PRISM
Public Risk Innovation, Solutions, and Management

Date: April 18, 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 March 31, 2023

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

All anticipated cash flows for at least 12 months can be comfortably met. As of March 31, 2023 there were $36.0 million in cash equivalents and securities that will mature in less than one year in the Liquidity and Short Term Core portfolios managed by Chandler Asset Management, plus an additional $54.3 million held in PRISM's LAIF and CAMP accounts. All of the securities in the respective portfolios are marketable and can be immediately converted into cash.

The PRISM investment portfolio is of high quality and is well diversified and secure. The consolidated investment portfolio in millions, as of March 31, 2023, was evaluated as follows:

	Short-Term Core Portfolio	Liquidity Portfolio	LAIF/CAMP Portfolio*	Consolidated Portfolio
Market Value	$338.7	$17.7	$54.3	$410.7
Book Value	$351.3	$17.7	$54.3	$423.2
Modified Duration	2.32	0.04	0.00	1.91
Purchase (Book) Yield	2.31%	4.25%	4.47%	2.67%
Market Yield	4.39%	4.58%	4.47%	4.41%

*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 2.74% for the quarter, CAMP returned an annualized yield of 4.92% for the quarter.

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

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

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VII. PRISM Quarterly Transactions and Interest Earned Reports

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

VIII. LAIF Statements

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

IV. CAMP Statements

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

PRISM / Performance Evaluation

January – March 2023

The ongoing tightening of financial conditions accelerated during the quarter as the substantial change in interest rates over the past 12 months negatively impacted several regional banking entities. Regulators moved quickly to employ incremental remedies to stabilize the sector, most significantly the Federal Reserve Bank Term Funding Program (BTFP). The BTFP offers loans of up to one year and importantly values eligible bond collateral at par, not the current market value, and is designed to be a mitigating factor in allowing banks to not have to sell securities at a large loss due to the increase in interest rates to accommodate liquidity needs. Thus far the acute stresses in the regional banking sector have been contained, but we suspect more regulatory support may be needed later in the cycle as the regional banking sector finds it more expensive to raise capital and provide disintermediation to the corporate sector. The Chandler team believes the regional banking sector is a significant conduit in providing access to capital and liquidity to small and midsize businesses; the overall stress in the sector will serve to further accelerate the tightening of financial conditions required to bring inflation closer to the Federal Reserves 2% objective.

Despite the aforementioned stress in the regional banking sector and the drop in Treasury yields, the Federal Open Market Committee (FOMC) continued to move forward in its campaign to increase the Fed Funds rate during the quarter. The Fed Funds rate increased by 50 basis points during the quarter, 25 basis points at both the February 1 and March 22 FOMC meetings, to a current range of 4.75% to 5.00%. Despite the move higher in the Fed Funds rate, benchmark Treasury note yields *decreased* during the quarter post the regional banking stress with the five-year yield contracting by 43 basis point (4.00% versus 3.57%) and the ten-year yield contracting by 41 basis point (3.88% versus 3.47%). The Treasury market is pricing in a material reduction in inflation, with substantial disinflation impacting the economy in the second half of the year, with cuts to the Fed Funds rate possible as early as July 2023.

Although inflation metrics are trending lower, assuming both core CPI and core PCE inflation average 0.3% per month for the balance of the year, the year-over-year numbers at year end will be close to 4.0%, still too elevated versus the 2.0% policy objective. Economic data releases remain mixed but importantly the employment backdrop remains strong. The current three-month moving average on payroll growth is 345k, higher than the six-month moving average of 315k, with the unemployment rate down to 3.5%. Additionally, the savings rate remains elevated as US consumers have not spent all the excess savings accumulated during the pandemic, which will help in supporting consumer resilience. In general, the ‘hard’ economic data has been resilient while the more forward-looking survey-based economic data, particularly in sectors more dislocated due to the impact of the pandemic, exhibit softness. Notably, the ISM Manufacturing Index remains in contraction territory with the most recent reading at 46.3 compared to the one-year prior valuation of 57.1.

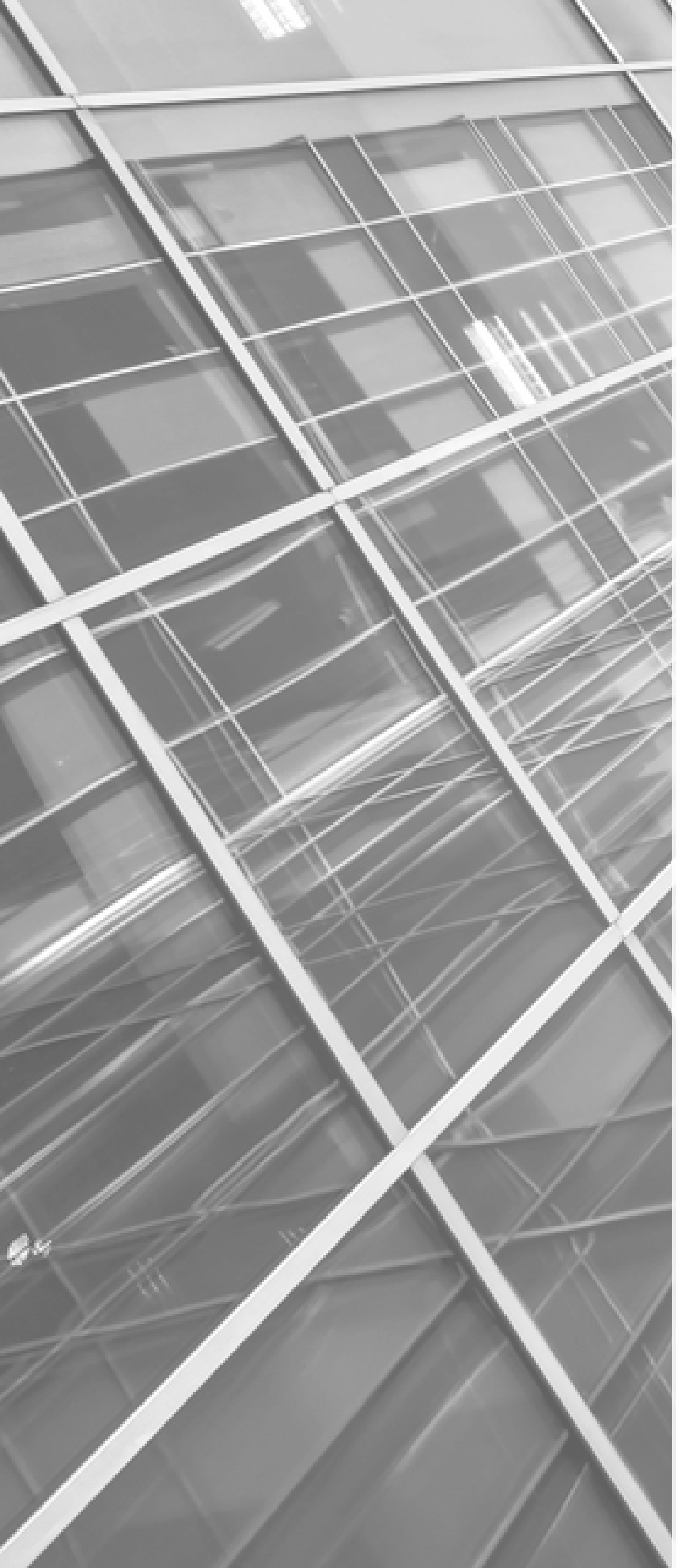
Our base case continues to be for positive, but below trend, economic growth over the next six months which will push inflation metrics lower over time. We believe the FOMC is in a position to pause in their tightening campaign but will likely keep financial conditions in restrictive territory for the balance of 2023, with a fine-tuning lower of the Fed Funds rate in early 2024. The domestic economy is being influenced by multiple secular trends, including heightened geopolitical risk which will keep pricing pressure on commodities, aging demographics across developed market societies which will serve to keep the labor market tight, and the lack of globalization, all of which we think is consistent with a higher inflationary and interest rate environment, all else the same.

Portfolio Summary – Short Term Core

- Chandler commenced management of the portfolio on January 31, 2015.
- For the three-month period ending March 31, 2023, the portfolio returned 1.64% compared to the 1.80% return of the ICE Bank of America Merrill Lynch 1-5 Year US Corporate and Government AAA-A Index.
- For the 12-month period ending March 31, 2023, the portfolio returned –0.07% compared to the –0.39% 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 structure in line with Chandler targets for the strategy.
    - The purchased securities ranged in maturity from November 2025 to March 2028.
    - Multiple securities were sold, and one was called to assist in rebalancing the portfolio and providing enough liquidity for the $22.8 million net withdrawal during the reporting period.
- Short Term Core Sector
    - The sector allocation was stable during the reporting period as the Chandler team focused on optimizing the underlying mix of securities in the respective sector allocations.
    - The two largest changes were the 1.0% reduction in the Supranational allocation, to 4.1% of the portfolio, partially offset by the 0.8% increase in the corporate allocation, to 25.0% of the portfolio.
- Short Term Core Duration
    - The duration of the portfolio extended moderately, ending the quarter at 2.32 versus 2.26 as of December 31, 2022.
    - The Chandler team will be moderating extending the maturity profile of the portfolio in the coming quarter.

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

- Chandler commenced management of the portfolio on January 31, 2015.
- For the three-month period ending March 31, 2023, the portfolio returned 1.00% compared to the 1.30% return of the custom index and the 1.07% return of the three-month Treasury Bill Index.
- For the 12-month period ending March 31, 2023, the returned 2.71% compared to the 1.62% return of the custom index and the 2.50% 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
    - Several securities were purchased, and multiple securities were sold and matured, to facility the liquidity needs of the portfolio during the reporting period.
    - The purchased securities ranged in maturity from March 2023 to May 2023. A total of $86 million was withdrawn from the portfolio in the quarter.
- Liquidity Sector
    - The sector allocation changed materially correlated with the large cash withdrawals.
    - Notably the US Treasury allocation contracted by 56.6% to 17.0% of the portfolio and the Money Market allocation increased to 63.8% of the portfolio based on pending liquidity needs.
- Liquidity Duration
    - The duration of the portfolio contracted due to the large money market fund allocation.
    - Based on the cash flow needs of PRISM the liquidity portfolio will have a balance close to zero by the end of the next quarterly reporting period.



Economic Update

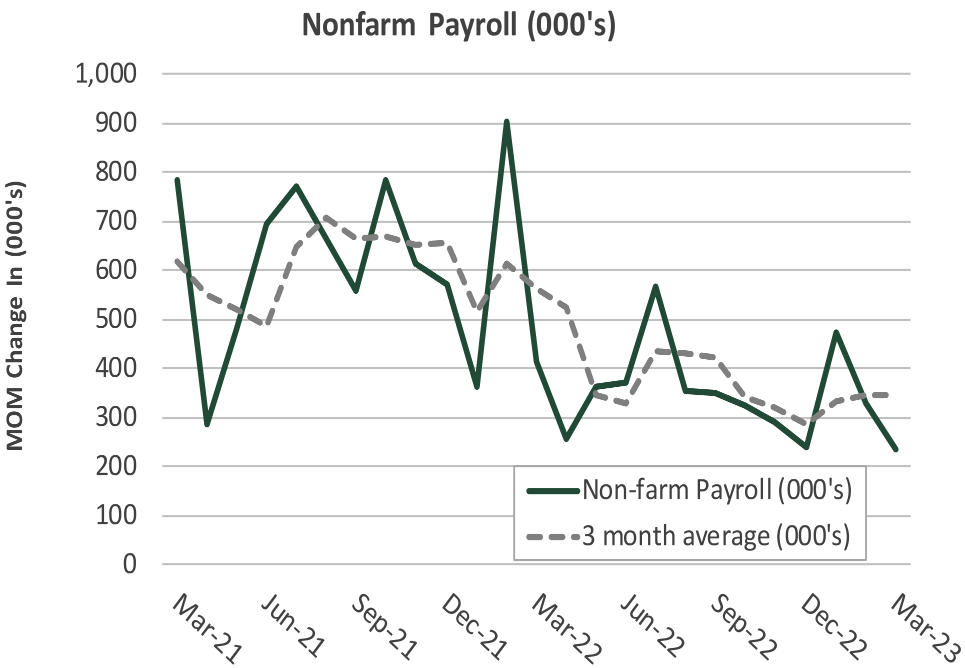
Economic Update

- Economic trends have been decelerating along with tighter financial conditions and restrictive monetary policy. Recent data suggests positive but below trend growth this year. Although the pace of job growth is moderating, labor markets remain solid, and the U.S. consumer has demonstrated resiliency. Market participants and the Federal Reserve are maintaining very divergent views regarding the future trajectory of monetary policy. Given the cumulative effects of tighter monetary policy and stress in the banking sector, we believe the Federal Reserve is likely near a pause in their rate hiking campaign. If moderate growth continues, we believe the Fed will likely maintain the Federal Funds rate in restrictive territory until inflationary pressures subside.

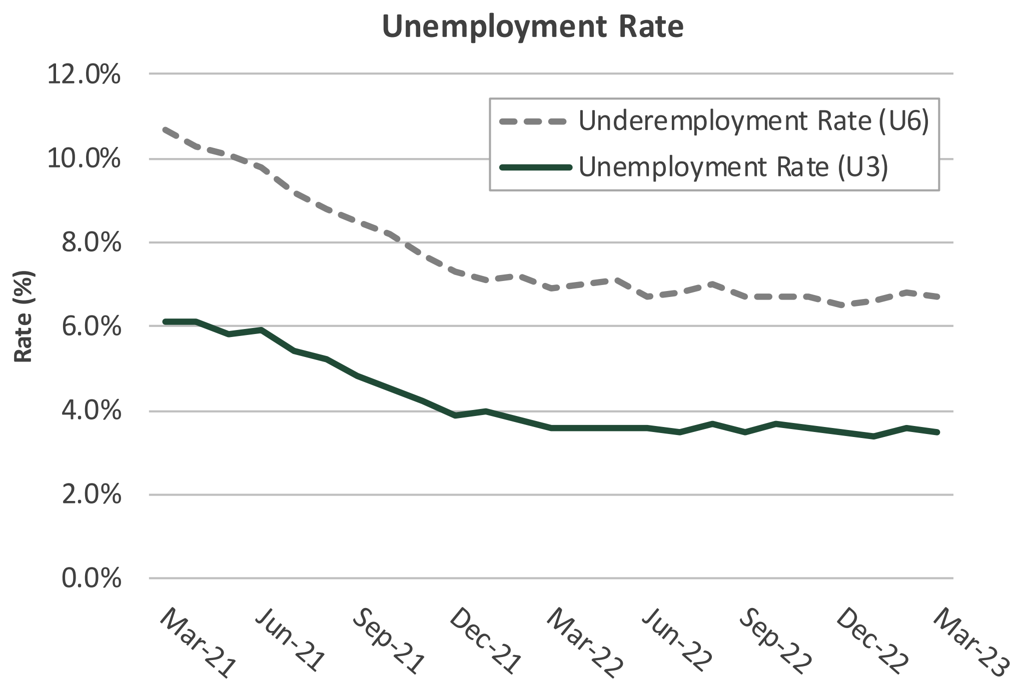
- At the March meeting, the Federal Open Market Committee voted unanimously to raise the target federal funds rate by 0.25% to a range of 4.75 – 5.00%. Fed Chair Powell reiterated the committee’s focus on bringing down inflation to their 2% target; however, the committee softened language about "ongoing increases" in rates in the prior statement to "some additional policy firming may be appropriate". The statement also emphasized that the U.S. banking system is “sound and resilient” and acknowledged the tightening of financial conditions. The Chandler team believes the FOMC is likely near a pause in their rate hiking cycle.

- In March, the yield curve inversion narrowed. The 2-year Treasury yield plummeted 79 basis points to 4.03%, the 5-year Treasury yield plunged 61 basis points to 3.58%, and the 10-year Treasury yield fell 45 basis points to 3.47%. The inversion between the 2-year Treasury yield and 10-year Treasury yield declined to -56 basis points at March month-end versus -90 basis points at February month-end. There was no spread between the 2-year Treasury and 10-year Treasury yield one year ago – the yields were approximately equal. The inversion between 3-month and 10-year Treasuries widened to -128 in March from -89 basis points in February. The shape of the yield curve indicates that the probability of recession is increasing.

Employment



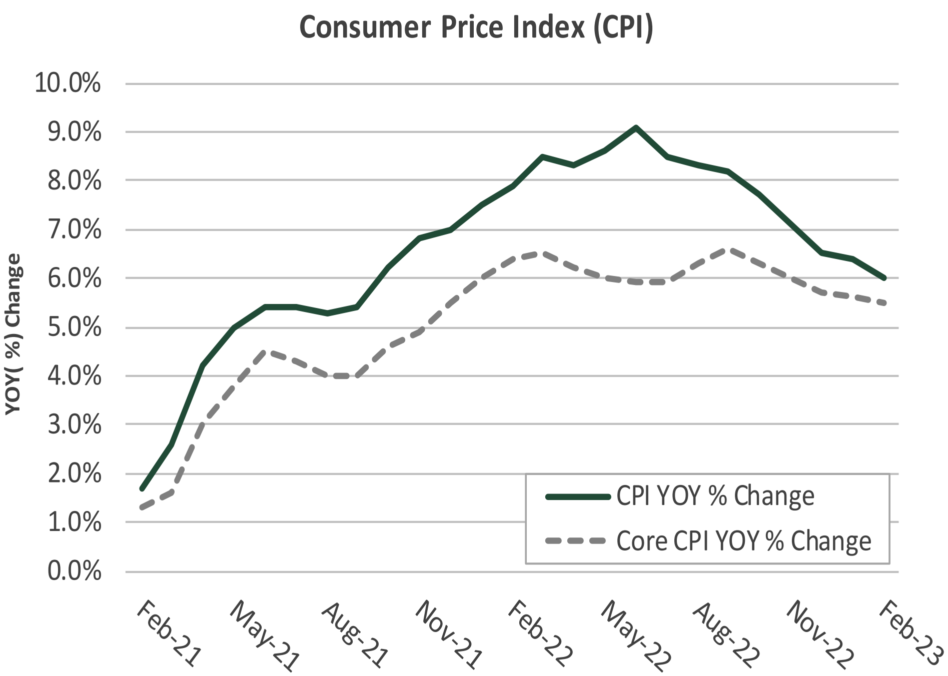
Source: US Department of Labor



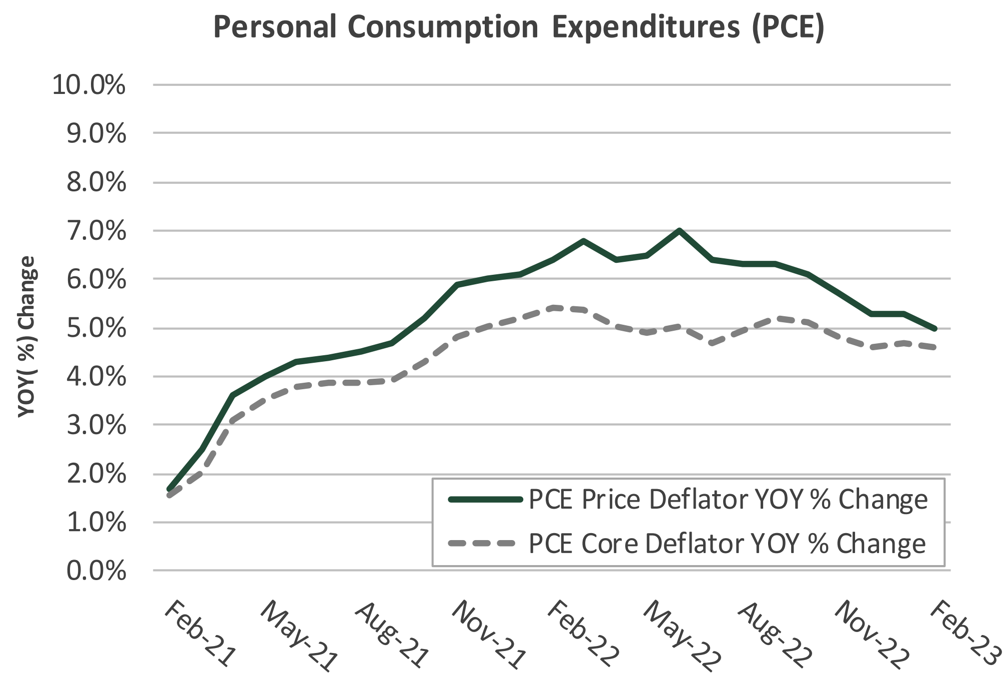
Source: US Department of Labor

The U.S. economy added 236,000 jobs in March, and the prior two months were revised downward by 17,000. Although the pace of job growth is moderating, employment remains strong, with the three-month moving average payrolls at 345,000 and the six-month moving average at 315,000. The private sector reported broad gains, led by leisure and hospitality. The unemployment rate fell to 3.5% due to a sharp rise in the number of people employed, and the participation rate increased to 62.6% from 62.5% in February. 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 6.7% from the prior month at 6.8%. Average hourly earnings rose 4.2% year-over-year in March, down from a 4.6% increase in February. Job Openings dipped to 9.9 million, the first drop below 10 million since May of 2021. While the overall pace of hiring is slowing, levels remain consistent with a solid labor market.

Inflation



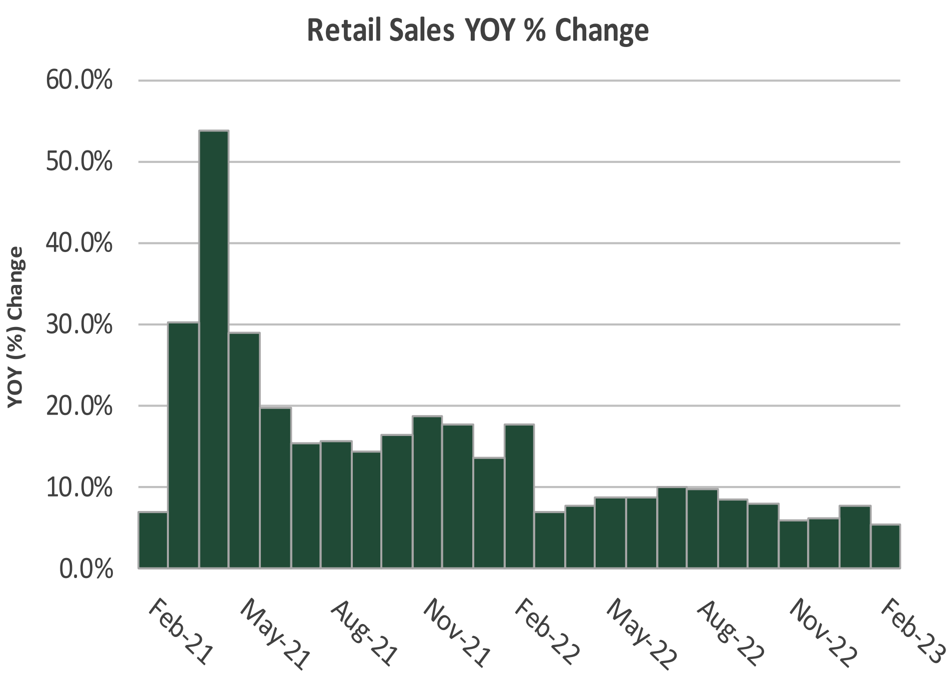
Source: US Department of Labor



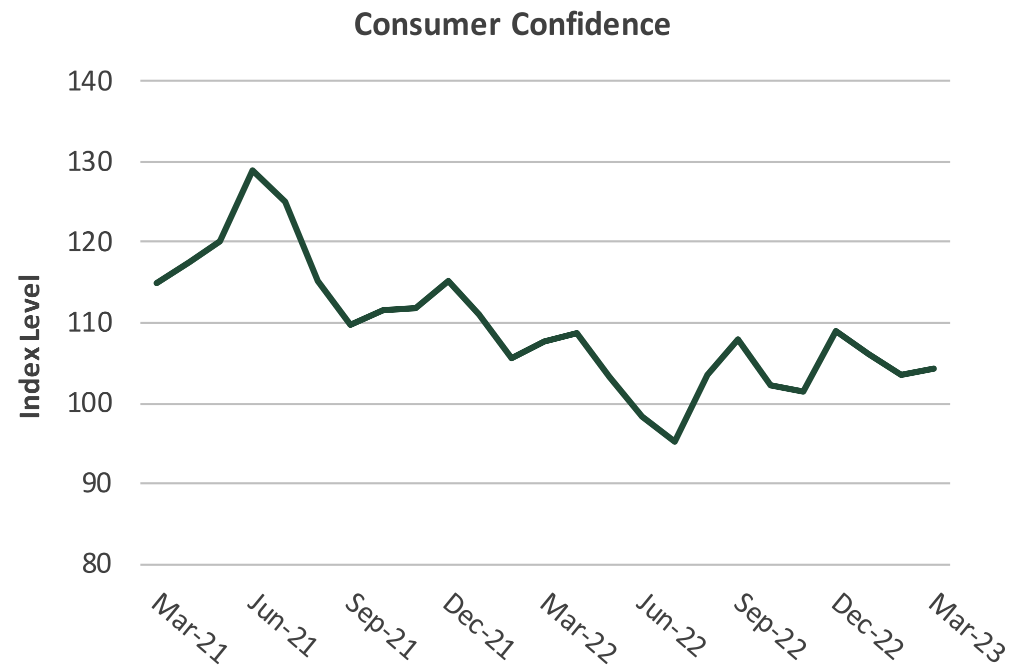
Source: US Department of Commerce

The Consumer Price Index (CPI) increased in February 0.4% month-over-month and 6.0% year-over-year, down from 6.4% in January. The Core CPI, which excludes volatile food and energy components, rose 0.5% month-over-month and 5.5% year-over-year, decelerating from 5.6% in January. Shelter costs were the primary factor in the headline CPI representing 70% of the increase. Of note, used car prices experienced a significant drop of 13.6% when compared to a year ago, the largest decline since 1960. The Personal Consumption Expenditures (PCE) index rose 5.0% year-over-year in February, improving from a 5.3% year-over-year gain in January. Core PCE, the Federal Reserve's preferred inflation gauge, increased 4.6% year-over-year in February, the smallest increase since October 2021. Inflationary trends are declining but remain above the Fed's 2% target.

Consumer



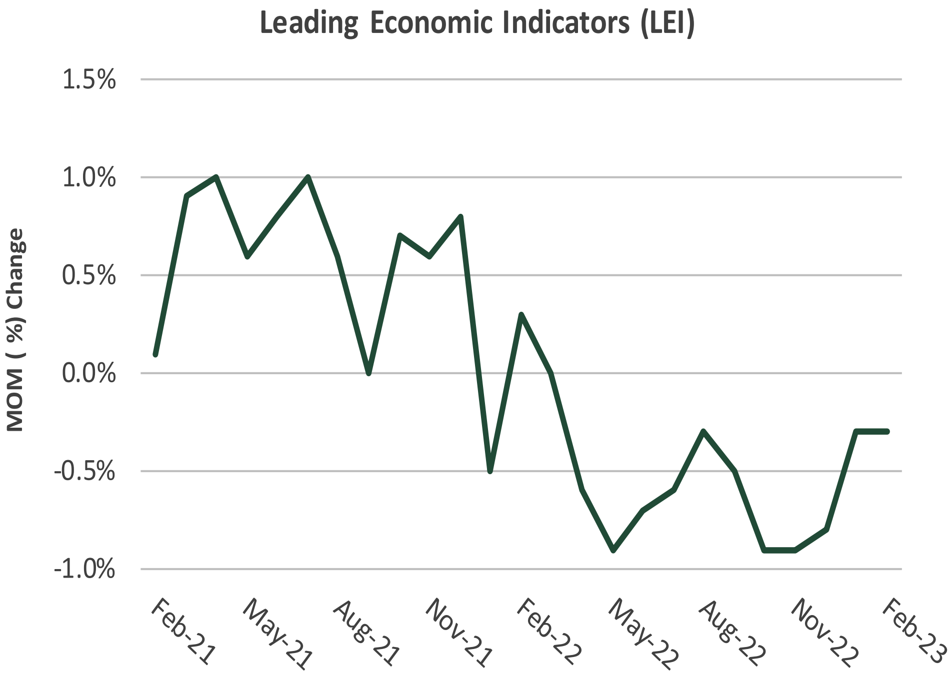
Source: US Department of Commerce



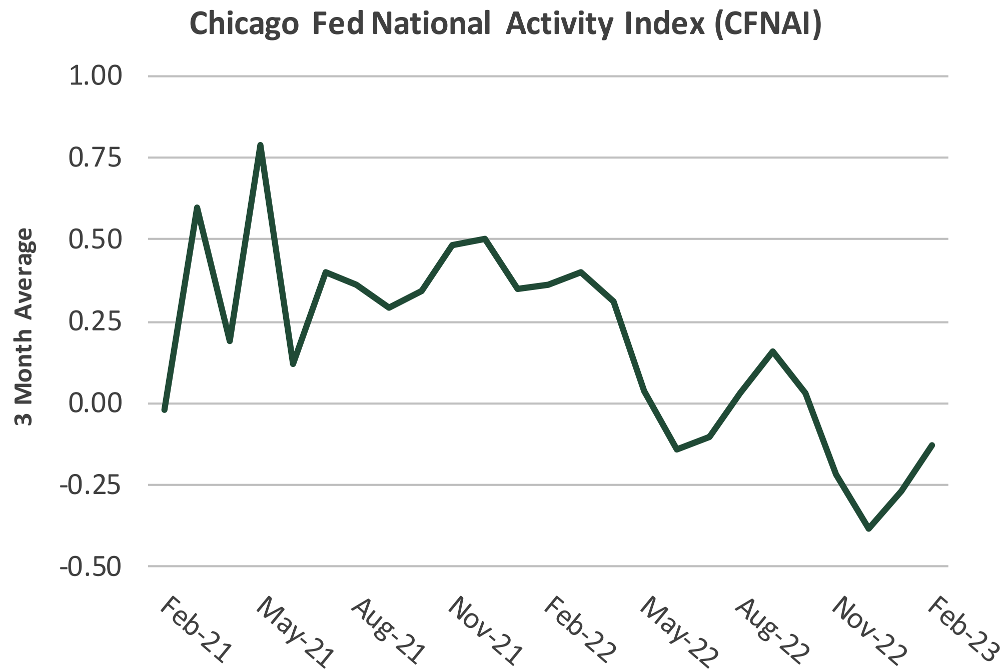
Source: The Conference Board

Advance Retail Sales fell -0.4% in February, but prior months were revised higher. Retail sales rose 5.4% year-over-year in February, versus January's upwardly revised 7.7% year-over-year gain. The overall report exceeded expectations and points toward the resilience of the U.S. consumer. The Conference Board's Consumer Confidence Index unexpectedly increased to 104.2 in March from 103.4 in February. While high inflation and recession concerns remain top of mind for many consumers, the strong labor market and low unemployment continue to support the strength in Consumer Confidence.

