5,000,000.00	4,999,900.56 0.00 0.00 4,999,904.88	10,937.50 0.00 29,166.67 18,229.17	4.32 0.00 4.32 18,233.49	18,233.49
3135G03U5	FNMA Note 0.625% Due 04/22/2025	04/22/2020 04/24/2020 2,880,000.00	2,876,962.04 0.00 0.00 2,877,062.87	7,950.00 9,000.00 450.00 1,500.00	100.83 0.00 100.83 1,600.83	1,600.83
3135G04Z3	FNMA Note 0.5% Due 06/17/2025	06/17/2020 06/19/2020 4,140,000.00	4,135,348.63 0.00 0.00 4,135,494.28	5,980.00 0.00 7,705.00 1,725.00	145.65 0.00 145.65 1,870.65	1,870.65
3135G05G4	FNMA Note 0.25% Due 07/10/2023	07/08/2020 07/10/2020 2,830,000.00	2,828,433.03 0.00 0.00 2,828,605.29	1,591.88 0.00 2,181.46 589.58	172.26 0.00 172.26 761.84	761.84
3135G05X7	FNMA Note 0.375% Due 08/25/2025	08/25/2020 08/27/2020 3,385,000.00	3,375,802.38 0.00 0.00 3,376,071.62	1,269.38 0.00 2,327.19 1,057.81	269.24 0.00 269.24 1,327.05	1,327.05
3135G06G3	FNMA Note 0.5% Due 11/07/2025	11/09/2020 11/12/2020 3,515,000.00	3,507,170.60 0.00 0.00 3,507,384.82	7,030.00 0.00 8,494.58 1,464.58	214.22 0.00 214.22 1,678.80	1,678.80
3135G0W66	FNMA Note 1.625% Due 10/15/2024	11/08/2019 11/12/2019 3,000,000.00	2,989,688.44 0.00 0.00 2,990,117.51	22,479.17 24,375.00 2,166.67 4,062.50	429.07 0.00 429.07 4,491.57	4,491.57
3135G0X24	FNMA Note 1.625% Due 01/07/2025	Various Various 6,000,000.00	6,054,794.80 0.00 0.00 6,052,745.78	22,750.00 0.00 30,875.00 8,125.00	133.37 2,182.39 (2,049.02) 6,075.98	6,075.98

Income Earned

As of October 31, 2022

CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
3137BFE98	FHLMC K041 A2 3.171% Due 10/25/2024	07/01/2021 07/07/2021 2,000,000.00	2,093,636.18 0.00 0.00 2,089,665.29	5,285.00 5,285.00 5,285.00 5,285.00	0.00 3,970.89 (3,970.89) 1,314.11	1,314.11
3137EAEP0	FHLMC Note 1.5% Due 02/12/2025	Various Various 6,500,000.00	6,512,816.64 0.00 0.00 6,512,357.32	13,270.84 0.00 21,395.84 8,125.00	71.55 530.87 (459.32) 7,665.68	7,665.68
3137EAEU9	FHLMC Note 0.375% Due 07/21/2025	07/21/2020 07/23/2020 2,100,000.00	2,094,128.84 0.00 0.00 2,094,306.58	1,531.25 0.00 2,187.50 656.25	177.74 0.00 177.74 833.99	833.99
3137EAEX3	FHLMC Note 0.375% Due 09/23/2025	09/23/2020 09/25/2020 3,260,000.00	3,254,146.87 0.00 0.00 3,254,313.64	271.67 0.00 1,290.42 1,018.75	166.77 0.00 166.77 1,185.52	1,185.52
362554AC1	GM Financial Securitized Term 2021-4 A3 0.68% Due 09/16/2026	10/13/2021 10/21/2021 775,000.00	774,985.73 0.00 0.00 774,986.22	219.58 439.17 219.58 439.17	0.49 0.00 0.49 439.66	439.66
362585AC5	GM Financial Securitized ART 2022-2 A3 3.1% Due 02/16/2027	04/05/2022 04/13/2022 975,000.00	974,824.06 0.00 0.00 974,829.11	1,259.38 2,518.75 1,259.38 2,518.75	5.05 0.00 5.05 2,523.80	2,523.80
36265MAC9	GM Financial Auto Lease Trust 2022-1 A3 1.9% Due 03/20/2025	02/15/2022 02/23/2022 2,095,000.00	2,094,987.02 0.00 0.00 2,094,987.73	1,216.26 3,317.09 1,216.26 3,317.09	0.71 0.00 0.71 3,317.80	3,317.80
36266FAC3	GM Financial Auto Lease Trust 2022-2 A3 3.42% Due 06/20/2025	05/03/2022 05/11/2022 1,270,000.00	1,269,891.19 0.00 0.00 1,269,896.31	1,327.15 3,619.50 1,327.15 3,619.50	5.12 0.00 5.12 3,624.62	3,624.62
380146AC4	GM Financial Auto Receivables 2022-1 A3 1.26% Due 11/16/2026	01/11/2022 01/19/2022 660,000.00	659,954.71 0.00 0.00 659,956.17	346.50 693.00 346.50 693.00	1.46 0.00 1.46 694.46	694.46

CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
40139LBD4	Guardian Life Glob Fun Note 1.25% Due 05/13/2026	02/09/2022 02/11/2022 1,350,000.00	1,305,587.78 0.00 0.00 1,306,630.80	6,468.75 0.00 7,875.00 1,406.25	1,043.02 0.00 1,043.02 2,449.27	2,449.27
43813KAC6	Honda Auto Receivables Trust 2020-3 A3 0.37% Due 10/18/2024	09/22/2020 09/29/2020 830,506.94	906,707.00 0.00 76,248.10 830,466.24	121.15 279.58 110.96 269.39	7.34 0.00 7.34 276.73	276.73
43815BAC4	Honda Auto Receivables Trust 2022-1 A3 1.88% Due 05/15/2026	02/15/2022 02/23/2022 1,640,000.00	1,639,799.44 0.00 0.00 1,639,805.94	1,370.31 2,569.34 1,370.31 2,569.34	6.50 0.00 6.50 2,575.84	2,575.84
43815GAC3	Honda Auto Receivables Trust 2021-4 A3 0.88% Due 01/21/2026	11/16/2021 11/24/2021 1,020,000.00	1,019,841.41 0.00 0.00 1,019,847.04	249.33 748.00 249.33 748.00	5.63 0.00 5.63 753.63	753.63
438516CB0	Honeywell Intl Callable Note Cont 5/1/2025 1.35% Due 06/01/2025	06/23/2020 06/25/2020 2,500,000.00	2,532,160.38 0.00 0.00 2,531,136.79	11,250.00 0.00 14,062.50 2,812.50	0.00 1,023.59 (1,023.59) 1,788.91	1,788.91
44891VAC5	Hyundai Auto Lease Trust 2021-B A3 0.33% Due 06/17/2024	06/08/2021 06/16/2021 1,495,000.00	1,494,904.67 0.00 0.00 1,494,913.14	219.27 411.13 219.27 411.13	8.47 0.00 8.47 419.60	419.60
44891WAC3	Hyundai Auto Lease Trust 2022-A A3 1.16% Due 01/15/2025	01/11/2022 01/19/2022 1,200,000.00	1,199,981.76 0.00 0.00 1,199,982.76	618.67 1,160.00 618.67 1,160.00	1.00 0.00 1.00 1,161.00	1,161.00
448977AD0	Hyundai Auto Receivables Trust 2022-A A3 2.22% Due 10/15/2026	03/09/2022 03/16/2022 1,795,000.00	1,794,942.48 0.00 0.00 1,794,944.28	1,771.07 3,320.75 1,771.07 3,320.75	1.80 0.00 1.80 3,322.55	3,322.55
44933LAC7	Hyundai Auto Receivables Trust 2021-A A3 0.38% Due 09/15/2025	04/20/2021 04/28/2021 850,000.00	849,952.44 0.00 0.00 849,954.93	143.56 269.17 143.56 269.17	2.49 0.00 2.49 271.66	271.66

Income Earned

As of October 31, 2022

CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
44934KAC8	Hyundai Auto Receivables Trust 2021-B A3 0.38% Due 01/15/2026	07/20/2021 07/28/2021 2,175,000.00	2,174,700.25 0.00 0.00 2,174,713.25	367.33 688.76 367.33 688.76	13.00 0.00 13.00 701.76	701.76
44935FAD6	Hyundai Auto Receivables Trust 2021-C A3 0.74% Due 05/15/2026	11/09/2021 11/17/2021 730,000.00	729,881.92 0.00 0.00 729,886.29	240.09 450.17 240.09 450.17	4.37 0.00 4.37 454.54	454.54
4581X0DN5	Inter-American Dev Bank Note 0.625% Due 07/15/2025	01/13/2021 01/15/2021 2,020,000.00	2,025,447.73 0.00 0.00 2,025,281.83	2,665.28 0.00 3,717.36 1,052.08	0.00 165.90 (165.90) 886.18	886.18
4581X0DV7	Inter-American Dev Bank Note 0.875% Due 04/20/2026	04/13/2021 04/20/2021 5,420,000.00	5,402,367.90 0.00 0.00 5,402,789.33	21,209.51 23,712.50 1,449.10 3,952.09	421.43 0.00 421.43 4,373.52	4,373.52
4581X0DZ8	Inter-American Dev Bank Note 0.5% Due 09/23/2024	09/15/2021 09/23/2021 4,895,000.00	4,892,610.47 0.00 0.00 4,892,712.93	543.89 0.00 2,583.47 2,039.58	102.46 0.00 102.46 2,142.04	2,142.04
459058JB0	Intl. Bank Recon & Development Note 0.625% Due 04/22/2025	04/15/2020 04/22/2020 3,560,000.00	3,552,952.95 0.00 0.00 3,553,186.85	9,827.08 11,142.80 556.25 1,871.97	233.90 0.00 233.90 2,105.87	2,105.87
459058JL8	Intl. Bank Recon & Development Note 0.5% Due 10/28/2025	Various Various 4,000,000.00	3,998,390.63 0.00 0.00 3,998,435.06	8,500.01 10,000.00 166.67 1,666.66	56.50 12.07 44.43 1,711.09	1,711.09
46647PAH9	JP Morgan Chase & Co Callable Note 2X 3/1/2024 3.22% Due 03/01/2025	Various Various 3,000,000.00	3,131,359.72 0.00 0.00 3,126,742.78	8,050.00 0.00 16,100.00 8,050.00	0.00 4,616.94 (4,616.94) 3,433.06	3,433.06
46647PBH8	JP Morgan Chase & Co Callable Note Mthly 3/13/2025 2.005% Due 03/13/2026	03/12/2021 03/16/2021 1,250,000.00	1,274,888.21 0.00 0.00 1,274,275.40	1,253.13 0.00 3,341.67 2,088.54	0.00 612.81 (612.81) 1,475.73	1,475.73

Income Earned

As of October 31, 2022

CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
46647PBK1	JP Morgan Chase & Co Callable Note Cont 4/22/2025 2.083% Due 04/22/2026	08/27/2021 08/31/2021 1,000,000.00	1,023,703.88 0.00 0.00 1,023,138.19	9,199.92 10,415.00 520.75 1,735.83	0.00 565.69 (565.69) 1,170.14	1,170.14
47787JAC2	John Deere Owner Trust 2022-A A3 2.32% Due 09/16/2026	03/10/2022 03/16/2022 1,255,000.00	1,254,765.58 0.00 0.00 1,254,772.31	1,294.04 2,426.33 1,294.04 2,426.33	6.73 0.00 6.73 2,433.06	2,433.06
47788UAC6	John Deere Owner Trust 2021-A A3 0.36% Due 09/15/2025	03/02/2021 03/10/2021 940,000.00	939,897.64 0.00 0.00 939,901.90	150.40 282.00 150.40 282.00	4.26 0.00 4.26 286.26	286.26
47789QAC4	John Deere Owner Trust 2021-B A3 0.52% Due 03/16/2026	07/13/2021 07/21/2021 1,020,000.00	1,019,938.85 0.00 0.00 1,019,940.96	235.73 442.00 235.73 442.00	2.11 0.00 2.11 444.11	444.11
47800AAC4	John Deere Owner Trust 2022-B A3 3.74% Due 02/16/2027	07/12/2022 07/20/2022 1,160,000.00	1,159,895.41 0.00 0.00 1,159,898.04	1,928.18 3,615.34 1,928.18 3,615.34	2.63 0.00 2.63 3,617.97	3,617.97
47800BAC2	John Deere Owner Trust 2022-C A3 5.09% Due 06/15/2027	10/12/2022 10/19/2022 2,030,000.00	0.00 2,029,842.47 0.00 2,029,844.00	0.00 0.00 3,444.23 3,444.23	1.53 0.00 1.53 3,445.76	3,445.76
58769KAD6	Mercedes-Benz Auto Lease Trust 2021-B A3 0.4% Due 11/15/2024	06/22/2021 06/29/2021 1,190,000.00	1,189,954.50 0.00 0.00 1,189,957.50	211.56 396.66 211.56 396.66	3.00 0.00 3.00 399.66	399.66
58989V2D5	Met Tower Global Funding Note 1.25% Due 09/14/2026	09/07/2021 09/14/2021 1,705,000.00	1,703,759.55 0.00 0.00 1,703,786.18	1,006.42 0.00 2,782.47 1,776.05	26.63 0.00 26.63 1,802.68	1,802.68
59217GER6	Metlife Note 1.875% Due 01/11/2027	01/03/2022 01/11/2022 2,475,000.00	2,472,584.88 0.00 0.00 2,472,632.78	10,312.50 0.00 14,179.69 3,867.19	47.90 0.00 47.90 3,915.09	3,915.09

Income Earned

As of October 31, 2022

CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
61747YEA9	Morgan Stanley Callable Note Cont 5/30/2024 0.79% Due 05/30/2025	Various Various 4,000,000.00	3,999,145.89 0.00 0.00 3,999,173.13	10,621.12 0.00 13,254.45 2,633.33	63.42 36.18 27.24 2,660.57	2,660.57
61747YEX9	Morgan Stanley Callable Note Cont 10/16/2025 6.138% Due 10/16/2026	10/19/2022 10/21/2022 1,000,000.00	0.00 998,790.00 0.00 998,799.14	0.00 (511.50) 2,216.50 1,705.00	9.14 0.00 9.14 1,714.14	1,714.14
65479JAD5	Nissan Auto Receivables Owner 2019-C A3 1.93% Due 07/15/2024	10/16/2019 10/23/2019 462,057.18	553,197.02 0.00 91,150.88 462,048.39	474.53 889.74 396.34 811.55	2.25 0.00 2.25 813.80	813.80
69353RFL7	PNC Bank Callable Note Cont 5/9/2023 3.5% Due 06/08/2023	Various Various 3,000,000.00	2,999,448.82 0.00 0.00 2,999,517.17	32,958.34 0.00 41,708.33 8,749.99	68.35 0.00 68.35 8,818.34	8,818.34
747525AF0	Qualcomm Inc Callable Note Cont 2/20/2025 3.45% Due 05/20/2025	Various Various 2,725,000.00	2,847,201.63 0.00 0.00 2,843,263.74	34,210.11 0.00 42,044.48 7,834.37	0.00 3,937.89 (3,937.89) 3,896.48	3,896.48
78013XZU5	Royal Bank of Canada Note 2.55% Due 07/16/2024	09/10/2019 09/12/2019 4,000,000.00	4,018,529.38 0.00 0.00 4,017,651.08	21,250.00 0.00 29,750.00 8,500.00	0.00 878.30 (878.30) 7,621.70	7,621.70
78015K7H1	Royal Bank of Canada Note 1.15% Due 06/10/2025	12/22/2021 12/27/2021 1,000,000.00	992,672.32 0.00 0.00 992,903.41	3,545.83 0.00 4,504.17 958.34	231.09 0.00 231.09 1,189.43	1,189.43
79466LAG9	Salesforce.com Inc Callable Note Cont 7/15/2022 0.625% Due 07/15/2024	06/29/2021 07/12/2021 490,000.00	489,851.52 0.00 0.00 489,858.56	646.53 0.00 901.74 255.21	7.04 0.00 7.04 262.25	262.25
808513BN4	Charles Schwab Corp Callable Note Cont 2/18/2024 0.75% Due 03/18/2024	03/16/2021 03/18/2021 1,130,000.00	1,129,724.72 0.00 0.00 1,129,740.70	306.04 0.00 1,012.29 706.25	15.98 0.00 15.98 722.23	722.23

Income Earned

As of October 31, 2022

CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
808513BY0	Charles Schwab Corp Callable Note Cont 2/3/2027 2.45% Due 03/03/2027	03/01/2022 03/03/2022 975,000.00	974,069.25 0.00 0.00 974,087.13	1,857.92 0.00 3,848.54 1,990.62	17.88 0.00 17.88 2,008.50	2,008.50
89114TZN5	Toronto-Dominion Bank Note 1.95% Due 01/12/2027	01/25/2022 01/27/2022 1,000,000.00	993,346.17 0.00 0.00 993,478.07	4,279.16 0.00 5,904.17 1,625.01	131.90 0.00 131.90 1,756.91	1,756.91
89114TZT2	Toronto-Dominion Bank Note 2.8% Due 03/10/2027	03/09/2022 03/11/2022 3,250,000.00	3,227,108.37 0.00 0.00 3,227,546.15	5,308.33 0.00 12,891.67 7,583.34	437.78 0.00 437.78 8,021.12	8,021.12
89236TJK2	Toyota Motor Credit Corp Note 1.125% Due 06/18/2026	Various Various 3,615,000.00	3,613,241.04 0.00 0.00 3,613,281.25	11,635.78 0.00 15,024.84 3,389.06	40.21 0.00 40.21 3,429.27	3,429.27
89236TKJ3	Toyota Motor Credit Corp Note 4.55% Due 09/20/2027	09/26/2022 09/28/2022 1,500,000.00	1,462,187.50 0.00 0.00 1,462,833.33	2,085.42 0.00 7,772.92 5,687.50	645.83 0.00 645.83 6,333.33	6,333.33
89237VAB5	Toyota Auto Receivables Trust 2020-C A3 0.44% Due 10/15/2024	07/21/2020 07/27/2020 569,875.99	630,715.22 0.00 60,862.71 569,855.66	123.34 231.27 111.44 219.37	3.15 0.00 3.15 222.52	222.52
89238LAC4	Toyota Lease Owner Trust 2022-A A3 1.96% Due 02/20/2025	02/23/2022 02/28/2022 2,555,000.00	2,554,700.41 0.00 0.00 2,554,715.20	1,530.16 4,173.17 1,530.16 4,173.17	14.79 0.00 14.79 4,187.96	4,187.96
89239CAC3	Toyota Lease Owner Trust 2021-B A3 0.42% Due 10/21/2024	07/27/2021 08/02/2021 1,145,000.00	1,144,991.83 0.00 0.00 1,144,992.36	146.94 400.75 146.94 400.75	0.53 0.00 0.53 401.28	401.28
90331HPL1	US Bank NA Callable Note Cont 12/21/2024 2.05% Due 01/21/2025	01/16/2020 01/21/2020 4,115,000.00	4,110,955.75 0.00 0.00 4,111,104.47	16,402.85 0.00 23,432.64 7,029.79	148.72 0.00 148.72 7,178.51	7,178.51