Economic Activity



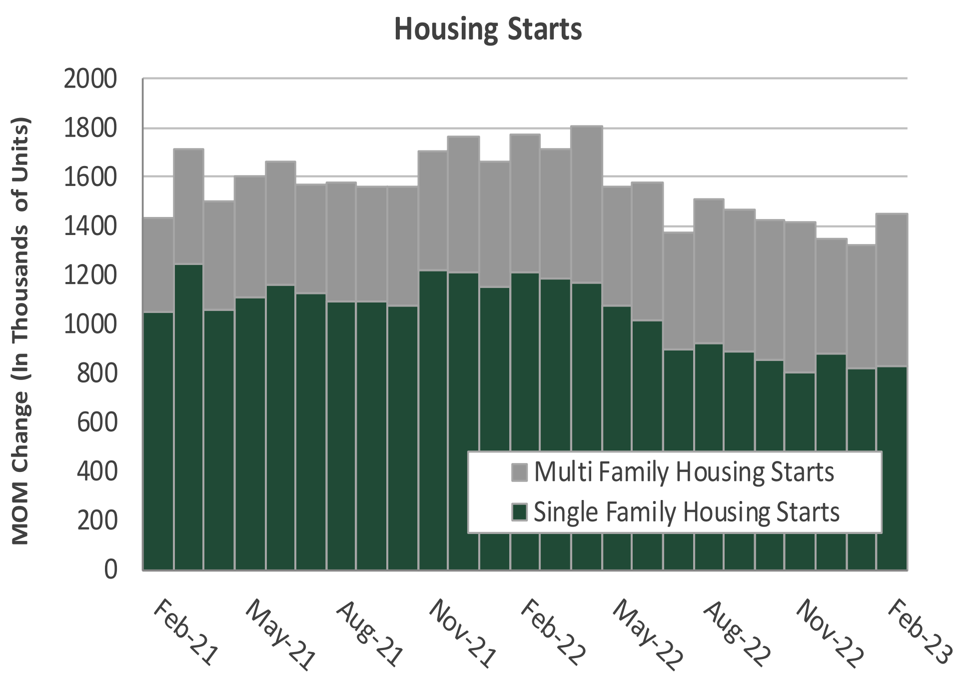
Source: The Conference Board



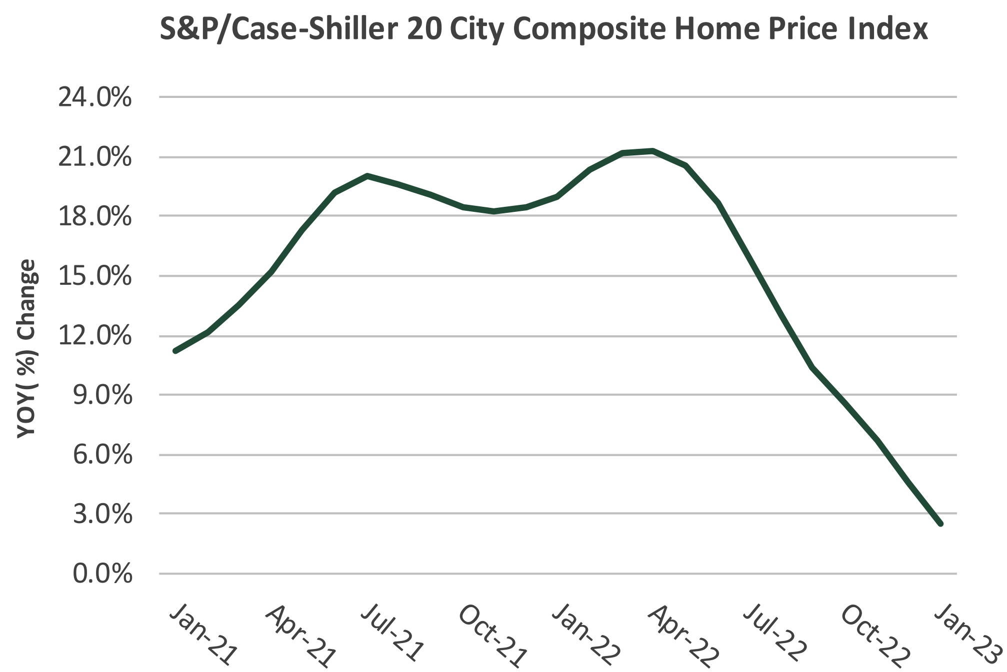
Source: Federal Reserve Bank of Chicago

The Conference Board's Leading Economic Index (LEI) remained in negative territory for the eleventh consecutive month at -0.3% in February, unchanged from -0.3% in January. The LEI was down 6.5% year-over-year in February versus down 5.9% year-over-year in January. The consistent decline month-over-month continues to signal future contraction in the economy. The Chicago Fed National Activity Index (CFNAI) declined to -0.19 in February from +0.23 in January. On a 3-month moving average basis, the CFNAI increased to -0.13 in February from -0.27 in January, indicating a rate of growth below the historical average trend.

Housing



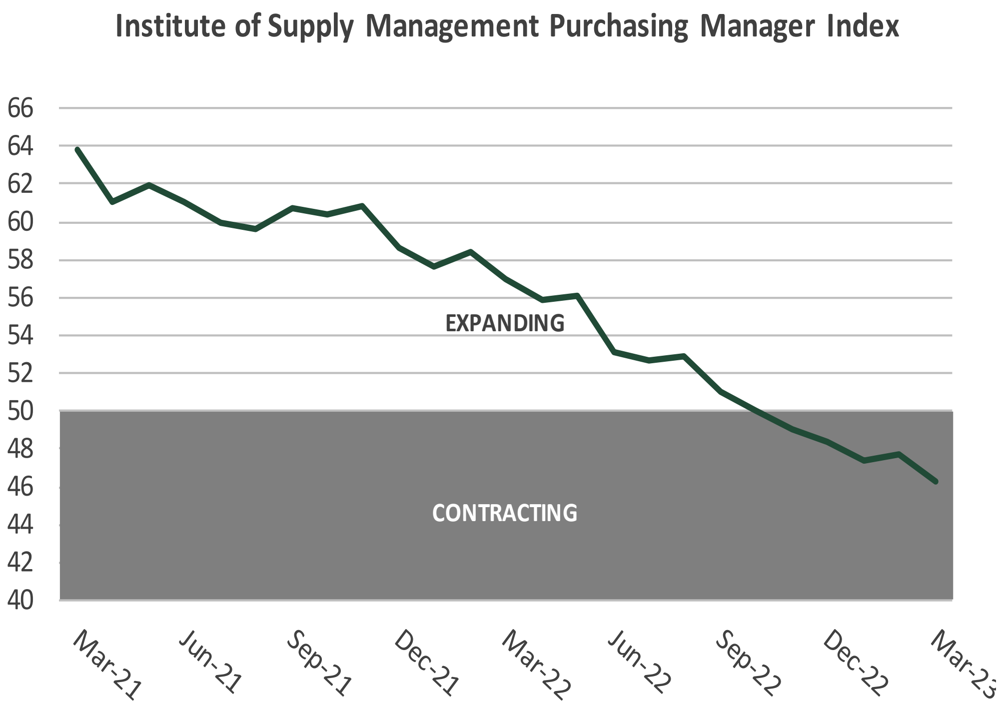
Source: US Department of Commerce



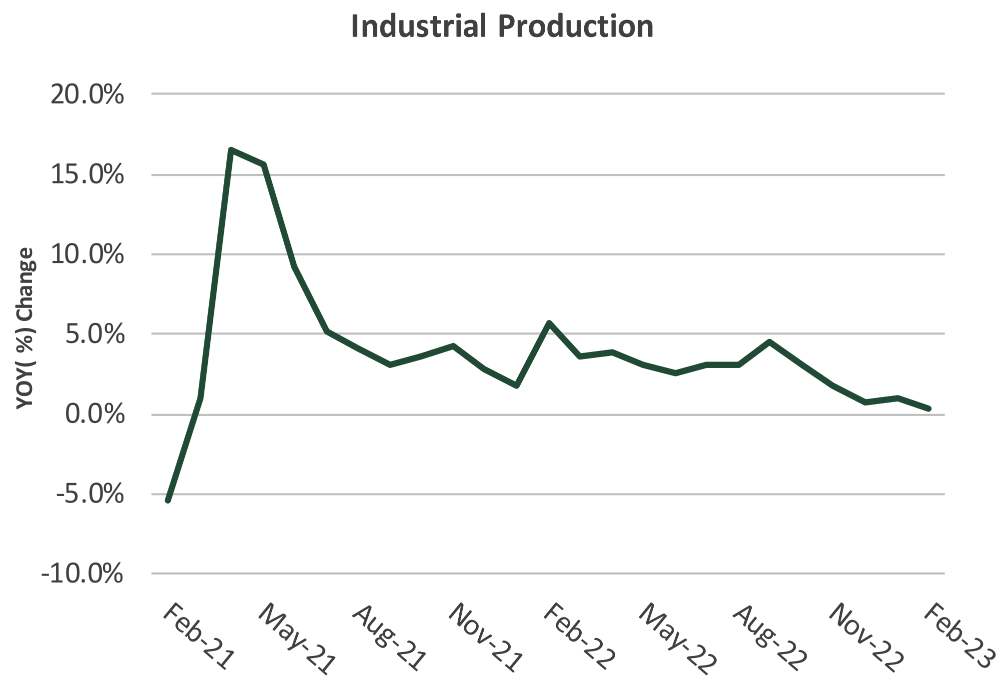
Source: S&P

Total housing starts rose 9.8% month-over-month in February to 1,450,000 units and were down 18.4% compared to February 2022. Starts for both single-family and multi-family homes increased as mortgage rates declined from recent peaks. The 30-year fixed rate mortgage fell to an average of 6.24% according to Freddie Mac, down from a peak of 7.08% in October, but up from 4.67% a year ago. According to the Case-Shiller 20-City Home Price Index, the year-over-year increase continued its declining rate of gain to +2.55% in January from +4.62% in December, clearly displaying the impact of higher mortgage rates year-over-year, which have reduced demand for homebuying as affordability has declined. This is the lowest rate of annual appreciation since December 2019.

Manufacturing



Source: Institute for Supply Management



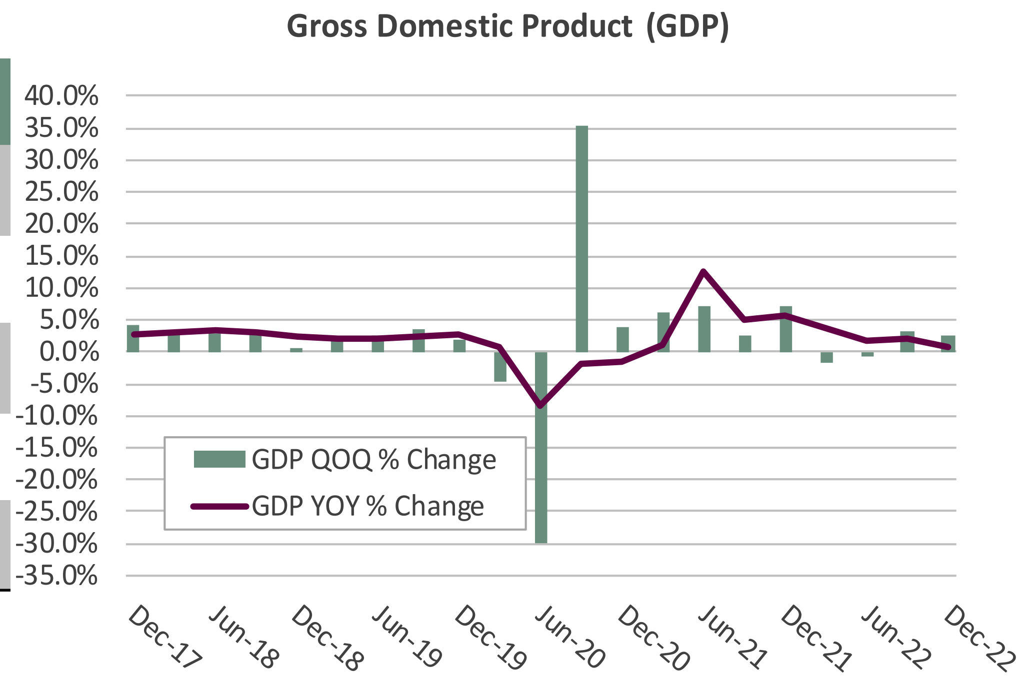
Source: Federal Reserve

The Institute for Supply Management (ISM) manufacturing index fell to 46.3 in March from 47.7 in February. This is the fifth consecutive month of readings below 50.0, which is indicative of contraction in the manufacturing sector. All components weakened, including the headline, new orders, employment, and prices. Industrial production was flat in February after an upward revision to +0.3% in January. This equates to a -0.25% decline from the prior year. Capacity utilization remained at 78.0% in February versus a downwardly revised 78.0% in January and has fallen below the 1972-2021 average of 79.6%.

Gross Domestic Product (GDP)

Components of GDP	3/22	6/22	9/22	12/22
Personal Consumption Expenditures	0.9%	1.4%	1.5%	0.7%
Gross Private Domestic Investment	1.0%	-2.8%	-1.8%	0.8%
Net Exports and Imports	-3.1%	1.2%	2.9%	0.4%
Federal Government Expenditures	-0.4%	-0.2%	0.2%	0.4%
State and Local (Consumption and Gross Investment)	0.0%	-0.1%	0.4%	0.3%
Total	**-1.6%**	**-0.6%**	**3.3%**	**2.6%**

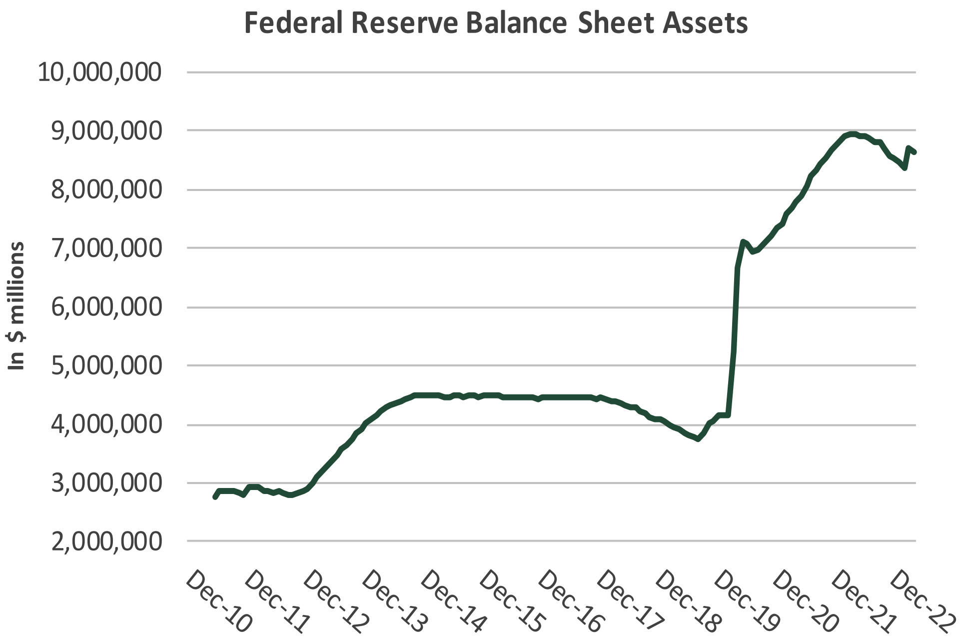
Source: US Department of Commerce



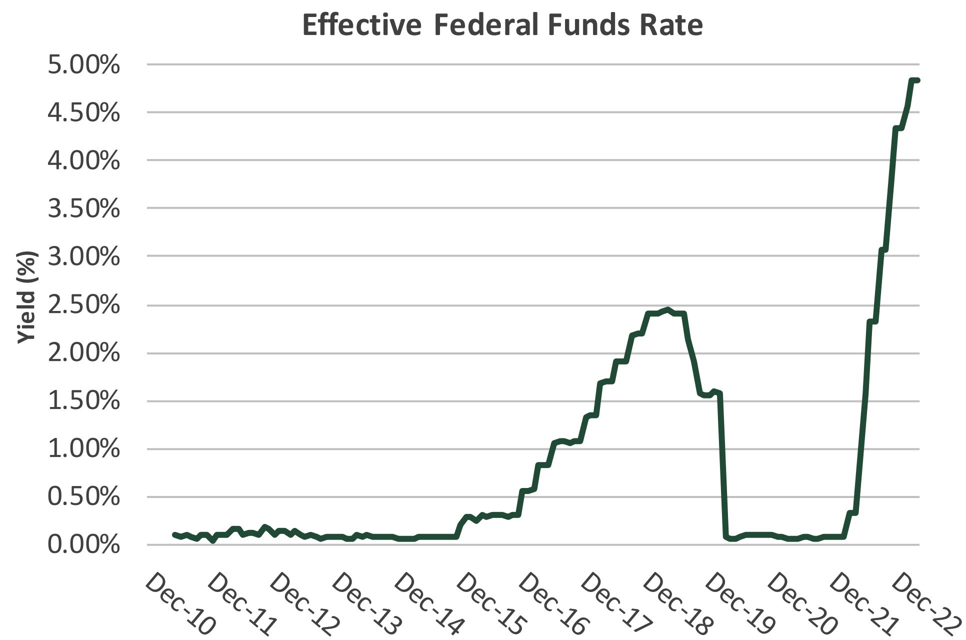
Source: US Department of Commerce

According to the third estimate, fourth quarter 2022 GDP growth was revised downward to 2.6% from 2.7%. The revision lower was primarily due to weaker growth in personal consumption expenditures and a wider trade gap in net exports. The consensus estimate calls for 1.6% growth in the first quarter and 1.0% growth for the full year 2023.

Federal Reserve



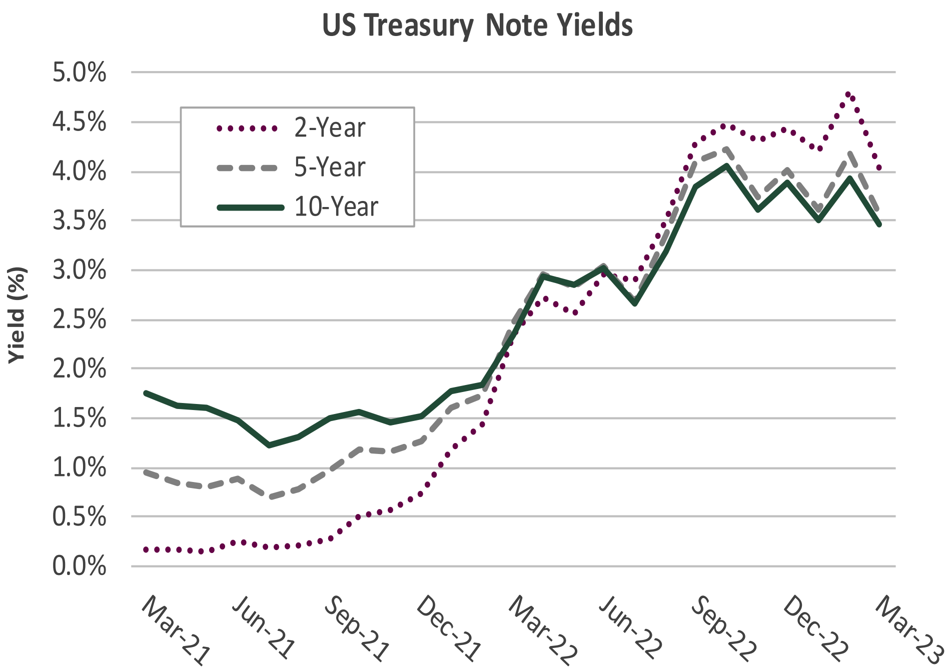
Source: Federal Reserve



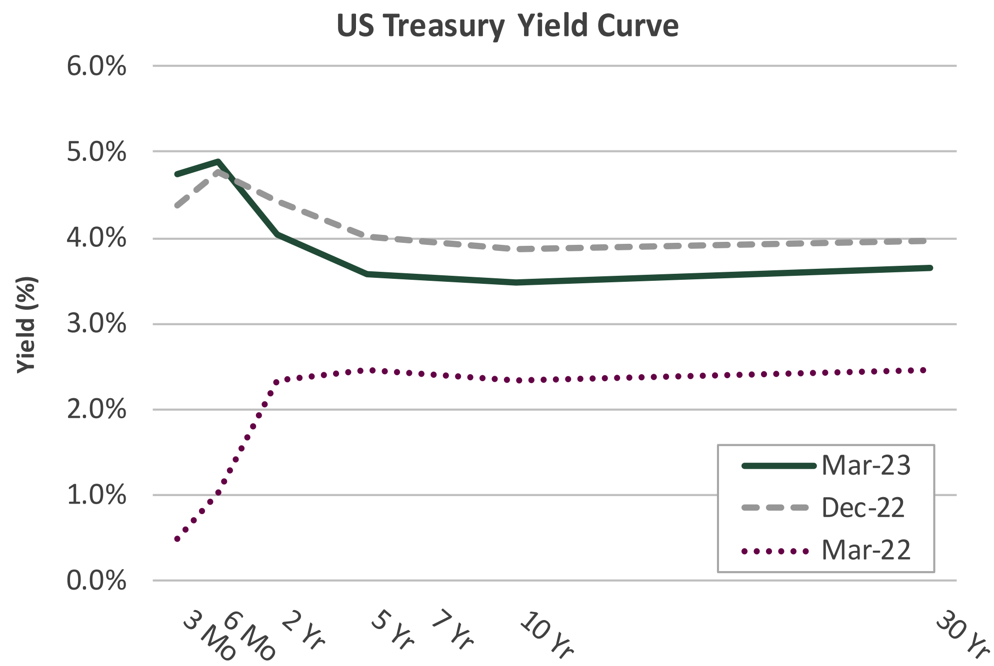
Source: Bloomberg

At the March meeting, the Federal Open Market Committee voted unanimously to raise the target federal funds rate by 0.25% to a range of 4.75 – 5.00%. Fed Chair Powell reiterated the committee's focus on bringing down inflation to their 2% target; however, the committee softened language about "ongoing increases" in rates in the prior statement to "some additional policy firming may be appropriate". The statement also emphasized that the U.S. banking system is "sound and resilient" and acknowledged the tightening in financial conditions. Powell indicated that the extent of these effects is uncertain but speculated that tighter credit conditions could be equivalent to a rate hike or more. The Summary of Economic Projections was little changed, with the consensus target federal funds rate rising to 5.1% by the end of 2023 (implying one more quarter point hike), falling to 4.3% in 2024 (up from 4.1% previously), and declining to 3.1% by the end of 2025. No rate cuts were in the Fed's base case for this year, contrary to the market consensus. Although projections imply policymakers are winding down interest rate hikes, the statement clearly reflected optionality for the Fed to remain data dependent. The Chandler team believes the Fed is likely near a pause in their rate hiking cycle.

Bond Yields

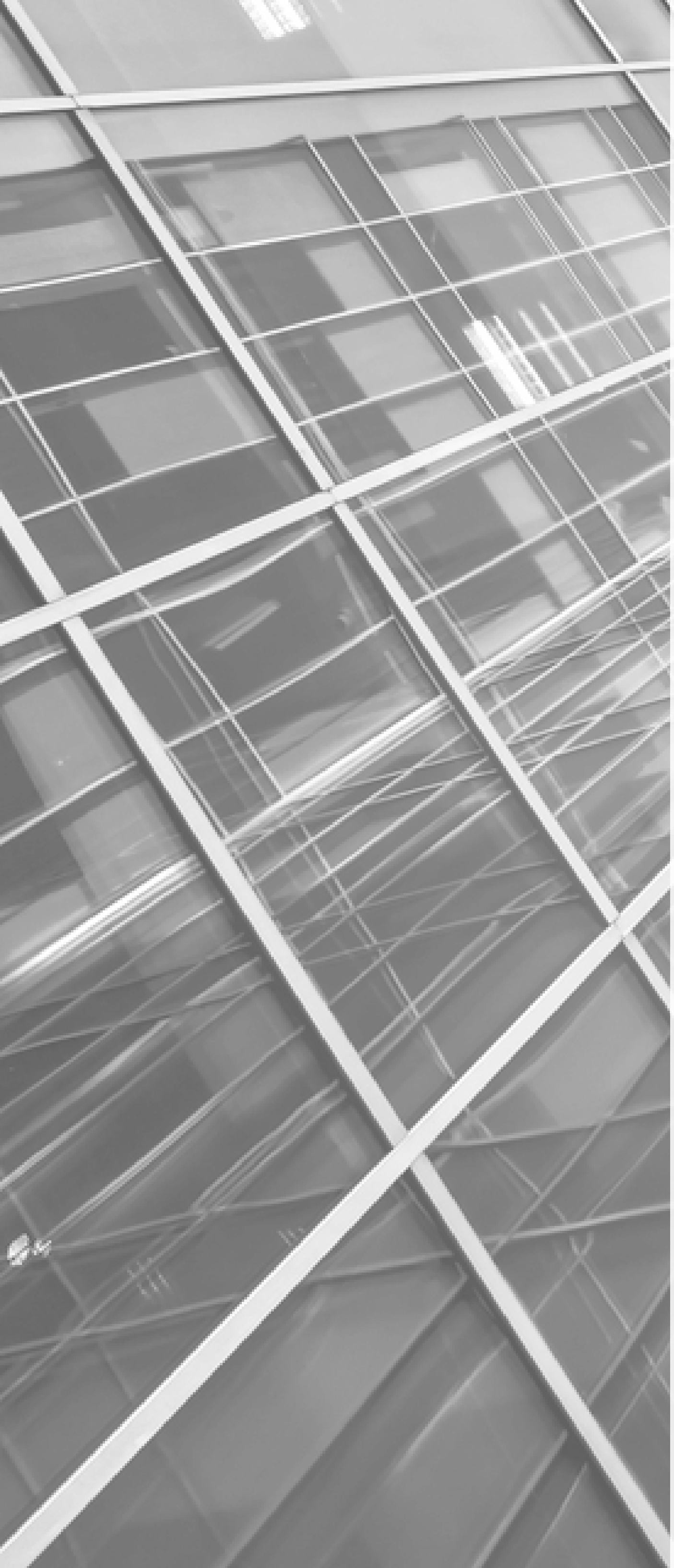


Source: Bloomberg



Source: Bloomberg

At the end of March, the 2-year Treasury yield was 169 basis points higher, and the 10-Year Treasury yield was about 113 basis points higher, year-over-year. The inversion between the 2-year Treasury yield and 10-year Treasury yield narrowed to -56 basis points at March month-end versus -90 basis points at February month-end. The average historical spread (since 2003) is about +130 basis points. The inversion between 3-month and 10-year Treasuries widened to -128 in March from -89 basis points in February. 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 March 31, 2023

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 March 31, 2023

PRISM Liquidity Portfolio

	03/31/23		12/31/22
	Benchmark*	Portfolio	Portfolio
Average Maturity (yrs)	0.90	0.04	0.16
Average Modified Duration	0.86	0.04	0.16
Average Purchase Yield	n/a	4.25%	4.12%
Average Market Yield	4.44%	4.58%	4.29%
Average Quality**	AAA	AAA/Aaa	AAA/Aaa
Total Market Value		17,724,638	103,314,170

**0-3 Yr Treasury*
***Benchmark is a blended rating of S&P, Moody's, and Fitch. Portfolio is S&P and Moody's respectively.*

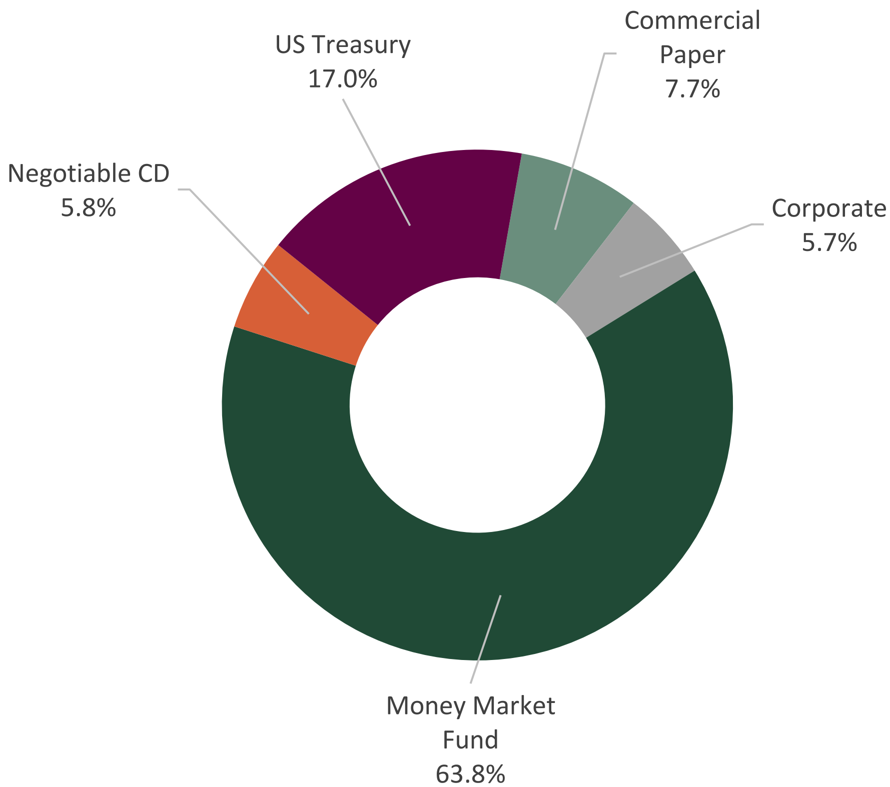
Several securities were purchased, and multiple securities were sold and matured, to facility the liquidity needs of the portfolio during the reporting period. The purchased securities ranged in maturity from March 2023 to May 2023. A total of $86 million was withdrawn from the portfolio in the quarter.

Sector Distribution

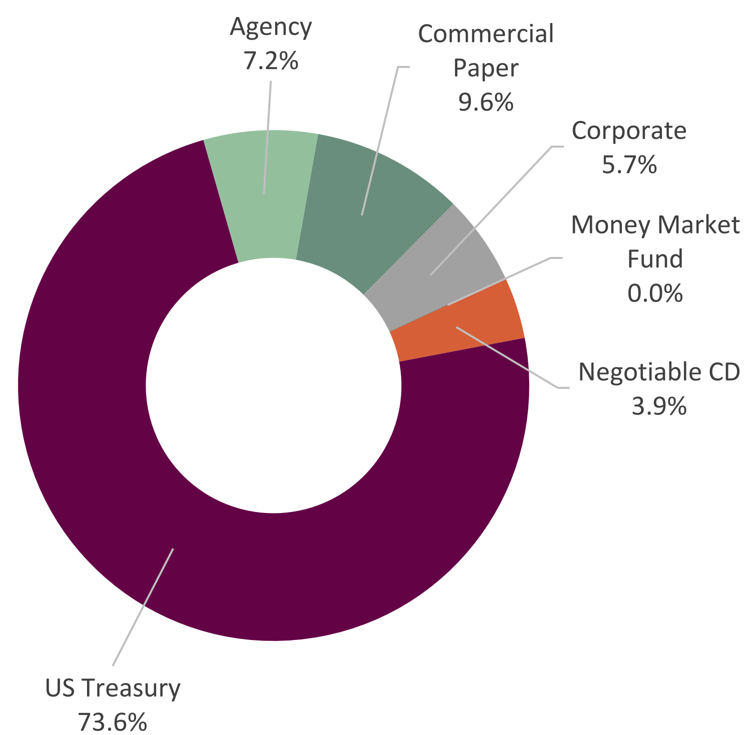
As of March 31, 2023

PRISM Liquidity Portfolio

March 31, 2023



December 31, 2022



The sector allocation changed materially correlated with the large cash withdrawals. Notably the US Treasury allocation contracted by 56.6% to 17.0% of the portfolio and the Money Market allocation increased to 63.8% of the portfolio based on pending liquidity needs.