Income Earned

As of October 31, 2022

CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
9128282N9	US Treasury Note 2.125% Due 07/31/2024	10/10/2019 10/11/2019 3,000,000.00	3,032,654.85 0.00 0.00 3,031,141.69	10,740.49 0.00 16,110.73 5,370.24	0.00 1,513.16 (1,513.16) 3,857.08	3,857.08
9128283J7	US Treasury Note 2.125% Due 11/30/2024	Various Various 7,500,000.00	7,556,373.56 0.00 0.00 7,554,164.24	53,560.45 0.00 67,059.43 13,498.98	0.00 2,209.32 (2,209.32) 11,289.66	11,289.66
912828VB3	US Treasury Note 1.75% Due 05/15/2023	08/22/2022 08/23/2022 5,000,000.00	4,956,858.78 0.00 0.00 4,962,776.38	33,050.27 0.00 40,421.20 7,370.93	5,917.60 0.00 5,917.60 13,288.53	13,288.53
912828YH7	US Treasury Note 1.5% Due 09/30/2024	Various Various 5,500,000.00	5,484,571.62 0.00 0.00 5,485,226.80	226.65 0.00 7,252.74 7,026.09	655.18 0.00 655.18 7,681.27	7,681.27
912828Z78	US Treasury Note 1.5% Due 01/31/2027	04/27/2022 04/28/2022 3,000,000.00	2,841,587.63 0.00 0.00 2,844,689.83	7,581.52 0.00 11,372.28 3,790.76	3,102.20 0.00 3,102.20 6,892.96	6,892.96
912828ZC7	US Treasury Note 1.125% Due 02/28/2025	03/24/2020 03/25/2020 2,500,000.00	2,536,210.24 0.00 0.00 2,534,936.10	2,408.49 0.00 4,816.99 2,408.50	0.00 1,274.14 (1,274.14) 1,134.36	1,134.36
912828ZL7	US Treasury Note 0.375% Due 04/30/2025	06/04/2020 06/05/2020 2,500,000.00	2,497,738.74 0.00 0.00 2,497,813.16	3,923.23 4,687.50 25.90 790.17	74.42 0.00 74.42 864.59	864.59
91282CAM3	US Treasury Note 0.25% Due 09/30/2025	10/16/2020 10/19/2020 1,750,000.00	1,746,354.67 0.00 0.00 1,746,457.88	12.02 0.00 384.62 372.60	103.21 0.00 103.21 475.81	475.81
91282CBC4	US Treasury Note 0.375% Due 12/31/2025	12/29/2020 12/31/2020 3,000,000.00	2,999,847.65 0.00 0.00 2,999,851.63	2,843.07 0.00 3,790.76 947.69	3.98 0.00 3.98 951.67	951.67

Income Earned

As of October 31, 2022

CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
91282CBH3	US Treasury Note 0.375% Due 01/31/2026	Various Various 6,000,000.00	5,939,898.02 0.00 0.00 5,941,427.72	3,790.76 0.00 5,686.14 1,895.38	1,529.70 0.00 1,529.70 3,425.08	3,425.08
91282CBT7	US Treasury Note 0.75% Due 03/31/2026	Various Various 8,000,000.00	7,927,813.71 0.00 0.00 7,929,566.08	164.83 0.00 5,274.72 5,109.89	1,752.37 0.00 1,752.37 6,862.26	6,862.26
91282CCF6	US Treasury Note 0.75% Due 05/31/2026	Various Various 4,500,000.00	4,471,071.68 0.00 0.00 4,471,741.92	11,342.21 0.00 14,200.82 2,858.61	670.24 0.00 670.24 3,528.85	3,528.85
91282CCK5	US Treasury Note 0.125% Due 06/30/2023	09/26/2022 09/27/2022 5,000,000.00	4,853,713.77 0.00 0.00 4,870,386.10	1,579.48 0.00 2,105.98 526.50	16,672.33 0.00 16,672.33 17,198.83	17,198.83
91282CCT6	US Treasury Note 0.375% Due 08/15/2024	08/30/2021 08/31/2021 5,000,000.00	4,998,144.53 0.00 0.00 4,998,228.62	2,394.70 0.00 3,974.18 1,579.48	84.09 0.00 84.09 1,663.57	1,663.57
91282CCW9	US Treasury Note 0.75% Due 08/31/2026	Various Various 12,500,000.00	12,470,234.17 0.00 0.00 12,470,879.44	8,028.32 0.00 16,056.63 8,028.31	645.27 0.00 645.27 8,673.58	8,673.58
91282CCX7	US Treasury Note 0.375% Due 09/15/2024	Various Various 9,000,000.00	8,978,924.74 0.00 0.00 8,979,838.49	1,491.72 0.00 4,381.91 2,890.19	913.75 0.00 913.75 3,803.94	3,803.94
91282CDG3	US Treasury Note 1.125% Due 10/31/2026	Various Various 9,500,000.00	9,447,616.16 0.00 0.00 9,448,705.29	44,724.86 53,437.50 295.24 9,007.88	1,089.13 0.00 1,089.13 10,097.01	10,097.01
91282CDR9	US Treasury Note 0.75% Due 12/31/2023	12/28/2021 12/31/2021 1,000,000.00	1,000,024.40 0.00 0.00 1,000,022.74	1,895.38 0.00 2,527.17 631.79	0.00 1.66 (1.66) 630.13	630.13

Income Earned

As of October 31, 2022

CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
91282CEN7	US Treasury Note 2.75% Due 04/30/2027	Various Various 7,500,000.00	4,695,260.29 2,348,632.81 0.00 7,051,275.70	57,540.76 72,112.77 569.75 15,141.76	7,382.60 0.00 7,382.60 22,524.36	22,524.36
91282CEQ0	US Treasury Note 2.75% Due 05/15/2025	Various Various 12,500,000.00	12,152,268.72 0.00 0.00 12,163,532.74	129,840.35 0.00 158,797.55 28,957.20	11,264.02 0.00 11,264.02 40,221.22	40,221.22
91282CEW7	US Treasury Note 3.25% Due 06/30/2027	Various Various 10,000,000.00	10,060,230.18 0.00 0.00 10,059,152.77	82,133.16 0.00 109,510.86 27,377.70	126.31 1,203.72 (1,077.41) 26,300.29	26,300.29
91282CFE6	US Treasury Note 3.125% Due 08/15/2025	Various Various 12,500,000.00	12,296,416.68 0.00 0.00 12,302,432.96	49,889.61 0.00 82,795.52 32,905.91	6,016.28 0.00 6,016.28 38,922.19	38,922.19
91282CFM8	US Treasury Note 4.125% Due 09/30/2027	10/28/2022 10/31/2022 1,500,000.00	0.00 1,494,960.94 0.00 1,494,963.75	0.00 (5,269.57) 5,439.56 169.99	2.81 0.00 2.81 172.80	172.80
91282CFP1	US Treasury Note 4.25% Due 10/15/2025	10/28/2022 10/31/2022 1,500,000.00	0.00 1,493,906.25 0.00 1,493,911.89	0.00 (2,802.20) 2,977.34 175.14	5.64 0.00 5.64 180.78	180.78
91324PEC2	United Health Group Inc Callable Note Cont 4/15/2026 1.15% Due 05/15/2026	Various Various 635,000.00	636,514.12 0.00 0.00 636,478.61	2,758.73 0.00 3,367.27 608.54	0.00 35.51 (35.51) 573.03	573.03
91324PEG3	United Health Group Inc Callable Note Cont 4/15/2027 3.7% Due 05/15/2027	08/16/2022 08/18/2022 2,000,000.00	2,019,355.18 0.00 0.00 2,018,999.51	26,927.78 0.00 33,094.44 6,166.66	0.00 355.67 (355.67) 5,810.99	5,810.99
92348KAV5	Verizon Master Trust 2022-5 A1A 3.72% Due 07/20/2027	Various Various 3,656,000.00	2,257,943.53 1,365,805.55 0.00 3,624,520.64	2,580.24 7,896.32 4,155.66 9,471.74	771.56 0.00 771.56 10,243.30	10,243.30

Income Earned

As of October 31, 2022

CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
927804GH1	Virginia Electric Power Corp Callable Note Cont. 4/15/2027 3.75% Due 05/15/2027	Various Various 3,000,000.00	2,999,606.81 0.00 0.00 2,999,614.03	37,812.50 0.00 47,187.50 9,375.00	39.27 32.05 7.22 9,382.22	9,382.22
931142EK5	Wal-Mart Stores Callable Note Cont 5/26/2023 3.4% Due 06/26/2023	Various 06/27/2018 4,570,000.00	4,569,825.55 0.00 0.00 4,569,845.72	41,003.06 0.00 53,951.39 12,948.33	20.17 0.00 20.17 12,968.50	12,968.50
931142ER0	Wal-Mart Stores Callable Note Cont 08/17/2026 1.05% Due 09/17/2026	09/08/2021 09/17/2021 780,000.00	778,831.78 0.00 0.00 778,856.81	318.50 0.00 1,001.00 682.50	25.03 0.00 25.03 707.53	707.53
931142EX7	Wal-Mart Stores Callable Note Cont 09/09/2027 3.95% Due 09/09/2027	Various 09/09/2022 1,500,000.00	1,497,872.34 0.00 0.00 1,497,908.91	3,620.84 0.00 8,558.33 4,937.49	36.57 0.00 36.57 4,974.06	4,974.06
Total Fixed Income		**366,423,440.11**	**351,034,976.52** **14,598,048.02** **228,261.69** **365,429,729.59**	**1,295,517.13** **298,068.02** **1,564,885.24** **567,436.13**	**72,058.77** **47,092.03** **24,966.74** **592,402.87**	**592,402.87**
CASH & EQUIVALENT						
262006307	Dreyfus Gov't Cash Management Money Market Fund	Various Various 6,804,115.08	20,810,684.92 655,160.96 14,661,730.80 6,804,115.08	0.00 65,148.47 0.00 65,148.47	0.00 0.00 0.00 65,148.47	65,148.47
Total Cash & Equivalent		**6,804,115.08**	**20,810,684.92** **655,160.96** **14,661,730.80** **6,804,115.08**	**0.00** **65,148.47** **0.00** **65,148.47**	**0.00** **0.00** **0.00** **65,148.47**	**65,148.47**
TOTAL PORTFOLIO		**373,227,555.19**	**371,845,661.44** **15,253,208.98** **14,889,992.49** **372,233,844.67**	**1,295,517.13** **363,216.49** **1,564,885.24** **632,584.60**	**72,058.77** **47,092.03** **24,966.74** **657,551.34**	**657,551.34**

Income Earned

As of November 30, 2022

CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
FIXED INCOME						
00440EAS6	Chubb INA Holdings Inc Note 3.15% Due 03/15/2025	10/28/2020 10/30/2020 1,000,000.00	1,055,176.93 0.00 0.00 1,053,263.27	4,025.00 0.00 6,650.00 2,625.00	0.00 1,913.66 (1,913.66) 711.34	711.34
023135BW5	Amazon.com Inc Note 0.45% Due 05/12/2024	05/10/2021 05/12/2021 1,960,000.00	1,958,543.09 0.00 0.00 1,958,621.42	4,140.50 4,410.00 465.50 735.00	78.33 0.00 78.33 813.33	813.33
023135CF1	Amazon.com Inc Callable Note Cont 3/13/2027 3.3% Due 04/13/2027	Various Various 2,250,000.00	2,229,933.95 0.00 0.00 2,230,304.62	3,712.50 0.00 9,900.00 6,187.50	370.67 0.00 370.67 6,558.17	6,558.17
02582JJT8	American Express Credit Trust 2022-2 A 3.39% Due 05/17/2027	05/17/2022 05/24/2022 2,445,000.00	2,444,539.27 0.00 0.00 2,444,554.20	3,683.80 6,907.13 3,683.80 6,907.13	14.93 0.00 14.93 6,922.06	6,922.06
02582JJV3	American Express Credit Trust 2022-3 A 3.75% Due 08/16/2027	09/21/2022 09/23/2022 3,000,000.00	2,950,249.98 0.00 0.00 2,951,103.32	4,687.50 9,375.00 4,687.50 9,375.00	853.34 0.00 853.34 10,228.34	10,228.34
02665WEA5	American Honda Finance Note 1.5% Due 01/13/2025	Various Various 4,000,000.00	3,984,225.60 0.00 0.00 3,984,814.20	18,000.00 0.00 23,000.00 5,000.00	588.60 0.00 588.60 5,588.60	5,588.60
037833AZ3	Apple Inc Note 2.5% Due 02/09/2025	07/14/2021 07/16/2021 1,000,000.00	1,037,777.36 0.00 0.00 1,036,413.56	5,694.44 0.00 7,777.78 2,083.34	0.00 1,363.80 (1,363.80) 719.54	719.54
05601XAC3	BMW Vehicle Lease Trust 2022-1 A3 1.1% Due 03/25/2025	01/11/2022 01/19/2022 995,000.00	994,904.70 0.00 0.00 994,910.30	182.42 912.08 182.42 912.08	5.60 0.00 5.60 917.68	917.68

Income Earned

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05602RAD3	BMW Vehicle Owner Trust 2022-A A3 3.21% Due 08/25/2026	Various Various 2,735,000.00	2,691,813.69 0.00 0.00 2,693,153.50	1,463.23 7,316.13 1,463.23 7,316.13	1,339.81 0.00 1,339.81 8,655.94	8,655.94
06051GHF9	Bank of America Corp Callable Note 1X 3/5/2023 3.55% Due 03/05/2024	09/10/2019 09/12/2019 4,000,000.00	4,048,438.89 0.00 0.00 4,045,473.25	22,088.89 0.00 33,922.23 11,833.34	0.00 2,965.64 (2,965.64) 8,867.70	8,867.70
06051GJD2	Bank of America Corp Callable Note Cont 6/19/2025 1.319% Due 06/19/2026	08/27/2021 08/31/2021 1,250,000.00	1,251,531.75 0.00 0.00 1,251,497.09	6,045.42 0.00 7,419.38 1,373.96	0.00 34.66 (34.66) 1,339.30	1,339.30
06367WB85	Bank of Montreal Note 1.85% Due 05/01/2025	08/12/2021 08/16/2021 2,500,000.00	2,554,592.02 0.00 0.00 2,552,796.23	23,125.00 23,125.00 3,854.17 3,854.17	0.00 1,795.79 (1,795.79) 2,058.38	2,058.38
06368FAC3	Bank of Montreal Note 1.25% Due 09/15/2026	Various 09/15/2021 2,500,000.00	2,496,545.92 0.00 0.00 2,496,619.21	3,993.06 0.00 6,597.23 2,604.17	73.29 0.00 73.29 2,677.46	2,677.46
06406HCQ0	Bank of New York Callable Note Cont 10/18/2025 3.95% Due 11/18/2025	04/05/2022 04/07/2022 1,000,000.00	1,020,987.76 0.00 0.00 1,020,422.05	17,884.72 19,750.00 1,426.39 3,291.67	0.00 565.71 (565.71) 2,725.96	2,725.96
084664CZ2	Berkshire Hathaway Callable Note Cont 2/15/2027 2.3% Due 03/15/2027	03/07/2022 03/15/2022 2,870,000.00	2,869,523.68 0.00 0.00 2,869,532.64	8,434.61 0.00 13,935.44 5,500.83	8.96 0.00 8.96 5,509.79	5,509.79
09690AAC7	BMW Vehicle Lease Trust 2021-2 A3 0.33% Due 12/26/2024	09/08/2021 09/15/2021 945,000.00	944,950.83 0.00 0.00 944,954.35	51.98 259.88 51.98 259.88	3.52 0.00 3.52 263.40	263.40
14913R2V8	Caterpillar Financial Service Note 3.4% Due 05/13/2025	05/10/2022 05/13/2022 1,345,000.00	1,343,559.92 0.00 0.00 1,343,606.67	21,340.67 22,865.00 2,286.50 3,810.83	46.75 0.00 46.75 3,857.58	3,857.58

Income Earned

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14913R3A3	Caterpillar Financial Service Note 3.6% Due 08/12/2027	Various Various 2,315,000.00	2,301,875.05 0.00 0.00 2,302,100.68	18,288.50 0.00 25,233.50 6,945.00	225.63 0.00 225.63 7,170.63	7,170.63
24422EWK1	John Deere Capital Corp Note 4.15% Due 09/15/2027	09/20/2022 09/22/2022 3,000,000.00	2,959,833.13 0.00 0.00 2,960,510.48	18,329.17 0.00 28,704.17 10,375.00	677.35 0.00 677.35 11,052.35	11,052.35
26442CAS3	Duke Energy Carolinas Callable Note Cont 9/1/2026 2.95% Due 12/01/2026	10/05/2022 10/07/2022 2,000,000.00	1,872,360.17 0.00 0.00 1,874,928.38	24,583.33 0.00 29,500.00 4,916.67	2,568.21 0.00 2,568.21 7,484.88	7,484.88
3130A0F70	FHLB Note 3.375% Due 12/08/2023	Various Various 7,500,000.00	7,543,924.81 0.00 0.00 7,540,646.83	100,546.89 0.00 121,640.64 21,093.75	0.00 3,277.98 (3,277.98) 17,815.77	17,815.77
3130A2UW4	FHLB Note 2.875% Due 09/13/2024	Various Various 3,000,000.00	3,064,163.12 0.00 0.00 3,061,340.69	11,500.00 0.00 18,687.50 7,187.50	0.00 2,822.43 (2,822.43) 4,365.07	4,365.07
3130A3GE8	FHLB Note 2.75% Due 12/13/2024	02/06/2020 02/10/2020 4,000,000.00	4,098,391.36 0.00 0.00 4,094,572.81	42,166.67 0.00 51,333.33 9,166.66	0.00 3,818.55 (3,818.55) 5,348.11	5,348.11
3130A4CH3	FHLB Note 2.375% Due 03/14/2025	03/19/2020 03/20/2020 1,500,000.00	1,541,137.32 0.00 0.00 1,539,708.94	4,651.04 0.00 7,619.79 2,968.75	0.00 1,428.38 (1,428.38) 1,540.37	1,540.37
3130ASHK8	FHLB Note 3.125% Due 06/14/2024	08/16/2022 08/17/2022 4,000,000.00	3,985,468.67 0.00 0.00 3,986,206.30	45,138.89 0.00 55,555.56 10,416.67	737.63 0.00 737.63 11,154.30	11,154.30
313383YJ4	FHLB Note 3.375% Due 09/08/2023	Various Various 5,000,000.00	5,012,846.27 0.00 0.00 5,011,607.08	24,843.75 0.00 38,906.25 14,062.50	0.00 1,239.19 (1,239.19) 12,823.31	12,823.31

Income Earned

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3133ENS43	FFCB Note 4.375% Due 10/17/2024	10/12/2022 10/17/2022 3,000,000.00	2,995,974.34 0.00 0.00 2,996,143.01	5,104.17 0.00 16,041.67 10,937.50	168.67 0.00 168.67 11,106.17	11,106.17
3133XVDG3	FHLB Note 4.375% Due 09/13/2024	09/26/2022 09/27/2022 5,000,000.00	4,999,904.88 0.00 0.00 4,999,909.07	29,166.67 0.00 47,395.83 18,229.16	4.19 0.00 4.19 18,233.35	18,233.35
3135G03U5	FNMA Note 0.625% Due 04/22/2025	04/22/2020 04/24/2020 2,880,000.00	2,877,062.87 0.00 0.00 2,877,160.45	450.00 0.00 1,950.00 1,500.00	97.58 0.00 97.58 1,597.58	1,597.58
3135G04Z3	FNMA Note 0.5% Due 06/17/2025	06/17/2020 06/19/2020 4,140,000.00	4,135,494.28 0.00 0.00 4,135,635.23	7,705.00 0.00 9,430.00 1,725.00	140.95 0.00 140.95 1,865.95	1,865.95
3135G05G4	FNMA Note 0.25% Due 07/10/2023	07/08/2020 07/10/2020 2,830,000.00	2,828,605.29 0.00 0.00 2,828,771.99	2,181.46 0.00 2,771.04 589.58	166.70 0.00 166.70 756.28	756.28
3135G05X7	FNMA Note 0.375% Due 08/25/2025	08/25/2020 08/27/2020 3,385,000.00	3,376,071.62 0.00 0.00 3,376,332.17	2,327.19 0.00 3,385.00 1,057.81	260.55 0.00 260.55 1,318.36	1,318.36
3135G06G3	FNMA Note 0.5% Due 11/07/2025	11/09/2020 11/12/2020 3,515,000.00	3,507,384.82 0.00 0.00 3,507,592.13	8,494.58 8,787.50 1,171.67 1,464.59	207.31 0.00 207.31 1,671.90	1,671.90
3135G0W66	FNMA Note 1.625% Due 10/15/2024	11/08/2019 11/12/2019 3,000,000.00	2,990,117.51 0.00 0.00 2,990,532.74	2,166.67 0.00 6,229.17 4,062.50	415.23 0.00 415.23 4,477.73	4,477.73
3135G0X24	FNMA Note 1.625% Due 01/07/2025	Various Various 6,000,000.00	6,052,745.78 0.00 0.00 6,050,762.86	30,875.00 0.00 39,000.00 8,125.00	129.07 2,111.99 (1,982.92) 6,142.08	6,142.08

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3137BFE98	FHLMC K041 A2 3.171% Due 10/25/2024	07/01/2021 07/07/2021 2,000,000.00	2,089,665.29 0.00 0.00 2,085,822.49	5,285.00 5,285.00 5,285.00 5,285.00	0.00 3,842.80 (3,842.80) 1,442.20	1,442.20
3137EAEP0	FHLMC Note 1.5% Due 02/12/2025	Various Various 6,500,000.00	6,512,357.32 0.00 0.00 6,511,912.82	21,395.84 0.00 29,520.84 8,125.00	69.24 513.74 (444.50) 7,680.50	7,680.50
3137EAEU9	FHLMC Note 0.375% Due 07/21/2025	07/21/2020 07/23/2020 2,100,000.00	2,094,306.58 0.00 0.00 2,094,478.59	2,187.50 0.00 2,843.75 656.25	172.01 0.00 172.01 828.26	828.26
3137EAEX3	FHLMC Note 0.375% Due 09/23/2025	09/23/2020 09/25/2020 3,260,000.00	3,254,313.64 0.00 0.00 3,254,475.03	1,290.42 0.00 2,309.17 1,018.75	161.39 0.00 161.39 1,180.14	1,180.14
362554AC1	GM Financial Securitized Term 2021-4 A3 0.68% Due 09/16/2026	10/13/2021 10/21/2021 775,000.00	774,986.22 0.00 0.00 774,986.70	219.58 439.17 219.58 439.17	0.48 0.00 0.48 439.65	439.65
362585AC5	GM Financial Securitized ART 2022-2 A3 3.1% Due 02/16/2027	04/05/2022 04/13/2022 975,000.00	974,829.11 0.00 0.00 974,833.99	1,259.38 2,518.75 1,259.38 2,518.75	4.88 0.00 4.88 2,523.63	2,523.63
36265MAC9	GM Financial Auto Lease Trust 2022-1 A3 1.9% Due 03/20/2025	02/15/2022 02/23/2022 2,095,000.00	2,094,987.73 0.00 0.00 2,094,988.41	1,216.26 3,317.09 1,216.26 3,317.09	0.68 0.00 0.68 3,317.77	3,317.77
36266FAC3	GM Financial Auto Lease Trust 2022-2 A3 3.42% Due 06/20/2025	05/03/2022 05/11/2022 1,270,000.00	1,269,896.31 0.00 0.00 1,269,901.28	1,327.15 3,619.50 1,327.15 3,619.50	4.97 0.00 4.97 3,624.47	3,624.47
380146AC4	GM Financial Auto Receivables 2022-1 A3 1.26% Due 11/16/2026	01/11/2022 01/19/2022 660,000.00	659,956.17 0.00 0.00 659,957.59	346.50 693.00 346.50 693.00	1.42 0.00 1.42 694.42	694.42

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40139LBD4	Guardian Life Glob Fun Note 1.25% Due 05/13/2026	02/09/2022 02/11/2022 1,350,000.00	1,306,630.80 0.00 0.00 1,307,640.17	7,875.00 8,437.50 843.75 1,406.25	1,009.37 0.00 1,009.37 2,415.62	2,415.62
43813KAC6	Honda Auto Receivables Trust 2020-3 A3 0.37% Due 10/18/2024	09/22/2020 09/29/2020 758,351.27	830,466.24 0.00 72,155.67 758,317.03	110.96 256.07 101.32 246.43	6.46 0.00 6.46 252.89	252.89
43815BAC4	Honda Auto Receivables Trust 2022-1 A3 1.88% Due 05/15/2026	02/15/2022 02/23/2022 1,640,000.00	1,639,805.94 0.00 0.00 1,639,812.23	1,370.31 2,569.33 1,370.31 2,569.33	6.29 0.00 6.29 2,575.62	2,575.62
43815GAC3	Honda Auto Receivables Trust 2021-4 A3 0.88% Due 01/21/2026	11/16/2021 11/24/2021 1,020,000.00	1,019,847.04 0.00 0.00 1,019,852.48	249.33 748.00 249.33 748.00	5.44 0.00 5.44 753.44	753.44
438516CB0	Honeywell Intl Callable Note Cont 5/1/2025 1.35% Due 06/01/2025	06/23/2020 06/25/2020 2,500,000.00	2,531,136.79 0.00 0.00 2,530,146.23	14,062.50 0.00 16,875.00 2,812.50	0.00 990.56 (990.56) 1,821.94	1,821.94
44891VAC5	Hyundai Auto Lease Trust 2021-B A3 0.33% Due 06/17/2024	06/08/2021 06/16/2021 1,495,000.00	1,494,913.14 0.00 0.00 1,494,921.33	219.27 411.13 219.27 411.13	8.19 0.00 8.19 419.32	419.32
44891WAC3	Hyundai Auto Lease Trust 2022-A A3 1.16% Due 01/15/2025	01/11/2022 01/19/2022 1,200,000.00	1,199,982.76 0.00 0.00 1,199,983.74	618.67 1,160.00 618.67 1,160.00	0.98 0.00 0.98 1,160.98	1,160.98
448977AD0	Hyundai Auto Receivables Trust 2022-A A3 2.22% Due 10/15/2026	03/09/2022 03/16/2022 1,795,000.00	1,794,944.28 0.00 0.00 1,794,946.03	1,771.07 3,320.75 1,771.07 3,320.75	1.75 0.00 1.75 3,322.50	3,322.50
44933LAC7	Hyundai Auto Receivables Trust 2021-A A3 0.38% Due 09/15/2025	04/20/2021 04/28/2021 844,041.02	849,954.93 0.00 5,958.98 843,998.66	143.56 269.17 142.55 268.16	2.71 0.00 2.71 270.87	270.87

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44934KAC8	Hyundai Auto Receivables Trust 2021-B A3 0.38% Due 01/15/2026	07/20/2021 07/28/2021 2,175,000.00	2,174,713.25 0.00 0.00 2,174,725.82	367.33 688.75 367.33 688.75	12.57 0.00 12.57 701.32	701.32
44935FAD6	Hyundai Auto Receivables Trust 2021-C A3 0.74% Due 05/15/2026	11/09/2021 11/17/2021 730,000.00	729,886.29 0.00 0.00 729,890.53	240.09 450.17 240.09 450.17	4.24 0.00 4.24 454.41	454.41
4581X0DN5	Inter-American Dev Bank Note 0.625% Due 07/15/2025	01/13/2021 01/15/2021 2,020,000.00	2,025,281.83 0.00 0.00 2,025,121.29	3,717.36 0.00 4,769.44 1,052.08	0.00 160.54 (160.54) 891.54	891.54
4581X0DV7	Inter-American Dev Bank Note 0.875% Due 04/20/2026	04/13/2021 04/20/2021 5,420,000.00	5,402,789.33 0.00 0.00 5,403,197.17	1,449.10 0.00 5,401.18 3,952.08	407.84 0.00 407.84 4,359.92	4,359.92
4581X0DZ8	Inter-American Dev Bank Note 0.5% Due 09/23/2024	09/15/2021 09/23/2021 4,895,000.00	4,892,712.93 0.00 0.00 4,892,812.08	2,583.47 0.00 4,623.06 2,039.59	99.15 0.00 99.15 2,138.74	2,138.74
459058JB0	Intl. Bank Recon & Development Note 0.625% Due 04/22/2025	04/15/2020 04/22/2020 3,560,000.00	3,553,186.85 0.00 0.00 3,553,413.20	556.25 0.00 2,410.42 1,854.17	226.35 0.00 226.35 2,080.52	2,080.52
459058JL8	Intl. Bank Recon & Development Note 0.5% Due 10/28/2025	Various Various 4,000,000.00	3,998,435.06 0.00 0.00 3,998,478.06	166.67 0.00 1,833.33 1,666.66	54.68 11.68 43.00 1,709.66	1,709.66
46647PAH9	JP Morgan Chase & Co Callable Note 2X 3/1/2024 3.22% Due 03/01/2025	Various Various 3,000,000.00	3,126,742.78 0.00 0.00 3,122,274.75	16,100.00 0.00 24,150.00 8,050.00	0.00 4,468.03 (4,468.03) 3,581.97	3,581.97
46647PBH8	JP Morgan Chase & Co Callable Note Mthly 3/13/2025 2.005% Due 03/13/2026	03/12/2021 03/16/2021 1,250,000.00	1,274,275.40 0.00 0.00 1,273,682.35	3,341.67 0.00 5,430.21 2,088.54	0.00 593.05 (593.05) 1,495.49	1,495.49

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46647PBK1	JP Morgan Chase & Co Callable Note Cont 4/22/2025 2.083% Due 04/22/2026	08/27/2021 08/31/2021 1,000,000.00	1,023,138.19 0.00 0.00 1,022,590.76	520.75 0.00 2,256.58 1,735.83	0.00 547.43 (547.43) 1,188.40	1,188.40
47787JAC2	John Deere Owner Trust 2022-A A3 2.32% Due 09/16/2026	03/10/2022 03/16/2022 1,255,000.00	1,254,772.31 0.00 0.00 1,254,778.82	1,294.04 2,426.33 1,294.04 2,426.33	6.51 0.00 6.51 2,432.84	2,432.84
47788UAC6	John Deere Owner Trust 2021-A A3 0.36% Due 09/15/2025	03/02/2021 03/10/2021 875,049.47	939,901.90 0.00 64,950.53 874,961.99	150.40 282.00 140.01 271.61	10.62 0.00 10.62 282.23	282.23
47789QAC4	John Deere Owner Trust 2021-B A3 0.52% Due 03/16/2026	07/13/2021 07/21/2021 1,020,000.00	1,019,940.96 0.00 0.00 1,019,943.01	235.73 442.00 235.73 442.00	2.05 0.00 2.05 444.05	444.05
47800AAC4	John Deere Owner Trust 2022-B A3 3.74% Due 02/16/2027	07/12/2022 07/20/2022 1,160,000.00	1,159,898.04 0.00 0.00 1,159,900.59	1,928.18 3,615.33 1,928.18 3,615.33	2.55 0.00 2.55 3,617.88	3,617.88
47800BAC2	John Deere Owner Trust 2022-C A3 5.09% Due 06/15/2027	10/12/2022 10/19/2022 2,030,000.00	2,029,844.00 0.00 0.00 2,029,847.54	3,444.23 0.00 12,054.82 8,610.59	3.54 0.00 3.54 8,614.13	8,614.13
58768PAC8	Mercedes-Benz Auto Receivables 2022-1 A3 5.21% Due 08/16/2027	11/15/2022 11/22/2022 3,615,000.00	0.00 3,614,284.95 0.00 3,614,290.02	0.00 0.00 4,708.54 4,708.54	5.07 0.00 5.07 4,713.61	4,713.61
58769KAD6	Mercedes-Benz Auto Lease Trust 2021-B A3 0.4% Due 11/15/2024	06/22/2021 06/29/2021 1,190,000.00	1,189,957.50 0.00 0.00 1,189,960.39	211.56 396.67 211.56 396.67	2.89 0.00 2.89 399.56	399.56
58989V2D5	Met Tower Global Funding Note 1.25% Due 09/14/2026	09/07/2021 09/14/2021 1,705,000.00	1,703,786.18 0.00 0.00 1,703,811.95	2,782.47 0.00 4,558.51 1,776.04	25.77 0.00 25.77 1,801.81	1,801.81

CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
59217GER6	Metlife Note 1.875% Due 01/11/2027	01/03/2022 01/11/2022 2,475,000.00	2,472,632.78 0.00 0.00 2,472,679.14	14,179.69 0.00 18,046.88 3,867.19	46.36 0.00 46.36 3,913.55	3,913.55
61747YEA9	Morgan Stanley Callable Note Cont 5/30/2024 0.79% Due 05/30/2025	Various Various 4,000,000.00	3,999,173.13 0.00 0.00 3,999,199.49	13,254.45 15,800.00 87.79 2,633.34	61.37 35.01 26.36 2,659.70	2,659.70
61747YEX9	Morgan Stanley Callable Note Cont 10/16/2025 6.138% Due 10/16/2026	10/19/2022 10/21/2022 1,000,000.00	998,799.14 0.00 0.00 998,824.07	2,216.50 0.00 7,331.50 5,115.00	24.93 0.00 24.93 5,139.93	5,139.93
65479JAD5	Nissan Auto Receivables Owner 2019-C A3 1.93% Due 07/15/2024	10/16/2019 10/23/2019 377,684.11	462,048.39 0.00 84,373.07 377,677.27	396.34 743.14 323.97 670.77	1.95 0.00 1.95 672.72	672.72
69353RFL7	PNC Bank Callable Note Cont 5/9/2023 3.5% Due 06/08/2023	Various Various 3,000,000.00	2,999,517.17 0.00 0.00 2,999,583.30	41,708.33 0.00 50,458.34 8,750.01	66.13 0.00 66.13 8,816.14	8,816.14
747525AF0	Qualcomm Inc Callable Note Cont 2/20/2025 3.45% Due 05/20/2025	Various Various 2,725,000.00	2,843,263.74 0.00 0.00 2,839,452.87	42,044.48 47,006.25 2,872.61 7,834.38	0.00 3,810.87 (3,810.87) 4,023.51	4,023.51
78013XZU5	Royal Bank of Canada Note 2.55% Due 07/16/2024	09/10/2019 09/12/2019 4,000,000.00	4,017,651.08 0.00 0.00 4,016,801.11	29,750.00 0.00 38,250.00 8,500.00	0.00 849.97 (849.97) 7,650.03	7,650.03
78015K7H1	Royal Bank of Canada Note 1.15% Due 06/10/2025	12/22/2021 12/27/2021 1,000,000.00	992,903.41 0.00 0.00 993,127.04	4,504.17 0.00 5,462.50 958.33	223.63 0.00 223.63 1,181.96	1,181.96
79466LAG9	Salesforce.com Inc Callable Note Cont 7/15/2022 0.625% Due 07/15/2024	06/29/2021 07/12/2021 490,000.00	489,858.56 0.00 0.00 489,865.39	901.74 0.00 1,156.94 255.20	6.83 0.00 6.83 262.03	262.03

Income Earned

As of November 30, 2022

CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
808513BN4	Charles Schwab Corp Callable Note Cont 2/18/2024 0.75% Due 03/18/2024	03/16/2021 03/18/2021 1,130,000.00	1,129,740.70 0.00 0.00 1,129,756.16	1,012.29 0.00 1,718.54 706.25	15.46 0.00 15.46 721.71	721.71
808513BY0	Charles Schwab Corp Callable Note Cont 2/3/2027 2.45% Due 03/03/2027	03/01/2022 03/03/2022 975,000.00	974,087.13 0.00 0.00 974,104.43	3,848.54 0.00 5,839.17 1,990.63	17.30 0.00 17.30 2,007.93	2,007.93
89114TZN5	Toronto-Dominion Bank Note 1.95% Due 01/12/2027	01/25/2022 01/27/2022 1,000,000.00	993,478.07 0.00 0.00 993,605.69	5,904.17 0.00 7,529.16 1,624.99	127.62 0.00 127.62 1,752.61	1,752.61
89114TZT2	Toronto-Dominion Bank Note 2.8% Due 03/10/2027	03/09/2022 03/11/2022 3,250,000.00	3,227,546.15 0.00 0.00 3,227,969.81	12,891.67 0.00 20,475.00 7,583.33	423.66 0.00 423.66 8,006.99	8,006.99
89236TJK2	Toyota Motor Credit Corp Note 1.125% Due 06/18/2026	Various Various 3,615,000.00	3,613,281.25 0.00 0.00 3,613,320.16	15,024.84 0.00 18,413.91 3,389.07	38.91 0.00 38.91 3,427.98	3,427.98
89236TKJ3	Toyota Motor Credit Corp Note 4.55% Due 09/20/2027	09/26/2022 09/28/2022 1,500,000.00	1,462,833.33 0.00 0.00 1,463,458.33	7,772.92 0.00 13,460.42 5,687.50	625.00 0.00 625.00 6,312.50	6,312.50
89237VAB5	Toyota Auto Receivables Trust 2020-C A3 0.44% Due 10/15/2024	07/21/2020 07/27/2020 511,781.21	569,855.66 0.00 58,094.78 511,763.72	111.44 208.95 100.08 197.59	2.84 0.00 2.84 200.43	200.43
89238LAC4	Toyota Lease Owner Trust 2022-A A3 1.96% Due 02/20/2025	02/23/2022 02/28/2022 2,555,000.00	2,554,715.20 0.00 0.00 2,554,729.51	1,530.16 4,173.17 1,530.16 4,173.17	14.31 0.00 14.31 4,187.48	4,187.48
89239CAC3	Toyota Lease Owner Trust 2021-B A3 0.42% Due 10/21/2024	07/27/2021 08/02/2021 1,145,000.00	1,144,992.36 0.00 0.00 1,144,992.88	146.94 400.75 146.94 400.75	0.52 0.00 0.52 401.27	401.27

Income Earned

As of November 30, 2022

CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
90331HPL1	US Bank NA Callable Note Cont 12/21/2024 2.05% Due 01/21/2025	01/16/2020 01/21/2020 4,115,000.00	4,111,104.47 0.00 0.00 4,111,248.39	23,432.64 0.00 30,462.43 7,029.79	143.92 0.00 143.92 7,173.71	7,173.71
9128282N9	US Treasury Note 2.125% Due 07/31/2024	10/10/2019 10/11/2019 3,000,000.00	3,031,141.69 0.00 0.00 3,029,677.35	16,110.73 0.00 21,307.74 5,197.01	0.00 1,464.34 (1,464.34) 3,732.67	3,732.67
9128283J7	US Treasury Note 2.125% Due 11/30/2024	Various Various 7,500,000.00	7,554,164.24 0.00 0.00 7,552,026.17	67,059.43 79,687.50 437.84 13,065.91	0.00 2,138.07 (2,138.07) 10,927.84	10,927.84
912828VB3	US Treasury Note 1.75% Due 05/15/2023	08/22/2022 08/23/2022 5,000,000.00	4,962,776.38 0.00 0.00 4,968,503.09	40,421.20 43,750.00 3,867.40 7,196.20	5,726.71 0.00 5,726.71 12,922.91	12,922.91
912828YH7	US Treasury Note 1.5% Due 09/30/2024	Various Various 5,500,000.00	5,485,226.80 0.00 0.00 5,485,860.84	7,252.74 0.00 14,052.20 6,799.46	634.04 0.00 634.04 7,433.50	7,433.50
912828Z78	US Treasury Note 1.5% Due 01/31/2027	04/27/2022 04/28/2022 3,000,000.00	2,844,689.83 0.00 0.00 2,847,691.96	11,372.28 0.00 15,040.76 3,668.48	3,002.13 0.00 3,002.13 6,670.61	6,670.61
912828ZC7	US Treasury Note 1.125% Due 02/28/2025	03/24/2020 03/25/2020 2,500,000.00	2,534,936.10 0.00 0.00 2,533,703.07	4,816.99 0.00 7,147.79 2,330.80	0.00 1,233.03 (1,233.03) 1,097.77	1,097.77
912828ZL7	US Treasury Note 0.375% Due 04/30/2025	06/04/2020 06/05/2020 2,500,000.00	2,497,813.16 0.00 0.00 2,497,885.17	25.90 0.00 802.83 776.93	72.01 0.00 72.01 848.94	848.94
91282CAM3	US Treasury Note 0.25% Due 09/30/2025	10/16/2020 10/19/2020 1,750,000.00	1,746,457.88 0.00 0.00 1,746,557.75	384.62 0.00 745.19 360.57	99.87 0.00 99.87 460.44	460.44