Issuers

As of March 31, 2023

PRISM Liquidity Portfolio – Account #10292

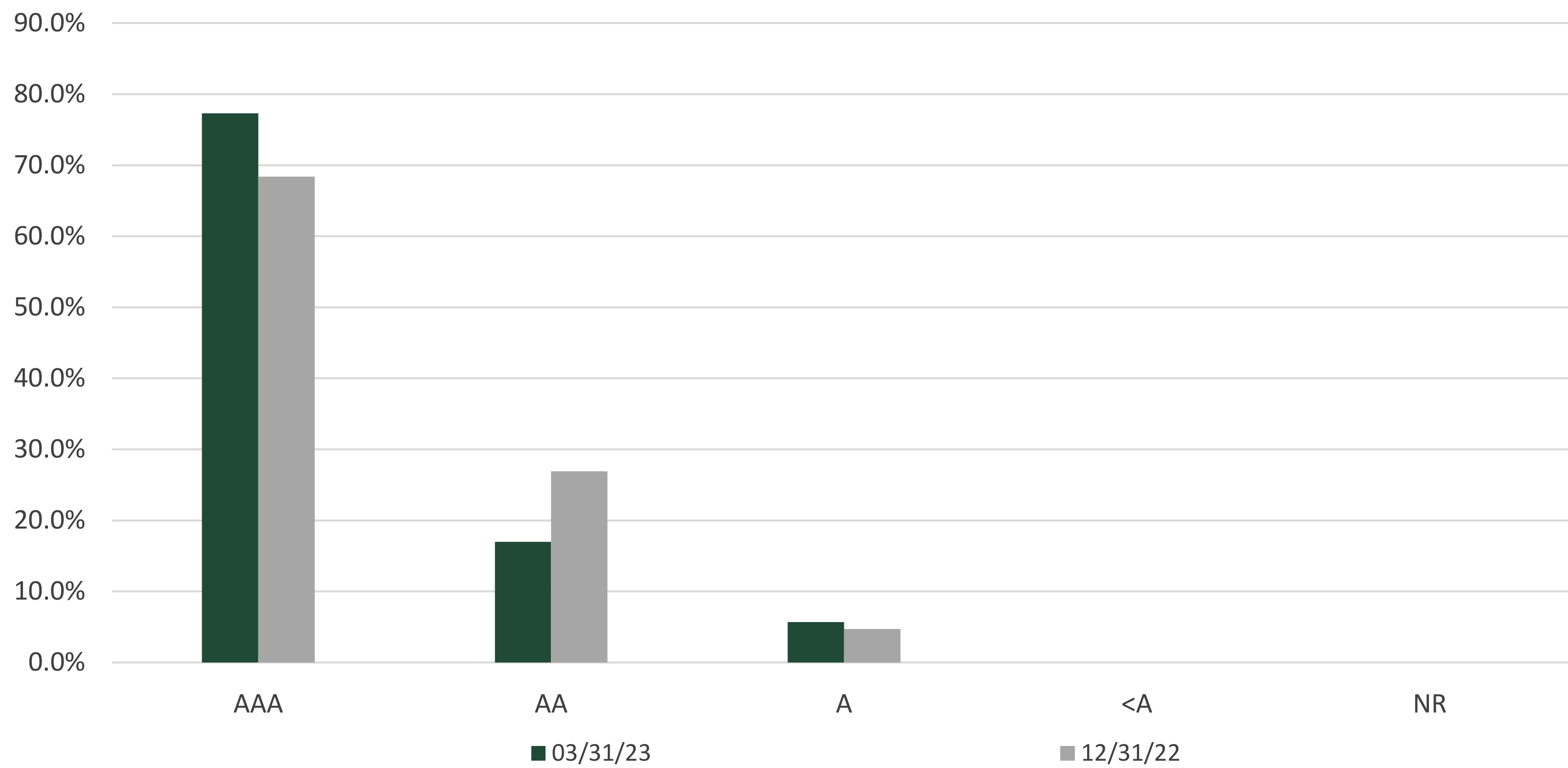
Issue Name	Investment Type	% Portfolio
Dreyfus Govt Cash Management Fund	Money Market Fund	63.82%
Government of United States	US Treasury	16.98%
Toronto Dominion Holdings	Negotiable CD	5.77%
Truist Financial Corporation	Corporate	5.69%
Amazon.com Inc	Commercial Paper	5.64%
Toyota Motor Corp	Commercial Paper	2.10%
TOTAL		**100.00%**

Quality Distribution

As of March 31, 2023

PRISM Liquidity Portfolio

March 31, 2023 vs. December 31, 2022



	AAA	AA	A	<A	NR
03/31/23	77.3%	17.0%	5.7%	0.0%	0.0%
12/31/22	68.4%	26.9%	4.7%	0.0%	0.0%

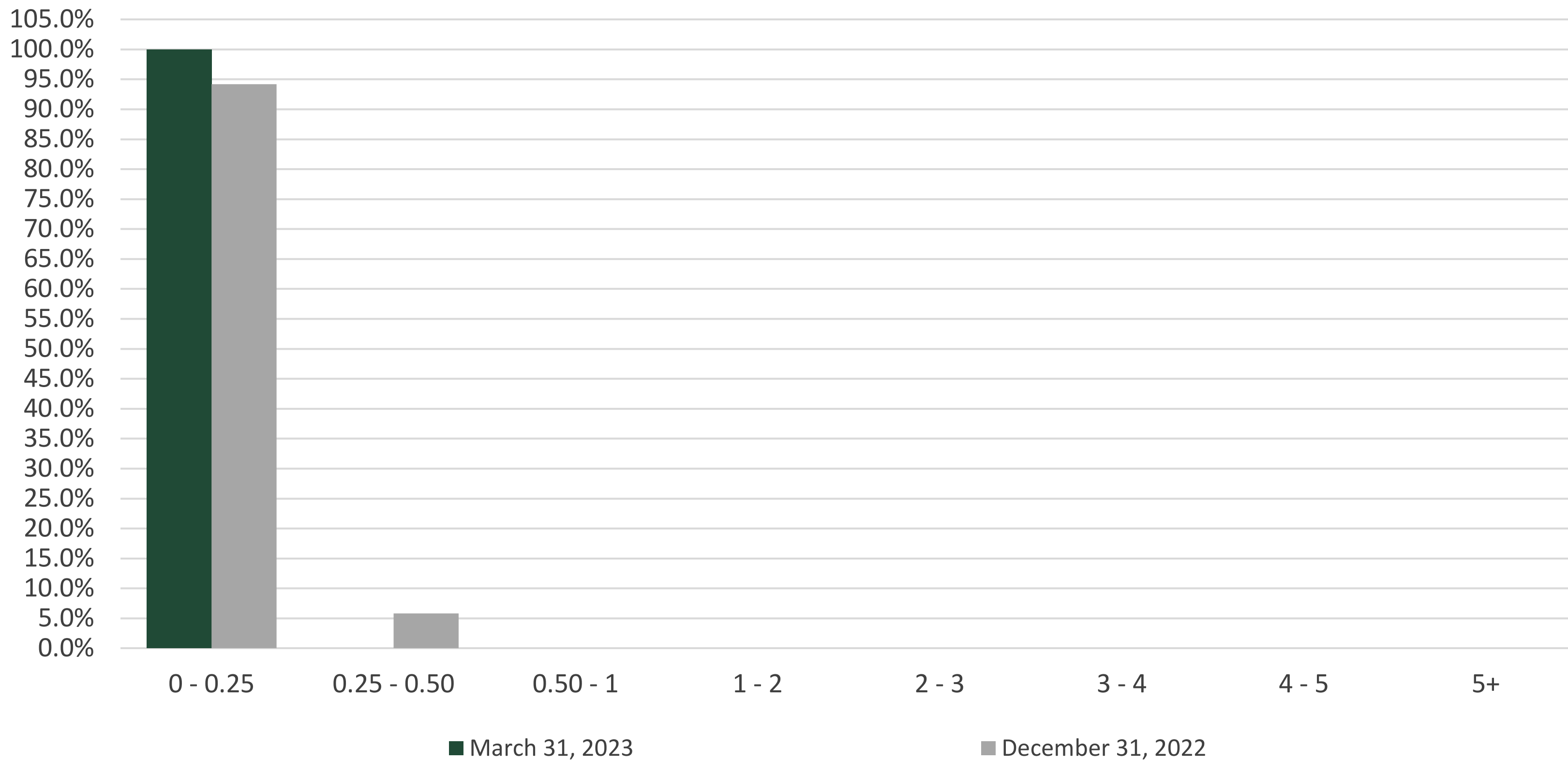
Source: S&P Ratings

Duration Distribution

As of March 31, 2023

PRISM Liquidity Portfolio

March 31, 2023 vs. December 31, 2022



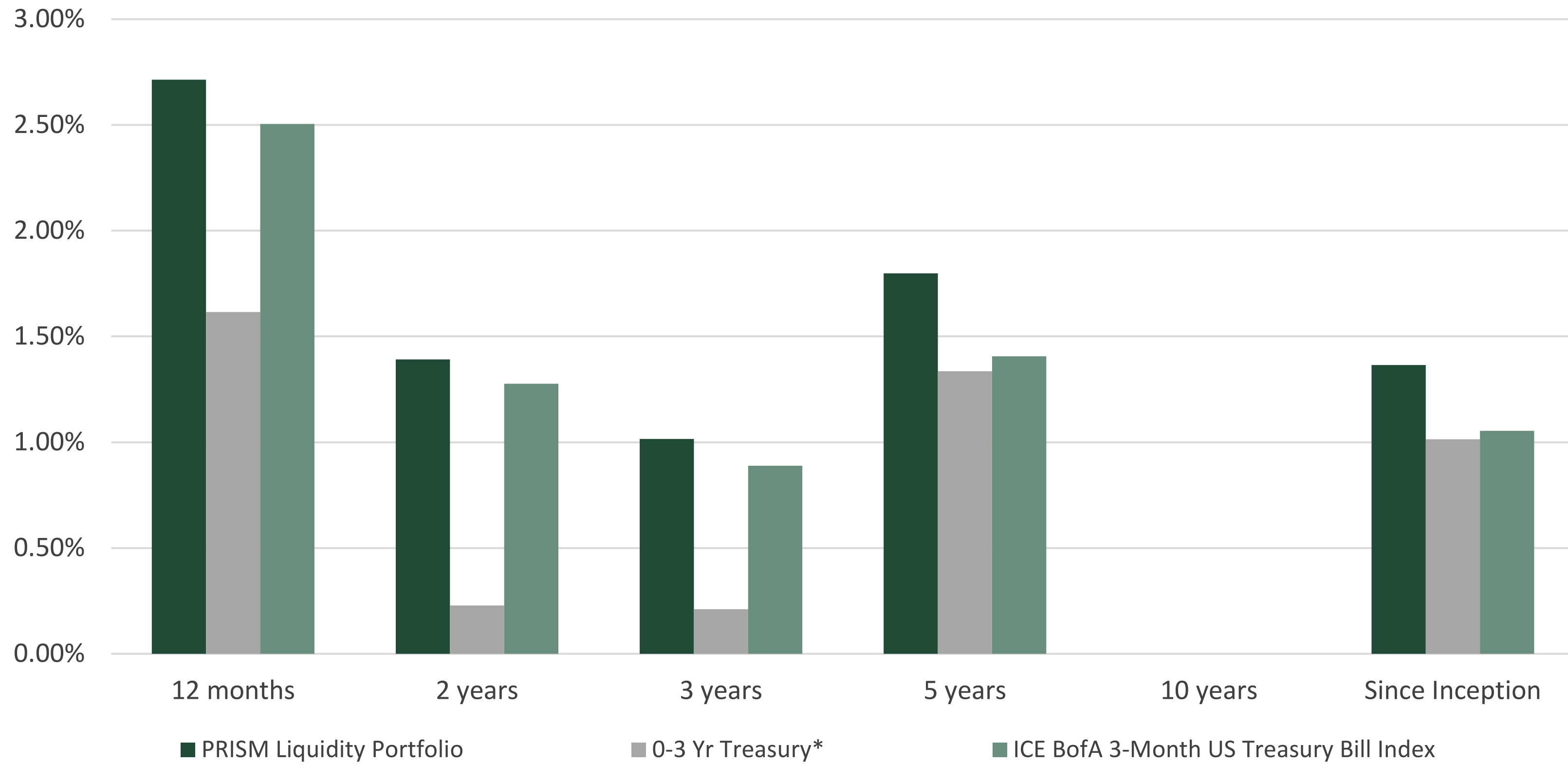
	0 - 0.25	0.25 - 0.50	0.50 - 1	1 - 2	2 - 3	3 - 4	4 - 5	5+
03/31/23	100.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%
12/31/22	94.2%	5.8%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%

The duration of the portfolio contracted due to the large money market fund allocation. Based on the cash flow needs of PRISM the liquidity portfolio will have a balance close to zero by the end of the next quarterly reporting period.

As of March 31, 2023

PRISM Liquidity Portfolio

Total Rate of Return Annualized Since Inception January 31, 2015



TOTAL RATE OF RETURN	3 months	12 months	2 years (Annualized)	3 years (Annualized)	5 years (Annualized)	10 years (Annualized)	Since Inception (Annualized)
PRISM Liquidity Portfolio	1.00%	2.71%	1.39%	1.02%	1.80%	N/A	1.36%
0-3 Yr Treasury*	1.30%	1.62%	0.23%	0.21%	1.34%	N/A	1.01%
ICE BofA 3-Month US Treasury Bill Index	1.07%	2.50%	1.28%	0.89%	1.41%	N/A	1.05%

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

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

Portfolio Characteristics

As of March 31, 2023

PRISM Short Term Core Portfolio

	03/31/23		12/31/22
	Benchmark*	Portfolio	Portfolio
Average Maturity (yrs)	2.65	2.74	2.67
Average Modified Duration	2.51	2.32	2.26
Average Purchase Yield	n/a	2.31%	2.14%
Average Market Yield	4.20%	4.39%	4.59%
Average Quality**	AAA	AA/Aa1	AA/Aa1
Total Market Value		338,665,321	355,805,289

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

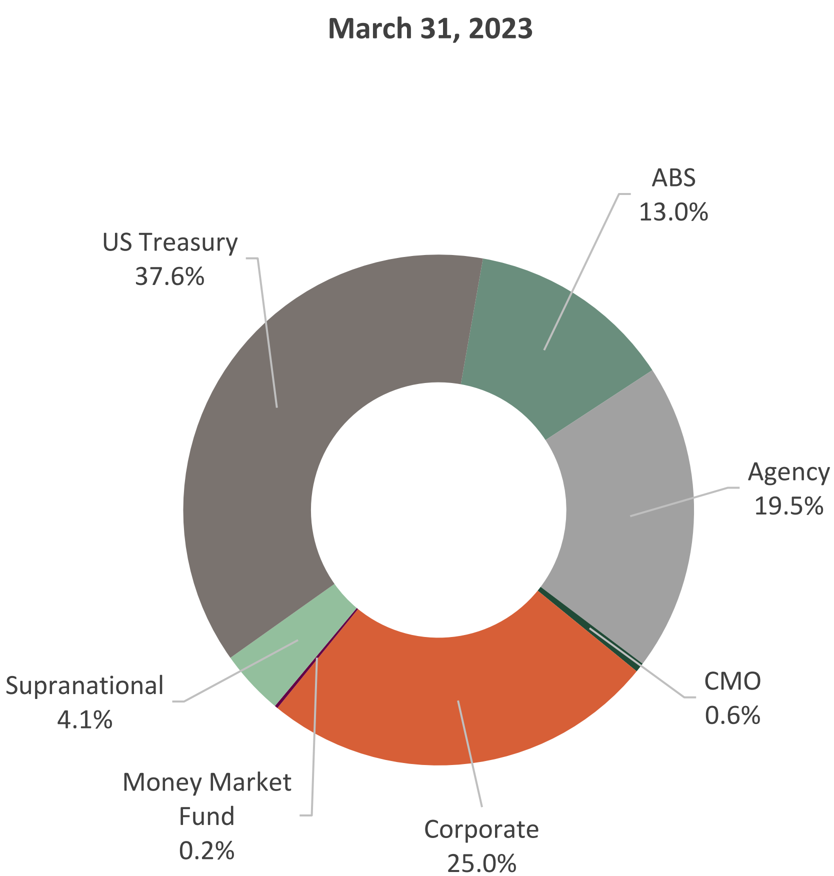
***Benchmark is a blended rating of S&P, Moody's, and Fitch. Portfolio is S&P and Moody's respectively.*

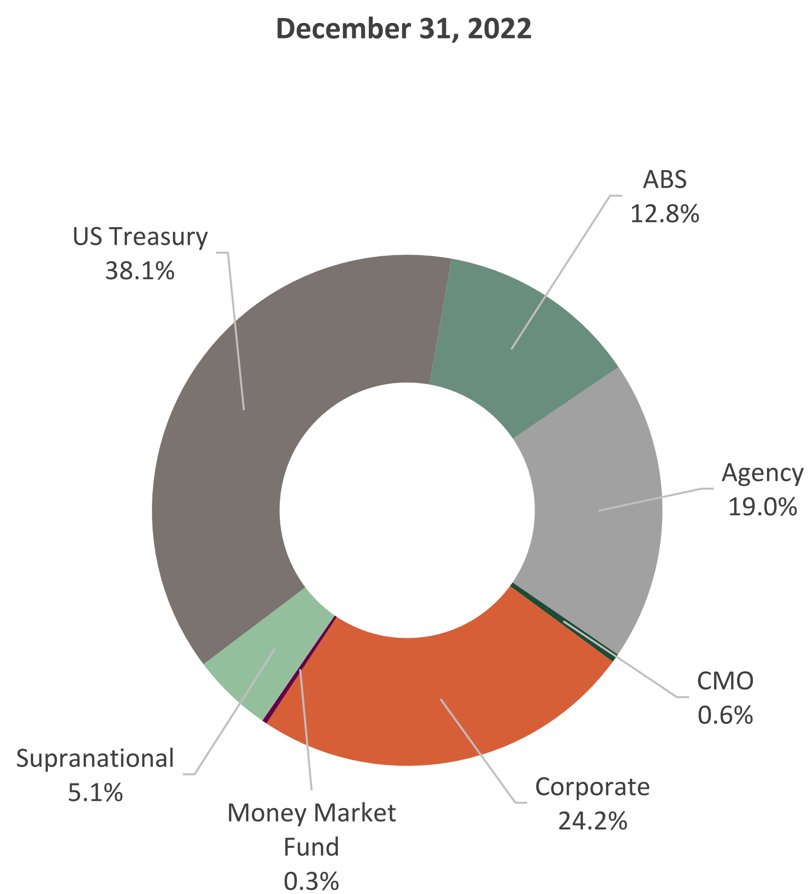
Multiple securities were purchased in the Treasury, Agency, Asset Backed, and corporate portions of the allocation to keep the portfolio structure in line with Chandler targets for the strategy. The purchased securities ranged in maturity from November 2025 to March 2028. Multiple securities were sold, and one was called to assist in rebalancing the portfolio and providing enough liquidity for the $22.8 million net withdrawal during the reporting period.

Sector Distribution

As of March 31, 2023

PRISM Short Term Core Portfolio





The sector allocation was stable during the reporting period as the Chandler team focused on optimizing the underlying mix of securities in the respective sector allocations. The two largest changes were the 1.0% reduction in the Supranational allocation, to 4.1% of the portfolio, partially offset by the 0.8% increase in the corporate allocation, to 25.0% of the portfolio.

Issuers

As of March 31, 2023

PRISM Short Term Core Portfolio – Account #10290

Issue Name	Investment Type	% Portfolio
Government of United States	US Treasury	37.59%
Federal Home Loan Bank	Agency	9.00%
Federal National Mortgage Association	Agency	6.35%
Federal Home Loan Mortgage Corp	Agency	3.28%
Intl Bank Recon and Development	Supranational	2.07%
Inter-American Dev Bank	Supranational	2.02%
John Deere ABS	ABS	1.78%
American Express ABS	ABS	1.58%
Hyundai Auto Receivables	ABS	1.50%
JP Morgan Chase & Co	Corporate	1.50%
Bank of America Corp	Corporate	1.43%
Morgan Stanley	Corporate	1.43%
Royal Bank of Canada	Corporate	1.42%
Toyota Motor Corp	Corporate	1.41%
Bank of Montreal Chicago	Corporate	1.35%
Deere & Company	Corporate	1.34%
Amazon.com Inc	Corporate	1.21%
Toronto Dominion Holdings	Corporate	1.15%
US Bancorp	Corporate	1.15%
Honda Motor Corporation	Corporate	1.12%
Metlife Inc	Corporate	1.10%
Mercedes-Benz	ABS	1.08%
Caterpillar Inc	Corporate	1.07%
United Health Group Inc	Corporate	1.07%
Verizon Master Trust	ABS	1.07%
Toyota Lease Owner Trust	ABS	1.05%
GM Financial Automobile Leasing Trust	ABS	0.97%
Federal Farm Credit Bank	Agency	0.90%
Honda ABS	ABS	0.90%
PNC Financial Services Group	Corporate	0.89%
Dominion Resources Inc	Corporate	0.87%
Berkshire Hathaway	Corporate	0.80%
Qualcomm Inc	Corporate	0.80%
BMW ABS	ABS	0.79%
Honeywell Corp	Corporate	0.70%
GM Financial Securitized Term Auto Trust	ABS	0.68%
Wal-Mart Stores	Corporate	0.65%
Hyundai Auto Lease Securitization	ABS	0.64%

As of March 31, 2023

PRISM Short Term Core Portfolio – Account #10290

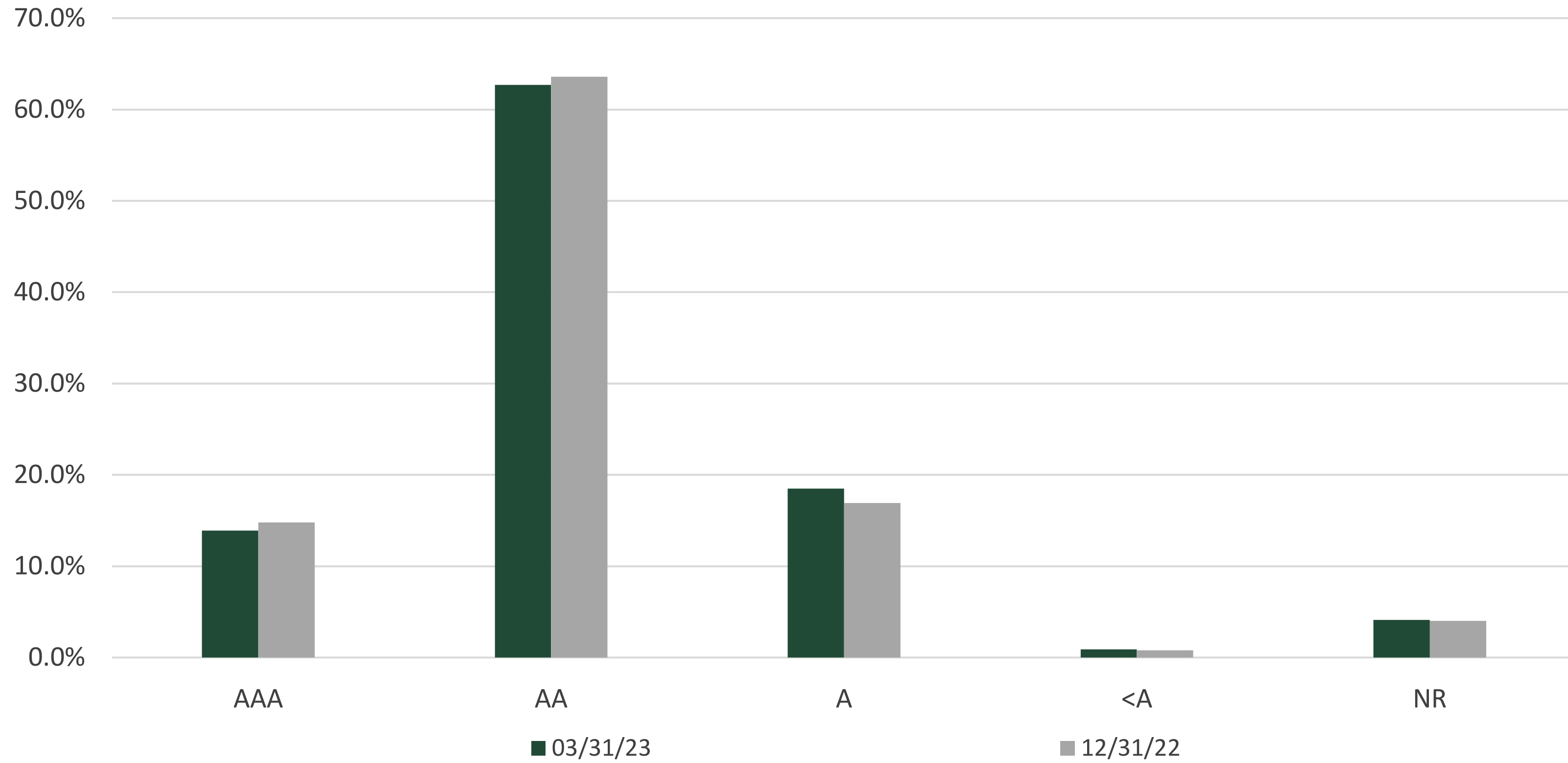
Issue Name	Investment Type	% Portfolio
BMW Vehicle Lease Trust	ABS	0.59%
Federal Home Loan Mortgage Corp	CMO	0.58%
Charles Schwab Corp/The	Corporate	0.58%
Duke Energy Field Services	Corporate	0.56%
Guardian Life Global Funding	Corporate	0.36%
Mercedes-Benz Auto Lease Trust	ABS	0.31%
Bank of New York	Corporate	0.29%
Chubb Corporation	Corporate	0.29%
Apple Inc	Corporate	0.29%
Dreyfus Govt Cash Management Fund	Money Market Fund	0.21%
Salesforce.com Inc	Corporate	0.14%
Toyota ABS	ABS	0.09%
Nissan ABS	ABS	0.02%
TOTAL		**100.00%**

Quality Distribution

As of March 31, 2023

PRISM Short Term Core Portfolio

March 31, 2023 vs. December 31, 2022



	AAA	AA	A	<A	NR
03/31/23	13.9%	62.7%	18.5%	0.9%	4.1%
12/31/22	14.8%	63.6%	16.9%	0.8%	4.0%

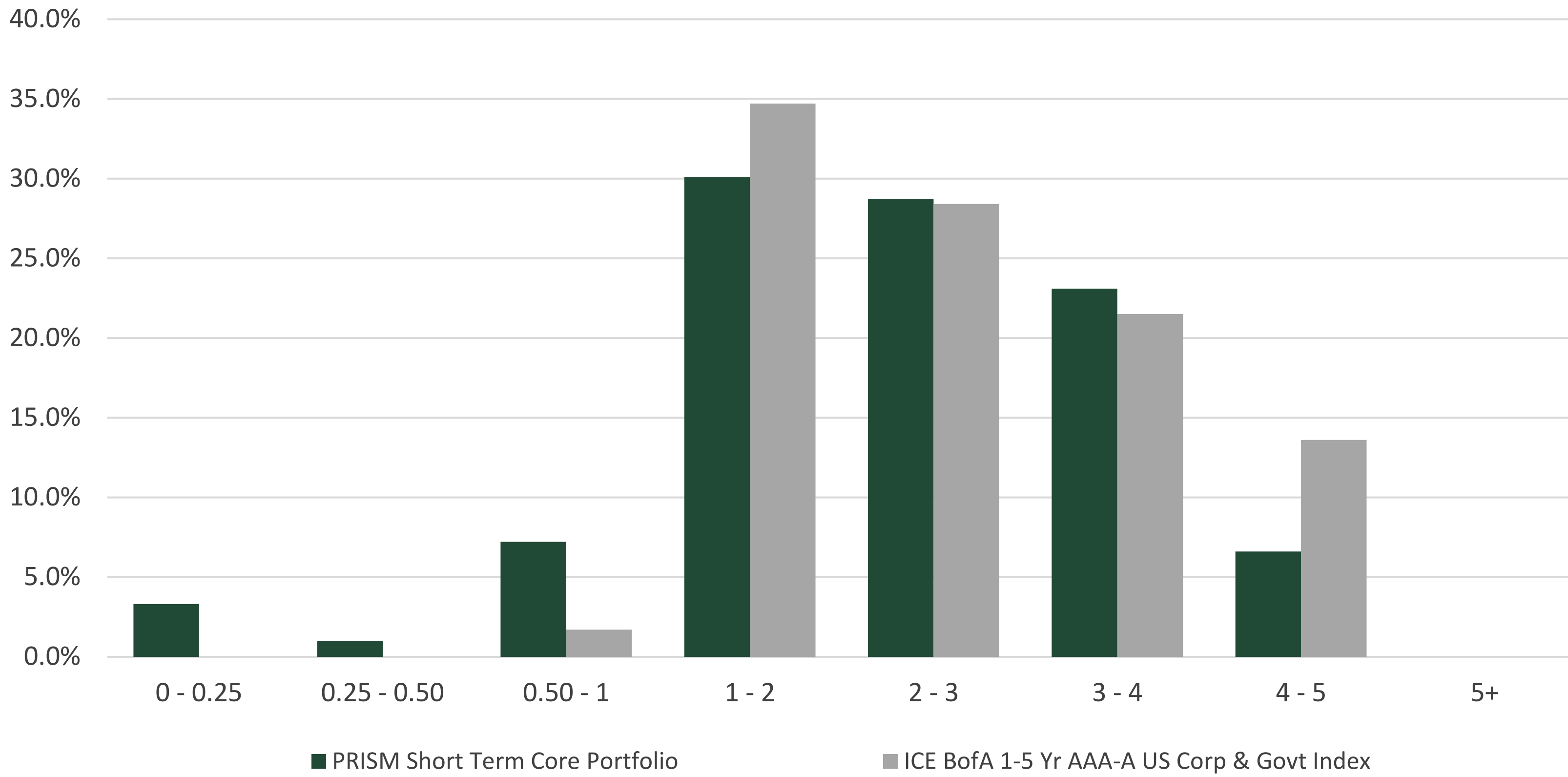
Source: S&P Ratings

Duration Distribution

As of March 31, 2023

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	3.3%	1.0%	7.2%	30.1%	28.7%	23.1%	6.6%	0.0%
Benchmark*	0.0%	0.0%	1.7%	34.7%	28.4%	21.5%	13.6%	0.0%

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

The duration of the portfolio extended moderately, ending the quarter at 2.32 versus 2.26 as of December 31, 2022. The Chandler team will be moderating extending the maturity profile of the portfolio in the coming quarter.

As of March 31, 2023

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	1.64%	-0.07%	-1.76%	-0.77%	1.27%	N/A	1.08%
ICE BofA 1-5 Yr AAA-A US Corp & Govt Index	1.80%	-0.39%	-2.06%	-1.09%	1.22%	N/A	0.99%

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

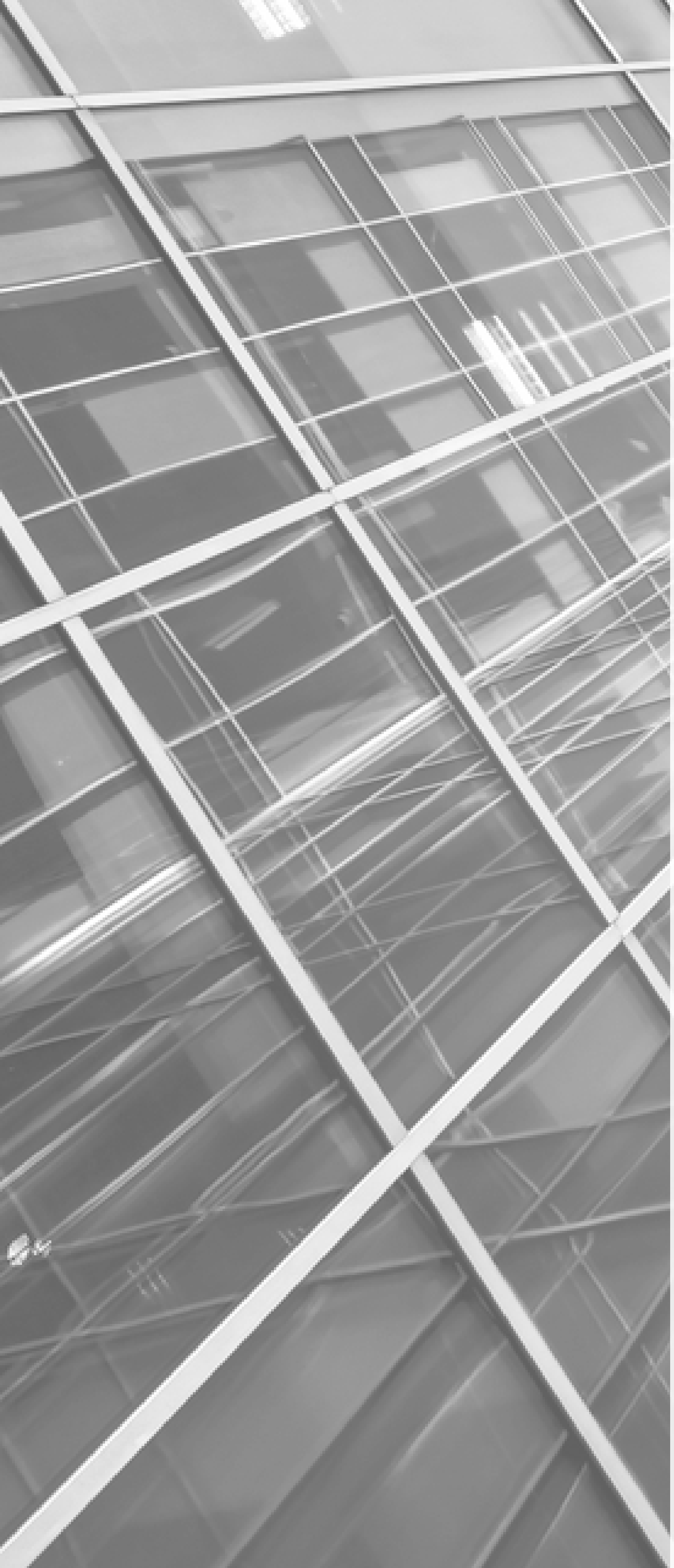
Portfolio Characteristics

As of March 31, 2023

PRISM LAIF Portfolio

	03/31/23 Portfolio	12/31/22 Portfolio
Average Maturity (yrs)	0.00	0.00
Modified Duration	0.00	0.00
Average Purchase Yield	4.47%	4.50%
Average Market Yield	4.47%	4.49%
Average Quality*	AAA/NR	AAA/NR
Total Market Value	54,307,836	25,856,611

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



PRISM Consolidated Information

Performance & Change in AUM

PRISM CONSOLIDATED PORTFOLIOS

TOTAL RATE OF RETURN

As of 03/31/2023	3 months	12 months	*Annualized Return* 2YR	3YR	5YR	10 YR	Inception	Inception Date
PRISM Consolidated	1.48%	0.96%	-0.73%	-0.08%	1.61%	N/A	1.34%	6/30/2015
PRISM ARC Consolidated	2.36%	-2.46%	-2.11%	2.21%	2.47%	N/A	2.91%	12/31/2016
PRISM/PRISM ARC Total Consolidated	1.95%	-0.98%	-1.47%	1.07%	1.97%	N/A	1.83%	12/31/2016

ANNUAL CHANGE IN ASSETS UNDER MANAGEMENT

	AUM 03/31/2023	AUM 03/31/2022	Change
PRISM Consolidated	410,697,795	417,615,580	(6,917,785)
PRISM ARC Consolidated	652,401,172	543,828,870	108,572,302
PRISM/PRISM ARC Total Consolidated	1,063,098,967	961,333,032	101,765,935

Portfolio Characteristics

As of March 31, 2023

PRISM Consolidated

	03/31/23 Portfolio	12/31/22 Portfolio
Average Maturity (yrs)	2.26	1.99
Modified Duration	1.91	1.69
Average Purchase Yield	0.00%	2.67%
Average Market Yield	4.41%	4.52%
Average Quality*	AA+/Aa1	AA+/Aa1
Total Market Value	410,697,795	484,976,069

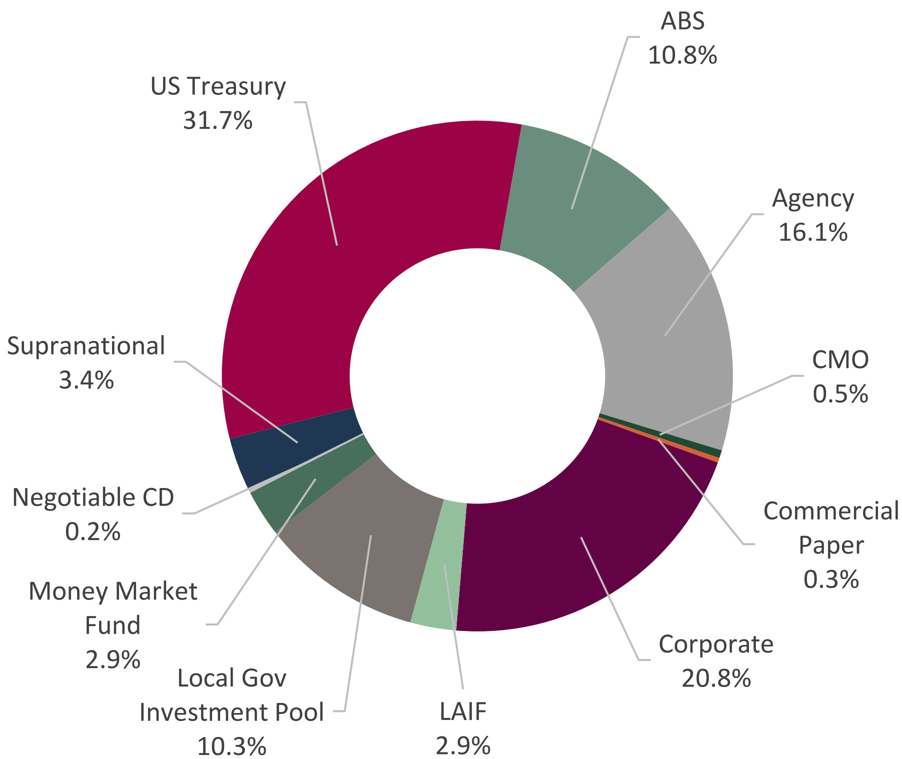
** Portfolio is S&P and Moody's respectively.*

Sector Distribution

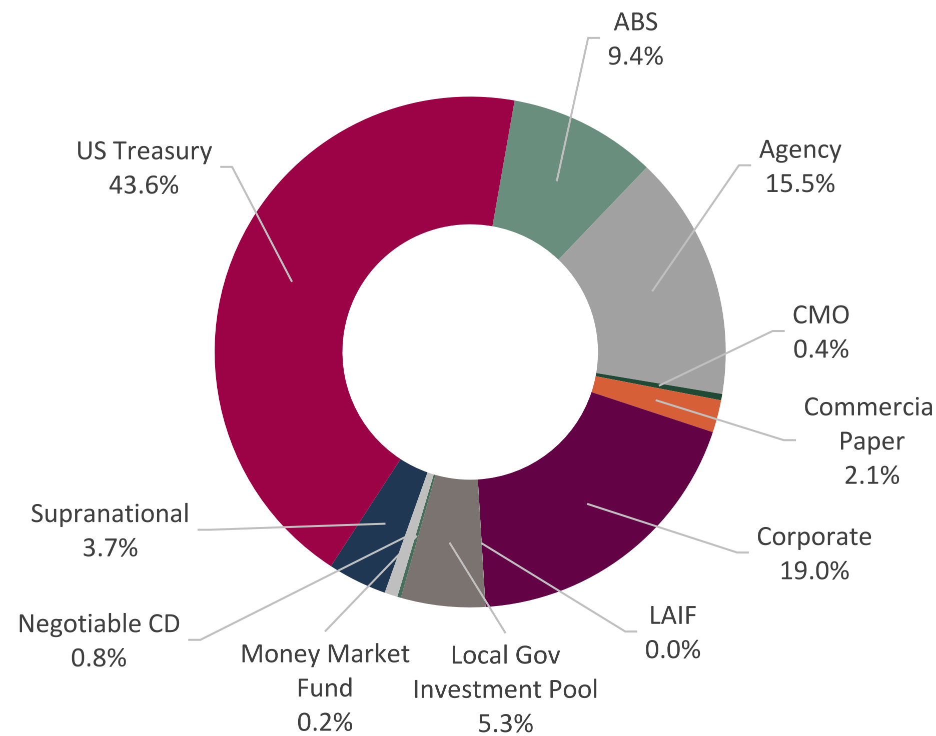
As of March 31, 2023

PRISM Consolidated

March 31, 2023

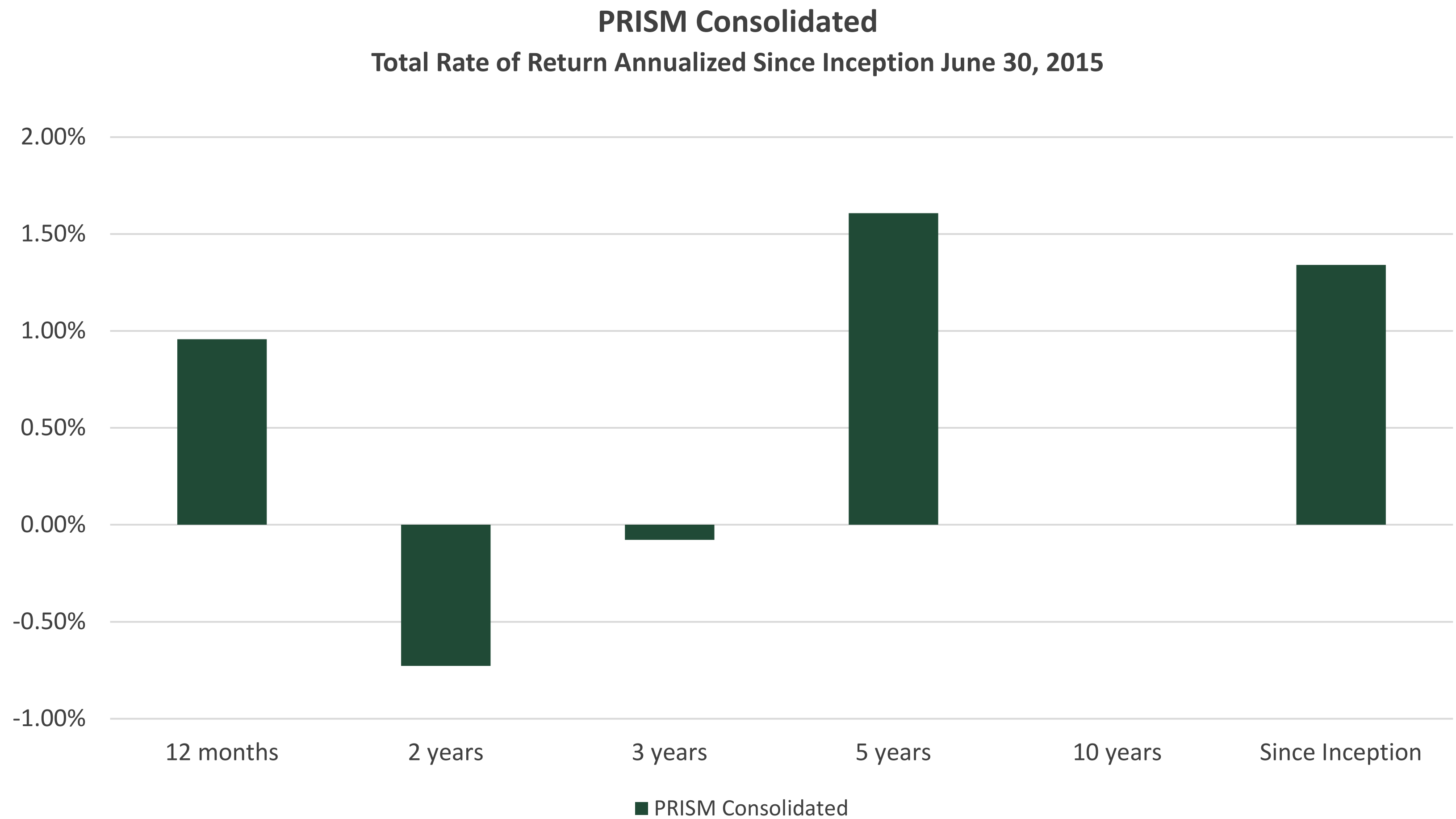


December 31, 2022



Investment Performance

As of March 31, 2023



			Annualized				
TOTAL RATE OF RETURN	**3 months**	**12 months**	**2 years**	**3 years**	**5 years**	**10 years**	**Since Inception**
PRISM Consolidated	1.48%	0.96%	-0.73%	-0.08%	1.61%	N/A	1.34%

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 Affiliate Risk Captive

Period Ending March 31, 2023

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

PRISM ARC Liquidity Profile

Portfolio Characteristics

As of March 31, 2023

PRISM ARC Liquidity

	03/31/23		12/31/22
	Benchmark*	Portfolio	Portfolio
Average Maturity (yrs)	0.90	0.13	0.14
Average Modified Duration	0.86	0.13	0.13
Average Purchase Yield	n/a	4.66%	4.06%
Average Market Yield	4.44%	4.64%	4.24%
Average Quality**	AAA	AAA/Aaa	AAA/Aaa
Total Market Value		70,923,554	105,227,316

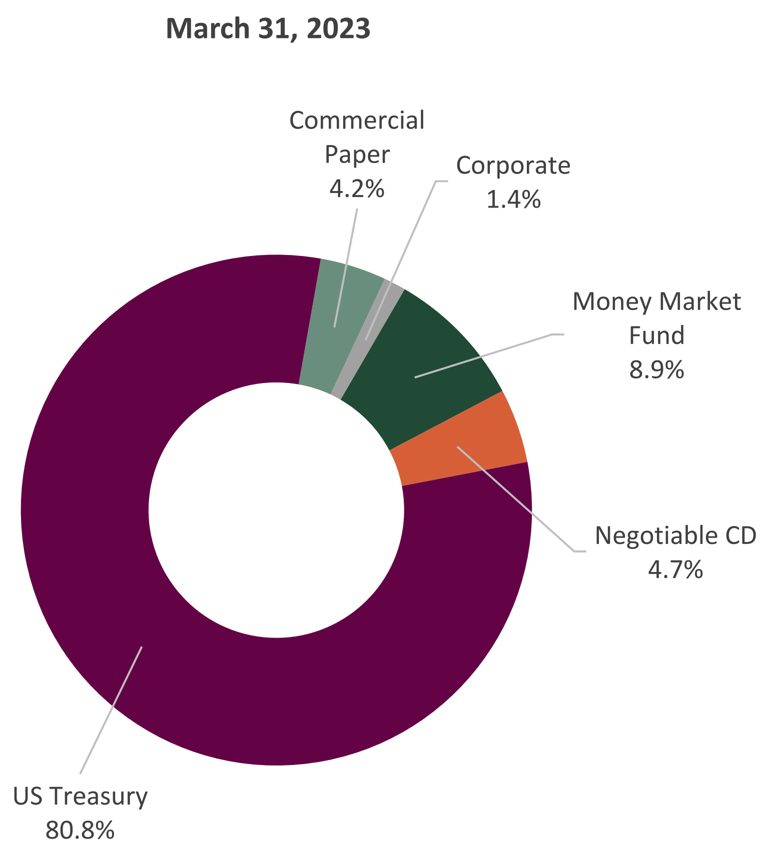
**0-3 Yr Treasury*

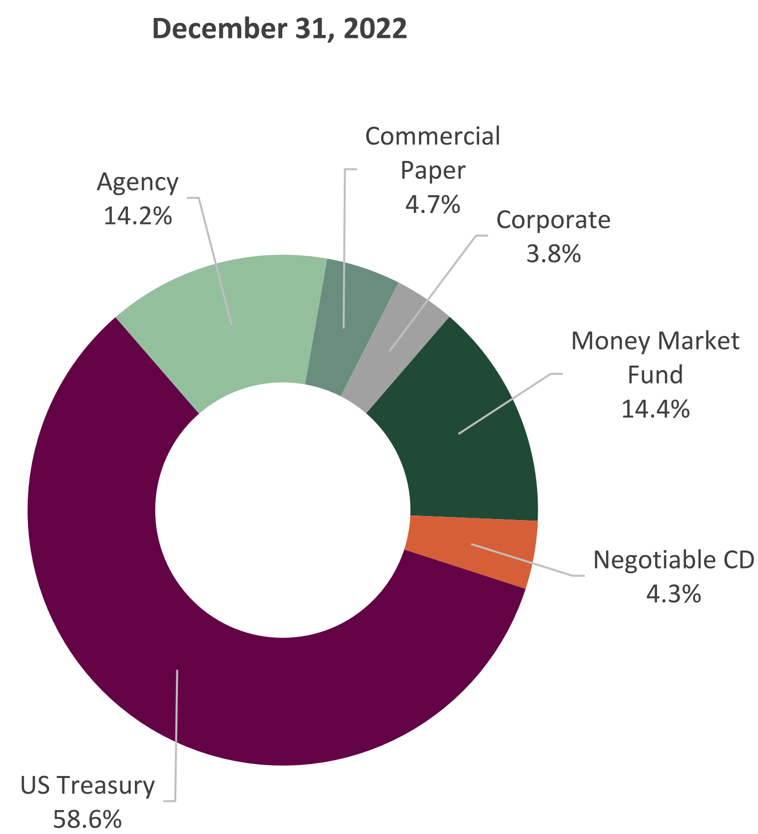
***Benchmark is a blended rating of S&P, Moody's, and Fitch. Portfolio is S&P and Moody's respectively.*

Sector Distribution

As of March 31, 2023

PRISM ARC Liquidity





As of March 31, 2023

PRISM ARC Liquidity – Account #10483

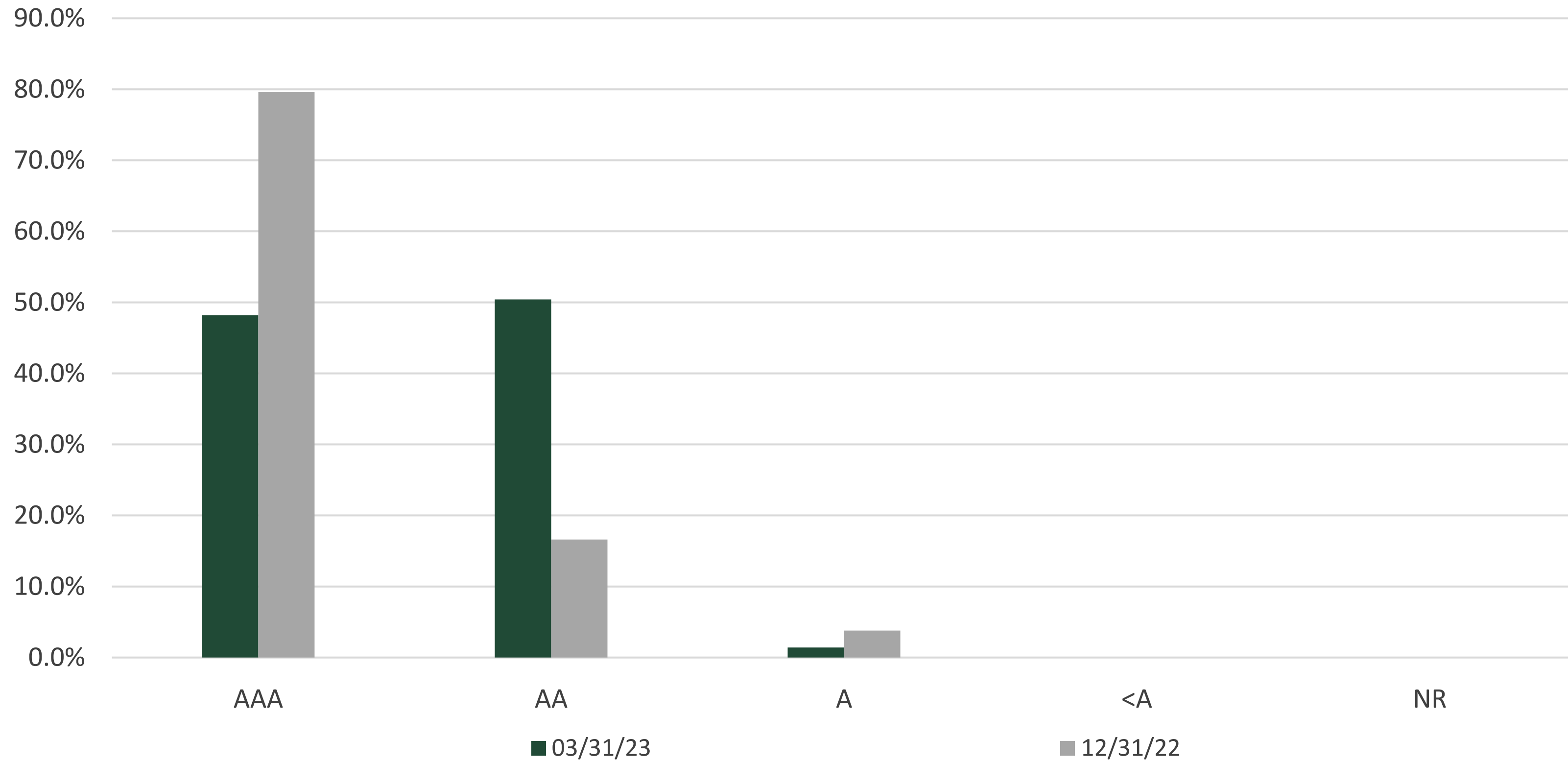
Issue Name	Investment Type	% Portfolio
Government of United States	US Treasury	80.78%
First American Govt Oblig Fund	Money Market Fund	8.92%
Toronto Dominion Holdings	Negotiable CD	2.88%
MUFG Bank Ltd/NY	Commercial Paper	2.79%
Cooperatieve Rabobank UA	Negotiable CD	1.80%
Truist Financial Corporation	Corporate	1.42%
Amazon.com Inc	Commercial Paper	1.41%
TOTAL		**100.00%**

Quality Distribution

As of March 31, 2023

PRISM ARC Liquidity

March 31, 2023 vs. December 31, 2022

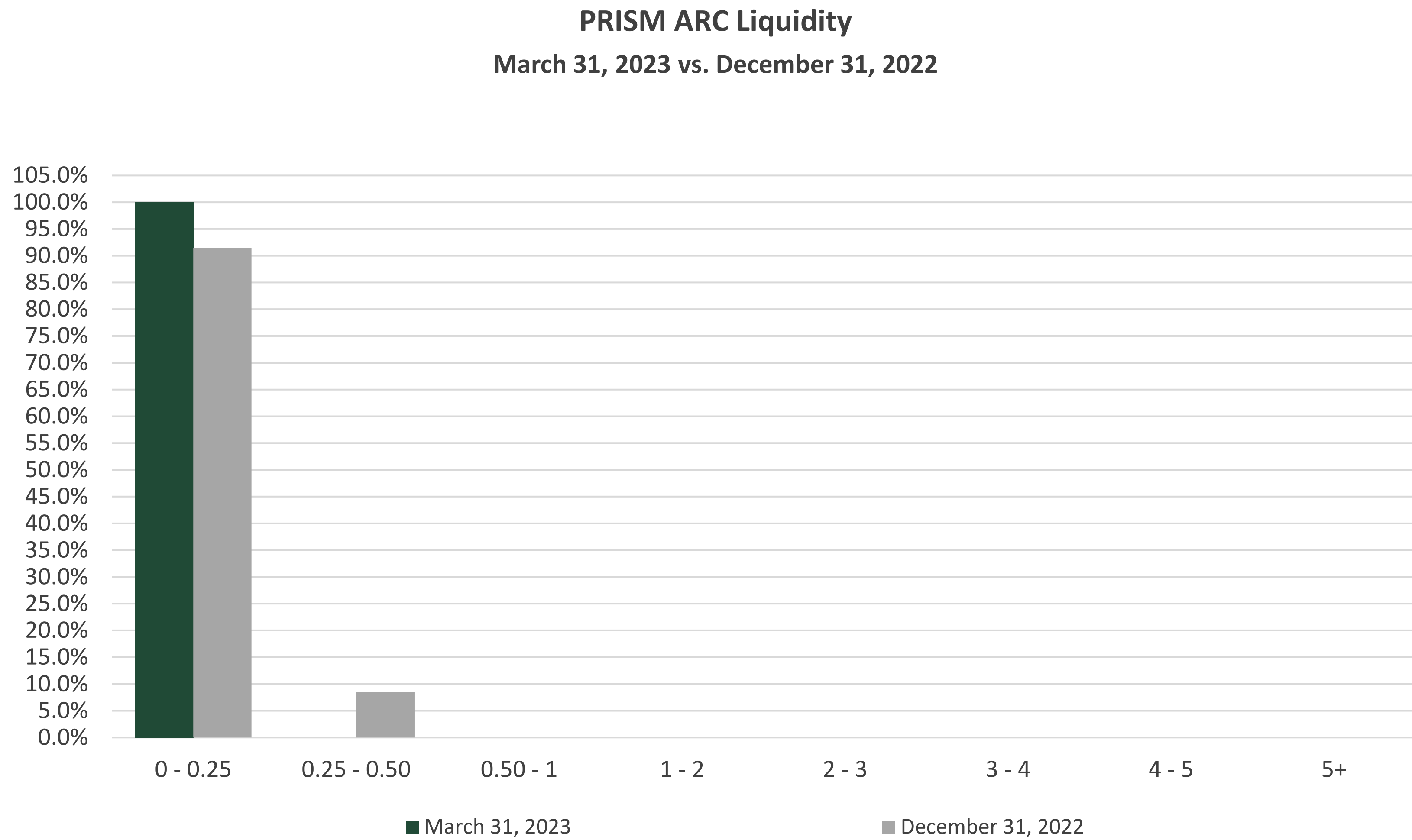


	AAA	AA	A	<A	NR
03/31/23	48.2%	50.4%	1.4%	0.0%	0.0%
12/31/22	79.6%	16.6%	3.8%	0.0%	0.0%

Source: S&P Ratings

Duration Distribution

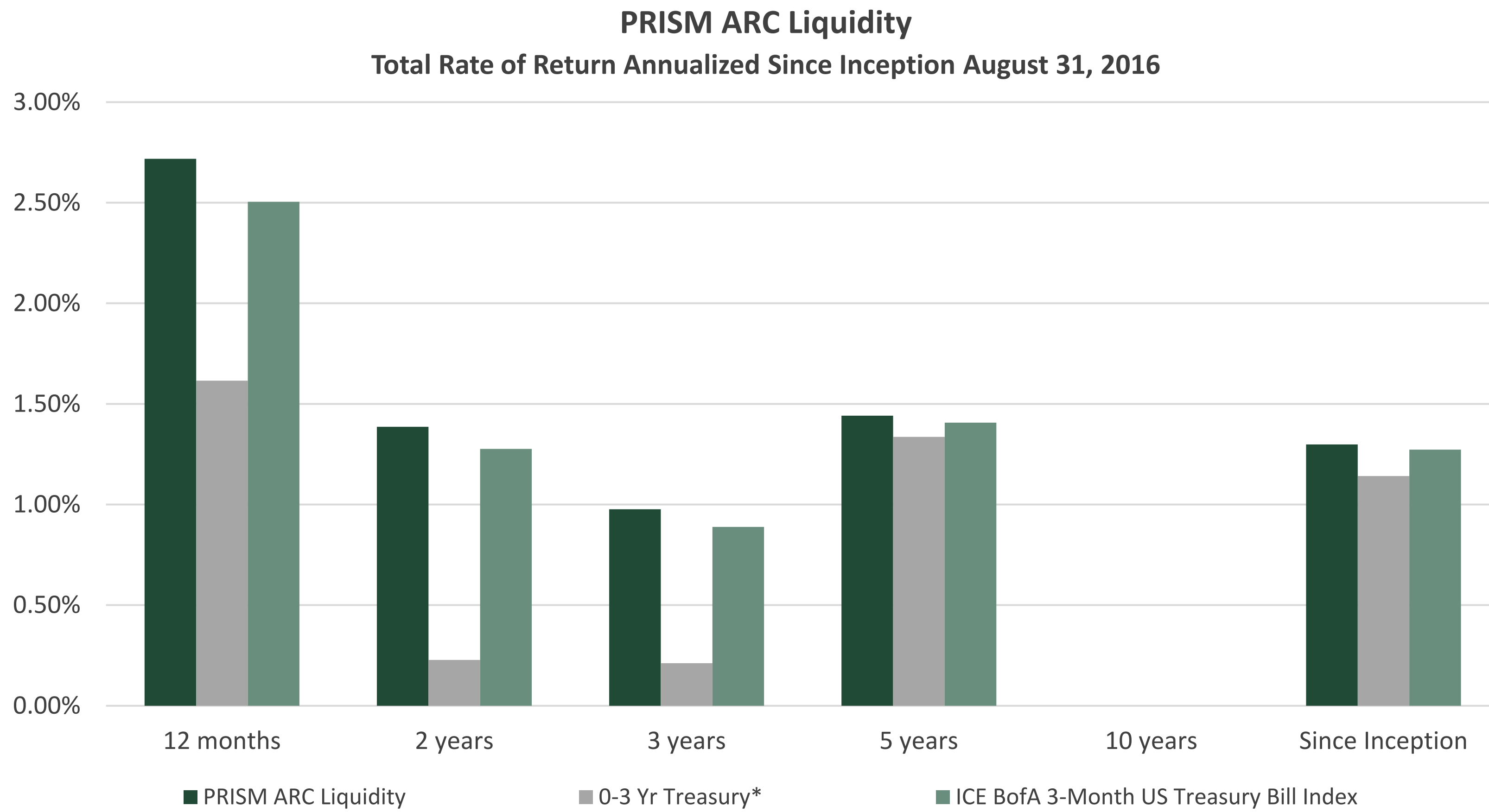
As of March 31, 2023



	0 - 0.25	0.25 - 0.50	0.50 - 1	1 - 2	2 - 3	3 - 4	4 - 5	5+
03/31/23	100.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%
12/31/22	91.5%	8.5%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%