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
91282CBC4	US Treasury Note 0.375% Due 12/31/2025	12/29/2020 12/31/2020 3,000,000.00	2,999,851.63 0.00 0.00 2,999,855.48	3,790.76 0.00 4,707.88 917.12	3.85 0.00 3.85 920.97	920.97
91282CBH3	US Treasury Note 0.375% Due 01/31/2026	Various Various 6,000,000.00	5,941,427.72 0.00 0.00 5,942,908.06	5,686.14 0.00 7,520.38 1,834.24	1,480.34 0.00 1,480.34 3,314.58	3,314.58
91282CBT7	US Treasury Note 0.75% Due 03/31/2026	Various Various 8,000,000.00	7,929,566.08 0.00 0.00 7,931,261.92	5,274.72 0.00 10,219.78 4,945.06	1,695.84 0.00 1,695.84 6,640.90	6,640.90
91282CCF6	US Treasury Note 0.75% Due 05/31/2026	Various Various 4,500,000.00	4,471,741.92 0.00 0.00 4,472,390.53	14,200.82 16,875.00 92.72 2,766.90	648.61 0.00 648.61 3,415.51	3,415.51
91282CCK5	US Treasury Note 0.125% Due 06/30/2023	09/26/2022 09/27/2022 5,000,000.00	4,870,386.10 0.00 0.00 4,886,520.61	2,105.98 0.00 2,615.49 509.51	16,134.51 0.00 16,134.51 16,644.02	16,644.02
91282CCT6	US Treasury Note 0.375% Due 08/15/2024	08/30/2021 08/31/2021 5,000,000.00	4,998,228.62 0.00 0.00 4,998,310.00	3,974.18 0.00 5,502.72 1,528.54	81.38 0.00 81.38 1,609.92	1,609.92
91282CCW9	US Treasury Note 0.75% Due 08/31/2026	Various Various 12,500,000.00	12,470,879.44 0.00 0.00 12,471,503.90	16,056.63 0.00 23,825.97 7,769.34	624.46 0.00 624.46 8,393.80	8,393.80
91282CCX7	US Treasury Note 0.375% Due 09/15/2024	Various Various 9,000,000.00	8,979,838.49 0.00 0.00 8,980,722.77	4,381.91 0.00 7,178.87 2,796.96	884.28 0.00 884.28 3,681.24	3,681.24
91282CDG3	US Treasury Note 1.125% Due 10/31/2026	Various Various 9,500,000.00	9,448,705.29 0.00 0.00 9,449,759.30	295.24 0.00 9,152.29 8,857.05	1,054.01 0.00 1,054.01 9,911.06	9,911.06

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
91282CDR9	US Treasury Note 0.75% Due 12/31/2023	12/28/2021 12/31/2021 1,000,000.00	1,000,022.74 0.00 0.00 1,000,021.14	2,527.17 0.00 3,138.59 611.42	0.00 1.60 (1.60) 609.82	609.82
91282CEN7	US Treasury Note 2.75% Due 04/30/2027	Various Various 7,500,000.00	7,051,275.70 0.00 0.00 7,059,479.07	569.75 0.00 17,662.29 17,092.54	8,203.37 0.00 8,203.37 25,295.91	25,295.91
91282CEQ0	US Treasury Note 2.75% Due 05/15/2025	Various Various 12,500,000.00	12,163,532.74 0.00 0.00 12,174,433.41	158,797.55 171,875.00 15,193.37 28,270.82	10,900.67 0.00 10,900.67 39,171.49	39,171.49
91282CEW7	US Treasury Note 3.25% Due 06/30/2027	Various Various 10,000,000.00	10,059,152.77 0.00 0.00 10,058,110.13	109,510.86 0.00 136,005.44 26,494.58	122.24 1,164.88 (1,042.64) 25,451.94	25,451.94
91282CFE6	US Treasury Note 3.125% Due 08/15/2025	Various Various 12,500,000.00	12,302,432.96 0.00 0.00 12,308,255.17	82,795.52 0.00 114,639.95 31,844.43	5,822.21 0.00 5,822.21 37,666.64	37,666.64
91282CFM8	US Treasury Note 4.125% Due 09/30/2027	10/28/2022 10/31/2022 1,500,000.00	1,494,963.75 0.00 0.00 1,495,047.97	5,439.56 0.00 10,539.15 5,099.59	84.22 0.00 84.22 5,183.81	5,183.81
91282CFP1	US Treasury Note 4.25% Due 10/15/2025	10/28/2022 10/31/2022 1,500,000.00	1,493,911.89 0.00 0.00 1,494,081.16	2,977.34 0.00 8,231.46 5,254.12	169.27 0.00 169.27 5,423.39	5,423.39
91324PEC2	United Health Group Inc Callable Note Cont 4/15/2026 1.15% Due 05/15/2026	Various Various 635,000.00	636,478.61 0.00 0.00 636,444.25	3,367.27 3,651.25 324.56 608.54	0.00 34.36 (34.36) 574.18	574.18
91324PEG3	United Health Group Inc Callable Note Cont 4/15/2027 3.7% Due 05/15/2027	08/16/2022 08/18/2022 2,000,000.00	2,018,999.51 0.00 0.00 2,018,655.32	33,094.44 35,972.22 3,288.89 6,166.67	0.00 344.19 (344.19) 5,822.48	5,822.48

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
92348KAV5	Verizon Master Trust 2022-5 A1A 3.72% Due 07/20/2027	Various Various 3,656,000.00	3,624,520.64 0.00 0.00 3,625,535.01	4,155.66 11,333.60 4,155.66 11,333.60	1,014.37 0.00 1,014.37 12,347.97	12,347.97
927804GH1	Virginia Electric Power Corp Callable Note Cont. 4/15/2027 3.75% Due 05/15/2027	Various Various 3,000,000.00	2,999,614.03 0.00 0.00 2,999,621.02	47,187.50 51,562.50 5,000.00 9,375.00	38.01 31.02 6.99 9,381.99	9,381.99
931142EK5	Wal-Mart Stores Callable Note Cont 5/26/2023 3.4% Due 06/26/2023	Various 06/27/2018 4,570,000.00	4,569,845.72 0.00 0.00 4,569,865.25	53,951.39 0.00 66,899.72 12,948.33	19.53 0.00 19.53 12,967.86	12,967.86
931142ER0	Wal-Mart Stores Callable Note Cont 08/17/2026 1.05% Due 09/17/2026	09/08/2021 09/17/2021 780,000.00	778,856.81 0.00 0.00 778,881.03	1,001.00 0.00 1,683.50 682.50	24.22 0.00 24.22 706.72	706.72
931142EX7	Wal-Mart Stores Callable Note Cont 09/09/2027 3.95% Due 09/09/2027	Various 09/09/2022 1,500,000.00	1,497,908.91 0.00 0.00 1,497,944.29	8,558.33 0.00 13,495.83 4,937.50	35.38 0.00 35.38 4,972.88	4,972.88
Total Fixed Income		**369,752,907.08**	**365,429,729.59** **3,614,284.95** **285,533.03** **368,784,827.79**	**1,564,885.24** **628,092.76** **1,533,133.20** **596,340.72**	**71,919.23** **45,572.95** **26,346.28** **622,687.00**	**622,687.00**

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
CASH & EQUIVALENT						
262006307	Dreyfus Gov't Cash Management Money Market Fund	Various Various 4,139,450.04	6,804,115.08 949,619.91 3,614,284.95 4,139,450.04	0.00 35,994.12 0.00 35,994.12	0.00 0.00 0.00 35,994.12	35,994.12
Total Cash & Equivalent		**4,139,450.04**	**6,804,115.08 949,619.91 3,614,284.95 4,139,450.04**	**0.00 35,994.12 0.00 35,994.12**	**0.00 0.00 0.00 35,994.12**	**35,994.12**
TOTAL PORTFOLIO		**373,892,357.12**	**372,233,844.67 4,563,904.86 3,899,817.98 372,924,277.83**	**1,564,885.24 664,086.88 1,533,133.20 632,334.84**	**71,919.23 45,572.95 26,346.28 658,681.12**	**658,681.12**

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
FIXED INCOME						
00440EAS6	Chubb INA Holdings Inc Note 3.15% Due 03/15/2025	10/28/2020 10/30/2020 1,000,000.00	1,053,263.27 0.00 0.00 1,051,285.84	6,650.00 0.00 9,275.00 2,625.00	0.00 1,977.43 (1,977.43) 647.57	647.57
023135BW5	Amazon.com Inc Note 0.45% Due 05/12/2024	05/10/2021 05/12/2021 1,960,000.00	1,958,621.42 0.00 0.00 1,958,702.36	465.50 0.00 1,200.50 735.00	80.94 0.00 80.94 815.94	815.94
023135CF1	Amazon.com Inc Callable Note Cont 3/13/2027 3.3% Due 04/13/2027	Various Various 2,250,000.00	2,230,304.62 0.00 0.00 2,230,687.65	9,900.00 0.00 16,087.50 6,187.50	383.03 0.00 383.03 6,570.53	6,570.53
02582JJT8	American Express Credit Trust 2022-2 A 3.39% Due 05/17/2027	05/17/2022 05/24/2022 2,445,000.00	2,444,554.20 0.00 0.00 2,444,569.62	3,683.80 6,907.13 3,683.80 6,907.13	15.42 0.00 15.42 6,922.55	6,922.55
02582JJV3	American Express Credit Trust 2022-3 A 3.75% Due 08/16/2027	09/21/2022 09/23/2022 3,000,000.00	2,951,103.32 0.00 0.00 2,951,985.11	4,687.50 9,375.00 4,687.50 9,375.00	881.79 0.00 881.79 10,256.79	10,256.79
02665WEA5	American Honda Finance Note 1.5% Due 01/13/2025	Various Various 4,000,000.00	3,984,814.20 0.00 0.00 3,985,422.42	23,000.00 0.00 28,000.00 5,000.00	608.22 0.00 608.22 5,608.22	5,608.22
037833AZ3	Apple Inc Note 2.5% Due 02/09/2025	07/14/2021 07/16/2021 1,000,000.00	1,036,413.56 0.00 0.00 1,035,004.29	7,777.78 0.00 9,861.11 2,083.33	0.00 1,409.27 (1,409.27) 674.06	674.06
05601XAC3	BMW Vehicle Lease Trust 2022-1 A3 1.1% Due 03/25/2025	01/11/2022 01/19/2022 995,000.00	994,910.30 0.00 0.00 994,916.09	182.42 912.08 182.42 912.08	5.79 0.00 5.79 917.87	917.87

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
05602RAD3	BMW Vehicle Owner Trust 2022-A A3 3.21% Due 08/25/2026	Various Various 2,735,000.00	2,693,153.50 0.00 0.00 2,694,537.96	1,463.23 7,316.13 1,463.23 7,316.13	1,384.46 0.00 1,384.46 8,700.59	8,700.59
06051GHF9	Bank of America Corp Callable Note 1X 3/5/2023 3.55% Due 03/05/2024	09/10/2019 09/12/2019 4,000,000.00	4,045,473.25 0.00 0.00 4,042,408.75	33,922.23 0.00 45,755.56 11,833.33	0.00 3,064.50 (3,064.50) 8,768.83	8,768.83
06051GJD2	Bank of America Corp Callable Note Cont 6/19/2025 1.319% Due 06/19/2026	08/27/2021 08/31/2021 1,250,000.00	1,251,497.09 0.00 0.00 1,251,461.28	7,419.38 8,243.75 549.58 1,373.95	0.00 35.81 (35.81) 1,338.14	1,338.14
06367WB85	Bank of Montreal Note 1.85% Due 05/01/2025	08/12/2021 08/16/2021 2,500,000.00	2,552,796.23 0.00 0.00 2,550,940.58	3,854.17 0.00 7,708.33 3,854.16	0.00 1,855.65 (1,855.65) 1,998.51	1,998.51
06368FAC3	Bank of Montreal Note 1.25% Due 09/15/2026	Various 09/15/2021 2,500,000.00	2,496,619.21 0.00 0.00 2,496,694.93	6,597.23 0.00 9,201.39 2,604.16	75.72 0.00 75.72 2,679.88	2,679.88
06406HCQ0	Bank of New York Callable Note Cont 10/18/2025 3.95% Due 11/18/2025	04/05/2022 04/07/2022 1,000,000.00	1,020,422.05 0.00 0.00 1,019,837.49	1,426.39 0.00 4,718.06 3,291.67	0.00 584.56 (584.56) 2,707.11	2,707.11
084664CZ2	Berkshire Hathaway Callable Note Cont 2/15/2027 2.3% Due 03/15/2027	03/07/2022 03/15/2022 2,870,000.00	2,869,532.64 0.00 0.00 2,869,541.90	13,935.44 0.00 19,436.28 5,500.84	9.26 0.00 9.26 5,510.10	5,510.10
09690AAC7	BMW Vehicle Lease Trust 2021-2 A3 0.33% Due 12/26/2024	09/08/2021 09/15/2021 921,011.91	944,954.35 0.00 23,988.09 920,970.97	51.98 259.88 50.66 258.56	4.71 0.00 4.71 263.27	263.27
14913R2V8	Caterpillar Financial Service Note 3.4% Due 05/13/2025	05/10/2022 05/13/2022 1,345,000.00	1,343,606.67 0.00 0.00 1,343,654.99	2,286.50 0.00 6,097.33 3,810.83	48.32 0.00 48.32 3,859.15	3,859.15

Income Earned

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14913R3A3	Caterpillar Financial Service Note 3.6% Due 08/12/2027	Various Various 2,315,000.00	2,302,100.68 0.00 0.00 2,302,333.85	25,233.50 0.00 32,178.50 6,945.00	233.17 0.00 233.17 7,178.17	7,178.17
24422EWK1	John Deere Capital Corp Note 4.15% Due 09/15/2027	09/20/2022 09/22/2022 3,000,000.00	2,960,510.48 0.00 0.00 2,961,210.41	28,704.17 0.00 39,079.17 10,375.00	699.93 0.00 699.93 11,074.93	11,074.93
26442CAS3	Duke Energy Carolinas Callable Note Cont 9/1/2026 2.95% Due 12/01/2026	10/05/2022 10/07/2022 2,000,000.00	1,874,928.38 0.00 0.00 1,877,582.19	29,500.00 29,500.00 4,916.67 4,916.67	2,653.81 0.00 2,653.81 7,570.48	7,570.48
3130A0F70	FHLB Note 3.375% Due 12/08/2023	Various Various 7,500,000.00	7,540,646.83 0.00 0.00 7,537,259.60	121,640.64 126,562.50 16,171.89 21,093.75	0.00 3,387.23 (3,387.23) 17,706.52	17,706.52
3130A2UW4	FHLB Note 2.875% Due 09/13/2024	Various Various 3,000,000.00	3,061,340.69 0.00 0.00 3,058,424.19	18,687.50 0.00 25,875.00 7,187.50	0.00 2,916.50 (2,916.50) 4,271.00	4,271.00
3130A3GE8	FHLB Note 2.75% Due 12/13/2024	02/06/2020 02/10/2020 4,000,000.00	4,094,572.81 0.00 0.00 4,090,626.97	51,333.33 55,000.00 5,500.00 9,166.67	0.00 3,945.84 (3,945.84) 5,220.83	5,220.83
3130A4CH3	FHLB Note 2.375% Due 03/14/2025	03/19/2020 03/20/2020 1,500,000.00	1,539,708.94 0.00 0.00 1,538,232.95	7,619.79 0.00 10,588.54 2,968.75	0.00 1,475.99 (1,475.99) 1,492.76	1,492.76
3130ASHK8	FHLB Note 3.125% Due 06/14/2024	08/16/2022 08/17/2022 4,000,000.00	3,986,206.30 0.00 0.00 3,986,968.52	55,555.56 60,069.44 5,902.78 10,416.66	762.22 0.00 762.22 11,178.88	11,178.88
313383YJ4	FHLB Note 3.375% Due 09/08/2023	Various Various 5,000,000.00	5,011,607.08 0.00 0.00 5,010,326.58	38,906.25 0.00 52,968.75 14,062.50	0.00 1,280.50 (1,280.50) 12,782.00	12,782.00

Income Earned

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3133ENS43	FFCB Note 4.375% Due 10/17/2024	10/12/2022 10/17/2022 3,000,000.00	2,996,143.01 0.00 0.00 2,996,317.31	16,041.67 0.00 26,979.17 10,937.50	174.30 0.00 174.30 11,111.80	11,111.80
3133XVDG3	FHLB Note 4.375% Due 09/13/2024	09/26/2022 09/27/2022 5,000,000.00	4,999,909.07 0.00 0.00 4,999,913.39	47,395.83 0.00 65,625.00 18,229.17	4.32 0.00 4.32 18,233.49	18,233.49
3135G03U5	FNMA Note 0.625% Due 04/22/2025	04/22/2020 04/24/2020 2,880,000.00	2,877,160.45 0.00 0.00 2,877,261.28	1,950.00 0.00 3,450.00 1,500.00	100.83 0.00 100.83 1,600.83	1,600.83
3135G04Z3	FNMA Note 0.5% Due 06/17/2025	06/17/2020 06/19/2020 4,140,000.00	4,135,635.23 0.00 0.00 4,135,780.88	9,430.00 10,350.00 805.00 1,725.00	145.65 0.00 145.65 1,870.65	1,870.65
3135G05G4	FNMA Note 0.25% Due 07/10/2023	07/08/2020 07/10/2020 2,830,000.00	2,828,771.99 0.00 0.00 2,828,944.24	2,771.04 0.00 3,360.63 589.59	172.25 0.00 172.25 761.84	761.84
3135G05X7	FNMA Note 0.375% Due 08/25/2025	08/25/2020 08/27/2020 3,385,000.00	3,376,332.17 0.00 0.00 3,376,601.41	3,385.00 0.00 4,442.81 1,057.81	269.24 0.00 269.24 1,327.05	1,327.05
3135G06G3	FNMA Note 0.5% Due 11/07/2025	11/09/2020 11/12/2020 3,515,000.00	3,507,592.13 0.00 0.00 3,507,806.35	1,171.67 0.00 2,636.25 1,464.58	214.22 0.00 214.22 1,678.80	1,678.80
3135G0W66	FNMA Note 1.625% Due 10/15/2024	11/08/2019 11/12/2019 3,000,000.00	2,990,532.74 0.00 0.00 2,990,961.81	6,229.17 0.00 10,291.67 4,062.50	429.07 0.00 429.07 4,491.57	4,491.57
3135G0X24	FNMA Note 1.625% Due 01/07/2025	Various Various 6,000,000.00	6,050,762.86 0.00 0.00 6,048,713.83	39,000.00 0.00 47,125.00 8,125.00	133.37 2,182.40 (2,049.03) 6,075.97	6,075.97

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3137BFE98	FHLMC K041 A2 3.171% Due 10/25/2024	07/01/2021 07/07/2021 2,000,000.00	2,085,822.49 0.00 0.00 2,081,851.60	5,285.00 5,285.00 5,285.00 5,285.00	0.00 3,970.89 (3,970.89) 1,314.11	1,314.11
3137EAEP0	FHLMC Note 1.5% Due 02/12/2025	Various Various 6,500,000.00	6,511,912.82 0.00 0.00 6,511,453.49	29,520.84 0.00 37,645.84 8,125.00	71.54 530.87 (459.33) 7,665.67	7,665.67
3137EAEU9	FHLMC Note 0.375% Due 07/21/2025	07/21/2020 07/23/2020 2,100,000.00	2,094,478.59 0.00 0.00 2,094,656.33	2,843.75 0.00 3,500.00 656.25	177.74 0.00 177.74 833.99	833.99
3137EAEX3	FHLMC Note 0.375% Due 09/23/2025	09/23/2020 09/25/2020 3,260,000.00	3,254,475.03 0.00 0.00 3,254,641.80	2,309.17 0.00 3,327.92 1,018.75	166.77 0.00 166.77 1,185.52	1,185.52
362554AC1	GM Financial Securitized Term 2021-4 A3 0.68% Due 09/16/2026	10/13/2021 10/21/2021 775,000.00	774,986.70 0.00 0.00 774,987.19	219.58 439.17 219.58 439.17	0.49 0.00 0.49 439.66	439.66
362585AC5	GM Financial Securitized ART 2022-2 A3 3.1% Due 02/16/2027	04/05/2022 04/13/2022 975,000.00	974,833.99 0.00 0.00 974,839.03	1,259.38 2,518.75 1,259.38 2,518.75	5.04 0.00 5.04 2,523.79	2,523.79
36265MAC9	GM Financial Auto Lease Trust 2022-1 A3 1.9% Due 03/20/2025	02/15/2022 02/23/2022 2,095,000.00	2,094,988.41 0.00 0.00 2,094,989.12	1,216.26 3,317.09 1,216.26 3,317.09	0.71 0.00 0.71 3,317.80	3,317.80
36266FAC3	GM Financial Auto Lease Trust 2022-2 A3 3.42% Due 06/20/2025	05/03/2022 05/11/2022 1,270,000.00	1,269,901.28 0.00 0.00 1,269,906.40	1,327.15 3,619.50 1,327.15 3,619.50	5.12 0.00 5.12 3,624.62	3,624.62
380146AC4	GM Financial Auto Receivables 2022-1 A3 1.26% Due 11/16/2026	01/11/2022 01/19/2022 660,000.00	659,957.59 0.00 0.00 659,959.06	346.50 693.00 346.50 693.00	1.47 0.00 1.47 694.47	694.47