Investment Performance

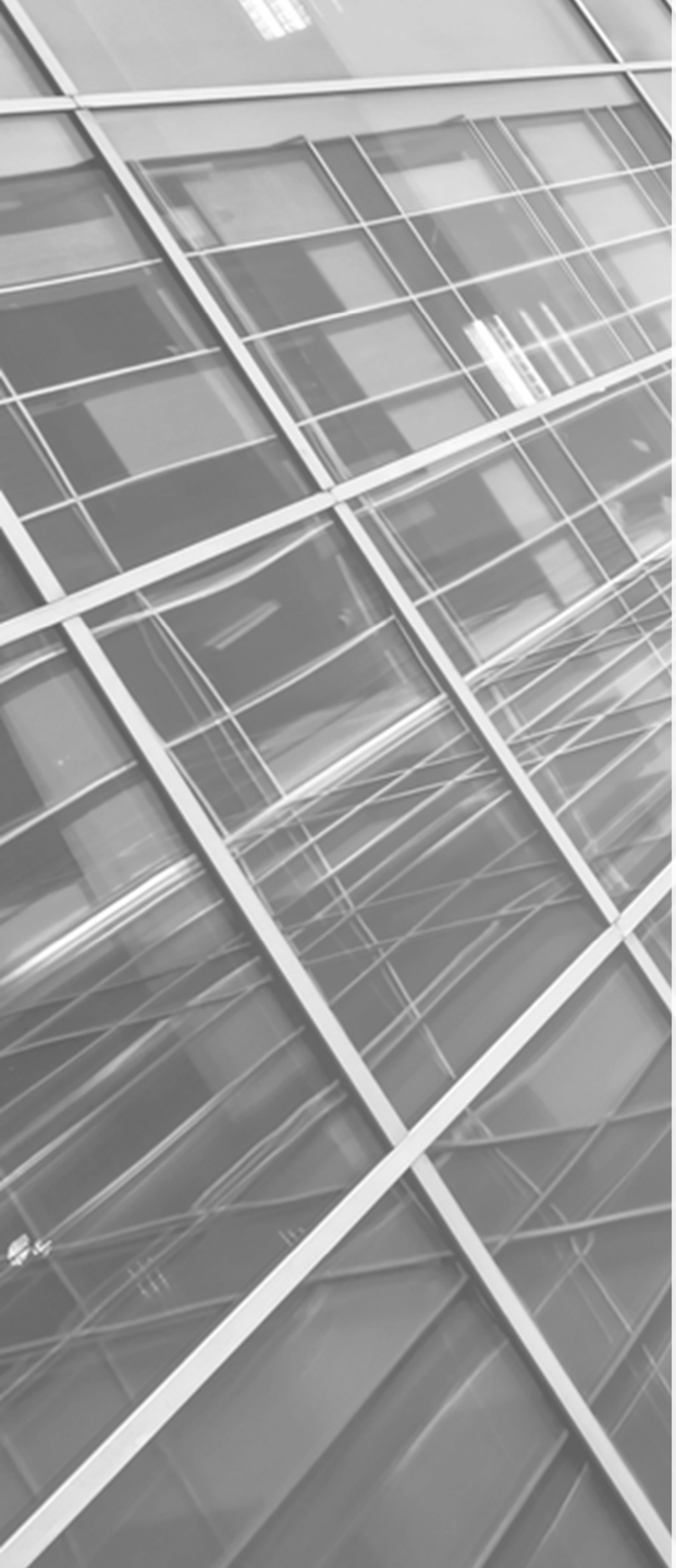
As of March 31, 2023



			Annualized				
TOTAL RATE OF RETURN	**3 months**	**12 months**	**2 years**	**3 years**	**5 years**	**10 years**	**Since Inception**
PRISM ARC Liquidity	1.10%	2.72%	1.39%	0.98%	1.44%	N/A	1.30%
0-3 Yr Treasury*	1.30%	1.62%	0.23%	0.21%	1.34%	N/A	1.14%
ICE BofA 3-Month US Treasury Bill Index	1.07%	2.50%	1.28%	0.89%	1.41%	N/A	1.27%

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

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



PRISM ARC Core Fixed Profile

Portfolio Characteristics

As of March 31, 2023

PRISM ARC Core Fixed

	03/31/23		12/31/22
	Benchmark*	Portfolio	Portfolio
Average Maturity (yrs)	4.16	4.03	4.13
Average Modified Duration	3.77	3.43	3.57
Average Purchase Yield	n/a	2.24%	1.89%
Average Market Yield	4.30%	4.39%	4.65%
Average Quality**	AA+	AA-/Aa2	AA-/Aa3
Total Market Value		482,699,199	413,245,908

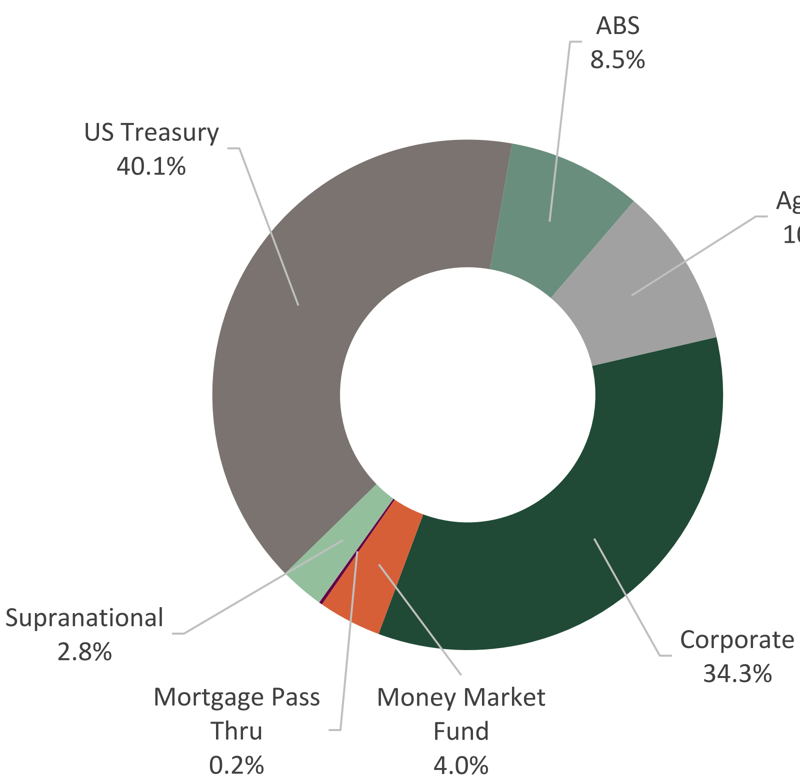
**ICE BofA 1-10 Yr US Corp & Govt Index*
***Benchmark is a blended rating of S&P, Moody's, and Fitch. Portfolio is S&P and Moody's respectively.*

Sector Distribution

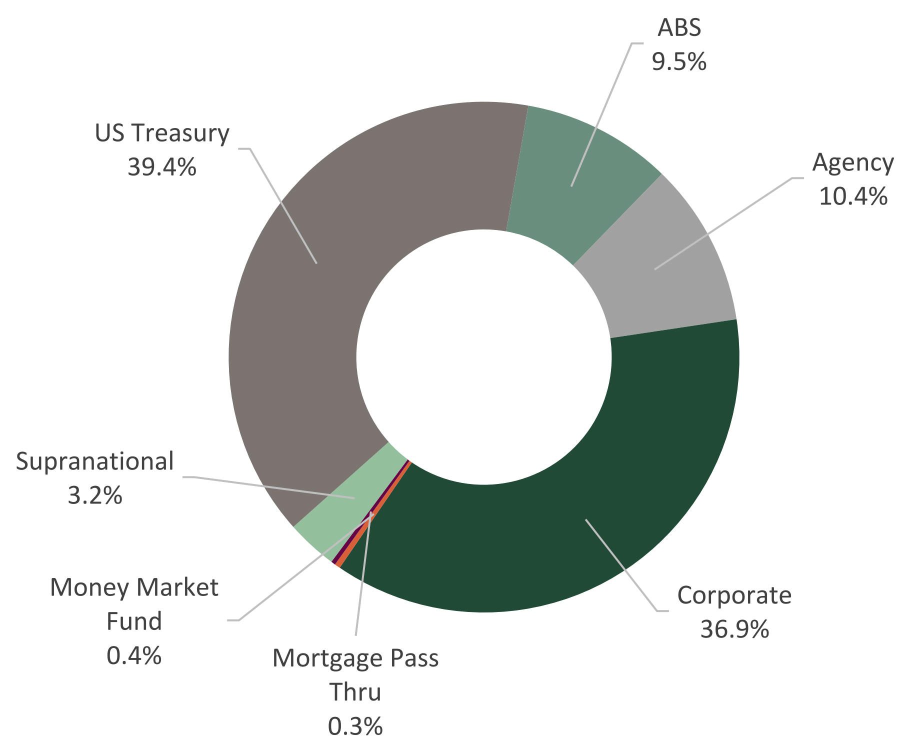
As of March 31, 2023

PRISM ARC Core Fixed

March 31, 2023



December 31, 2022



Issuers

As of March 31, 2023

PRISM ARC Core Fixed – Account #10485

Issue Name	Investment Type	% Portfolio
Government of United States	US Treasury	40.09%
Federal National Mortgage Association	Agency	4.63%
First American Govt Oblig Fund	Money Market Fund	4.03%
Federal Home Loan Mortgage Corp	Agency	3.06%
Federal Home Loan Bank	Agency	2.37%
Inter-American Dev Bank	Supranational	1.55%
Hyundai Auto Receivables	ABS	1.42%
Bank of America Corp	Corporate	1.28%
Intl Bank Recon and Development	Supranational	1.27%
Capital One	Corporate	1.24%
Toyota Lease Owner Trust	ABS	1.21%
Goldman Sachs Inc.	Corporate	1.20%
Honda ABS	ABS	1.20%
John Deere ABS	ABS	1.16%
JP Morgan Chase & Co	Corporate	1.16%
Citigroup Inc	Corporate	1.14%
Toronto Dominion Holdings	Corporate	1.12%
Morgan Stanley	Corporate	1.11%
Humana Inc	Corporate	1.07%
Simon Property Group Inc	Corporate	1.04%
Wells Fargo Corp	Corporate	0.99%
Bank of Montreal Chicago	Corporate	0.93%
CVS Corp	Corporate	0.90%
Nextera Energy Capital	Corporate	0.85%
Toyota Motor Corp	Corporate	0.77%
Verizon Communications Inc	Corporate	0.77%
American Tower Corporation	Corporate	0.76%
Guardian Life Global Funding	Corporate	0.75%
Chubb Corporation	Corporate	0.74%
Crown Castle Intl Corp	Corporate	0.73%
BMW Corp	Corporate	0.71%
HSBC Holdings PLC	Corporate	0.69%
Metlife Inc	Corporate	0.69%
Hyundai Auto Lease Securitization	ABS	0.68%
General Motors Corp	Corporate	0.67%
Comcast Corp	Corporate	0.66%
Dominion Resources Inc	Corporate	0.64%
GM Financial Automobile Leasing Trust	ABS	0.63%

Issuers

As of March 31, 2023

PRISM ARC Core Fixed – Account #10485

Issue Name	Investment Type	% Portfolio
Sempra Energy	Corporate	0.62%
Bank of New York	Corporate	0.62%
Roper Technologies Inc	Corporate	0.62%
GM Financial Securitized Term Auto Trust	ABS	0.61%
BMW Vehicle Lease Trust	ABS	0.61%
Amazon.com Inc	Corporate	0.61%
Truist Financial Corporation	Corporate	0.60%
Bank of Nova Scotia	Corporate	0.58%
Qualcomm Inc	Corporate	0.57%
Anthem Inc	Corporate	0.56%
US Bancorp	Corporate	0.55%
Shell International	Corporate	0.51%
AT&T Corporation	Corporate	0.50%
Berkshire Hathaway	Corporate	0.49%
Kinder Morgan Inc.	Corporate	0.47%
Realty Income Corp	Corporate	0.44%
Duke Energy Field Services	Corporate	0.43%
Broadcom Corp	Corporate	0.40%
United Health Group Inc	Corporate	0.38%
Oracle Corp	Corporate	0.37%
Fred Meyer Inc.	Corporate	0.35%
Verizon Master Trust	ABS	0.33%
Mercedes-Benz Auto Lease Trust	ABS	0.33%
BlackRock Inc/New York	Corporate	0.30%
Intel Corp	Corporate	0.26%
Deere & Company	Corporate	0.24%
Amgen Inc	Corporate	0.22%
PNC Financial Services Group	Corporate	0.21%
Charles Schwab Corp/The	Corporate	0.20%
Jeffries Group Inc	Corporate	0.19%
Mercedes-Benz	ABS	0.18%
Federal National Mortgage Association	Mortgage Pass Thru	0.18%
Honda Motor Corporation	Corporate	0.16%
Lowe's Companies Inc.	Corporate	0.12%
Toyota ABS	ABS	0.08%
Home Depot	Corporate	0.07%
Federal Home Loan Mortgage Corp	Mortgage Pass Thru	0.06%
Thermo Fisher Scientific Inc	Corporate	0.04%

As of March 31, 2023

PRISM ARC Core Fixed – Account #10485

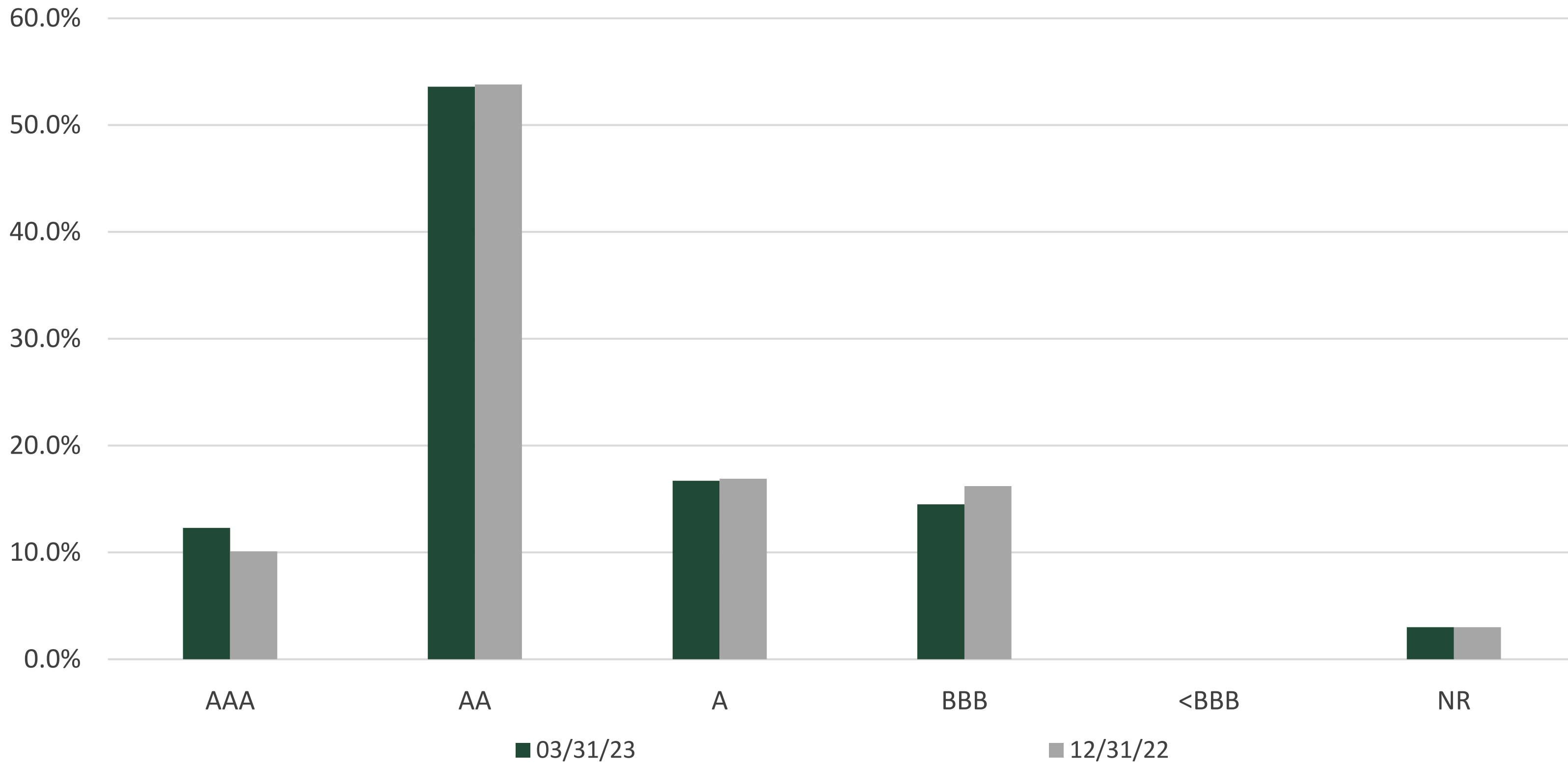
Issue Name	Investment Type	% Portfolio
Nissan ABS	ABS	0.01%
TOTAL		**100.00%**

Quality Distribution

As of March 31, 2023

PRISM ARC Core Fixed

March 31, 2023 vs. December 31, 2022



	AAA	AA	A	BBB	<BBB	NR
03/31/23	12.3%	53.6%	16.7%	14.5%	0.0%	3.0%
12/31/22	10.1%	53.8%	16.9%	16.2%	0.0%	3.0%

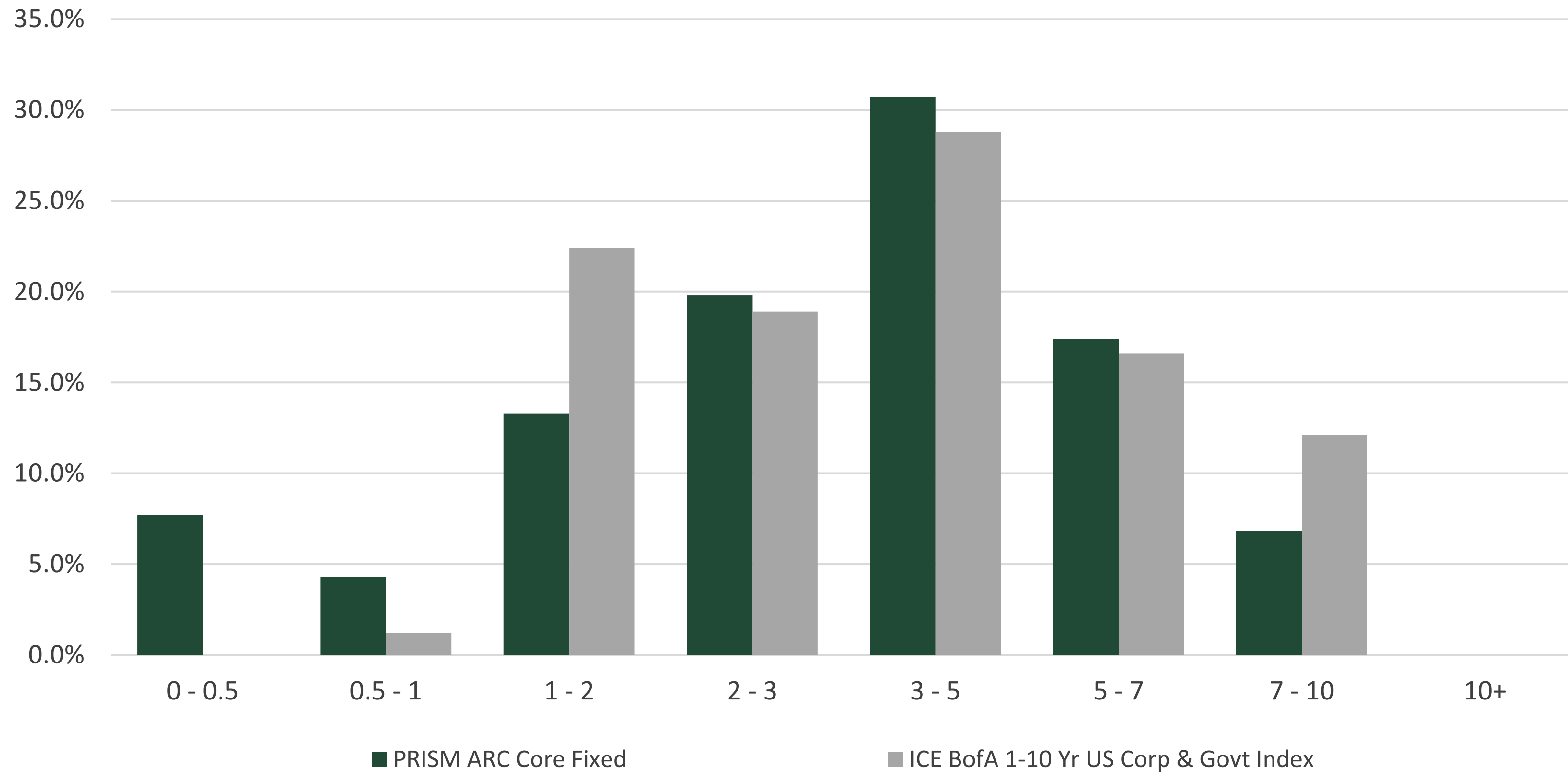
Source: S&P Ratings

Duration Distribution

As of March 31, 2023

PRISM ARC Core Fixed

Portfolio Compared to the Benchmark



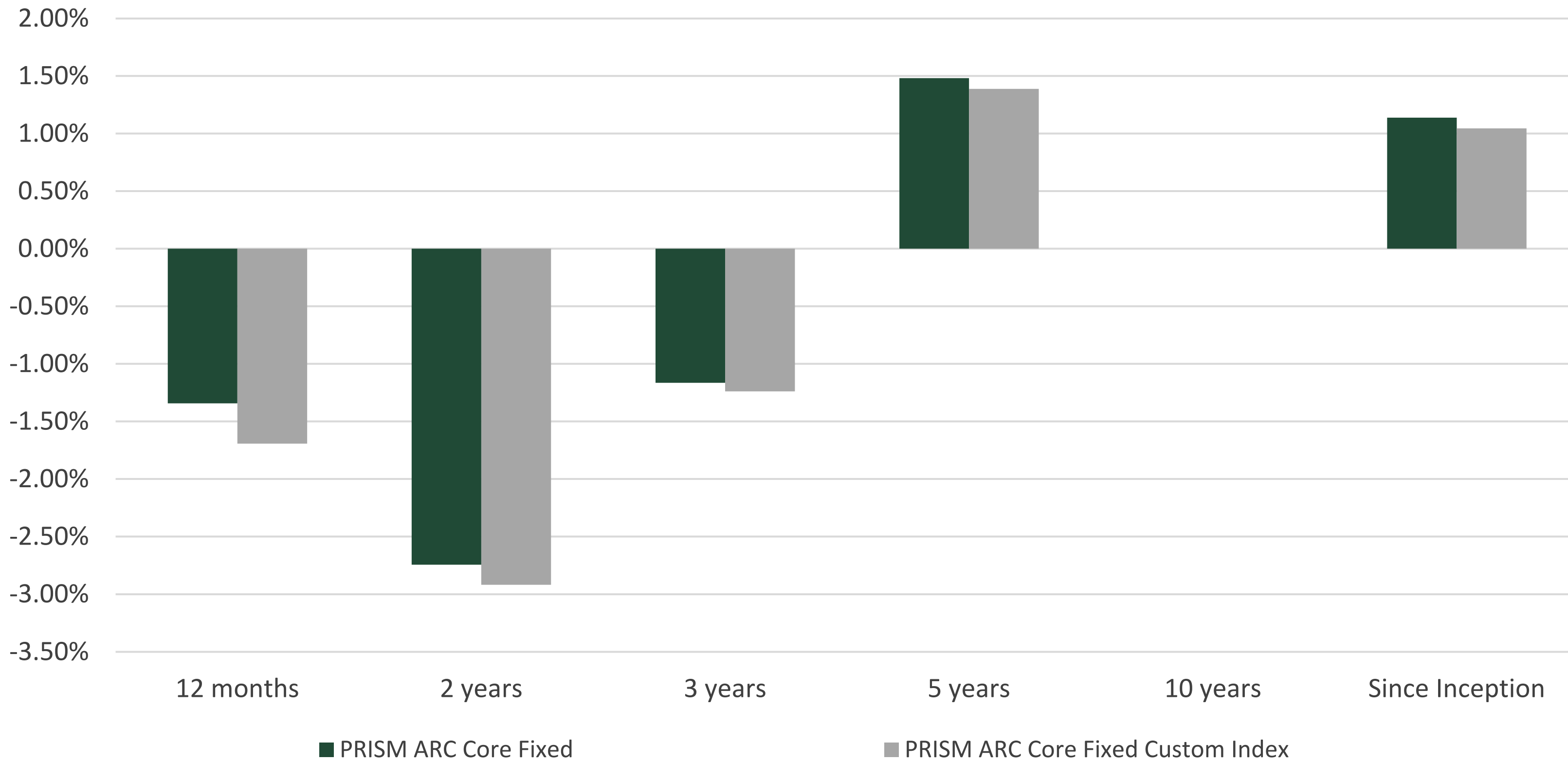
	0 - 0.5	0.5 - 1	1 - 2	2 - 3	3 - 5	5 - 7	7 - 10	10+
Portfolio	7.7%	4.3%	13.3%	19.8%	30.7%	17.4%	6.8%	0.0%
Benchmark*	0.0%	1.2%	22.4%	18.9%	28.8%	16.6%	12.1%	0.0%

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

As of March 31, 2023

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	2.15%	-1.34%	-2.74%	-1.16%	1.48%	N/A	1.14%
PRISM ARC Core Fixed Custom Index	2.30%	-1.69%	-2.92%	-1.24%	1.39%	N/A	1.05%

**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 March 31, 2023

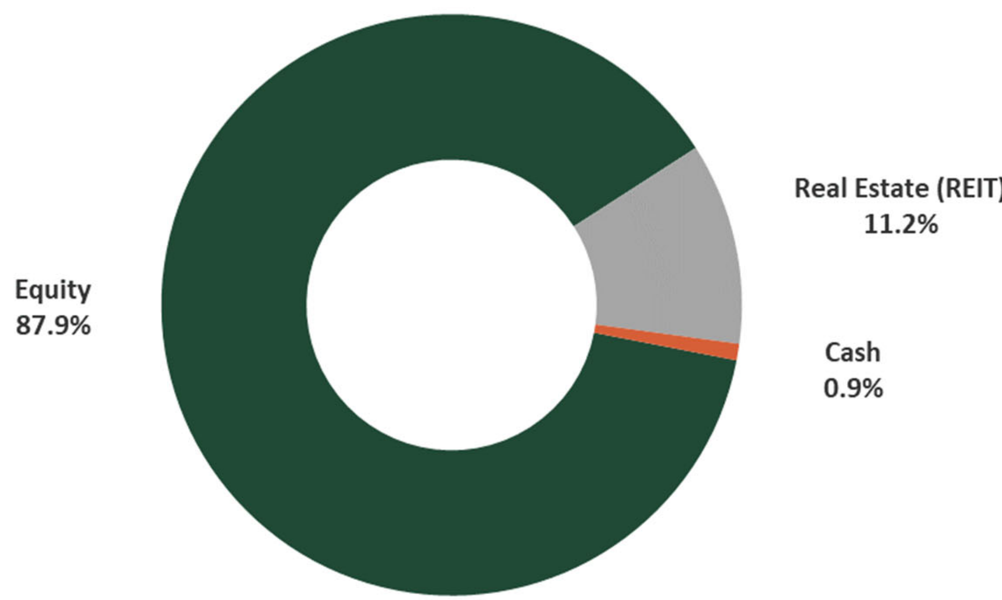
2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	YTD 2023
US Small Cap Stocks 39.1%	US Real Estate 30.4%	US Real Estate 2.5%	US Small Cap Stocks 20.4%	Emerging Market Stocks 37.3%	International Bonds 3.2%	US Large Cap Stocks 31.5%	US Mid Cap Stocks 19.8%	US Real Estate 43.1%	Diversified Commodities 26.0%	International Stocks 8.5%
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 Large Cap Stocks 7.5%
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%	Emerging Market Stocks 4.0%
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%	US High Yield Bonds 3.7%
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 Small Cap Stocks 3.6%
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%	International Bonds 3.2%
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 Core Bonds 3.0%
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%	US Real Estate 2.7%
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 Mid Cap Stocks 2.4%
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%	International Real Estate -1.6%
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%	Diversified Commodities -4.9%

Index returns as of 3/31/2023. Past performance is not indicative of future results. Index returns assume reinvestment of all distributions and do not reflect fees or expenses. It is not possible to invest directly in an index. This information is not intended to constitute an offer, solicitation, recommendation, or advice regarding securities or investment strategy. Please see attached Asset Class Disclosure.

Current Asset Allocation

As of March 31, 2023

Asset Class	Market Value	% Held
Equity	86,778,731	87.9%
Real Estate (REIT)	11,092,202	11.2%
Bonds	-	0.0%
Commodities	-	0.0%
Cash	907,486	0.9%
Total Portfolio	98,778,419	100.0%

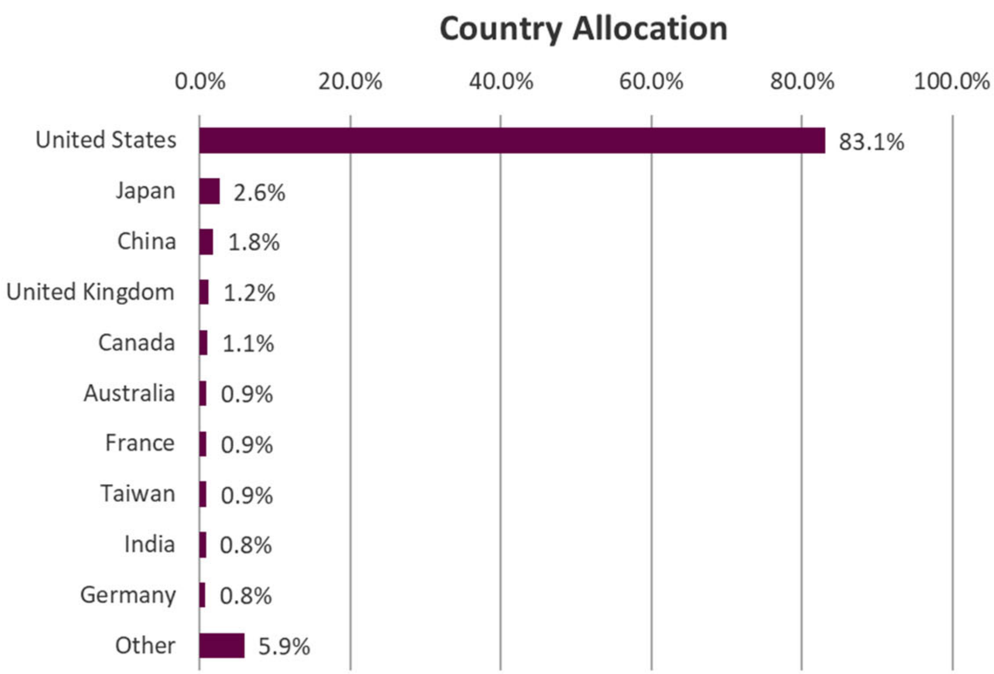


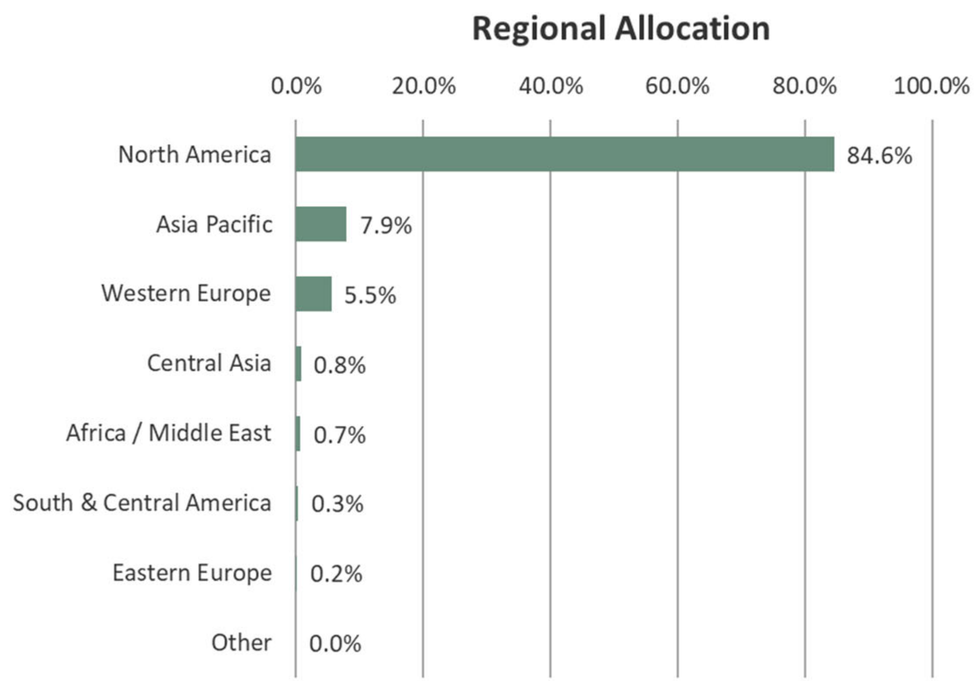
Current Asset Allocation

As of March 31, 2023

Country Allocation		
Country	Region	% Held
United States	North America	83.1%
Japan	Asia	2.6%
China	Asia	1.8%
United Kingdom	Europe	1.2%
Canada	North America	1.1%
Australia	Australia	0.9%
France	Europe	0.9%
Taiwan	Asia	0.9%
India	Asia	0.8%
Germany	Europe	0.8%
Other	Various	5.9%
Total		**100.0%**

Regional Allocation	
Region	% Held
North America	84.6%
Asia Pacific	7.9%
Western Europe	5.5%
Central Asia	0.8%
Africa / Middle East	0.7%
South & Central America	0.3%
Eastern Europe	0.2%
Other	0.0%
Total	**100.0%**

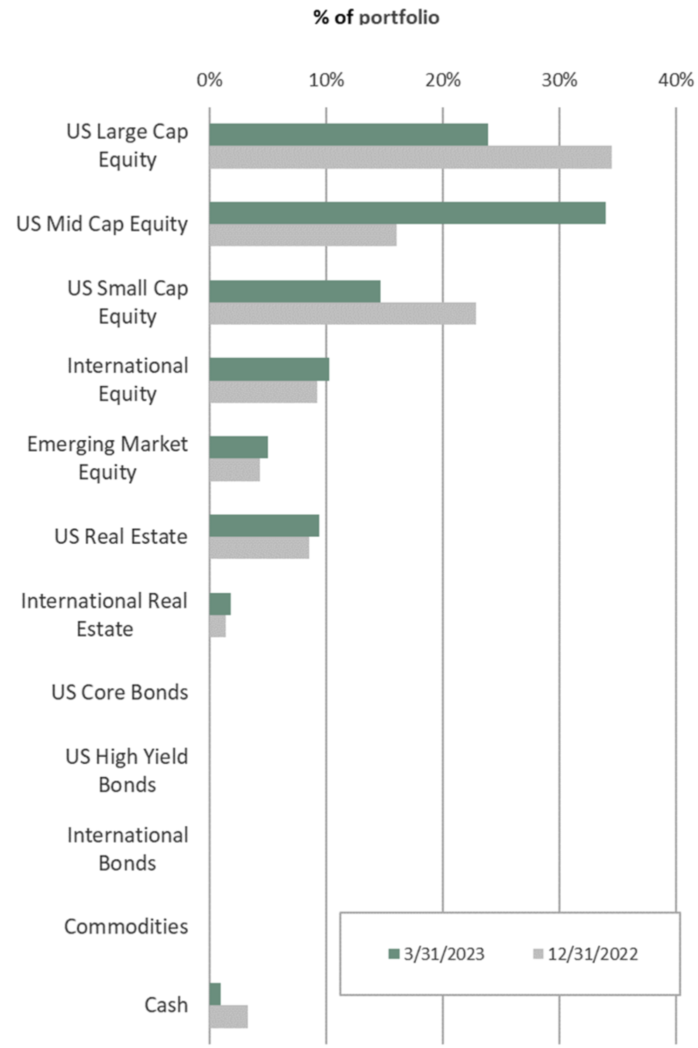




Change in Portfolio Holdings

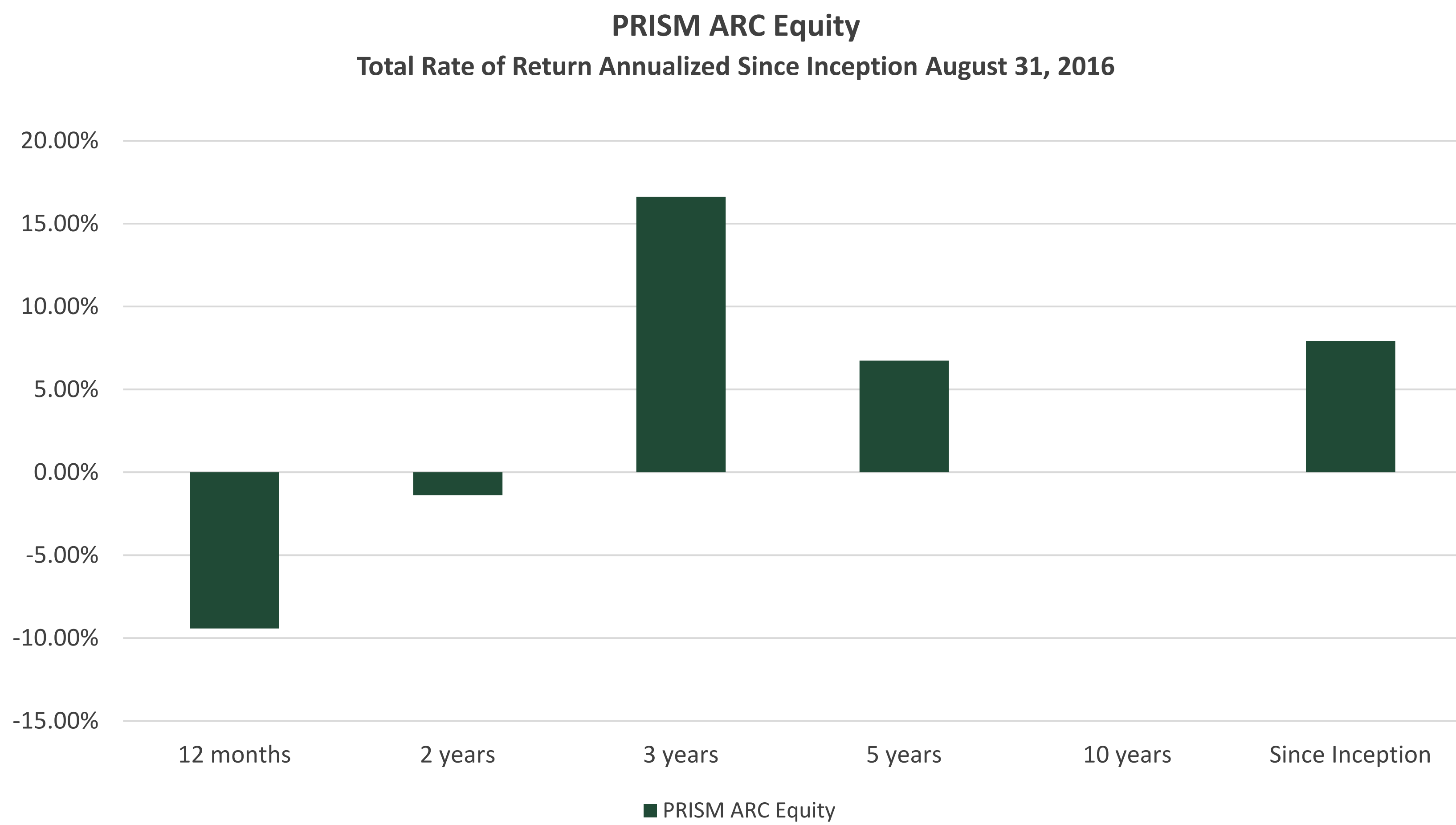
As of March 31, 2023

Asset Class	3/31/2023 Market Value	3/31/2023 % Held	12/31/2022 Market Value	12/31/2022 % Held	Change Market Value	Change % Held
US Broad Market	-	0.0%	-	0.0%	-	0.0%
US Large Cap Equity	23,584,071	23.9%	32,671,682	34.5%	(9,087,611)	-10.6%
US Mid Cap Equity	33,617,251	34.0%	15,172,066	16.0%	18,445,185	18.0%
US Small Cap Equity	14,515,557	14.7%	21,616,424	22.8%	(7,100,867)	-8.1%
International Equity	10,098,792	10.2%	8,722,961	9.2%	1,375,832	1.0%
Emerging Market Equity	4,963,059	5.0%	4,100,618	4.3%	862,441	0.7%
Total Equity	**86,778,731**	**87.9%**	**82,283,750**	**86.9%**	**4,494,980**	**1.0%**
US Real Estate	9,305,462	9.4%	8,051,698	8.5%	1,253,765	0.9%
International Real Estate	1,786,739	1.8%	1,324,063	1.4%	462,676	0.4%
Total Real Estate	**11,092,202**	**11.2%**	**9,375,761**	**9.9%**	**1,716,441**	**1.3%**
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	907,486	0.9%	3,074,309	3.2%	(2,166,823)	-2.3%
Total Cash	**907,486**	**0.9%**	**3,074,309**	**3.2%**	**(2,166,823)**	**-2.3%**
Total Portfolio	**98,778,419**	**100.0%**	**94,733,821**	**100.0%**	**4,044,598**	**0.0%**



Investment Performance

As of March 31, 2023



			Annualized				
TOTAL RATE OF RETURN	**3 months**	**12 months**	**2 years**	**3 years**	**5 years**	**10 years**	**Since Inception**
PRISM ARC Equity	4.27%	-9.42%	-1.38%	16.62%	6.73%	N/A	7.93%

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

PRISM ARC Consolidated Information

Portfolio Characteristics

As of March 31, 2023

PRISM ARC Consolidated

	03/31/23 Portfolio	12/31/22 Portfolio
Average Maturity (yrs)	3.00	2.81
Modified Duration	2.55	2.43
Average Purchase Yield	0.00%	2.31%
Average Market Yield	3.90%	4.10%
Average Quality*	AA/Aa2	AA/Aa2
Total Market Value	652,401,172	613,207,045

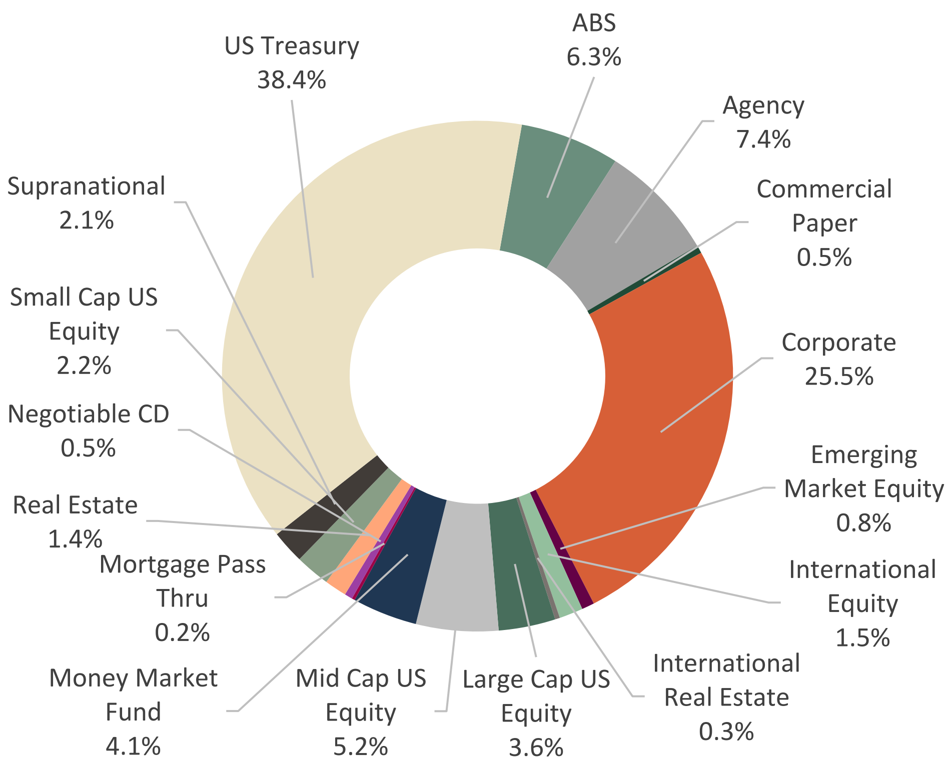
** Portfolio is S&P and Moody's respectively.*

Sector Distribution

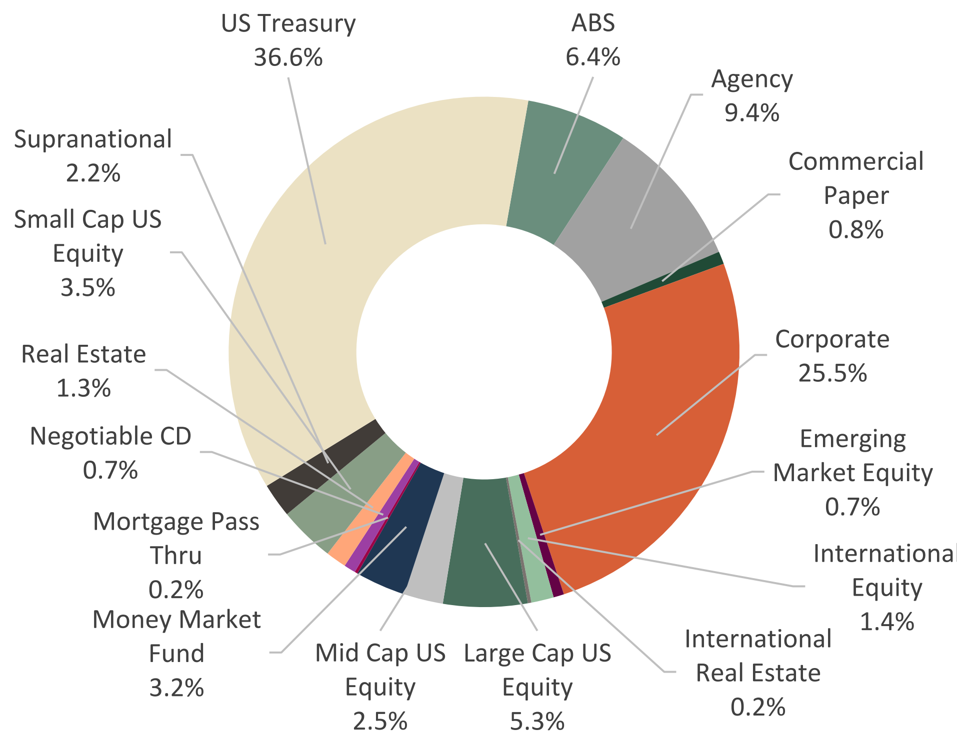
As of March 31, 2023

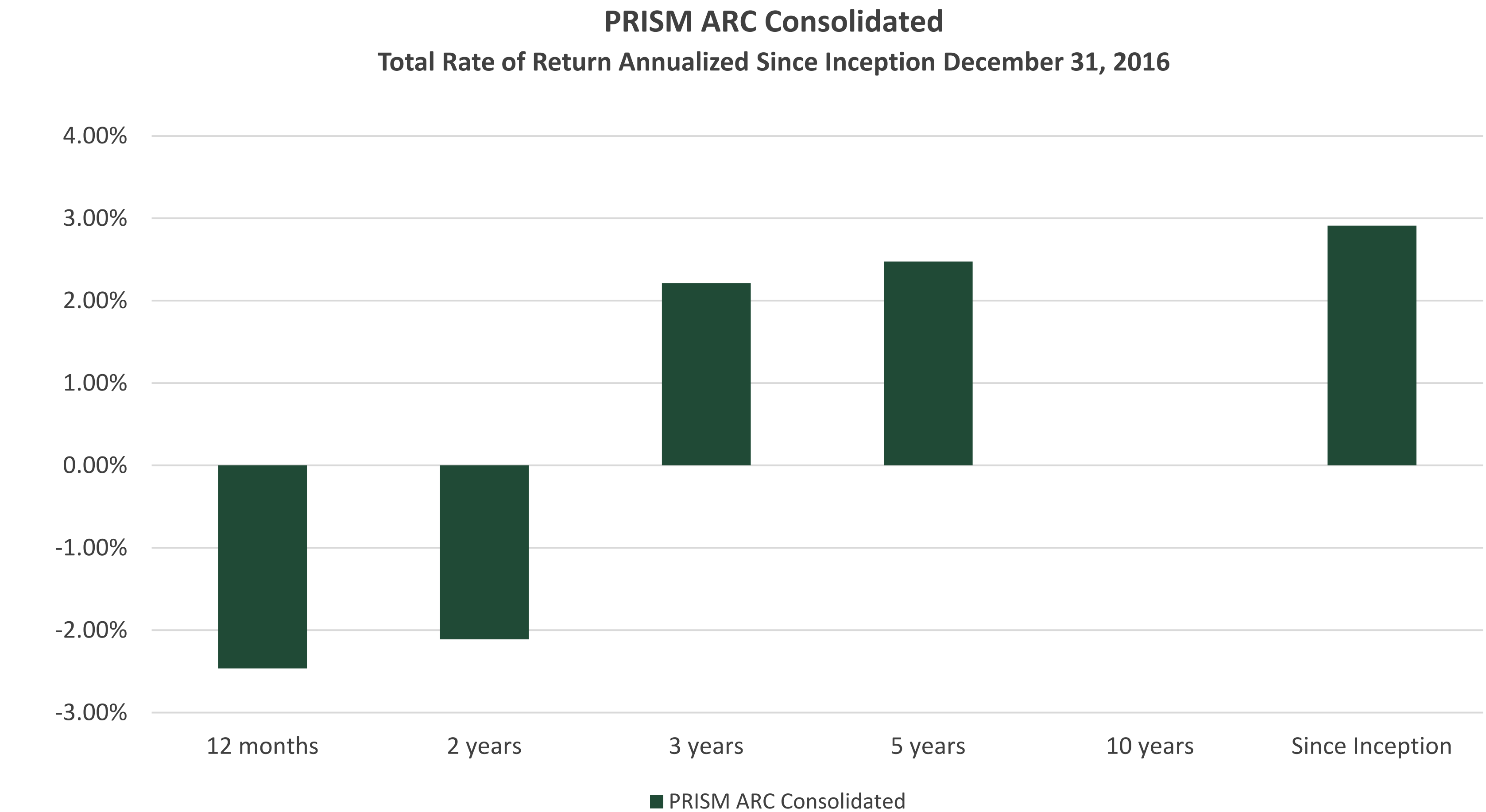
PRISM ARC Consolidated

March 31, 2023



December 31, 2022





TOTAL RATE OF RETURN	3 months	12 months	*Annualized* 2 years	3 years	5 years	10 years	Since Inception
PRISM ARC Consolidated	2.36%	-2.46%	-2.11%	2.21%	2.47%	N/A	2.91%

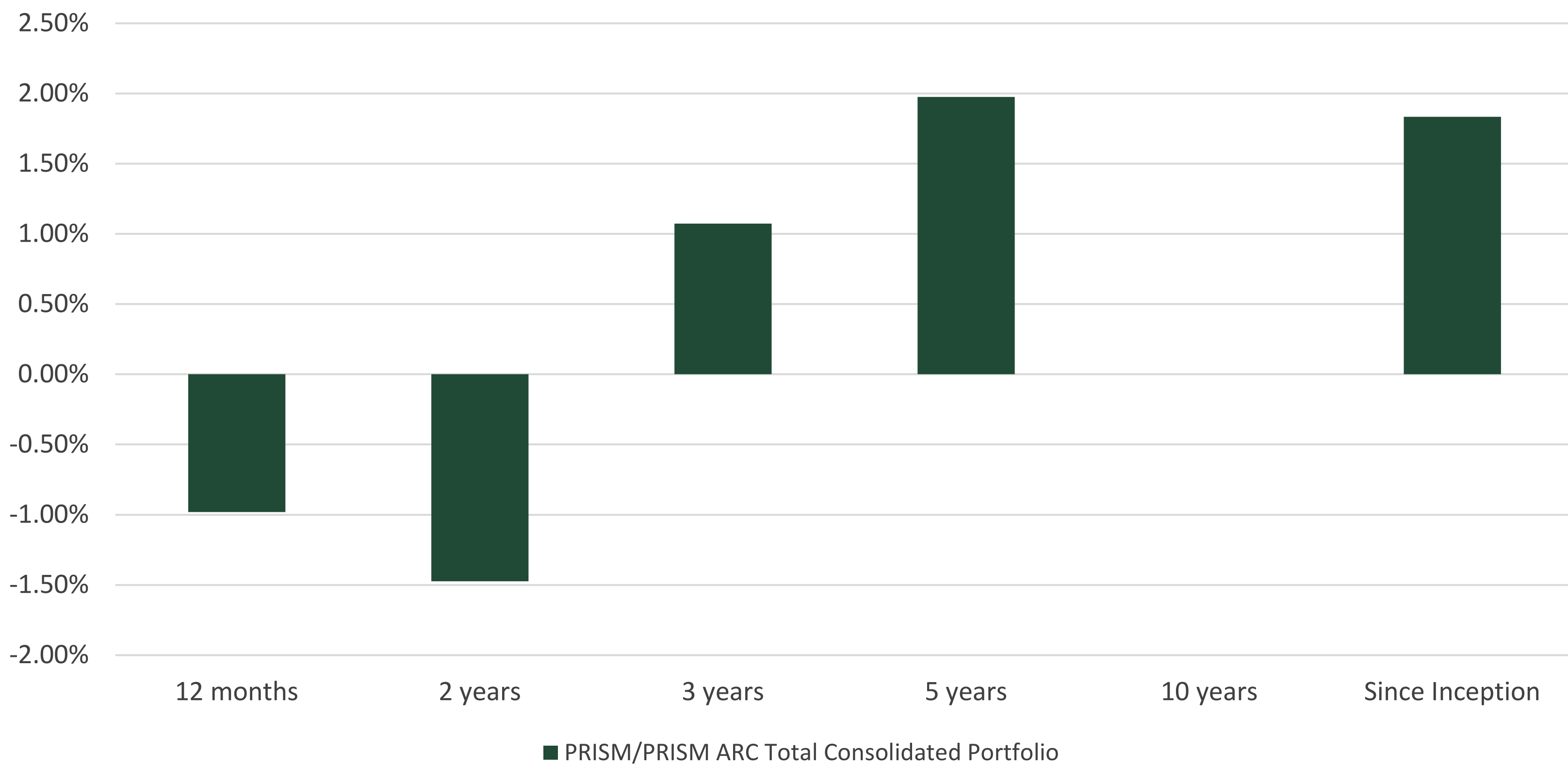
Total rate of return: A measure of a portfolio's performance over time. It is the internal rate of return, which equates the beginning value of the portfolio with the ending value; it includes interest earnings, realized and unrealized gains and losses in the portfolio.

Investment Performance

As of March 31, 2023

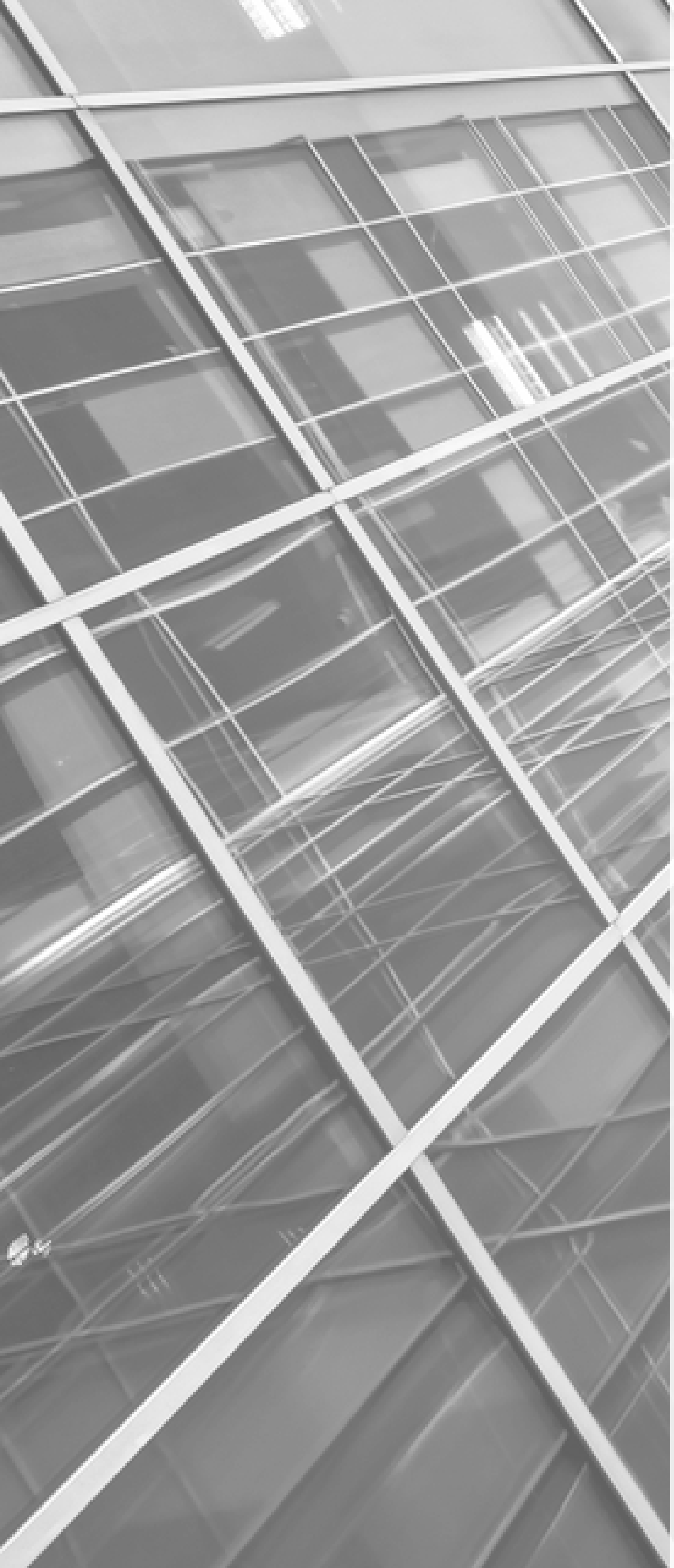
PRISM/PRISM ARC Total Consolidated Portfolio

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**
PRISM/PRISM ARC Total Consolidated Portfolio	1.95%	-0.98%	-1.47%	1.07%	1.97%	N/A	1.83%