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40139LBD4	Guardian Life Glob Fun Note 1.25% Due 05/13/2026	02/09/2022 02/11/2022 1,350,000.00	1,307,640.17 0.00 0.00 1,308,683.18	843.75 0.00 2,250.00 1,406.25	1,043.01 0.00 1,043.01 2,449.26	2,449.26
43813KAC6	Honda Auto Receivables Trust 2020-3 A3 0.37% Due 10/18/2024	09/22/2020 09/29/2020 689,671.71	758,317.03 0.00 68,679.56 689,643.31	101.32 233.82 92.15 224.65	5.84 0.00 5.84 230.49	230.49
43815BAC4	Honda Auto Receivables Trust 2022-1 A3 1.88% Due 05/15/2026	02/15/2022 02/23/2022 1,640,000.00	1,639,812.23 0.00 0.00 1,639,818.72	1,370.31 2,569.33 1,370.31 2,569.33	6.49 0.00 6.49 2,575.82	2,575.82
43815GAC3	Honda Auto Receivables Trust 2021-4 A3 0.88% Due 01/21/2026	11/16/2021 11/24/2021 1,020,000.00	1,019,852.48 0.00 0.00 1,019,858.10	249.33 748.00 249.33 748.00	5.62 0.00 5.62 753.62	753.62
438516CB0	Honeywell Intl Callable Note Cont 5/1/2025 1.35% Due 06/01/2025	06/23/2020 06/25/2020 2,500,000.00	2,530,146.23 0.00 0.00 2,529,122.64	16,875.00 16,875.00 2,812.50 2,812.50	0.00 1,023.59 (1,023.59) 1,788.91	1,788.91
44891VAC5	Hyundai Auto Lease Trust 2021-B A3 0.33% Due 06/17/2024	06/08/2021 06/16/2021 1,495,000.00	1,494,921.33 0.00 0.00 1,494,929.80	219.27 411.13 219.27 411.13	8.47 0.00 8.47 419.60	419.60
44891WAC3	Hyundai Auto Lease Trust 2022-A A3 1.16% Due 01/15/2025	01/11/2022 01/19/2022 1,200,000.00	1,199,983.74 0.00 0.00 1,199,984.74	618.67 1,160.00 618.67 1,160.00	1.00 0.00 1.00 1,161.00	1,161.00
448977AD0	Hyundai Auto Receivables Trust 2022-A A3 2.22% Due 10/15/2026	03/09/2022 03/16/2022 1,795,000.00	1,794,946.03 0.00 0.00 1,794,947.83	1,771.07 3,320.75 1,771.07 3,320.75	1.80 0.00 1.80 3,322.55	3,322.55
44933LAC7	Hyundai Auto Receivables Trust 2021-A A3 0.38% Due 09/15/2025	04/20/2021 04/28/2021 794,238.98	843,998.66 0.00 49,802.04 794,201.45	142.55 267.28 134.14 258.87	4.83 0.00 4.83 263.70	263.70

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44934KAC8	Hyundai Auto Receivables Trust 2021-B A3 0.38% Due 01/15/2026	07/20/2021 07/28/2021 2,175,000.00	2,174,725.82 0.00 0.00 2,174,738.82	367.33 688.75 367.33 688.75	13.00 0.00 13.00 701.75	701.75
44935FAD6	Hyundai Auto Receivables Trust 2021-C A3 0.74% Due 05/15/2026	11/09/2021 11/17/2021 730,000.00	729,890.53 0.00 0.00 729,894.90	240.09 450.17 240.09 450.17	4.37 0.00 4.37 454.54	454.54
4581X0DN5	Inter-American Dev Bank Note 0.625% Due 07/15/2025	01/13/2021 01/15/2021 2,020,000.00	2,025,121.29 0.00 0.00 2,024,955.40	4,769.44 0.00 5,821.53 1,052.09	0.00 165.89 (165.89) 886.20	886.20
4581X0DV7	Inter-American Dev Bank Note 0.875% Due 04/20/2026	04/13/2021 04/20/2021 5,420,000.00	5,403,197.17 0.00 0.00 5,403,618.60	5,401.18 0.00 9,353.26 3,952.08	421.43 0.00 421.43 4,373.51	4,373.51
4581X0DZ8	Inter-American Dev Bank Note 0.5% Due 09/23/2024	09/15/2021 09/23/2021 4,895,000.00	4,892,812.08 0.00 0.00 4,892,914.53	4,623.06 0.00 6,662.64 2,039.58	102.45 0.00 102.45 2,142.03	2,142.03
459058JB0	Intl. Bank Recon & Development Note 0.625% Due 04/22/2025	04/15/2020 04/22/2020 3,560,000.00	3,553,413.20 0.00 0.00 3,553,647.10	2,410.42 0.00 4,264.58 1,854.16	233.90 0.00 233.90 2,088.06	2,088.06
459058JL8	Intl. Bank Recon & Development Note 0.5% Due 10/28/2025	Various Various 4,000,000.00	3,998,478.06 0.00 0.00 3,998,522.48	1,833.33 0.00 3,500.01 1,666.68	56.49 12.07 44.42 1,711.10	1,711.10
46647PAH9	JP Morgan Chase & Co Callable Note 2X 3/1/2024 3.22% Due 03/01/2025	Various Various 3,000,000.00	3,122,274.75 0.00 0.00 3,117,657.80	24,150.00 0.00 32,200.00 8,050.00	0.00 4,616.95 (4,616.95) 3,433.05	3,433.05
46647PBH8	JP Morgan Chase & Co Callable Note Mthly 3/13/2025 2.005% Due 03/13/2026	03/12/2021 03/16/2021 1,250,000.00	1,273,682.35 0.00 0.00 1,273,069.54	5,430.21 0.00 7,518.75 2,088.54	0.00 612.81 (612.81) 1,475.73	1,475.73

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46647PBK1	JP Morgan Chase & Co Callable Note Cont 4/22/2025 2.083% Due 04/22/2026	08/27/2021 08/31/2021 1,000,000.00	1,022,590.76 0.00 0.00 1,022,025.08	2,256.58 0.00 3,992.42 1,735.84	0.00 565.68 (565.68) 1,170.16	1,170.16
47787JAC2	John Deere Owner Trust 2022-A A3 2.32% Due 09/16/2026	03/10/2022 03/16/2022 1,255,000.00	1,254,778.82 0.00 0.00 1,254,785.55	1,294.04 2,426.33 1,294.04 2,426.33	6.73 0.00 6.73 2,433.06	2,433.06
47788UAC6	John Deere Owner Trust 2021-A A3 0.36% Due 09/15/2025	03/02/2021 03/10/2021 819,870.10	874,961.99 0.00 55,179.37 819,791.85	140.01 262.51 131.18 253.68	9.23 0.00 9.23 262.91	262.91
47789QAC4	John Deere Owner Trust 2021-B A3 0.52% Due 03/16/2026	07/13/2021 07/21/2021 1,020,000.00	1,019,943.01 0.00 0.00 1,019,945.13	235.73 442.00 235.73 442.00	2.12 0.00 2.12 444.12	444.12
47800AAC4	John Deere Owner Trust 2022-B A3 3.74% Due 02/16/2027	07/12/2022 07/20/2022 1,160,000.00	1,159,900.59 0.00 0.00 1,159,903.22	1,928.18 3,615.33 1,928.18 3,615.33	2.63 0.00 2.63 3,617.96	3,617.96
47800BAC2	John Deere Owner Trust 2022-C A3 5.09% Due 06/15/2027	10/12/2022 10/19/2022 2,030,000.00	2,029,847.54 0.00 0.00 2,029,851.20	12,054.82 16,073.09 4,592.31 8,610.58	3.66 0.00 3.66 8,614.24	8,614.24
58768PAC8	Mercedes-Benz Auto Receivables 2022-1 A3 5.21% Due 08/16/2027	11/15/2022 11/22/2022 3,615,000.00	3,614,290.02 0.00 0.00 3,614,307.47	4,708.54 12,032.93 8,370.73 15,695.12	17.45 0.00 17.45 15,712.57	15,712.57
58769KAD6	Mercedes-Benz Auto Lease Trust 2021-B A3 0.4% Due 11/15/2024	06/22/2021 06/29/2021 1,190,000.00	1,189,960.39 0.00 0.00 1,189,963.39	211.56 396.67 211.56 396.67	3.00 0.00 3.00 399.67	399.67
58989V2D5	Met Tower Global Funding Note 1.25% Due 09/14/2026	09/07/2021 09/14/2021 1,705,000.00	1,703,811.95 0.00 0.00 1,703,838.58	4,558.51 0.00 6,334.55 1,776.04	26.63 0.00 26.63 1,802.67	1,802.67

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59217GER6	Metlife Note 1.875% Due 01/11/2027	01/03/2022 01/11/2022 2,475,000.00	2,472,679.14 0.00 0.00 2,472,727.04	18,046.88 0.00 21,914.06 3,867.18	47.90 0.00 47.90 3,915.08	3,915.08
61747YEA9	Morgan Stanley Callable Note Cont 5/30/2024 0.79% Due 05/30/2025	Various Various 4,000,000.00	3,999,199.49 0.00 0.00 3,999,226.73	87.79 0.00 2,721.11 2,633.32	63.41 36.17 27.24 2,660.56	2,660.56
61747YEX9	Morgan Stanley Callable Note Cont 10/16/2025 6.138% Due 10/16/2026	10/19/2022 10/21/2022 1,000,000.00	998,824.07 0.00 0.00 998,849.84	7,331.50 0.00 12,446.50 5,115.00	25.77 0.00 25.77 5,140.77	5,140.77
65479JAD5	Nissan Auto Receivables Owner 2019-C A3 1.93% Due 07/15/2024	10/16/2019 10/23/2019 294,780.03	377,677.27 0.00 82,904.08 294,774.98	323.97 607.44 252.86 536.33	1.79 0.00 1.79 538.12	538.12
69353RFL7	PNC Bank Callable Note Cont 5/9/2023 3.5% Due 06/08/2023	Various Various 3,000,000.00	2,999,583.30 0.00 0.00 2,999,651.65	50,458.34 52,500.00 6,708.33 8,749.99	68.35 0.00 68.35 8,818.34	8,818.34
747525AF0	Qualcomm Inc Callable Note Cont 2/20/2025 3.45% Due 05/20/2025	Various Various 2,725,000.00	2,839,452.87 0.00 0.00 2,835,514.98	2,872.61 0.00 10,706.98 7,834.37	0.00 3,937.89 (3,937.89) 3,896.48	3,896.48
78013XZU5	Royal Bank of Canada Note 2.55% Due 07/16/2024	09/10/2019 09/12/2019 4,000,000.00	4,016,801.11 0.00 0.00 4,015,922.80	38,250.00 0.00 46,750.00 8,500.00	0.00 878.31 (878.31) 7,621.69	7,621.69
78015K7H1	Royal Bank of Canada Note 1.15% Due 06/10/2025	12/22/2021 12/27/2021 1,000,000.00	993,127.04 0.00 0.00 993,358.13	5,462.50 5,750.00 670.83 958.33	231.09 0.00 231.09 1,189.42	1,189.42
79466LAG9	Salesforce.com Inc Callable Note Cont 7/15/2022 0.625% Due 07/15/2024	06/29/2021 07/12/2021 490,000.00	489,865.39 0.00 0.00 489,872.44	1,156.94 0.00 1,412.15 255.21	7.05 0.00 7.05 262.26	262.26

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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
808513BN4	Charles Schwab Corp Callable Note Cont 2/18/2024 0.75% Due 03/18/2024	03/16/2021 03/18/2021 1,130,000.00	1,129,756.16 0.00 0.00 1,129,772.14	1,718.54 0.00 2,424.79 706.25	15.98 0.00 15.98 722.23	722.23
808513BY0	Charles Schwab Corp Callable Note Cont 2/3/2027 2.45% Due 03/03/2027	03/01/2022 03/03/2022 975,000.00	974,104.43 0.00 0.00 974,122.31	5,839.17 0.00 7,829.79 1,990.62	17.88 0.00 17.88 2,008.50	2,008.50
89114TZN5	Toronto-Dominion Bank Note 1.95% Due 01/12/2027	01/25/2022 01/27/2022 1,000,000.00	993,605.69 0.00 0.00 993,737.58	7,529.16 0.00 9,154.17 1,625.01	131.89 0.00 131.89 1,756.90	1,756.90
89114TZT2	Toronto-Dominion Bank Note 2.8% Due 03/10/2027	03/09/2022 03/11/2022 3,250,000.00	3,227,969.81 0.00 0.00 3,228,407.59	20,475.00 0.00 28,058.33 7,583.33	437.78 0.00 437.78 8,021.11	8,021.11
89236TJK2	Toyota Motor Credit Corp Note 1.125% Due 06/18/2026	Various Various 3,615,000.00	3,613,320.16 0.00 0.00 3,613,360.38	18,413.91 20,334.38 1,468.59 3,389.06	40.22 0.00 40.22 3,429.28	3,429.28
89236TKJ3	Toyota Motor Credit Corp Note 4.55% Due 09/20/2027	09/26/2022 09/28/2022 1,500,000.00	1,463,458.33 0.00 0.00 1,464,104.17	13,460.42 0.00 19,147.92 5,687.50	645.84 0.00 645.84 6,333.34	6,333.34
89237VAB5	Toyota Auto Receivables Trust 2020-C A3 0.44% Due 10/15/2024	07/21/2020 07/27/2020 455,854.30	511,763.72 0.00 55,926.91 455,839.43	100.08 187.65 89.14 176.71	2.62 0.00 2.62 179.33	179.33
89238LAC4	Toyota Lease Owner Trust 2022-A A3 1.96% Due 02/20/2025	02/23/2022 02/28/2022 2,555,000.00	2,554,729.51 0.00 0.00 2,554,744.30	1,530.16 4,173.17 1,530.16 4,173.17	14.79 0.00 14.79 4,187.96	4,187.96
89239CAC3	Toyota Lease Owner Trust 2021-B A3 0.42% Due 10/21/2024	07/27/2021 08/02/2021 1,145,000.00	1,144,992.88 0.00 0.00 1,144,993.41	146.94 400.75 146.94 400.75	0.53 0.00 0.53 401.28	401.28

Income Earned

As of December 31, 2022

CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
90331HPL1	US Bank NA Callable Note Cont 12/21/2024 2.05% Due 01/21/2025	01/16/2020 01/21/2020 4,115,000.00	4,111,248.39 0.00 0.00 4,111,397.11	30,462.43 0.00 37,492.22 7,029.79	148.72 0.00 148.72 7,178.51	7,178.51
9128282N9	US Treasury Note 2.125% Due 07/31/2024	10/10/2019 10/11/2019 3,000,000.00	3,029,677.35 0.00 0.00 3,028,164.20	21,307.74 0.00 26,677.99 5,370.25	0.00 1,513.15 (1,513.15) 3,857.10	3,857.10
9128283J7	US Treasury Note 2.125% Due 11/30/2024	Various Various 7,500,000.00	7,552,026.17 0.00 0.00 7,549,816.84	437.84 0.00 14,010.98 13,573.14	0.00 2,209.33 (2,209.33) 11,363.81	11,363.81
912828VB3	US Treasury Note 1.75% Due 05/15/2023	08/22/2022 08/23/2022 5,000,000.00	4,968,503.09 0.00 0.00 4,974,420.69	3,867.40 0.00 11,360.50 7,493.10	5,917.60 0.00 5,917.60 13,410.70	13,410.70
912828YH7	US Treasury Note 1.5% Due 09/30/2024	Various Various 5,500,000.00	5,485,860.84 0.00 0.00 5,486,516.02	14,052.20 0.00 21,078.29 7,026.09	655.18 0.00 655.18 7,681.27	7,681.27
912828Z78	US Treasury Note 1.5% Due 01/31/2027	04/27/2022 04/28/2022 3,000,000.00	2,847,691.96 0.00 0.00 2,850,794.16	15,040.76 0.00 18,831.52 3,790.76	3,102.20 0.00 3,102.20 6,892.96	6,892.96
912828ZC7	US Treasury Note 1.125% Due 02/28/2025	03/24/2020 03/25/2020 2,500,000.00	2,533,703.07 0.00 0.00 2,532,428.93	7,147.79 0.00 9,556.28 2,408.49	0.00 1,274.14 (1,274.14) 1,134.35	1,134.35
912828ZL7	US Treasury Note 0.375% Due 04/30/2025	06/04/2020 06/05/2020 2,500,000.00	2,497,885.17 0.00 0.00 2,497,959.59	802.83 0.00 1,605.66 802.83	74.42 0.00 74.42 877.25	877.25
91282CAM3	US Treasury Note 0.25% Due 09/30/2025	10/16/2020 10/19/2020 1,750,000.00	1,746,557.75 0.00 0.00 1,746,660.95	745.19 0.00 1,117.79 372.60	103.20 0.00 103.20 475.80	475.80

Income Earned

As of December 31, 2022

CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
91282CBC4	US Treasury Note 0.375% Due 12/31/2025	12/29/2020 12/31/2020 3,000,000.00	2,999,855.48 0.00 0.00 2,999,859.46	4,707.88 5,625.00 31.08 948.20	3.98 0.00 3.98 952.18	952.18
91282CBH3	US Treasury Note 0.375% Due 01/31/2026	Various Various 6,000,000.00	5,942,908.06 0.00 0.00 5,944,437.75	7,520.38 0.00 9,415.76 1,895.38	1,529.69 0.00 1,529.69 3,425.07	3,425.07
91282CBT7	US Treasury Note 0.75% Due 03/31/2026	Various Various 8,000,000.00	7,931,261.92 0.00 0.00 7,933,014.29	10,219.78 0.00 15,329.67 5,109.89	1,752.37 0.00 1,752.37 6,862.26	6,862.26
91282CCF6	US Treasury Note 0.75% Due 05/31/2026	Various Various 4,500,000.00	4,472,390.53 0.00 0.00 4,473,060.77	92.72 0.00 2,967.03 2,874.31	670.24 0.00 670.24 3,544.55	3,544.55
91282CCK5	US Treasury Note 0.125% Due 06/30/2023	09/26/2022 09/27/2022 5,000,000.00	4,886,520.61 0.00 0.00 4,903,192.93	2,615.49 3,125.00 17.27 526.78	16,672.32 0.00 16,672.32 17,199.10	17,199.10
91282CCT6	US Treasury Note 0.375% Due 08/15/2024	08/30/2021 08/31/2021 5,000,000.00	4,998,310.00 0.00 0.00 4,998,394.10	5,502.72 0.00 7,082.20 1,579.48	84.10 0.00 84.10 1,663.58	1,663.58
91282CCW9	US Treasury Note 0.75% Due 08/31/2026	Various Various 12,500,000.00	12,471,503.90 0.00 0.00 12,472,149.17	23,825.97 0.00 31,854.28 8,028.31	645.27 0.00 645.27 8,673.58	8,673.58
91282CCX7	US Treasury Note 0.375% Due 09/15/2024	Various Various 9,000,000.00	8,980,722.77 0.00 0.00 8,981,636.53	7,178.87 0.00 10,069.05 2,890.18	913.76 0.00 913.76 3,803.94	3,803.94
91282CDG3	US Treasury Note 1.125% Due 10/31/2026	Various Various 9,500,000.00	9,449,759.30 0.00 0.00 9,450,848.43	9,152.29 0.00 18,304.55 9,152.26	1,089.13 0.00 1,089.13 10,241.39	10,241.39