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 March 31, 2023

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
Commercial Paper									
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 17,886.11	5.64% 0.00	P-1 / A-1+ F-1+	0.01 0.01
89233HSW5	Toyota Motor Credit Discount CP 4.830% Due 05/30/2023	375,000.00	02/28/2023 4.96%	370,421.56 370,421.56	98.78 4.96%	370,421.56 1,610.00	2.10% 0.00	P-1 / A-1+ F-1	0.16 0.16
TOTAL Commercial Paper		**1,375,000.00**	**4.88%**	**1,352,013.23 1,352,013.23**	**4.88%**	**1,352,013.23 19,496.11**	**7.74% 0.00**	**P-1 / A-1+ F-1+**	**0.05 0.05**
Corporate									
86787EAN7	Truist Bank Callable Note Cont 4/1/2023 2.750% Due 05/01/2023	1,000,000.00	10/27/2022 4.89%	989,540.00 998,275.82	99.76 5.53%	997,643.00 11,458.33	5.69% (632.82)	A2 / A A+	0.08 0.08
TOTAL Corporate		**1,000,000.00**	**4.89%**	**989,540.00 998,275.82**	**5.53%**	**997,643.00 11,458.33**	**5.69% (632.82)**	**A2 / A A+**	**0.08 0.08**
Money Market Fund									
262006307	Dreyfus Gov't Cash Management Money Market Fund	11,311,588.82	Various 4.45%	11,311,588.82 11,311,588.82	1.00 4.45%	11,311,588.82 0.00	63.82% 0.00	Aaa / AAA NR	0.00 0.00
TOTAL Money Market Fund		**11,311,588.82**	**4.45%**	**11,311,588.82 11,311,588.82**	**4.45%**	**11,311,588.82 0.00**	**63.82% 0.00**	**Aaa / AAA NR**	**0.00 0.00**
Negotiable CD									
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	99.86 4.90%	998,566.00 24,446.67	5.77% (1,434.00)	P-1 / A-1+ F-1+	0.12 0.12
TOTAL Negotiable CD		**1,000,000.00**	**3.86%**	**1,000,000.00 1,000,000.00**	**4.90%**	**998,566.00 24,446.67**	**5.77% (1,434.00)**	**Aaa / AAA AAA**	**0.12 0.12**
US Treasury									
912828VB3	US Treasury Note 1.750% Due 05/15/2023	3,000,000.00	08/17/2022 3.16%	2,969,179.69 2,994,977.43	99.65 4.54%	2,989,557.00 19,868.78	16.98% (5,420.43)	Aaa / AA+ AAA	0.12 0.12
TOTAL US Treasury		**3,000,000.00**	**3.16%**	**2,969,179.69 2,994,977.43**	**4.54%**	**2,989,557.00 19,868.78**	**16.98% (5,420.43)**	**Aaa / AA+ AAA**	**0.12 0.12**
TOTAL PORTFOLIO		**17,686,588.82**	**4.25%**	**17,622,321.74 17,656,855.30**	**4.58%**	**17,649,368.05 75,269.89**	**100.00% (7,487.25)**	**Aaa / AAA AAA**	**0.04 0.04**
TOTAL MARKET VALUE PLUS ACCRUALS						**17,724,637.94**			

Holdings Report

As of March 31, 2023

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	1,024,021.11	06/08/2021 0.34%	1,023,867.51 1,023,989.87	98.80 5.96%	1,011,733.88 150.19	0.30% (12,255.99)	Aaa / AAA NR	1.22 0.21
65479JAD5	Nissan Auto Receivables Owner 2019-C A3 1.930% Due 07/15/2024	61,246.78	10/16/2019 1.94%	61,243.55 61,245.90	99.86 6.61%	61,161.16 52.54	0.02% (84.74)	Aaa / AAA NR	1.29 0.03
89237VAB5	Toyota Auto Receivables Trust 2020-C A3 0.440% Due 10/15/2024	297,208.73	07/21/2020 0.44%	297,185.84 297,200.37	98.86 5.36%	293,833.39 58.12	0.09% (3,366.98)	Aaa / AAA NR	1.55 0.23
43813KAC6	Honda Auto Receivables Trust 2020-3 A3 0.370% Due 10/18/2024	492,897.51	09/22/2020 0.38%	492,825.11 492,882.90	98.22 5.37%	484,121.96 65.86	0.14% (8,760.94)	NR / AAA AAA	1.55 0.35
89239CAC3	Toyota Lease Owner Trust 2021-B A3 0.420% Due 10/21/2024	1,109,299.51	07/27/2021 0.42%	1,109,284.53 1,109,294.62	98.17 5.51%	1,088,970.49 142.36	0.32% (20,324.13)	Aaa / NR AAA	1.56 0.36
58769KAD6	Mercedes-Benz Auto Lease Trust 2021-B A3 0.400% Due 11/15/2024	1,085,998.79	06/22/2021 0.40%	1,085,916.80 1,085,973.31	97.75 5.76%	1,061,557.30 193.07	0.31% (24,416.01)	NR / AAA AAA	1.63 0.42
09690AAC7	BMW Vehicle Lease Trust 2021-2 A3 0.330% Due 12/26/2024	675,480.73	09/08/2021 0.34%	675,411.03 675,458.25	98.01 5.83%	662,021.78 37.15	0.20% (13,436.47)	Aaa / NR AAA	1.74 0.36
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 1,199,987.67	97.25 5.60%	1,166,979.60 618.67	0.34% (33,008.07)	Aaa / AAA NR	1.80 0.62
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 2,554,787.23	97.04 5.54%	2,479,280.02 1,530.16	0.73% (75,507.21)	NR / AAA AAA	1.90 0.83
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 2,094,991.18	97.34 5.41%	2,039,289.76 1,216.26	0.60% (55,701.42)	Aaa / NR AAA	1.97 0.76
05601XAC3	BMW Vehicle Lease Trust 2022-1 A3 1.100% Due 03/25/2025	995,000.00	01/11/2022 1.11%	994,851.25 994,932.91	97.50 5.66%	970,157.84 182.42	0.29% (24,775.07)	NR / AAA AAA	1.99 0.55
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 1,269,921.28	98.23 5.24%	1,247,518.46 1,327.15	0.37% (22,402.82)	NR / AAA AAA	2.22 0.99
47788UAC6	John Deere Owner Trust 2021-A A3 0.360% Due 09/15/2025	664,515.98	03/02/2021 0.37%	664,388.26 664,461.30	96.78 5.63%	643,117.24 106.32	0.19% (21,344.06)	Aaa / NR AAA	2.46 0.61
44933LAC7	Hyundai Auto Receivables Trust 2021-A A3 0.380% Due 09/15/2025	647,457.86	04/20/2021 0.38%	647,389.75 647,432.77	97.24 5.26%	629,590.61 109.35	0.19% (17,842.16)	NR / AAA AAA	2.46 0.56
05593AAC3	BMW Vehicle Lease Trust 2023-1 A3 5.160% Due 11/25/2025	360,000.00	02/07/2023 5.22%	359,991.43 359,991.93	100.29 5.02%	361,049.40 309.60	0.11% 1,057.47	Aaa / AAA NR	2.66 1.51
44934KAC8	Hyundai Auto Receivables Trust 2021-B A3 0.380% Due 01/15/2026	2,101,925.18	07/20/2021 0.39%	2,101,461.29 2,101,709.24	96.57 5.48%	2,029,925.83 354.99	0.60% (71,783.41)	NR / AAA AAA	2.80 0.67
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 1,019,874.44	95.51 5.26%	974,199.96 249.33	0.29% (45,674.48)	Aaa / NR AAA	2.81 1.03

Holdings Report

As of March 31, 2023

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
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 1,019,951.27	95.67 5.59%	975,798.30 235.73	0.29% (44,152.97)	Aaa / NR AAA	2.96 0.86
44935FAD6	Hyundai Auto Receivables Trust 2021-C A3 0.740% Due 05/15/2026	730,000.00	11/09/2021 0.75%	729,837.06 729,907.60	95.40 5.49%	696,433.88 240.09	0.21% (33,473.72)	NR / AAA AAA	3.13 0.97
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 1,639,837.59	95.88 4.95%	1,572,369.68 1,370.31	0.46% (67,467.91)	Aaa / AAA NR	3.13 1.36
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 2,698,557.36	97.71 4.90%	2,672,486.11 1,463.23	0.79% (26,071.25)	Aaa / AAA NR	3.41 1.38
362554AC1	GM Financial Securitized Term 2021-4 A3 0.680% Due 09/16/2026	775,000.00	10/13/2021 0.68%	774,980.24 774,988.62	94.86 5.77%	735,197.55 219.58	0.22% (39,791.07)	Aaa / AAA NR	3.47 1.02
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 1,254,805.09	96.65 5.05%	1,212,996.41 1,294.04	0.36% (41,808.68)	Aaa / NR AAA	3.47 1.24
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 1,794,953.07	96.14 5.00%	1,725,641.20 1,771.07	0.51% (69,311.87)	NR / AAA AAA	3.55 1.41
380146AC4	GM Financial Auto Receivables 2022-1 A3 1.260% Due 11/16/2026	660,000.00	01/11/2022 1.27%	659,942.65 659,963.31	95.01 5.68%	627,085.80 346.50	0.19% (32,877.51)	NR / AAA AAA	3.63 1.14
362585AC5	GM Financial Securitized ART 2022-2 A3 3.100% Due 02/16/2027	975,000.00	04/05/2022 3.13%	974,796.23 974,853.68	96.84 5.16%	944,155.88 1,259.38	0.28% (30,697.80)	Aaa / AAA NR	3.88 1.56
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 1,159,910.85	98.07 4.89%	1,137,644.48 1,928.18	0.34% (22,266.37)	Aaa / NR AAA	3.88 1.72
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 2,444,614.40	97.66 4.60%	2,387,713.65 3,683.80	0.71% (56,900.75)	NR / AAA AAA	4.13 1.99
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 2,029,861.82	100.81 4.74%	2,046,477.51 4,592.31	0.61% 16,615.69	Aaa / NR AAA	4.21 1.98
92348KAV5	Verizon Master Trust 2022-5 A1A 3.720% Due 07/20/2027	3,656,000.00	Various 4.23%	3,623,724.17 3,629,626.31	98.64 5.10%	3,606,102.91 4,155.66	1.07% (23,523.40)	NR / AAA AAA	4.31 1.32
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 2,954,545.15	98.22 4.59%	2,946,651.00 4,687.50	0.87% (7,894.15)	Aaa / NR AAA	4.38 2.21
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 3,614,358.14	101.01 4.73%	3,651,666.95 8,370.73	1.08% 37,308.81	Aaa / AAA NR	4.38 1.86
TOTAL ABS		**45,146,052.18**	**2.67%**	**45,013,613.07** **45,034,869.43**	**5.16%**	**44,142,929.99** **42,321.65**	**13.05%** **(891,939.44)**	**Aaa / AAA** **AAA**	**3.18** **1.23**
Agency									
3130A0F70	FHLB Note 3.375% Due 12/08/2023	7,500,000.00	Various 2.80%	7,695,678.75 7,527,425.68	99.01 4.85%	7,425,817.51 79,453.13	2.22% (101,608.17)	Aaa / AA+ AAA	0.69 0.66

Holdings Report

As of March 31, 2023

PRISM Short Term Core Portfolio - Account #10290

CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody/S&P Fitch	Maturity Duration
3130ASHK8	FHLB Note 3.125% Due 06/14/2024	4,000,000.00	08/16/2022 3.36%	3,983,600.00 3,989,181.41	98.33 4.57%	3,933,012.00 37,152.78	1.17% (56,169.41)	Aaa / AA+ NR	1.21 1.15
3130A2UW4	FHLB Note 2.875% Due 09/13/2024	3,000,000.00	Various 1.68%	3,170,790.00 3,049,956.92	98.07 4.26%	2,942,142.00 4,312.50	0.87% (107,814.92)	Aaa / AA+ AAA	1.46 1.40
3133XVDG3	FHLB Note 4.375% Due 09/13/2024	5,000,000.00	09/26/2022 4.38%	4,999,900.00 4,999,925.94	99.78 4.53%	4,989,240.00 10,937.50	1.48% (10,685.94)	Aaa / AA+ NR	1.46 1.39
3135G0W66	FNMA Note 1.625% Due 10/15/2024	3,000,000.00	11/08/2019 1.80%	2,975,100.00 2,992,207.50	96.09 4.28%	2,882,691.00 22,479.17	0.86% (109,516.50)	Aaa / AA+ AAA	1.55 1.48
3133ENS43	FFCB Note 4.375% Due 10/17/2024	3,000,000.00	10/12/2022 4.45%	2,995,890.00 2,996,823.32	99.76 4.53%	2,992,875.00 59,791.67	0.90% (3,948.32)	Aaa / AA+ AAA	1.55 1.45
3130A3GE8	FHLB Note 2.750% Due 12/13/2024	4,000,000.00	02/06/2020 1.54%	4,225,040.00 4,079,171.31	97.38 4.37%	3,895,108.00 33,000.00	1.16% (184,063.31)	Aaa / AA+ NR	1.71 1.62
3135G0X24	FNMA Note 1.625% Due 01/07/2025	6,000,000.00	Various 1.21%	6,116,689.80 6,042,765.06	95.59 4.24%	5,735,604.00 22,750.00	1.70% (307,161.06)	Aaa / AA+ AAA	1.78 1.71
3137EAEP0	FHLMC Note 1.500% Due 02/12/2025	6,500,000.00	Various 1.41%	6,526,698.40 6,510,119.96	95.19 4.21%	6,187,330.50 13,270.84	1.83% (322,789.46)	Aaa / AA+ AAA	1.87 1.80
3130A4CH3	FHLB Note 2.375% Due 03/14/2025	1,500,000.00	03/19/2020 1.18%	1,586,655.00 1,533,947.81	96.47 4.28%	1,447,084.50 1,682.29	0.43% (86,863.31)	Aaa / AA+ AAA	1.96 1.88
3135G03U5	FNMA Note 0.625% Due 04/22/2025	2,880,000.00	04/22/2020 0.67%	2,874,067.20 2,877,554.02	92.98 4.22%	2,677,703.04 7,950.00	0.79% (199,850.98)	Aaa / AA+ AAA	2.06 2.00
3135G04Z3	FNMA Note 0.500% Due 06/17/2025	4,140,000.00	06/17/2020 0.54%	4,131,430.20 4,136,203.73	92.41 4.13%	3,825,819.54 5,980.00	1.13% (310,384.19)	Aaa / AA+ AAA	2.22 2.15
3137EAEU9	FHLMC Note 0.375% Due 07/21/2025	2,100,000.00	07/21/2020 0.48%	2,089,542.00 2,095,172.35	92.00 4.04%	1,932,063.00 1,531.25	0.57% (163,109.35)	Aaa / AA+ AAA	2.31 2.25
3135G05X7	FNMA Note 0.375% Due 08/25/2025	3,385,000.00	08/25/2020 0.47%	3,369,158.20 3,377,383.08	91.55 4.11%	3,099,085.98 1,269.38	0.92% (278,297.10)	Aaa / AA+ AAA	2.41 2.34
3137EAEX3	FHLMC Note 0.375% Due 09/23/2025	3,260,000.00	09/23/2020 0.44%	3,250,187.40 3,255,125.98	91.36 4.08%	2,978,352.30 271.67	0.88% (276,773.68)	Aaa / AA+ AAA	2.48 2.42
3135G06G3	FNMA Note 0.500% Due 11/07/2025	3,515,000.00	11/09/2020 0.57%	3,502,416.30 3,508,428.28	91.49 3.98%	3,215,905.14 7,030.00	0.95% (292,523.14)	Aaa / AA+ AAA	2.61 2.53
3130ATUC9	FHLB Note 4.500% Due 12/12/2025	2,500,000.00	02/09/2023 4.22%	2,518,274.00 2,517,392.05	100.75 4.20%	2,518,715.00 46,250.00	0.76% 1,322.95	Aaa / AA+ NR	2.70 2.47

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
3130ATS57	FHLB Note 4.500% Due 03/10/2028	3,000,000.00	03/21/2023 4.01%	3,065,010.00 3,064,651.82	103.16 3.79%	3,094,923.00 7,875.00	0.92% 30,271.18	Aaa / AA+ AAA	4.95 4.40
TOTAL Agency		**68,280,000.00**	**2.01%**	**69,076,127.25** **68,553,436.22**	**4.31%**	**65,773,471.51** **362,987.18**	**19.53%** **(2,779,964.71)**	**Aaa / AA+** **AAA**	**1.91** **1.81**
CMO									
3137BFE98	FHLMC K041 A2 3.171% Due 10/25/2024	2,000,000.00	07/01/2021 0.72%	2,151,406.25 2,070,323.21	97.50 4.85%	1,949,936.00 5,285.00	0.58% (120,387.21)	Aaa / AAA AAA	1.57 1.40
TOTAL CMO		**2,000,000.00**	**0.72%**	**2,151,406.25** **2,070,323.21**	**4.85%**	**1,949,936.00** **5,285.00**	**0.58%** **(120,387.21)**	**Aaa / AAA** **AAA**	**1.57** **1.40**
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 2,999,850.08	99.53 6.01%	2,985,759.00 32,958.34	0.89% (14,091.08)	A2 / A A+	0.19 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 1,129,818.54	95.19 5.96%	1,075,637.96 306.04	0.32% (54,180.58)	A2 / A A	0.97 0.93
023135BW5	Amazon.com Inc Note 0.450% Due 05/12/2024	1,960,000.00	05/10/2021 0.50%	1,957,138.40 1,958,937.34	95.84 4.31%	1,878,499.28 3,405.50	0.56% (80,438.06)	A1 / AA AA-	1.12 1.09
79466LAG9	Salesforce.com Inc Callable Note Cont 7/15/2022 0.625% Due 07/15/2024	490,000.00	06/29/2021 0.64%	489,750.10 489,892.90	94.98 4.68%	465,396.12 646.53	0.14% (24,496.78)	A2 / A+ NR	1.29 1.25
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 4,013,372.89	96.74 5.18%	3,869,792.00 21,250.00	1.15% (143,580.89)	A1 / A AA-	1.30 1.24
02665WEA5	American Honda Finance Note 1.500% Due 01/13/2025	4,000,000.00	Various 1.68%	3,978,980.40 3,987,188.21	94.60 4.69%	3,784,012.00 13,000.00	1.12% (203,176.21)	A3 / A- A	1.79 1.72
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 4,111,828.88	94.19 5.47%	3,876,000.80 16,402.85	1.15% (235,828.08)	A1 / AA- AA-	1.81 1.73
037833AZ3	Apple Inc Note 2.500% Due 02/09/2025	1,000,000.00	07/14/2021 0.81%	1,059,280.00 1,030,912.88	96.96 4.22%	969,572.00 3,611.11	0.29% (61,340.88)	Aaa / AA+ NR	1.87 1.78
46647PAH9	JP Morgan Chase & Co Callable Note 2X 3/1/2024 3.220% Due 03/01/2025	3,000,000.00	Various 2.03%	3,237,810.00 3,104,253.75	97.86 5.63%	2,935,749.00 8,050.00	0.87% (168,504.75)	A1 / A- AA-	1.92 0.89
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 1,045,544.88	97.55 4.47%	975,531.00 1,400.00	0.29% (70,013.88)	A3 / A A	1.96 1.87

Holdings Report

As of March 31, 2023

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
06367WB85	Bank of Montreal Note 1.850% Due 05/01/2025	2,500,000.00	08/12/2021 0.96%	2,581,050.00 2,545,553.21	93.66 5.10%	2,341,470.00 19,270.83	0.70% (204,083.21)	A2 / A- AA-	2.09 1.99
14913R2V8	Caterpillar Financial Service Note 3.400% Due 05/13/2025	1,345,000.00	05/10/2022 3.44%	1,343,291.85 1,343,795.26	97.96 4.42%	1,317,551.24 17,529.83	0.39% (26,244.02)	A2 / A A	2.12 1.99
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 2,824,082.40	98.15 4.36%	2,674,715.58 34,210.11	0.80% (149,366.82)	A2 / A NR	2.14 2.01
61747YEA9	Morgan Stanley Callable Note Cont 5/30/2024 0.790% Due 05/30/2025	4,000,000.00	Various 1.95%	3,998,904.10 3,999,305.81	94.66 5.40%	3,786,280.00 10,621.12	1.12% (213,025.81)	A1 / A- A+	2.17 2.07
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 2,526,150.94	93.83 4.37%	2,345,677.50 11,250.00	0.70% (180,473.44)	A2 / A A	2.17 2.09
78015K7H1	Royal Bank of Canada Note 1.150% Due 06/10/2025	1,000,000.00	12/22/2021 1.43%	990,600.00 994,029.02	92.01 5.04%	920,140.00 3,545.83	0.27% (73,889.02)	A1 / A AA-	2.20 2.11
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 1,018,140.36	96.71 5.30%	967,124.00 14,593.06	0.29% (51,016.36)	A1 / A AA-	2.64 2.42
46647PBH8	JP Morgan Chase & Co Callable Note Mthly 3/13/2025 2.005% Due 03/13/2026	1,250,000.00	03/12/2021 2.26%	1,286,037.50 1,271,290.39	94.24 5.14%	1,178,061.25 1,253.13	0.35% (93,229.14)	A1 / A- AA-	2.95 1.87
46647PBK1	JP Morgan Chase & Co Callable Note Cont 4/22/2025 2.083% Due 04/22/2026	1,000,000.00	08/27/2021 2.35%	1,030,930.00 1,020,382.78	93.57 5.42%	935,732.00 9,199.92	0.28% (84,650.78)	A1 / A- AA-	3.06 1.95
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 1,311,711.29	89.69 4.85%	1,210,852.80 6,468.75	0.36% (100,858.49)	Aa1 / AA+ NR	3.12 2.97
91324PEC2	United Health Group Inc Callable Note Cont 4/15/2026 1.150% Due 05/15/2026	635,000.00	Various 1.08%	637,054.35 636,305.67	90.93 4.29%	577,373.75 2,758.73	0.17% (58,931.92)	A3 / A+ A	3.13 2.99
89236TJK2	Toyota Motor Credit Corp Note 1.125% Due 06/18/2026	3,615,000.00	Various 1.14%	3,612,689.40 3,613,477.12	90.18 4.44%	3,259,858.79 11,635.78	0.97% (353,618.33)	A1 / A+ A+	3.22 3.08
06051GJD2	Bank of America Corp Callable Note Cont 6/19/2025 1.319% Due 06/19/2026	1,250,000.00	08/27/2021 2.24%	1,252,025.00 1,251,357.32	91.41 5.48%	1,142,637.50 4,671.46	0.34% (108,719.82)	A2 / A- AA-	3.22 2.13
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 1,703,915.90	88.74 4.83%	1,512,996.54 1,006.42	0.45% (190,919.36)	Aa3 / AA- AA-	3.46 3.30
06368FAC3	Bank of Montreal Note 1.250% Due 09/15/2026	2,500,000.00	Various 1.29%	2,495,539.50 2,496,914.78	88.38 4.95%	2,209,412.50 1,388.89	0.65% (287,502.28)	A2 / A- AA-	3.46 3.30

Holdings Report

As of March 31, 2023

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%	778,525.80 778,978.72	90.15 4.13%	703,141.92 318.50	0.21% (75,836.80)	Aa2 / AA AA	3.47 3.33
61747YEX9	Morgan Stanley Callable Note Cont 10/16/2025 6.138% Due 10/16/2026	1,000,000.00	10/19/2022 6.32%	998,790.00 998,924.63	101.90 5.32%	1,019,000.00 27,791.50	0.31% 20,075.37	A1 / A- A+	3.55 2.27
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 1,885,286.81	94.42 4.62%	1,888,476.00 19,666.67	0.56% 3,189.19	Aa3 / A NR	3.67 3.38
59217GER6	Metlife Note 1.875% Due 01/11/2027	2,475,000.00	01/03/2022 1.90%	2,472,178.50 2,472,866.11	89.36 5.00%	2,211,598.13 10,312.50	0.66% (261,267.98)	Aa3 / AA- AA-	3.79 3.55
89114TZN5	Toronto-Dominion Bank Note 1.950% Due 01/12/2027	1,000,000.00	01/25/2022 2.11%	992,295.35 994,120.47	89.52 5.03%	895,188.00 4,279.16	0.27% (98,932.47)	A1 / A AA-	3.79 3.55
808513BY0	Charles Schwab Corp Callable Note Cont 2/3/2027 2.450% Due 03/03/2027	975,000.00	03/01/2022 2.47%	973,947.00 974,174.21	89.57 5.44%	873,314.33 1,857.92	0.26% (100,859.88)	A2 / A A	3.93 3.65
89114TZT2	Toronto-Dominion Bank Note 2.800% Due 03/10/2027	3,250,000.00	03/09/2022 2.97%	3,224,227.50 3,229,678.56	92.26 4.99%	2,998,375.25 5,308.33	0.89% (231,303.31)	A1 / A NR	3.95 3.65
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 2,869,568.78	94.68 3.76%	2,717,252.86 2,933.78	0.80% (152,315.92)	Aa2 / AA A+	3.96 3.72
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 2,231,799.69	96.76 4.18%	2,177,019.00 34,650.00	0.65% (54,780.69)	A1 / AA AA-	4.04 3.67
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 2,017,267.07	97.81 4.28%	1,956,270.00 27,955.56	0.59% (60,997.07)	A3 / A+ A	4.13 3.72
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 2,999,649.22	97.00 4.56%	2,909,961.01 42,500.00	0.87% (89,688.21)	A2 / BBB+ A	4.13 3.71
14913R3A3	Caterpillar Financial Service Note 3.600% Due 08/12/2027	2,315,000.00	Various 3.73%	2,301,428.15 2,303,010.79	97.84 4.14%	2,265,086.29 11,343.50	0.67% (37,924.50)	A2 / A A	4.37 3.97
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 1,498,087.00	99.88 3.98%	1,498,164.00 3,620.84	0.44% 77.00	Aa2 / AA AA	4.45 3.96
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 2,963,242.46	99.47 4.28%	2,984,202.00 5,533.33	0.88% 20,959.54	A2 / A A+	4.46 4.02
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 1,465,979.17	100.53 4.42%	1,508,004.00 2,085.42	0.45% 42,024.83	A1 / A+ A+	4.48 4.00

Holdings Report

As of March 31, 2023

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
24422EWR6	John Deere Capital Corp Note 4.750% Due 01/20/2028	1,500,000.00	01/23/2023 4.40%	1,523,085.00 1,522,248.31	102.10 4.26%	1,531,500.00 16,229.17	0.46% 9,251.69	A2 / A A+	4.81 4.22
06051GGF0	Bank of America Corp Callable Note 1/20/2027 3.824% Due 01/20/2028	3,850,000.00	Various 5.80%	3,624,607.05 3,626,129.90	95.54 5.12%	3,678,305.40 29,035.85	1.09% 52,175.50	A2 / A- AA-	4.81 3.46
91324PEP3	United Health Group Inc Callable Note Cont 1/15/2028 5.250% Due 02/15/2028	1,000,000.00	02/21/2023 4.90%	1,015,260.00 1,014,949.43	103.98 4.32%	1,039,828.00 6,708.33	0.31% 24,878.57	A3 / A+ A	4.88 4.19
TOTAL Corporate		**88,335,000.00**	**2.59%**	**88,615,147.02 88,273,973.93**	**4.82%**	**84,050,518.80 502,564.59**	**24.97% (4,223,455.13)**	**A1 / A A+**	**2.97 2.63**
Money Market Fund									
262006307	Dreyfus Gov't Cash Management Money Market Fund	696,769.86	Various 4.45%	696,769.86 696,769.86	1.00 4.45%	696,769.86 0.00	0.21% 0.00	Aaa / AAA NR	0.00 0.00
TOTAL Money Market Fund		**696,769.86**	**4.45%**	**696,769.86 696,769.86**	**4.45%**	**696,769.86 0.00**	**0.21% 0.00**	**Aaa / AAA NR**	**0.00 0.00**
Supranational									
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 3,554,326.15	93.20 4.10%	3,317,852.36 9,827.08	0.98% (236,473.79)	Aaa / AAA NR	2.06 2.00
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 2,024,473.77	92.65 4.02%	1,871,580.50 2,665.28	0.55% (152,893.27)	Aaa / AAA NR	2.29 2.23
459058JL8	Intl. Bank Recon & Development Note 0.500% Due 10/28/2025	4,000,000.00	Various 0.51%	3,997,347.35 3,998,651.46	91.64 3.95%	3,665,440.00 8,500.01	1.08% (333,211.46)	Aaa / AAA AAA	2.58 2.51
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 5,404,842.11	91.35 3.91%	4,951,104.96 21,209.51	1.47% (453,737.15)	Aaa / AAA AAA	3.06 2.95
TOTAL Supranational		**15,000,000.00**	**0.72%**	**14,967,533.55 14,982,293.49**	**3.98%**	**13,805,977.82 42,201.88**	**4.09% (1,176,315.67)**	**Aaa / AAA AAA**	**2.59 2.51**
US Treasury									
912828VB3	US Treasury Note 1.750% Due 05/15/2023	3,000,000.00	08/22/2022 3.16%	2,969,648.44 2,994,960.50	99.65 4.54%	2,989,557.00 19,868.78	0.89% (5,403.50)	Aaa / AA+ AAA	0.12 0.12
91282CCK5	US Treasury Note 0.125% Due 06/30/2023	3,000,000.00	09/26/2022 4.14%	2,910,937.50 2,970,957.88	98.91 4.51%	2,967,285.00 942.68	0.88% (3,672.88)	Aaa / AA+ AAA	0.25 0.25