Income Earned

As of December 31, 2022

CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
91282CDR9	US Treasury Note Due 12/31/2023	12/28/2021 12/31/2021 0.00	1,000,021.14 0.00 1,000,020.07 0.00	3,138.59 3,546.20 0.00 407.61	0.00 1.07 (1.07) 406.54	406.54
91282CEN7	US Treasury Note 2.75% Due 04/30/2027	Various Various 7,500,000.00	7,059,479.07 0.00 0.00 7,067,955.88	17,662.29 0.00 35,324.58 17,662.29	8,476.81 0.00 8,476.81 26,139.10	26,139.10
91282CEQ0	US Treasury Note 2.75% Due 05/15/2025	Various Various 12,500,000.00	12,174,433.41 0.00 0.00 12,185,697.44	15,193.37 0.00 44,630.53 29,437.16	11,264.03 0.00 11,264.03 40,701.19	40,701.19
91282CEW7	US Treasury Note 3.25% Due 06/30/2027	Various Various 10,000,000.00	10,058,110.13 0.00 0.00 10,057,032.72	136,005.44 162,500.00 897.80 27,392.36	126.31 1,203.72 (1,077.41) 26,314.95	26,314.95
91282CFE6	US Treasury Note 3.125% Due 08/15/2025	Various Various 12,500,000.00	12,308,255.17 0.00 0.00 12,314,271.46	114,639.95 0.00 147,545.86 32,905.91	6,016.29 0.00 6,016.29 38,922.20	38,922.20
91282CFM8	US Treasury Note 4.125% Due 09/30/2027	Various Various 4,000,000.00	1,495,047.97 2,530,664.06 0.00 4,025,605.64	10,539.15 (23,231.46) 42,156.59 8,385.98	87.02 193.41 (106.39) 8,279.59	8,279.59
91282CFP1	US Treasury Note 4.25% Due 10/15/2025	Various Various 4,000,000.00	1,494,081.16 2,510,839.84 0.00 4,004,980.04	8,231.46 (19,557.01) 36,428.57 8,640.10	174.92 115.88 59.04 8,699.14	8,699.14
91324PEC2	United Health Group Inc Callable Note Cont 4/15/2026 1.15% Due 05/15/2026	Various Various 635,000.00	636,444.25 0.00 0.00 636,408.76	324.56 0.00 933.10 608.54	0.00 35.49 (35.49) 573.05	573.05
91324PEG3	United Health Group Inc Callable Note Cont 4/15/2027 3.7% Due 05/15/2027	08/16/2022 08/18/2022 2,000,000.00	2,018,655.32 0.00 0.00 2,018,299.65	3,288.89 0.00 9,455.56 6,166.67	0.00 355.67 (355.67) 5,811.00	5,811.00

Income Earned

As of December 31, 2022

CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
92348KAV5	Verizon Master Trust 2022-5 A1A 3.72% Due 07/20/2027	Various Various 3,656,000.00	3,625,535.01 0.00 0.00 3,626,583.19	4,155.66 11,333.60 4,155.66 11,333.60	1,048.18 0.00 1,048.18 12,381.78	12,381.78
927804GH1	Virginia Electric Power Corp Callable Note Cont. 4/15/2027 3.75% Due 05/15/2027	Various Various 3,000,000.00	2,999,621.02 0.00 0.00 2,999,628.26	5,000.00 0.00 14,375.01 9,375.01	39.28 32.04 7.24 9,382.25	9,382.25
931142EK5	Wal-Mart Stores Callable Note Cont 5/26/2023 3.4% Due 06/26/2023	Various 06/27/2018 4,570,000.00	4,569,865.25 0.00 0.00 4,569,885.43	66,899.72 77,690.00 2,158.06 12,948.34	20.18 0.00 20.18 12,968.52	12,968.52
931142ER0	Wal-Mart Stores Callable Note Cont 08/17/2026 1.05% Due 09/17/2026	09/08/2021 09/17/2021 780,000.00	778,881.03 0.00 0.00 778,906.06	1,683.50 0.00 2,366.00 682.50	25.03 0.00 25.03 707.53	707.53
931142EX7	Wal-Mart Stores Callable Note Cont 09/09/2027 3.95% Due 09/09/2027	Various 09/09/2022 1,500,000.00	1,497,944.29 0.00 0.00 1,497,980.85	13,495.83 0.00 18,433.34 4,937.51	36.56 0.00 36.56 4,974.07	4,974.07
Total Fixed Income		**373,416,427.03**	**368,784,827.79** **5,041,503.90** **1,336,500.12** **372,516,759.62**	**1,533,133.20** **697,326.23** **1,455,614.47** **619,807.50**	**74,328.75** **47,400.70** **26,928.05** **646,735.55**	**646,735.55**

Income Earned

As of December 31, 2022

CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
CASH & EQUIVALENT						
262006307	Dreyfus Gov't Cash Management Money Market Fund	08/15/2022 08/15/2022 1,104,562.26	4,139,450.04 1,084,139.64 4,119,027.42 1,104,562.26	0.00 11,091.09 0.00 11,091.09	0.00 0.00 0.00 11,091.09	11,091.09
Total Cash & Equivalent		**1,104,562.26**	**4,139,450.04 1,084,139.64 4,119,027.42 1,104,562.26**	**0.00 11,091.09 0.00 11,091.09**	**0.00 0.00 0.00 11,091.09**	**11,091.09**
TOTAL PORTFOLIO		**374,520,989.29**	**372,924,277.83 6,125,643.54 5,455,527.54 373,621,321.88**	**1,533,133.20 708,417.32 1,455,614.47 630,898.59**	**74,328.75 47,400.70 26,928.05 657,826.64**	**657,826.64**

Important Disclosures

As of December 31, 2022

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

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

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

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

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

Benchmark Disclosures

ICE BofA 3-Month US Treasury Bill Index

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

ICE BofA 1-5 Yr US Treasury & Agency Index

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

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

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

0-3 Yr Treasury*

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

CSACEIO Core Fixed Custom Index

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

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

Asset Class 10-Year Snapshot Disclosure

As of December 31, 2022

- **US Small Cap Stocks – Morgan Stanley Capital International (MSCI) Small Cap 1750** – The MSCI Small Cap 1750 is a market capitalization weighted index that measures the performance of small capitalization U.S. stocks.

- **US Mid Cap Stocks – Morgan Stanley Capital International (MSCI) Mid Cap 450** – The MSCI Mid Cap 450 is a market capitalization weighted index that measures the performance of mid-capitalization U.S. stocks.

- **US Large Cap Stocks – Standard & Poor's 500** – The S&P 500 is a market value weighted index of 500 large capitalization stocks. The 500 companies included in the index capture approximately 80% of available U.S. market capitalization.

- **International Stocks – Morgan Stanley Capital International (MSCI) EAFE** – The MSCI EAFE International Equity Index is a market capitalization weighted index that captures international equity performance of large and mid-cap stocks in the developed stock markets of Europe, Australasia, and the Far East.

- **Emerging Market Stocks – Morgan Stanley Capital International (MSCI) Emerging Markets** – The MSCI Emerging Markets Index is a market capitalization weighted index that captures equity performance of large and mid-cap stocks across emerging market countries.

- **U.S. Real Estate – Morgan Stanley Capital International (MSCI) REIT** – The MSCI US REIT Index is a free float-adjusted market capitalization index that is comprised of equity REITs. It represents about 99% of the US REIT universe and securities are classified in the REIT sector according to the Global Industry Classification Standard (GICS®). It excludes Mortgage REITs and selected Specialized REITs.

- **International Real Estate – S&P Developed Ex-US Property** – The S&P Developed Ex-US Property Index is a market capitalization weighted index that captures the performance of a universe of publicly traded property companies based in developing countries outside of the US. The companies included are engaged in real estate related activities, such as property ownership, management, development, rental and investment.

- **US Core Bonds – ICE BofA US Corporate, Government, Mortgage** – The ICE BofA US Corporate, Government, Mortgage index is a broad measure of US investment grade bond performance, including US Treasuries, agencies, investment-grade corporates and mortgage securities.

- **US High Yield Bonds – ICE BofA US High Yield** – The ICE BofA High Yield Bond Index measures the market of USD-denominated, non-investment grade, fixed-rate, taxable corporate bonds.

- **International Bonds – Bloomberg Barclays Global Aggregate ex-USD Total Return Index Value Unhedged USD** – Index from 2/1/2013 – current. This index measures the performance of global investment grade debt from 24 local currency markets. This multi- currency benchmark includes treasury, government-related, corporate and securitized fixed-rate bonds from both developed and emerging markets issuers. S&P Citigroup International Govt Bond – Index from 1/1/2009 – 1/31/2013. This index measures the performance of sovereign bonds of non-U.S. developed countries.

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

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

PMIA/LAIF Performance Report
as of 01/18/23

PMIA Average Monthly Effective Yields[1]

December	**2.173**
November	2.007
October	1.772

Quarterly Performance Quarter Ended 12/31/22

LAIF Apportionment Rate[2]:	2.07
LAIF Earnings Ratio[2]:	0.00005680946709337
LAIF Fair Value Factor[1]:	0.981389258
PMIA Daily[1]:	2.29
PMIA Quarter to Date[1]:	1.98
PMIA Average Life[1]:	287

Pooled Money Investment Account Monthly Portfolio Composition [1] 12/31/22 $199.6 billion

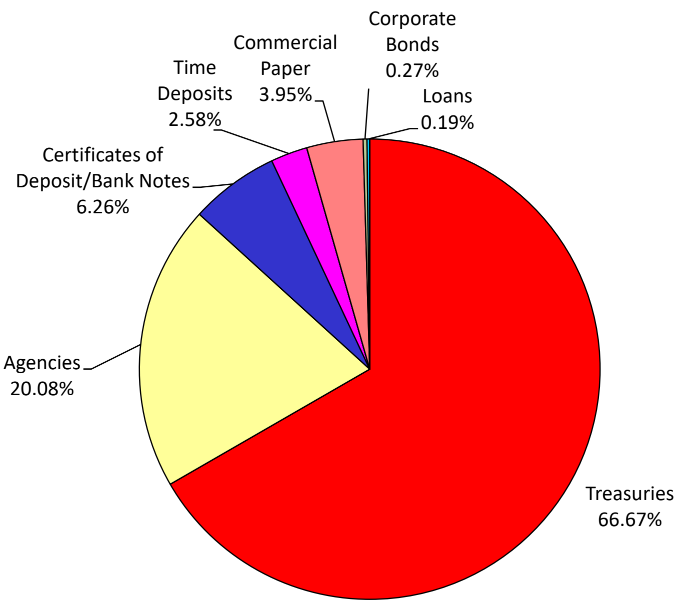


Chart does not include $3,466,000.00 in mortgages, which equates to 0.002%. Percentages may not total 100% due to rounding.

Daily rates are now available here. View PMIA Daily Rates

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

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

Pooled Money Investment Account

Portfolio as of 12/31/2022

PAR VALUES MATURING BY DATE AND TYPE

Maturities in Millions of Dollars[1]

ITEM	1 day to 30 days	31 days to 60 days	61 days to 90 days	91 days to 120 days	121 days to 150 days	151 days to 180 days	181 days to 210 days	211 days to 270 days	271 days to 1 year	1 year to 2 years	2 years to 3 years	3 years to 4 years	4 years to 5 year/out	Total	Weight (% of Total)
TREASURY	$ 5,300	$ 13,800	$ 12,050	$ 3,000	$ 5,500	$ 7,200	$ 6,700	$ 11,750	$ 15,500	$ 40,000	$ 11,600		$ 300	$ 132,700	66.26%
AGENCY[2]	$ 3,895	$ 5,550	$ 4,725	$ 3,550	$ 6,010	$ 2,900	$ 2,575	$ 2,440	$ 2,800	$ 3,330	$ 2,825	$ 550	$ 200	$ 41,350	20.65%
CDs + BNs	$ 3,400	$ 2,900	$ 1,550	$ 2,200	$ 800	$ 350	$ 600	$ 300	$ 400					$ 12,500	6.24%
CP	$ 1,950	$ 2,000	$ 1,300	$ 1,250	$ 750	$ 400	$ 300	$ 100						$ 8,050	4.02%
TDs	$ 1,294	$ 819	$ 1,579	$ 512	$ 367	$ 574								$ 5,144	2.57%
CORP BND	$ 55	$ 20		$ 25			$ 25			$ 89	$ 138	$ 124	$ 50	$ 526	0.26%
REPO														$ -	0.00%
BAs														$ -	0.00%
TOTAL	$ 15,894	$ 25,089	$ 21,204	$ 10,537	$ 13,427	$ 11,424	$ 10,200	$ 14,590	$ 18,700	$ 43,419	$ 14,563	$ 674	$ 550	$ 200,270	100.00%
Percent	7.94%	12.53%	10.59%	5.26%	6.70%	5.70%	5.09%	7.29%	9.34%	21.68%	7.27%	0.34%	0.27%		
Cumulative %	7.94%	20.46%	31.05%	36.31%	43.02%	48.72%	53.81%	61.10%	70.44%	92.12%	99.39%	99.73%	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
12/31/2022

Description	Carrying Cost Plus Accrued Interest Purch.	Amortized Cost	Fair Value	Accrued Interest
United States Treasury:				
Bills	$ 35,572,298,376.73	$ 35,896,965,984.48	$ 35,813,625,000.00	NA
Notes	$ 96,336,543,012.97	$ 96,327,058,254.86	$ 93,171,299,000.00	$ 287,620,426.50
Federal Agency:				
SBA	$ 338,889,007.89	$ 338,889,007.89	$ 338,773,080.09	$ 1,004,954.08
MBS-REMICs	$ 3,465,697.68	$ 3,465,697.68	$ 3,425,155.69	$ 15,470.20
Debentures	$ 9,096,582,571.99	$ 9,096,520,766.45	$ 8,886,499,200.00	$ 26,924,215.25
Debentures FR	$ -	$ -	$ -	$ -
Debentures CL	$ 2,900,000,000.00	$ 2,900,000,000.00	$ 2,833,516,000.00	$ 26,791,810.50
Discount Notes	$ 25,325,736,041.68	$ 25,562,614,902.86	$ 25,510,373,000.00	NA
Supranational Debentures	$ 2,426,390,203.78	$ 2,425,759,648.22	$ 2,338,151,100.00	$ 7,376,541.50
Supranational Debentures FR	$ -	$ -	$ -	$ -
CDs and YCDs FR	$ -	$ -	$ -	$ -
Bank Notes	$ 100,000,000.00	$ 100,000,000.00	$ 99,990,832.29	$ 1,541,666.67
CDs and YCDs	$ 12,400,000,000.00	$ 12,400,000,000.00	$ 12,382,893,375.51	$ 124,083,166.66
Commercial Paper	$ 7,895,772,944.44	$ 7,975,413,013.94	$ 7,970,181,986.08	NA
Corporate:				
Bonds FR	$ -	$ -	$ -	$ -
Bonds	$ 530,321,150.56	$ 530,164,414.45	$ 503,140,960.00	$ 4,279,027.65
Repurchase Agreements	$ -	$ -	$ -	$ -
Reverse Repurchase	$ -	$ -	$ -	$ -
Time Deposits	$ 5,144,000,000.00	$ 5,144,000,000.00	$ 5,144,000,000.00	NA
PMIA & GF Loans	$ 376,811,000.00	$ 376,811,000.00	$ 376,811,000.00	NA
TOTAL	$ 198,446,810,007.72	$ 199,077,662,690.83	$ 195,372,679,689.66	$ 479,637,279.01

Fair Value Including Accrued Interest $ 195,852,316,968.67

Repurchase Agreements, Time Deposits, PMIA & General Fund loans, and
Reverse Repurchase agreements are carried at portfolio book value (carrying cost).

The value of each participating dollar equals the fair value divided by the amortized cost (0.981389258).
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 $19.627,785.16 or $20,000,000.00 x 0.981389258.

California State Treasurer
Fiona Ma, CPA

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

November 01, 2022

LAIF Home
PMIA Average Monthly Yields

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

Tran Type Definitions

Account Number: 35-34-001

October 2022 Statement

Effective Date	Transaction Date	Tran Type	Confirm Number	Web Confirm Number	Authorized Caller	Amount
10/11/2022	10/7/2022	RW	1714203	1674529	ALANA THEIS	-750,000.00
10/14/2022	10/13/2022	QRD	1715028	N/A	SYSTEM	221,208.51
10/17/2022	10/14/2022	RW	1716793	1677125	ALANA THEIS	-64,000,000.00
10/18/2022	10/18/2022	RW	1716873	1677216	ALANA THEIS	-3,818,000.00
10/24/2022	10/24/2022	RW	1717150	1677485	ALANA THEIS	-6,642,000.00

Account Summary

Total Deposit:	221,208.51	Beginning Balance:	74,999,443.86
Total Withdrawal:	-75,210,000.00	Ending Balance:	10,652.37

California State Treasurer
Fiona Ma, CPA

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

December 02, 2022

LAIF Home
PMIA Average Monthly Yields

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

Tran Type Definitions

Account Number: 35-34-001

November 2022 Statement

Account Summary

Total Deposit:	0.00	Beginning Balance:	10,652.37
Total Withdrawal:	0.00	Ending Balance:	10,652.37

California State Treasurer
Fiona Ma, CPA

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

January 03, 2023

LAIF Home
PMIA Average Monthly Yields

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

Tran Type Definitions

Account Number: 35-34-001

December 2022 Statement

Account Summary

Total Deposit:	0.00	Beginning Balance:	10,652.37
Total Withdrawal:	0.00	Ending Balance:	10,652.37

MALIA M. COHEN

California State Controller

LOCAL AGENCY INVESTMENT FUND
REMITTANCE ADVICE

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

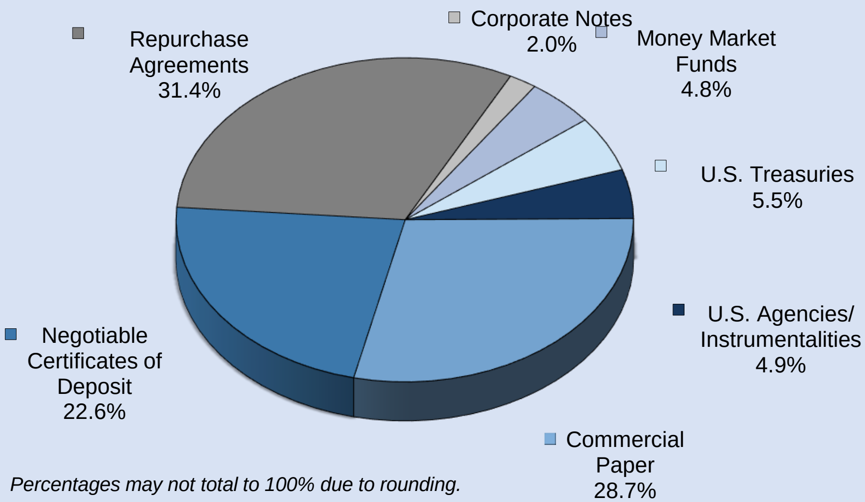
As of 01/13/2023, your Local Agency Investment Fund account has been directly credited with the interest earned on your deposits for the quarter ending 12/31/2022.

Earnings Ratio		.00005680946709337
Interest Rate		2.07%
Dollar Day Total	$	1,247,276,307.41
Quarter End Principal Balance	$	10,652.37
Quarterly Interest Earned	$	70,857.10

Cash Reserve Portfolio Characteristics as of December 31, 2022

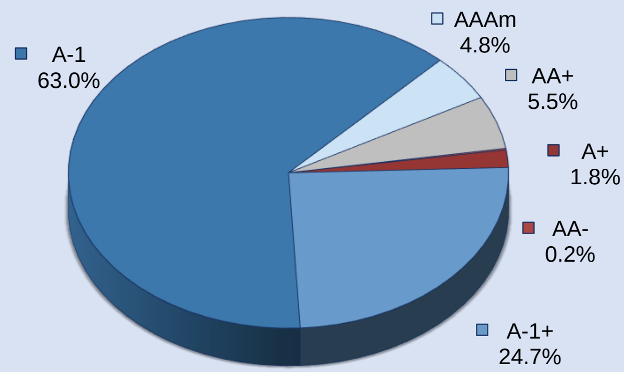
Total Fund Net Assets[1]	**$11,951,315,278**	**Weighted Average Maturity**	**31 Days**
Current 7-Day Yield[2]	**4.4978%**	**Net Asset Value per Share**	**$1.00**
S&P Rating[3]	**AAAm**		

Portfolio Sector Composition



Percentages may not total to 100% due to rounding.

Portfolio Credit Quality Distribution**



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

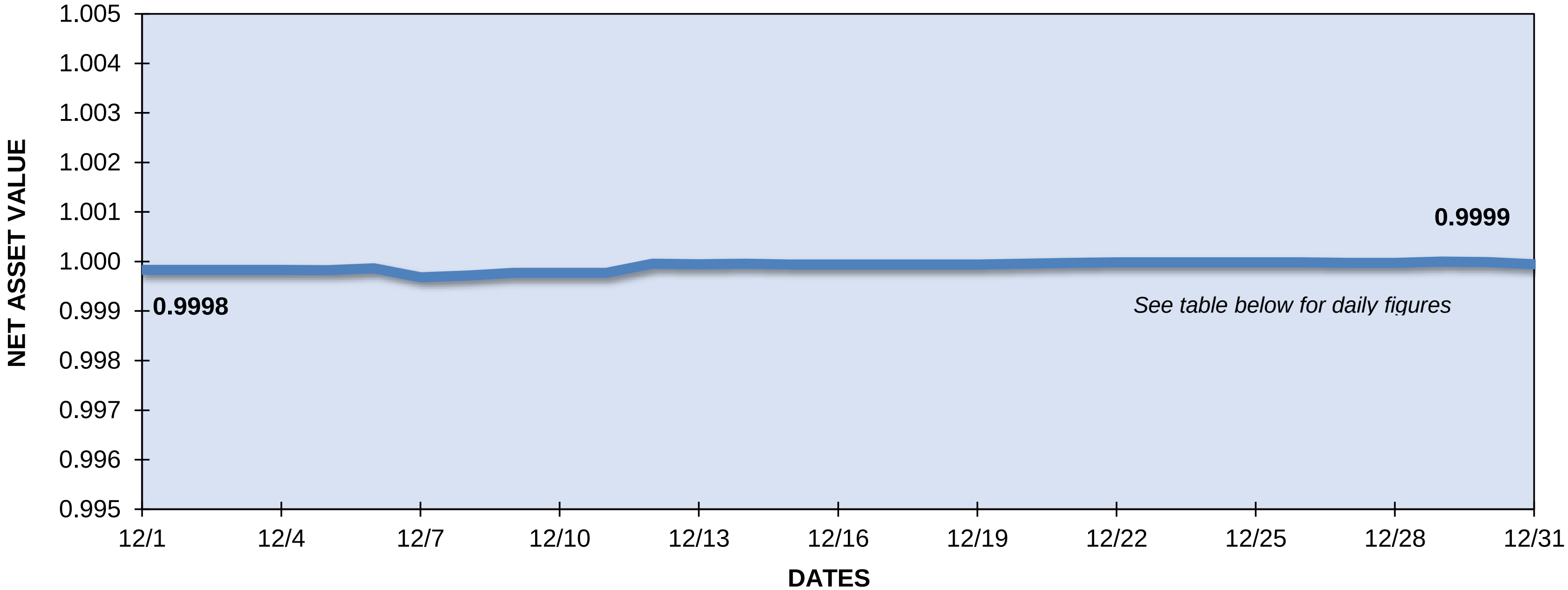
1. *Total fund net assets, portfolio holdings valued at amortized cost, trade date based.*

2. *As of December 31, 2022, 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]
December 2022



Daily Figures

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
0.9998	0.9998	0.9998	0.9998	0.9998	0.9999	0.9997	0.9997	0.9998	0.9998	0.9998	1.0000	0.9999	1.0000	0.9999	0.9999
17	**18**	**19**	**20**	**21**	**22**	**23**	**24**	**25**	**26**	**27**	**28**	**29**	**30**	**31**	
0.9999	0.9999	0.9999	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	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]

	2016	2017	2018	2019	2020	2021	2022
January	0.3804%	0.8452%	1.4252%	2.6223%	1.7826%	0.1194%	0.0511%
February	0.4452%	0.8492%	1.5024%	2.6367%	1.7466%	0.0954%	0.0617%
March	0.4975%	0.8890%	1.6241%	2.6083%	1.4974%	0.0836%	0.2528%
April	0.4783%	0.9623%	1.8398%	2.5501%	0.9807%	0.0552%	0.4991%
May	0.4864%	0.9732%	1.9545%	2.5161%	0.6690%	0.0539%	0.8198%
June	0.5118%	1.0515%	2.0458%	2.4826%	0.5130%	0.0502%	1.1392%
July	0.5476%	1.1185%	2.1066%	2.4154%	0.3713%	0.0506%	1.6400%
August	0.6390%	1.1357%	2.1206%	2.2843%	0.2996%	0.0518%	2.2972%
September	0.6352%	1.1476%	2.1417%	2.2206%	0.2741%	0.0507%	2.6136%
October	0.6594%	1.1681%	2.2732%	2.0520%	0.1892%	0.0512%	3.1376%
November	0.6552%	1.1991%	2.3584%	1.8832%	0.1358%	0.0506%	3.9047%
December	0.7178%	1.2915%	2.4639%	1.8005%	0.1214%	0.0503%	4.3041%

Current Annualized Yield:[1]

4.4978%

1. As of December 31, 2022. 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 **December 31, 2022**

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)	RPE94M2A6	4.260%	01/03/2023	01/03/2023	01/03/2023	950,000,000.00	950,000,000.00
BNP PARIBAS	RPE14CEK0	3.980%	01/03/2023	01/03/2023	01/03/2023	175,000,000.00	175,000,000.00
BNP PARIBAS	RPE84J3M8	4.220%	01/09/2023	01/09/2023	02/02/2023	139,000,000.00	139,000,000.00
BNP PARIBAS	RPE94KJ61	4.300%	01/09/2023	01/09/2023	02/02/2023	70,000,000.00	70,000,000.00
Category of Investment Sub-Total						**1,334,000,000.00**	**1,334,000,000.00**
U.S. Treasury Debt							
UNITED STATES TREASURY	912828UH1	4.615%	01/15/2023	01/15/2023	01/15/2023	662,241,960.00	660,873,726.61
Category of Investment Sub-Total						**662,241,960.00**	**660,873,726.61**
U.S. Government Agency Repurchase Agreement							
BNP PARIBAS	RPEA4GRU5	4.180%	01/09/2023	01/09/2023	02/02/2023	115,000,000.00	115,000,000.00
BOFA SECURITIES INC	RPE94M2K4	4.300%	01/03/2023	01/03/2023	01/03/2023	550,000,000.00	550,000,000.00
BOFA SECURITIES INC	RPE44EPZ5	4.000%	01/03/2023	01/03/2023	01/03/2023	108,000,000.00	108,000,000.00
BOFA SECURITIES INC	RPE34KFU5	4.290%	01/09/2023	01/09/2023	02/02/2023	175,000,000.00	175,000,000.00
CREDIT AGRICOLE CIB/US	RPE94M2L2	4.280%	01/03/2023	01/03/2023	01/03/2023	496,700,000.00	496,700,000.00
GOLDMAN SACHS & CO	RPED4LWC2	4.260%	01/03/2023	01/03/2023	01/03/2023	724,600,000.00	724,600,000.00
GOLDMAN SACHS & CO	RPE14IQJ7	4.280%	01/09/2023	01/09/2023	02/02/2023	245,000,000.00	245,000,000.00
Category of Investment Sub-Total						**2,414,300,000.00**	**2,414,300,000.00**
U.S. Government Agency Debt							
FEDERAL HOME LOAN BANKS	313384BZ1	4.350%	02/17/2023	02/17/2023	02/17/2023	363,000,000.00	360,951,965.20
FEDERAL HOME LOAN BANKS	313384CE7	4.400%	02/22/2023	02/22/2023	02/22/2023	125,000,000.00	124,210,972.23
FEDERAL HOME LOAN BANKS	313384DL0	4.511%	03/24/2023	03/24/2023	03/24/2023	100,000,000.00	98,984,111.12
Category of Investment Sub-Total						**588,000,000.00**	**584,147,048.55**
Other Instrument - Corporate Note							
CISCO SYSTEMS INC	17275RBE1	4.627%	02/28/2023	02/28/2023	02/28/2023	18,860,000.00	18,798,527.03
PEPSICO INC	713448CG1	4.702%	03/01/2023	03/01/2023	03/01/2023	25,000,000.00	24,919,620.79

California Asset Management Trust Cash Reserve Portfolio

Schedule of Investments

For the Month Ending **December 31, 2022**

Category of Investment / Issuer	CUSIP	Yield to Maturity	Maturity Date for WAM (1)	Maturity Date for WAL (2)	Final Maturity Date (3)	Principal	Value (4)
Other Instrument - Corporate Note							
TOYOTA MOTOR CREDIT CORP	89236TJE6	4.620%(5)	01/03/2023	04/06/2023	04/06/2023	54,822,000.00	54,797,106.15
TOYOTA MOTOR CREDIT CORP	89236TJS5	4.650%(5)	01/01/2023	06/13/2023	06/13/2023	74,400,000.00	74,367,721.76
TOYOTA MOTOR CREDIT CORP	89236TKE4	5.050%(5)	01/01/2023	07/25/2023	07/25/2023	62,400,000.00	62,453,551.85
Category of Investment Sub-Total						**235,482,000.00**	**235,336,527.58**
Investment Company							
DREYFUS GOV CASH MGMT MMF	262006208	4.190%	01/07/2023	01/07/2023	01/07/2023	225,000,000.00	225,000,000.00
DWS Government MMF	25160K207	4.203%	01/07/2023	01/07/2023	01/07/2023	1,000,000.00	1,000,000.00
GOLDMAN SACHS GOV OBLI MMF	38141W273	4.140%	01/07/2023	01/07/2023	01/07/2023	1,000,000.00	1,000,000.00
INVESCO GOVERNMENT & AGENCY PO	825252885	4.221%	01/07/2023	01/07/2023	01/07/2023	350,000,000.00	350,000,000.00
Category of Investment Sub-Total						**577,000,000.00**	**577,000,000.00**
Financial Company Commercial Paper							
ABN AMRO FUNDING USA LLC	00084CP97	4.654%	02/09/2023	02/09/2023	02/09/2023	90,000,000.00	89,551,500.00
ABN AMRO FUNDING USA LLC	00084CPD8	4.643%	02/13/2023	02/13/2023	02/13/2023	50,000,000.00	49,725,875.00
ABN AMRO FUNDING USA LLC	00084CQL9	4.685%	03/20/2023	03/20/2023	03/20/2023	75,000,000.00	74,247,625.00
BANK OF MONTREAL CHICAGO	06367NBK8	4.750%(5)	01/03/2023	01/03/2023	01/03/2023	60,000,000.00	60,000,000.00
CANADIAN IMPERIAL HLDS	13609AAG0	4.690%(5)	01/01/2023	01/03/2023	01/03/2023	35,000,000.00	35,000,000.00
CANADIAN IMPERIAL HLDS	13609AAM7	4.730%(5)	01/01/2023	01/03/2023	01/03/2023	35,000,000.00	35,000,000.00
CANADIAN IMPERIAL HLDS	13609AAS4	4.780%(5)	01/01/2023	04/06/2023	04/06/2023	31,000,000.00	31,000,000.00
CANADIAN IMPERIAL HLDS	13609AAT2	4.950%(5)	01/01/2023	04/19/2023	04/19/2023	30,000,000.00	30,000,000.00
CITIGROUP GLOBAL MARKETS	17327BTL9	5.260%	06/20/2023	06/20/2023	06/20/2023	20,000,000.00	19,518,333.33
CITIGROUP GLOBAL MARKETS	17327BVF9	5.303%	08/15/2023	08/15/2023	08/15/2023	25,000,000.00	24,196,444.44
DZ BANK AG DEUTSCHE ZENTRAL	26821JP12	4.604%	02/01/2023	02/01/2023	02/01/2023	40,000,000.00	39,843,277.78
DZ BANK AG DEUTSCHE ZENTRAL	26821JP95	4.593%	02/09/2023	02/09/2023	02/09/2023	50,000,000.00	49,754,083.33
DZ BANK AG DEUTSCHE ZENTRAL	26821JPA2	4.530%	02/10/2023	02/10/2023	02/10/2023	35,000,000.00	34,825,777.78
METLIFE SHORT TERM FUNDING	59157UP61	4.440%	02/06/2023	02/06/2023	02/06/2023	45,000,000.00	44,801,550.00
METLIFE SHORT TERM FUNDING	59157UPU8	4.680%	02/28/2023	02/28/2023	02/28/2023	41,000,000.00	40,695,483.89
MIZUHO BANK LTD/NY	60689GQ25	4.729%	03/02/2023	03/02/2023	03/02/2023	50,000,000.00	49,611,250.00

CAMP®

California Asset Management Trust Cash Reserve Portfolio

Schedule of Investments

For the Month Ending **December 31, 2022**

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							
MUFG BANK LTD/NY	62479MPT4	4.817%	02/27/2023	02/27/2023	02/27/2023	60,000,000.00	59,547,800.00
MUFG BANK LTD/NY	62479MQD8	4.736%	03/13/2023	03/13/2023	03/13/2023	75,000,000.00	74,307,750.00
MUFG BANK LTD/NY	62479MSF1	5.234%	05/15/2023	05/15/2023	05/15/2023	36,000,000.00	35,316,600.00
MUFG BANK LTD/NY	62479MTS2	5.118%	06/26/2023	06/26/2023	06/26/2023	40,000,000.00	39,024,177.78
NATIXIS NY BRANCH	63873KSH1	5.161%	05/17/2023	05/17/2023	05/17/2023	30,000,000.00	29,429,933.33
PRICOA SHORT TERM FUNDING LLC	74154GN33	3.941%	01/03/2023	01/03/2023	01/03/2023	30,000,000.00	29,993,500.00
PRICOA SHORT TERM FUNDING LLC	74154GU35	5.432%	07/03/2023	07/03/2023	07/03/2023	22,000,000.00	21,412,875.00
ROYAL BANK OF CANADA NY	78015M6Z8	4.800%(5)	01/01/2023	04/10/2023	04/10/2023	25,000,000.00	25,000,000.00
SUMITOMO MITSUI TRUST NY	86563HP38	4.593%	02/03/2023	02/03/2023	02/03/2023	90,000,000.00	89,625,587.50
SUMITOMO MITSUI TRUST NY	86563HQE3	4.786%	03/14/2023	03/14/2023	03/14/2023	25,000,000.00	24,764,000.00
SUMITOMO MITSUI TRUST NY	86563HQL7	4.859%	03/20/2023	03/20/2023	03/20/2023	30,000,000.00	29,689,300.00
SUMITOMO MITSUI TRUST NY	86563HR69	4.812%	04/06/2023	04/06/2023	04/06/2023	61,000,000.00	60,236,991.67
SUMITOMO MITSUI TRUST NY	86563HRJ1	4.819%	04/18/2023	04/18/2023	04/18/2023	25,000,000.00	24,647,791.67
Category of Investment Sub-Total						**1,261,000,000.00**	**1,250,767,507.50**
Certificate of Deposit							
BANK OF AMERICA NA	06052TT59	5.150%	07/12/2023	07/12/2023	07/12/2023	60,000,000.00	60,000,000.00
BANK OF MONTREAL CHICAGO	06367CXL6	4.530%(5)	01/05/2023	05/05/2023	05/05/2023	60,000,000.00	60,000,000.00
BANK OF MONTREAL CHICAGO	06367D2W4	5.400%	09/08/2023	09/08/2023	09/08/2023	35,000,000.00	35,000,000.00
BANK OF NOVA SCOTIA HOUSTON	06417MH24	4.800%(5)	01/01/2023	02/17/2023	02/17/2023	85,000,000.00	85,000,000.00
BANK OF NOVA SCOTIA HOUSTON	06417MD36	4.820%(5)	01/01/2023	03/14/2023	03/14/2023	25,000,000.00	25,000,494.52
BANK OF NOVA SCOTIA HOUSTON	06417MJ89	5.020%(5)	01/01/2023	05/26/2023	05/26/2023	30,000,000.00	29,999,992.91
BANK OF NOVA SCOTIA HOUSTON	06417MM93	4.880%(5)	01/01/2023	07/03/2023	07/03/2023	50,000,000.00	50,000,000.00
BANK OF NOVA SCOTIA HOUSTON	06417ML37	5.020%(5)	01/01/2023	08/16/2023	08/16/2023	25,000,000.00	25,000,000.00
BANK OF NOVA SCOTIA HOUSTON	06417MQ81	4.850%(5)	01/01/2023	09/21/2023	09/21/2023	62,000,000.00	62,000,000.00
BARCLAYS BANK PLC	06742T2K1	4.750%	02/02/2023	02/02/2023	02/02/2023	68,000,000.00	68,000,000.00
BARCLAYS BANK PLC	06742TX92	4.740%(5)	01/01/2023	02/28/2023	02/28/2023	50,000,000.00	50,000,000.00
BARCLAYS BANK PLC	06742TV78	4.910%(5)	01/01/2023	03/03/2023	03/03/2023	65,000,000.00	65,000,000.00
CANADIAN IMP BK COMM NY	13606KFU5	4.700%(5)	01/01/2023	01/09/2023	01/09/2023	20,000,000.00	20,000,000.00
CANADIAN IMP BK COMM NY	13606KNS1	4.700%(5)	01/01/2023	04/04/2023	04/04/2023	75,000,000.00	75,000,000.00

California Asset Management Trust Cash Reserve Portfolio

Schedule of Investments

For the Month Ending **December 31, 2022**

Category of Investment / Issuer	CUSIP	Yield to Maturity	Maturity Date for WAM (1)	Maturity Date for WAL (2)	Final Maturity Date (3)	Principal	Value (4)
Certificate of Deposit							
CANADIAN IMP BK COMM NY	13606KQU3	4.970%(5)	01/01/2023	09/01/2023	09/01/2023	75,000,000.00	75,000,000.00
CITIBANK NA	17305T6V9	3.930%	05/25/2023	05/25/2023	05/25/2023	35,000,000.00	35,000,000.00
COMMONWEALTH BANK OF AUSTRALIA NY	20271EB81	5.270%	07/03/2023	07/03/2023	07/03/2023	30,000,000.00	30,000,000.00
GOLDMAN SACHS GROUP INC	40054PFV2	4.500%(5)	01/03/2023	01/22/2023	01/22/2023	20,000,000.00	19,998,628.59
HSBC BANK USA NA	40435RNN7	4.860%(5)	01/01/2023	01/09/2023	01/09/2023	70,000,000.00	70,000,000.00
HSBC BANK USA NA	40435RNU1	4.670%(5)	01/01/2023	03/07/2023	03/07/2023	50,000,000.00	50,000,000.00
HSBC BANK USA NA	40435RNV9	4.660%(5)	01/01/2023	03/13/2023	03/13/2023	75,000,000.00	75,000,000.00
HSBC BANK USA NA	40435RPM7	4.980%(5)	01/03/2023	06/01/2023	06/01/2023	65,000,000.00	65,000,000.00
MIZUHO BANK LTD/NY	60710RZ81	4.630%	02/10/2023	02/10/2023	02/10/2023	50,000,000.00	50,000,000.00
MIZUHO BANK LTD/NY	60710RX42	4.720%	02/23/2023	02/23/2023	02/23/2023	100,000,000.00	100,000,000.00
MIZUHO BANK LTD/NY	60710R4U6	4.790%	03/10/2023	03/10/2023	03/10/2023	80,000,000.00	80,000,000.00
NATIONAL AUSTRALIA BK/NY	63253T3C0	4.780%(5)	01/01/2023	05/12/2023	05/12/2023	50,000,000.00	50,000,000.00
NORDEA BANK ABP NEW YORK	65558T3N3	4.426%	01/27/2023	01/27/2023	01/27/2023	10,900,000.00	10,868,264.38
SKANDINAVISKA ENSKILDA BANKEN AB	83050PN70	4.620%(5)	01/01/2023	02/06/2023	02/06/2023	50,000,000.00	50,000,000.00
SKANDINAVISKA ENSKILDA BANKEN AB	83050PQ51	4.820%(5)	01/01/2023	02/27/2023	02/27/2023	40,000,000.00	39,999,983.26
SKANDINAVISKA ENSKILDA BANKEN AB	83050PP60	4.810%(5)	01/01/2023	04/12/2023	04/12/2023	50,000,000.00	50,000,000.00
SUMITOMO MITSUI TRUST NY	86564MXT0	4.880%	03/10/2023	03/10/2023	03/10/2023	50,000,000.00	50,000,000.00
SVENSKA HANDELSBANKEN NY	86959RC32	4.800%(5)	01/01/2023	01/06/2023	01/06/2023	65,000,000.00	65,000,000.00
SVENSKA HANDELSBANKEN NY	86959RD49	4.850%(5)	01/01/2023	01/23/2023	01/23/2023	32,000,000.00	32,000,000.00
SVENSKA HANDELSBANKEN NY	86959RB82	4.780%(5)	01/01/2023	01/27/2023	01/27/2023	20,000,000.00	20,000,000.00
SVENSKA HANDELSBANKEN NY	86959RJ43	4.640%(5)	01/01/2023	03/28/2023	03/28/2023	100,000,000.00	100,000,000.00
SVENSKA HANDELSBANKEN NY	86959RM98	5.000%(5)	01/01/2023	05/26/2023	05/26/2023	50,000,000.00	50,000,000.00
SVENSKA HANDELSBANKEN NY	86959RE48	5.330%	08/15/2023	08/15/2023	08/15/2023	60,000,000.00	59,508,876.97
TORONTO DOMINION BANK NY	89115BD64	3.420%	01/27/2023	01/27/2023	01/27/2023	30,000,000.00	30,000,000.00
TORONTO DOMINION BANK NY	89114WYD1	2.670%	03/01/2023	03/01/2023	03/01/2023	35,000,000.00	35,000,000.00
TORONTO DOMINION BANK NY	89115BY61	4.450%	04/03/2023	04/03/2023	04/03/2023	75,000,000.00	75,000,000.00
TORONTO DOMINION BANK NY	89115BMF4	5.350%	10/02/2023	10/02/2023	10/02/2023	50,000,000.00	50,000,000.00
TRUIST FIN CORP	89788L5G5	4.405%	02/01/2023	02/01/2023	02/01/2023	85,000,000.00	85,000,000.00
TRUIST FIN CORP	89788L5N0	4.520%	03/03/2023	03/03/2023	03/03/2023	115,000,000.00	115,000,000.00
UBS AG STAMFORD CT	90275DRA0	4.880%(5)	01/03/2023	05/30/2023	05/30/2023	85,000,000.00	85,000,000.00

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Category of Investment / Issuer	CUSIP	Yield to Maturity	Maturity Date for WAM (1)	Maturity Date for WAL (2)	Final Maturity Date (3)	Principal	Value (4)
Certificate of Deposit							
WESTPAC BANKING CORP NY	96130APF9	4.730%(5)	01/01/2023	01/09/2023	01/09/2023	40,000,000.00	40,000,000.00
WESTPAC BANKING CORP NY	96130APQ5	4.850%(5)	01/01/2023	02/22/2023	02/22/2023	96,000,000.00	96,000,000.00
WESTPAC BANKING CORP NY	96130APV4	4.860%(5)	01/01/2023	03/06/2023	03/06/2023	60,000,000.00	60,000,000.00
WESTPAC BANKING CORP NY	96130AQM3	4.950%(5)	01/01/2023	05/02/2023	05/02/2023	50,000,000.00	50,000,000.00
WESTPAC BANKING CORP NY	96130AQV3	4.900%(5)	01/01/2023	09/08/2023	09/08/2023	40,000,000.00	40,000,000.00
Category of Investment Sub-Total						**2,698,900,000.00**	**2,698,376,240.63**
Asset Backed Commercial Paper							
ATLANTIC ASSET SEC LLC	04821UP63	4.726%	02/06/2023	02/06/2023	02/06/2023	20,000,000.00	19,906,600.00
ATLANTIC ASSET SEC LLC	04821URB0	4.814%	04/11/2023	04/11/2023	04/11/2023	20,000,000.00	19,736,666.66
ATLANTIC ASSET SEC LLC	04821UT51	5.212%	06/05/2023	06/05/2023	06/05/2023	20,000,000.00	19,562,555.55
ATLANTIC ASSET SEC LLC	04821UTG7	5.119%	06/16/2023	06/16/2023	06/16/2023	15,000,000.00	14,654,858.34
AUTOBAHN FUNDING CO LLC	0527M1N50	4.314%	01/05/2023	01/05/2023	01/05/2023	50,000,000.00	49,976,055.55
BEDFORD ROW FUNDING CORP	07644BRM6	4.826%	04/21/2023	04/21/2023	04/21/2023	25,000,000.00	24,637,152.78
CAFCO LLC	1247P3Q62	4.885%	03/06/2023	03/06/2023	03/06/2023	50,000,000.00	49,573,333.33
CAFCO LLC	1247P3QE5	4.934%	03/14/2023	03/14/2023	03/14/2023	25,000,000.00	24,757,500.00
CAFCO LLC	1247P3QG0	4.934%	03/16/2023	03/16/2023	03/16/2023	28,000,000.00	27,720,855.56
CHARTA LLC	16115WRA7	4.912%	04/10/2023	04/10/2023	04/10/2023	20,000,000.00	19,734,350.00
COLLAT COMM PAPER FLEX CO	19423KNS9	4.084%	01/26/2023	01/26/2023	01/26/2023	20,000,000.00	19,944,027.78
COLLAT COMM PAPER FLEX CO	19423MDP2	4.860%(5)	01/01/2023	02/01/2023	02/01/2023	25,000,000.00	25,000,000.00
COLLAT COMM PAPER FLEX CO	19423MDV9	4.800%(5)	01/01/2023	02/14/2023	02/14/2023	35,000,000.00	35,000,000.00
COLLAT COMM PAPER FLEX CO	19423MEQ9	4.710%(5)	01/01/2023	04/03/2023	04/03/2023	25,000,000.00	25,000,000.00
COLLAT COMM PAPER V CO	19424G5R9	4.820%(5)	01/01/2023	01/04/2023	01/04/2023	37,000,000.00	37,000,000.00
COLLAT COMM PAPER V CO	19424JP18	4.676%	02/01/2023	02/01/2023	02/01/2023	25,000,000.00	24,900,541.67
COLLAT COMM PAPER V CO	19424G5V0	4.930%(5)	01/01/2023	02/22/2023	02/22/2023	40,000,000.00	40,000,000.00
COLLAT COMM PAPER V CO	19424G6U1	4.850%(5)	01/01/2023	04/10/2023	04/10/2023	65,000,000.00	65,000,000.00
COLLAT COMM PAPER V CO	19424JRK4	4.817%	04/19/2023	04/19/2023	04/19/2023	45,000,000.00	44,360,100.00
CRC FUNDING LLC	12619UR45	4.902%	04/04/2023	04/04/2023	04/04/2023	25,000,000.00	24,688,708.33
CRC FUNDING LLC	12619URD5	4.902%	04/13/2023	04/13/2023	04/13/2023	15,000,000.00	14,795,150.00
CRC FUNDING LLC	12619URH6	4.903%	04/17/2023	04/17/2023	04/17/2023	50,000,000.00	49,290,388.89

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California Asset Management Trust Cash Reserve Portfolio

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Category of Investment / Issuer	CUSIP	Yield to Maturity	Maturity Date for WAM (1)	Maturity Date for WAL (2)	Final Maturity Date (3)	Principal	Value (4)
Asset Backed Commercial Paper							
FAIRWAY FINANCE COMPANY LLC	30601WT82	5.168%	06/08/2023	06/08/2023	06/08/2023	25,200,000.00	24,642,576.00
FAIRWAY FINANCE COMPANY LLC	30601XAC1	5.292%	06/13/2023	06/13/2023	06/13/2023	34,000,000.00	33,207,186.11
FAIRWAY FINANCE COMPANY LLC	30601WTE9	5.194%	06/14/2023	06/14/2023	06/14/2023	40,000,000.00	39,077,955.55
GOTHAM FUNDING CORP	38346MPA6	4.702%	02/10/2023	02/10/2023	02/10/2023	55,000,000.00	54,716,111.11
GOTHAM FUNDING CORP	38346MQU1	4.708%	03/28/2023	03/28/2023	03/28/2023	80,000,000.00	79,111,333.34
LIBERTY STREET FUNDING LLC	53127UR36	4.932%	04/03/2023	04/03/2023	04/03/2023	25,000,000.00	24,690,138.89
LIBERTY STREET FUNDING LLC	53127URC6	4.930%	04/12/2023	04/12/2023	04/12/2023	25,000,000.00	24,659,826.39
LIBERTY STREET FUNDING LLC	53127URJ1	4.930%	04/18/2023	04/18/2023	04/18/2023	15,000,000.00	14,783,770.83
LMA AMERICAS LLC	53944RP69	3.564%	02/06/2023	02/06/2023	02/06/2023	26,100,000.00	26,008,650.00
LMA AMERICAS LLC	53944RPA0	4.817%	02/10/2023	02/10/2023	02/10/2023	25,000,000.00	24,868,055.55
LMA AMERICAS LLC	53944RQ76	3.905%	03/07/2023	03/07/2023	03/07/2023	39,900,000.00	39,624,080.42
MANHATTAN ASSET FUNDING CO	56274MNW8	4.634%	01/30/2023	01/30/2023	01/30/2023	28,000,000.00	27,896,695.56
MANHATTAN ASSET FUNDING CO	56274MNX6	4.612%	01/31/2023	01/31/2023	01/31/2023	7,470,000.00	7,441,614.00
MANHATTAN ASSET FUNDING CO	56274MP14	4.619%	02/01/2023	02/01/2023	02/01/2023	9,847,000.00	9,808,249.32
MANHATTAN ASSET FUNDING CO	56274MP63	4.652%	02/06/2023	02/06/2023	02/06/2023	30,000,000.00	29,862,000.00
MANHATTAN ASSET FUNDING CO	56274MQ21	4.856%	03/02/2023	03/02/2023	03/02/2023	90,000,000.00	89,283,000.00
MANHATTAN ASSET FUNDING CO	56274MQ62	4.888%	03/06/2023	03/06/2023	03/06/2023	29,000,000.00	28,752,017.78
MANHATTAN ASSET FUNDING CO	56274MQM7	4.853%	03/21/2023	03/21/2023	03/21/2023	25,000,000.00	24,737,763.89
MANHATTAN ASSET FUNDING CO	56274MT93	5.182%	06/09/2023	06/09/2023	06/09/2023	41,800,000.00	40,867,685.84
MONT BLANC CAPITAL CORP	6117P5NJ2	4.332%	01/18/2023	01/18/2023	01/18/2023	26,697,000.00	26,642,790.26
MONT BLANC CAPITAL CORP	6117P5PM3	4.675%	02/21/2023	02/21/2023	02/21/2023	30,000,000.00	29,803,650.00
OLD LINE FUNDING LLC	67984RKN8	4.680% (5)	01/01/2023	03/22/2023	03/22/2023	15,000,000.00	15,000,000.00
OLD LINE FUNDING LLC	67983URH8	4.844%	04/17/2023	04/17/2023	04/17/2023	27,675,000.00	27,286,304.63
OLD LINE FUNDING LLC	67984VGJ3	4.970% (5)	01/01/2023	05/08/2023	05/08/2023	75,000,000.00	75,000,000.00
OLD LINE FUNDING LLC	67983USK0	4.971%	05/19/2023	05/19/2023	05/19/2023	30,000,000.00	29,439,950.00
OLD LINE FUNDING LLC	67984RLH0	4.810% (5)	01/01/2023	06/05/2023	06/05/2023	30,000,000.00	30,000,000.00
RIDGEFIELD FUNDNG CO LLC	76582KP62	4.696%	02/06/2023	02/06/2023	02/06/2023	86,000,000.00	85,601,180.00
RIDGEFIELD FUNDNG CO LLC	76582KQ38	4.642%	03/03/2023	03/03/2023	03/03/2023	20,000,000.00	19,844,111.11
RIDGEFIELD FUNDNG CO LLC	76582KQ61	4.717%	03/06/2023	03/06/2023	03/06/2023	67,000,000.00	66,443,751.11
RIDGEFIELD FUNDNG CO LLC	76582KQ95	4.877%	03/09/2023	03/09/2023	03/09/2023	22,000,000.00	21,803,466.66

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Category of Investment / Issuer	CUSIP	Yield to Maturity	Maturity Date for WAM (1)	Maturity Date for WAL (2)	Final Maturity Date (3)	Principal	Value (4)
Asset Backed Commercial Paper							
RIDGEFIELD FUNDNG CO LLC	76582KRD5	4.826%	04/13/2023	04/13/2023	04/13/2023	21,000,000.00	20,717,375.00
RIDGEFIELD FUNDNG CO LLC	76582KSF9	5.000%	05/15/2023	05/15/2023	05/15/2023	40,000,000.00	39,270,444.45
SHEFFIELD RECEIVABLES	82124MP20	4.709%	02/02/2023	02/02/2023	02/02/2023	39,000,000.00	38,838,800.00
SHEFFIELD RECEIVABLES	82124MPQ7	4.762%	02/24/2023	02/24/2023	02/24/2023	34,000,000.00	33,760,300.00
SHEFFIELD RECEIVABLES	82124MQ11	4.777%	03/01/2023	03/01/2023	03/01/2023	45,000,000.00	44,651,900.00
STARBIRD FUNDING CORP	85520MN33	4.303%	01/03/2023	01/03/2023	01/03/2023	25,000,000.00	24,994,027.78
STARBIRD FUNDING CORP	85520MQ71	4.899%	03/07/2023	03/07/2023	03/07/2023	75,000,000.00	74,347,291.67
THUNDER BAY FUNDING LLC	88603AER0	4.810% (5)	01/01/2023	01/09/2023	01/09/2023	50,000,000.00	50,000,000.00
THUNDER BAY FUNDING LLC	88603AEU3	4.680% (5)	01/01/2023	03/22/2023	03/22/2023	50,000,000.00	50,000,000.00
THUNDER BAY FUNDING LLC	88603AFH1	4.850% (5)	01/01/2023	06/05/2023	06/05/2023	55,000,000.00	55,000,000.00
Category of Investment Sub-Total						**2,194,689,000.00**	**2,177,722,897.69**
Portfolio Totals						**11,965,612,960.00**	**11,932,523,948.56**

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The Fund's Weighted Average Maturity and Weighted Average Life Maturity as of the reporting date are **31** and **52** 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 **October 31, 2022**

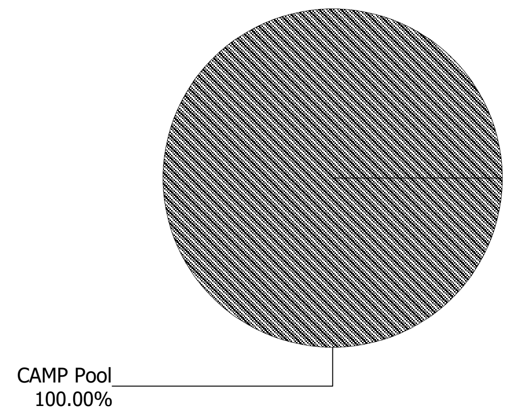
Public Risk Innovation, Solutions, and Management - PRISM - 6123-001

CAMP Pool	
Opening Market Value	0.00
Purchases	87,106,060.06
Redemptions	0.00
Unsettled Trades	0.00
Change in Value	0.00
Closing Market Value	**$87,106,060.06**
Cash Dividends and Income	106,060.06

Asset Summary

	October 31, 2022	September 30, 2022
CAMP Pool	87,106,060.06	0.00
Total	**$87,106,060.06**	**$0.00**

Asset Allocation



Account Statement

For the Month Ending **October 31, 2022**

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					**0.00**
10/18/22	10/18/22	Purchase - Incoming Wires	1.00	64,000,000.00	64,000,000.00
10/18/22	10/18/22	Purchase - Incoming Wires	1.00	23,000,000.00	87,000,000.00
10/31/22	11/01/22	Accrual Income Div Reinvestment - Distributions	1.00	106,060.06	87,106,060.06
Closing Balance					**87,106,060.06**

	Month of October	Fiscal YTD July-October
Opening Balance	0.00	0.00
Purchases	87,106,060.06	87,106,060.06
Redemptions (Excl. Checks)	0.00	0.00
Check Disbursements	0.00	0.00
Closing Balance	**87,106,060.06**	**87,106,060.06**
Cash Dividends and Income	106,060.06	106,060.06

Closing Balance	87,106,060.06
Average Monthly Balance	39,293,743.87
Monthly Distribution Yield	3.14%

Account Statement - Transaction Summary

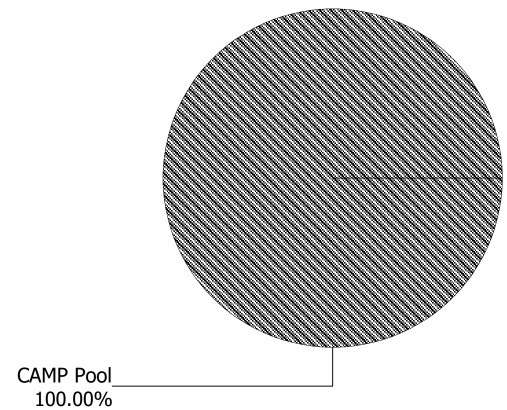
For the Month Ending **November 30, 2022**

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

CAMP Pool	
Opening Market Value	87,106,060.06
Purchases	177,103.40
Redemptions	(59,700,000.00)
Unsettled Trades	0.00
Change in Value	0.00
Closing Market Value	**$27,583,163.46**
Cash Dividends and Income	177,103.40

Asset Summary	November 30, 2022	October 31, 2022
CAMP Pool	27,583,163.46	87,106,060.06
Total	**$27,583,163.46**	**$87,106,060.06**

Asset Allocation



CAMP®

Account Statement

For the Month Ending **November 30, 2022**

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					**87,106,060.06**
11/01/22	11/01/22	Redemption - ACH Redemption	1.00	(10,000,000.00)	77,106,060.06
11/17/22	11/17/22	Redemption - ACH Redemption	1.00	(15,000,000.00)	62,106,060.06
11/18/22	11/18/22	Redemption - ACH Redemption	1.00	(32,700,000.00)	29,406,060.06
11/30/22	11/30/22	Redemption - ACH Redemption	1.00	(2,000,000.00)	27,406,060.06
11/30/22	12/01/22	Accrual Income Div Reinvestment - Distributions	1.00	177,103.40	27,583,163.46
Closing Balance					**27,583,163.46**

	Month of November	Fiscal YTD July-November
Opening Balance	87,106,060.06	0.00
Purchases	177,103.40	87,283,163.46
Redemptions (Excl. Checks)	(59,700,000.00)	(59,700,000.00)
Check Disbursements	0.00	0.00
Closing Balance	**27,583,163.46**	**27,583,163.46**
Cash Dividends and Income	177,103.40	283,163.46

Closing Balance	27,583,163.46
Average Monthly Balance	55,875,296.84
Monthly Distribution Yield	3.90%

Account Statement - Transaction Summary

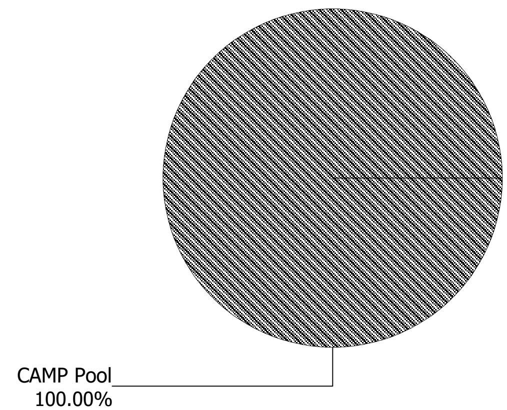
For the Month Ending **December 31, 2022**

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

CAMP Pool	
Opening Market Value	27,583,163.46
Purchases	19,704,015.39
Redemptions	(21,500,000.00)
Unsettled Trades	0.00
Change in Value	0.00
Closing Market Value	**$25,787,178.85**
Cash Dividends and Income	104,015.39

Asset Summary	December 31, 2022	November 30, 2022
CAMP Pool	25,787,178.85	27,583,163.46
Total	**$25,787,178.85**	**$27,583,163.46**

Asset Allocation



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Account Statement

For the Month Ending **December 31, 2022**

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					**27,583,163.46**
12/14/22	12/14/22	Redemption - ACH Redemption	1.00	(2,000,000.00)	25,583,163.46
12/22/22	12/22/22	Redemption - ACH Redemption	1.00	(3,500,000.00)	22,083,163.46
12/23/22	12/23/22	Purchase - Incoming Wires	1.00	19,600,000.00	41,683,163.46
12/27/22	12/27/22	Redemption - ACH Redemption	1.00	(16,000,000.00)	25,683,163.46
12/30/22	01/03/23	Accrual Income Div Reinvestment - Distributions	1.00	104,015.39	25,787,178.85
Closing Balance					**25,787,178.85**

	Month of December	Fiscal YTD July-December
Opening Balance	27,583,163.46	0.00
Purchases	19,704,015.39	106,987,178.85
Redemptions (Excl. Checks)	(21,500,000.00)	(81,200,000.00)
Check Disbursements	0.00	0.00
Closing Balance	**25,787,178.85**	**25,787,178.85**
Cash Dividends and Income	104,015.39	387,178.85

Closing Balance	25,787,178.85
Average Monthly Balance	28,409,228.97
Monthly Distribution Yield	4.30%