Holdings Report

As of March 31, 2023

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
91282CCX7	US Treasury Note 0.375% Due 09/15/2024	4,000,000.00	Various 0.50%	3,985,763.88 3,993,017.49	94.48 4.33%	3,779,220.00 692.93	1.12% (213,797.49)	Aaa / AA+ AAA	1.46 1.42
912828YH7	US Treasury Note 1.500% Due 09/30/2024	3,500,000.00	Various 1.65%	3,476,123.93 3,492,629.73	95.95 4.32%	3,358,222.00 143.44	0.99% (134,407.73)	Aaa / AA+ AAA	1.50 1.46
9128283J7	US Treasury Note 2.125% Due 11/30/2024	7,500,000.00	Various 1.76%	7,629,150.40 7,543,402.66	96.64 4.23%	7,248,337.50 53,416.90	2.16% (295,065.16)	Aaa / AA+ AAA	1.67 1.60
912828ZC7	US Treasury Note 1.125% Due 02/28/2025	2,500,000.00	03/24/2020 0.52%	2,574,023.44 2,528,729.81	94.55 4.11%	2,363,867.50 2,445.65	0.70% (164,862.31)	Aaa / AA+ AAA	1.92 1.86
912828ZL7	US Treasury Note 0.375% Due 04/30/2025	2,500,000.00	06/04/2020 0.41%	2,495,703.13 2,498,175.63	92.75 4.04%	2,318,750.00 3,936.46	0.69% (179,425.63)	Aaa / AA+ AAA	2.08 2.03
91282CEQ0	US Treasury Note 2.750% Due 05/15/2025	12,500,000.00	Various 3.87%	12,148,769.53 12,218,399.43	97.38 4.05%	12,171,875.00 130,093.23	3.63% (46,524.43)	Aaa / AA+ AAA	2.13 2.02
91282CFE6	US Treasury Note 3.125% Due 08/15/2025	12,500,000.00	Various 3.73%	12,294,257.82 12,331,738.09	98.12 3.96%	12,265,137.50 48,558.36	3.64% (66,600.59)	Aaa / AA+ AAA	2.38 2.26
91282CAM3	US Treasury Note 0.250% Due 09/30/2025	1,750,000.00	10/16/2020 0.32%	1,743,984.38 1,746,960.56	91.51 3.84%	1,601,454.75 11.95	0.47% (145,505.81)	Aaa / AA+ AAA	2.50 2.45
91282CFP1	US Treasury Note 4.250% Due 10/15/2025	4,000,000.00	Various 4.20%	4,004,746.09 4,004,539.76	100.77 3.93%	4,030,936.00 78,461.54	1.21% 26,396.24	Aaa / AA+ AAA	2.55 2.34
91282CBC4	US Treasury Note 0.375% Due 12/31/2025	3,000,000.00	12/29/2020 0.38%	2,999,765.63 2,999,871.01	91.15 3.79%	2,734,452.00 2,828.04	0.81% (265,419.01)	Aaa / AA+ AAA	2.76 2.69
91282CBH3	US Treasury Note 0.375% Due 01/31/2026	6,000,000.00	Various 0.68%	5,912,040.44 5,948,878.78	90.78 3.84%	5,446,638.00 3,729.29	1.61% (502,240.78)	Aaa / AA+ AAA	2.84 2.77
91282CBT7	US Treasury Note 0.750% Due 03/31/2026	8,000,000.00	Various 1.01%	7,906,093.75 7,938,101.81	91.49 3.78%	7,319,064.00 163.94	2.16% (619,037.81)	Aaa / AA+ AAA	3.00 2.92
91282CCF6	US Treasury Note 0.750% Due 05/31/2026	4,500,000.00	Various 0.93%	4,462,109.38 4,475,006.62	90.96 3.81%	4,093,240.50 11,311.81	1.21% (381,766.12)	Aaa / AA+ AAA	3.17 3.07
91282CCW9	US Treasury Note 0.750% Due 08/31/2026	12,500,000.00	Various 0.81%	12,462,363.28 12,474,022.55	90.38 3.78%	11,296,875.00 8,152.17	3.34% (1,177,147.55)	Aaa / AA+ AAA	3.42 3.31
91282CDG3	US Treasury Note 1.125% Due 10/31/2026	9,500,000.00	Various 1.26%	9,437,148.44 9,454,010.43	91.21 3.77%	8,664,665.00 44,875.69	2.57% (789,345.43)	Aaa / AA+ AAA	3.59 3.44
912828Z78	US Treasury Note 1.500% Due 01/31/2027	3,000,000.00	04/27/2022 2.81%	2,825,976.56 2,859,800.55	92.06 3.74%	2,761,875.00 7,458.56	0.82% (97,925.55)	Aaa / AA+ AAA	3.84 3.66
91282CEN7	US Treasury Note 2.750% Due 04/30/2027	7,500,000.00	Various 4.23%	7,043,164.06 7,092,565.99	96.38 3.71%	7,228,417.50 86,602.21	2.16% 135,851.51	Aaa / AA+ AAA	4.08 3.77
91282CEW7	US Treasury Note 3.250% Due 06/30/2027	10,000,000.00	Various 3.11%	10,062,070.32 10,053,904.79	98.27 3.69%	9,827,340.00 81,698.90	2.93% (226,564.79)	Aaa / AA+ AAA	4.25 3.90

As of March 31, 2023

PRISM Short Term Core Portfolio - Account #10290

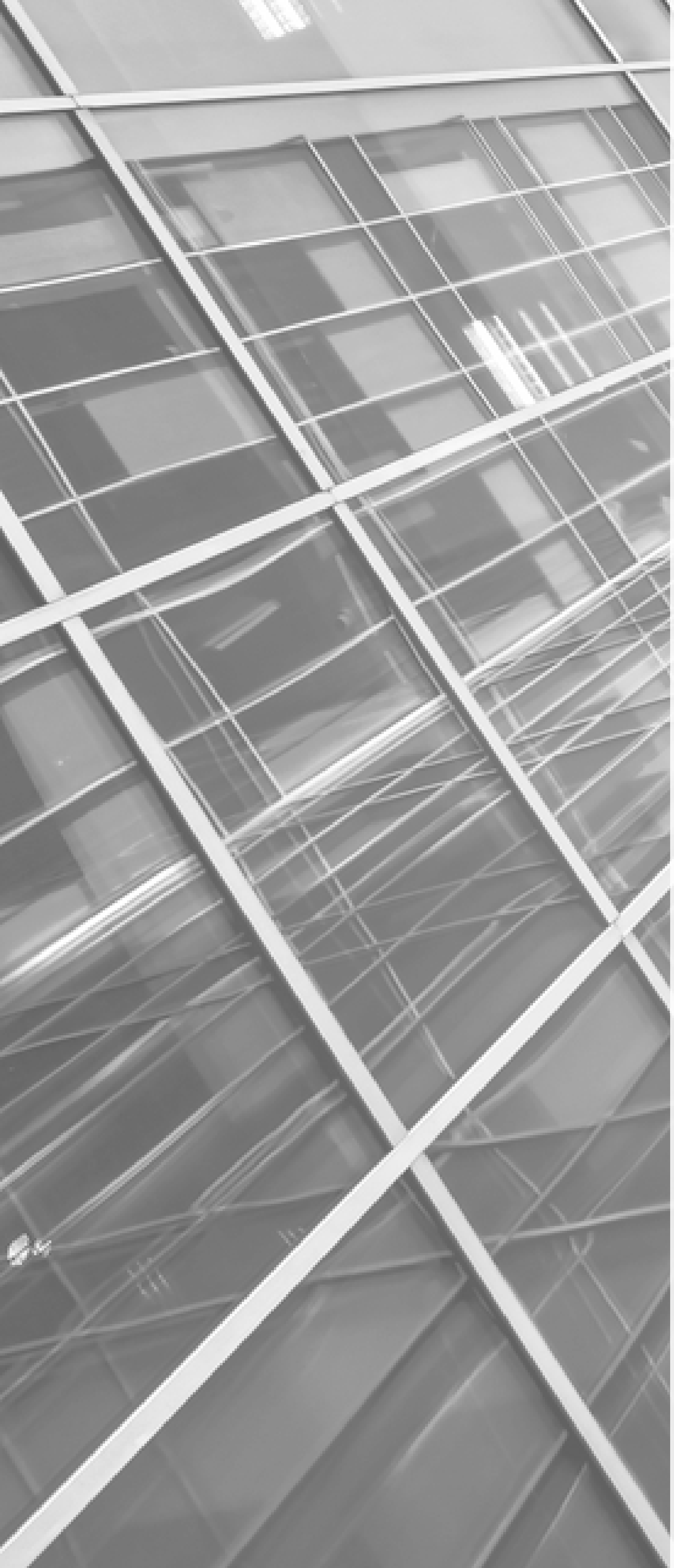
CUSIP	Security Description	Par Value/Units	Purchase Date Book Yield	Cost Value Book Value	Mkt Price Mkt YTM	Market Value Accrued Int.	% of Port. Gain/Loss	Moody/S&P Fitch	Maturity Duration
91282CFM8	US Treasury Note 4.125% Due 09/30/2027	4,000,000.00	Various 3.97%	4,025,625.00 4,024,275.87	101.88 3.67%	4,075,312.00 450.82	1.20% 51,036.13	Aaa / AA+ AAA	4.50 4.08
91282CGC9	US Treasury Note 3.875% Due 12/31/2027	8,000,000.00	Various 3.70%	8,063,515.63 8,061,183.94	101.05 3.63%	8,084,064.00 77,928.17	2.41% 22,880.06	Aaa / AA+ AAA	4.76 4.27
TOTAL US Treasury		**132,750,000.00**	**2.36%**	**131,432,981.03** **131,705,133.88**	**3.91%**	**126,626,585.25** **663,771.52**	**37.59%** **(5,078,548.63)**	**Aaa / AA+** **AAA**	**2.91** **2.75**
TOTAL PORTFOLIO		**352,207,822.04**	**2.31%**	**351,953,578.03** **351,316,800.02**	**4.39%**	**337,046,189.23** **1,619,131.82**	**100.00%** **(14,270,610.79)**	**Aa1 / AA** **AAA**	**2.74** **2.32**
TOTAL MARKET VALUE PLUS ACCRUALS						**338,665,321.05**			

Holdings Report

As of March 31, 2023

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	11,887,509.47	Various 2.88%	11,887,509.47 11,887,509.47	1.00 2.88%	11,887,509.47 35,668.02	21.95% 0.00	NR / NR NR	0.00 0.00
TOTAL LAIF		**11,887,509.47**	**2.88%**	**11,887,509.47** **11,887,509.47**	**2.88%**	**11,887,509.47** **35,668.02**	**21.95%** **0.00**	**NR / NR** **NR**	**0.00** **0.00**
Local Gov Investment Pool									
90CAMP$00	California Asset Mgmt Program CAMP	42,384,658.52	Various 4.92%	42,384,658.52 42,384,658.52	1.00 4.92%	42,384,658.52 0.00	78.05% 0.00	NR / AAA NR	0.00 0.00
TOTAL Local Gov Investment Pool		**42,384,658.52**	**4.92%**	**42,384,658.52** **42,384,658.52**	**4.92%**	**42,384,658.52** **0.00**	**78.05%** **0.00**	**NR / AAA** **NR**	**0.00** **0.00**
TOTAL PORTFOLIO		**54,272,167.99**	**4.47%**	**54,272,167.99** **54,272,167.99**	**4.47%**	**54,272,167.99** **35,668.02**	**100.00%** **0.00**	**NR / AAA** **NR**	**0.00** **0.00**
TOTAL MARKET VALUE PLUS ACCRUALS						**54,307,836.01**			



PRISM Quarterly Transactions and Interest Earned

Transaction Ledger

As of March 31, 2023

PRISM Liquidity Portfolio - Account #10292

December 31, 2022 through March 31, 2023

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
ACQUISITIONS										
Purchase	02/28/2023	89233HSW5	375,000.00	Toyota Motor Credit Discount CP 4.83% Due: 05/30/2023	98.779	4.96%	370,421.56	0.00	370,421.56	0.00
Purchase	02/28/2023	912796Z85	3,000,000.00	US Treasury Bill 4.512% Due: 03/28/2023	99.649	4.59%	2,989,472.70	0.00	2,989,472.70	0.00
Subtotal			**3,375,000.00**				**3,359,894.26**	**0.00**	**3,359,894.26**	**0.00**
TOTAL ACQUISITIONS			**3,375,000.00**				**3,359,894.26**	**0.00**	**3,359,894.26**	**0.00**
DISPOSITIONS										
Sale	01/05/2023	912796Y60	15,000,000.00	US Treasury Bill 4.12% Due: 02/21/2023	99.453	4.27%	14,917,945.83	0.00	14,917,945.83	121,740.28
Sale	01/05/2023	912796Y78	6,000,000.00	US Treasury Bill 4.155% Due: 02/28/2023	99.361	4.35%	5,961,637.50	0.00	5,961,637.50	44,045.00
Sale	01/05/2023	912796ZU6	18,500,000.00	US Treasury Bill 4.041% Due: 02/14/2023	99.551	4.12%	18,416,883.61	0.00	18,416,883.61	160,416.27
Sale	01/05/2023	91282CBG5	6,000,000.00	US Treasury Note 0.125% Due: 01/31/2023	99.703	4.34%	5,982,187.50	3,220.11	5,985,407.61	-1,456.15
Sale	01/19/2023	912796Y78	9,000,000.00	US Treasury Bill 4.155% Due: 02/28/2023	99.510	4.49%	8,955,915.00	0.00	8,955,915.00	79,526.24
Sale	01/19/2023	912796YM5	3,000,000.00	US Treasury Bill 4.085% Due: 03/30/2023	99.144	4.50%	2,974,318.75	0.00	2,974,318.75	28,785.41
Sale	02/06/2023	91282CBU4	15,000,000.00	US Treasury Note 0.125% Due: 03/31/2023	99.340	4.69%	14,900,976.56	6,644.92	14,907,621.48	-11,542.34
Subtotal			**72,500,000.00**				**72,109,864.75**	**9,865.03**	**72,119,729.78**	**421,514.71**
Maturity	01/11/2023	06051GEU9	1,000,000.00	Bank of America Corp Note 3.3% Due: 01/11/2023	100.000		1,000,000.00	0.00	1,000,000.00	0.00
Maturity	01/13/2023	59217GEE5	1,000,000.00	Metlife Note 1.95% Due: 01/13/2023	100.000		1,000,000.00	0.00	1,000,000.00	0.00

PRISM Liquidity Portfolio - Account #10292

December 31, 2022 through March 31, 2023

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Maturity	01/20/2023	78015DNL0	5,000,000.00	Royal Bank of Canada NY Discount CP 4.4% Due: 01/20/2023	98.949		4,947,444.44	52,555.56	5,000,000.00	0.00
Maturity	01/23/2023	61744YAN8	999,000.00	Morgan Stanley Note 3.125% Due: 01/23/2023	100.000		999,000.00	0.00	999,000.00	0.00
Maturity	01/25/2023	46625HJH4	1,000,000.00	JP Morgan Chase Note 3.2% Due: 01/25/2023	100.000		1,000,000.00	0.00	1,000,000.00	0.00
Maturity	01/27/2023	06406RAM9	790,000.00	Bank of NY Mellon Corp Callable Note Cont 1/2/2023 1.85% Due: 01/27/2023	100.000		790,000.00	0.00	790,000.00	0.00
Maturity	01/27/2023	89115BC24	2,000,000.00	Toronto Dominion Bank Yankee CD 3.48% Due: 01/27/2023	100.000		2,000,000.00	35,573.33	2,035,573.33	0.00
Maturity	01/30/2023	89233HNW0	2,000,000.00	Toyota Motor Credit Discount CP 4.26% Due: 01/30/2023	98.852		1,977,043.33	22,956.67	2,000,000.00	0.00
Maturity	02/21/2023	62479MPM9	2,000,000.00	MUFG Bank Ltd/NY Discount CP 4.46% Due: 02/21/2023	98.451		1,969,027.78	30,972.22	2,000,000.00	0.00
Maturity	02/24/2023	313384CG2	5,000,000.00	FHLB Discount Note 4.325% Due: 02/24/2023	100.000		4,948,340.28	51,659.72	5,000,000.00	0.00
Maturity	03/07/2023	06367D2S3	1,000,000.00	Bank of Montreal Chicago Yankee CD 4.58% Due: 03/07/2023	100.000		1,000,000.00	11,450.00	1,011,450.00	0.00
Maturity	03/10/2023	313384CW7	2,500,000.00	FHLB Discount Note 4.402% Due: 03/10/2023	100.000		2,472,181.81	27,818.19	2,500,000.00	0.00
Maturity	03/28/2023	912796Z85	3,000,000.00	US Treasury Bill 4.512% Due: 03/28/2023	100.000		2,989,472.70	10,527.30	3,000,000.00	0.00
Maturity	03/30/2023	912796YM5	1,000,000.00	US Treasury Bill 4.085% Due: 03/30/2023	100.000		981,844.44	18,155.56	1,000,000.00	0.00
Subtotal			**28,289,000.00**				**28,074,354.78**	**261,668.55**	**28,336,023.33**	**0.00**
TOTAL DISPOSITIONS			**100,789,000.00**				**100,184,219.53**	**271,533.58**	**100,455,753.11**	**421,514.71**

Income Earned

As of January 31, 2023

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 Due 01/11/2023	04/25/2022 04/27/2022 0.00	1,000,353.28 0.00 1,000,000.00 0.00	15,583.33 16,500.00 0.00 916.67	0.00 353.28 (353.28) 563.39	563.39
06406RAM9	Bank of NY Mellon Corp Callable Note Cont 1/2/2023 Due 01/27/2023	03/09/2022 03/11/2022 0.00	790,181.16 0.00 790,000.00 0.00	6,251.97 7,307.50 0.00 1,055.53	0.00 181.16 (181.16) 874.37	874.37
46625HJH4	JP Morgan Chase Note Due 01/25/2023	03/03/2022 03/07/2022 0.00	1,001,184.44 0.00 1,000,000.00 0.00	13,866.67 16,000.00 0.00 2,133.33	0.00 1,184.44 (1,184.44) 948.89	948.89
59217GEE5	Metlife Note Due 01/13/2023	03/09/2022 03/11/2022 0.00	1,000,071.30 0.00 1,000,000.00 0.00	9,100.00 9,750.00 0.00 650.00	0.00 71.30 (71.30) 578.70	578.70
61744YAN8	Morgan Stanley Note Due 01/23/2023	Various Various 0.00	998,938.81 0.00 999,000.00 0.00	13,701.56 15,609.38 0.00 1,907.82	65.07 3.88 61.19 1,969.01	1,969.01
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	993,103.30 0.00 0.00 994,884.95	4,583.33 0.00 6,875.00 2,291.67	1,781.65 0.00 1,781.65 4,073.32	4,073.32
912828VB3	US Treasury Note 1.75% Due 05/15/2023	08/17/2022 08/18/2022 3,000,000.00	2,984,703.99 0.00 0.00 2,988,242.62	6,816.30 0.00 11,312.15 4,495.85	3,538.63 0.00 3,538.63 8,034.48	8,034.48
91282CBG5	US Treasury Note Due 01/31/2023	Various Various 0.00	5,981,127.28 0.00 5,983,643.65 0.00	3,138.59 3,220.11 0.00 81.52	2,516.37 0.00 2,516.37 2,597.89	2,597.89

Income Earned

As of January 31, 2023

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	14,853,097.78 0.00 0.00 14,904,265.97	4,790.52 0.00 6,387.36 1,596.84	51,168.19 0.00 51,168.19 52,765.03	52,765.03
Total Fixed Income		**19,000,000.00**	**29,602,761.34** **0.00** **10,772,643.65** **18,887,393.54**	**77,832.27** **68,386.99** **24,574.51** **15,129.23**	**59,069.91** **1,794.06** **57,275.85** **72,405.08**	**72,405.08**
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	6,136.11 0.00 10,183.33 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	999,999.85 0.00 0.00 999,999.92	3,180.56 0.00 7,124.44 3,943.88	0.07 0.00 0.07 3,943.95	3,943.95
262006307	Dreyfus Gov't Cash Management Money Market Fund	01/13/2023 01/13/2023 28,533,084.41	34,607.50 99,028,476.91 70,530,000.00 28,533,084.41	0.00 26,628.40 0.00 26,628.40	0.00 0.00 0.00 26,628.40	26,628.40
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	19,222.22 0.00 37,843.75 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	2,472,181.81 0.00 0.00 2,472,181.81	7,030.97 0.00 16,507.50 9,476.53	0.00 0.00 0.00 9,476.53	9,476.53

Income Earned

As of January 31, 2023

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	1,969,027.78 0.00 0.00 1,969,027.78	18,335.55 0.00 26,016.66 7,681.11	0.00 0.00 0.00 7,681.11	7,681.11
78015DNL0	Royal Bank of Canada NY Discount CP Due 01/20/2023	10/25/2022 10/26/2022 0.00	4,947,444.44 0.00 4,947,444.44 0.00	40,944.45 52,555.56 0.00 11,611.11	0.00 0.00 0.00 11,611.11	11,611.11
89115BC24	Toronto Dominion Bank Yankee CD Due 01/27/2023	10/20/2022 10/21/2022 0.00	1,998,921.89 0.00 2,000,000.00 0.00	30,546.67 35,573.33 0.00 5,026.66	1,078.11 0.00 1,078.11 6,104.77	6,104.77
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	14,796.67 0.00 18,120.56 3,323.89	0.00 0.00 0.00 3,323.89	3,323.89
89233HNW0	Toyota Motor Credit Discount CP Due 01/30/2023	10/25/2022 10/25/2022 0.00	1,977,043.33 0.00 1,977,043.33 0.00	16,093.34 22,956.67 0.00 6,863.33	0.00 0.00 0.00 6,863.33	6,863.33
912796Y60	US Treasury Bill Due 02/21/2023	Various Various 0.00	14,796,205.55 0.00 14,796,205.55 0.00	116,209.03 0.00 0.00 (116,209.03)	0.00 0.00 0.00 (116,209.03)	(116,209.03)
912796Y78	US Treasury Bill Due 02/28/2023	10/27/2022 11/01/2022 0.00	14,793,981.26 0.00 14,793,981.26 0.00	105,606.24 0.00 0.00 (105,606.24)	0.00 0.00 0.00 (105,606.24)	(105,606.24)
912796YM5	US Treasury Bill 4.085% Due 03/30/2023	10/20/2022 10/21/2022 1,000,000.00	3,927,377.78 0.00 2,945,533.34 981,844.44	32,680.00 0.00 11,687.64 (20,992.36)	0.00 0.00 0.00 (20,992.36)	(20,992.36)

Income Earned

As of January 31, 2023

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
912796ZU6	US Treasury Bill Due 02/14/2023	Various Various 0.00	18,256,467.34 0.00 18,256,467.34 0.00	152,115.33 0.00 0.00 (152,115.33)	0.00 0.00 0.00 (152,115.33)	(152,115.33)
Total Cash & Equivalent		**42,033,084.41**	**73,103,190.48** **99,028,476.91** **130,246,675.26** **41,886,070.31**	**562,897.14** **137,713.96** **127,483.88** **(297,699.30)**	**1,078.18** **0.00** **1,078.18** **(296,621.12)**	**(296,621.12)**
TOTAL PORTFOLIO		**61,033,084.41**	**102,705,951.82** **99,028,476.91** **141,019,318.91** **60,773,463.85**	**640,729.41** **206,100.95** **152,058.39** **(282,570.07)**	**60,148.09** **1,794.06** **58,354.03** **(224,216.04)**	**(224,216.04)**

Income Earned

As of February 28, 2023

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						
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	994,884.95 0.00 0.00 996,494.18	6,875.00 0.00 9,166.67 2,291.67	1,609.23 0.00 1,609.23 3,900.90	3,900.90
912828VB3	US Treasury Note 1.75% Due 05/15/2023	08/17/2022 08/18/2022 3,000,000.00	2,988,242.62 0.00 0.00 2,991,438.80	11,312.15 0.00 15,372.93 4,060.78	3,196.18 0.00 3,196.18 7,256.96	7,256.96
91282CBU4	US Treasury Note Due 03/31/2023	Various Various 0.00	14,904,265.97 0.00 14,912,518.90 0.00	6,387.36 6,644.92 0.00 257.56	8,252.93 0.00 8,252.93 8,510.49	8,510.49
Total Fixed Income		**4,000,000.00**	**18,887,393.54** **0.00** **14,912,518.90** **3,987,932.98**	**24,574.51** **6,644.92** **24,539.60** **6,610.01**	**13,058.34** **0.00** **13,058.34** **19,668.35**	**19,668.35**
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	10,183.33 0.00 13,838.89 3,655.56	0.00 0.00 0.00 3,655.56	3,655.56
06367D2S3	Bank of Montreal Chicago Yankee CD 4.58% Due 03/07/2023	12/08/2022 12/08/2022 1,000,000.00	999,999.92 0.00 0.00 999,999.99	7,124.44 0.00 10,686.67 3,562.23	0.07 0.00 0.07 3,562.30	3,562.30
262006307	Dreyfus Gov't Cash Management Money Market Fund	Various Various 3,787,957.91	28,533,084.41 21,964,767.76 46,709,894.26 3,787,957.91	0.00 57,146.28 0.00 57,146.28	0.00 0.00 0.00 57,146.28	57,146.28
313384CG2	FHLB Discount Note Due 02/24/2023	11/30/2022 11/30/2022 0.00	4,948,340.28 0.00 4,948,340.28 0.00	37,843.75 51,659.72 0.00 13,815.97	0.00 0.00 0.00 13,815.97	13,815.97

Income Earned

As of February 28, 2023

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
313384CW7	FHLB Discount Note 4.402% Due 03/10/2023	12/09/2022 12/09/2022 2,500,000.00	2,472,181.81 0.00 0.00 2,472,181.81	16,507.50 0.00 25,066.94 8,559.44	0.00 0.00 0.00 8,559.44	8,559.44
62479MPM9	MUFG Bank Ltd/NY Discount CP Due 02/21/2023	10/19/2022 10/19/2022 0.00	1,969,027.78 0.00 1,969,027.78 0.00	26,016.66 30,972.22 0.00 4,955.56	0.00 0.00 0.00 4,955.56	4,955.56
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	18,120.56 0.00 21,122.78 3,002.22	0.00 0.00 0.00 3,002.22	3,002.22
89233HSW5	Toyota Motor Credit Discount CP 4.83% Due 05/30/2023	02/28/2023 02/28/2023 375,000.00	0.00 370,421.56 0.00 370,421.56	0.00 0.00 50.31 50.31	0.00 0.00 0.00 50.31	50.31
912796YM5	US Treasury Bill 4.085% Due 03/30/2023	10/20/2022 10/21/2022 1,000,000.00	981,844.44 0.00 0.00 981,844.44	11,687.64 0.00 14,864.86 3,177.22	0.00 0.00 0.00 3,177.22	3,177.22
912796Z85	US Treasury Bill 4.512% Due 03/28/2023	02/28/2023 02/28/2023 3,000,000.00	0.00 2,989,472.70 0.00 2,989,472.70	0.00 0.00 375.98 375.98	0.00 0.00 0.00 375.98	375.98
Total Cash & Equivalent		**13,662,957.91**	**41,886,070.31** **25,324,662.02** **53,627,262.32** **13,583,470.08**	**127,483.88** **139,778.22** **86,006.43** **98,300.77**	**0.07** **0.00** **0.07** **98,300.84**	**98,300.84**
TOTAL PORTFOLIO		**17,662,957.91**	**60,773,463.85** **25,324,662.02** **68,539,781.22** **17,571,403.06**	**152,058.39** **146,423.14** **110,546.03** **104,910.78**	**13,058.41** **0.00** **13,058.41** **117,969.19**	**117,969.19**

Income Earned

As of March 31, 2023

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						
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	996,494.18 0.00 0.00 998,275.82	9,166.67 0.00 11,458.33 2,291.66	1,781.64 0.00 1,781.64 4,073.30	4,073.30
912828VB3	US Treasury Note 1.75% Due 05/15/2023	08/17/2022 08/18/2022 3,000,000.00	2,991,438.80 0.00 0.00 2,994,977.43	15,372.93 0.00 19,868.78 4,495.85	3,538.63 0.00 3,538.63 8,034.48	8,034.48
Total Fixed Income		**4,000,000.00**	**3,987,932.98** **0.00** **0.00** **3,993,253.25**	**24,539.60** **0.00** **31,327.11** **6,787.51**	**5,320.27** **0.00** **5,320.27** **12,107.78**	**12,107.78**
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	13,838.89 0.00 17,886.11 4,047.22	0.00 0.00 0.00 4,047.22	4,047.22
06367D2S3	Bank of Montreal Chicago Yankee CD Due 03/07/2023	12/08/2022 12/08/2022 0.00	999,999.99 0.00 1,000,000.00 0.00	10,686.67 11,450.00 0.00 763.33	0.01 0.00 0.01 763.34	763.34
262006307	Dreyfus Gov't Cash Management Money Market Fund	Various Various 11,311,588.82	3,787,957.91 7,523,630.91 0.00 11,311,588.82	0.00 12,180.91 0.00 12,180.91	0.00 0.00 0.00 12,180.91	12,180.91
313384CW7	FHLB Discount Note Due 03/10/2023	12/09/2022 12/09/2022 0.00	2,472,181.81 0.00 2,472,181.81 0.00	25,066.94 27,818.19 0.00 2,751.25	0.00 0.00 0.00 2,751.25	2,751.25
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	21,122.78 0.00 24,446.67 3,323.89	0.00 0.00 0.00 3,323.89	3,323.89

Income Earned

As of March 31, 2023

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
89233HSW5	Toyota Motor Credit Discount CP 4.83% Due 05/30/2023	02/28/2023 02/28/2023 375,000.00	370,421.56 0.00 0.00 370,421.56	50.31 0.00 1,610.00 1,559.69	0.00 0.00 0.00 1,559.69	1,559.69
912796YM5	US Treasury Bill Due 03/30/2023	10/20/2022 10/21/2022 0.00	981,844.44 0.00 981,844.44 0.00	14,864.86 18,155.56 0.00 3,290.70	0.00 0.00 0.00 3,290.70	3,290.70
912796Z85	US Treasury Bill Due 03/28/2023	02/28/2023 02/28/2023 0.00	2,989,472.70 0.00 2,989,472.70 0.00	375.98 10,527.30 0.00 10,151.32	0.00 0.00 0.00 10,151.32	10,151.32
Total Cash & Equivalent		**13,686,588.82**	**13,583,470.08** **7,523,630.91** **7,443,498.95** **13,663,602.05**	**86,006.43** **80,131.96** **43,942.78** **38,068.31**	**0.01** **0.00** **0.01** **38,068.32**	**38,068.32**
TOTAL PORTFOLIO		**17,686,588.82**	**17,571,403.06** **7,523,630.91** **7,443,498.95** **17,656,855.30**	**110,546.03** **80,131.96** **75,269.89** **44,855.82**	**5,320.28** **0.00** **5,320.28** **50,176.10**	**50,176.10**

Transaction Ledger

As of March 31, 2023

PRISM Short Term Core Portfolio - Account #10290

December 31, 2022 through March 31, 2023

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
ACQUISITIONS										
Purchase	01/25/2023	24422EWR6	1,500,000.00	John Deere Capital Corp Note 4.75% Due: 01/20/2028	101.539	4.40%	1,523,085.00	3,166.67	1,526,251.67	0.00
Purchase	01/27/2023	91282CGC9	5,000,000.00	US Treasury Note 3.875% Due: 12/31/2027	101.148	3.62%	5,057,421.88	14,450.97	5,071,872.85	0.00
Purchase	01/31/2023	91282CGC9	2,000,000.00	US Treasury Note 3.875% Due: 12/31/2027	100.766	3.70%	2,015,312.50	6,636.74	2,021,949.24	0.00
Purchase	02/10/2023	3130ATUC9	1,400,000.00	FHLB Note 4.5% Due: 12/12/2025	100.738	4.22%	1,410,332.00	16,975.00	1,427,307.00	0.00
Purchase	02/10/2023	3130ATUC9	1,100,000.00	FHLB Note 4.5% Due: 12/12/2025	100.722	4.22%	1,107,942.00	13,337.50	1,121,279.50	0.00
Purchase	02/15/2023	05593AAC3	360,000.00	BMW Vehicle Lease Trust 2023-1 A3 5.16% Due: 11/25/2025	99.998	5.22%	359,991.43	0.00	359,991.43	0.00
Purchase	02/17/2023	91282CGC9	1,000,000.00	US Treasury Note 3.875% Due: 12/31/2027	99.078	4.08%	990,781.25	5,138.12	995,919.37	0.00
Purchase	02/23/2023	91324PEP3	1,000,000.00	United Health Group Inc Callable Note Cont 1/15/2028 5.25% Due: 02/15/2028	101.526	4.90%	1,015,260.00	1,166.67	1,016,426.67	0.00
Purchase	03/13/2023	06051GGF0	2,045,000.00	Bank of America Corp Callable Note 1/20/2027 3.824% Due: 01/20/2028	93.531	5.94%	1,912,708.95	11,512.90	1,924,221.85	0.00
Purchase	03/22/2023	3130ATS57	3,000,000.00	FHLB Note 4.5% Due: 03/10/2028	102.167	4.01%	3,065,010.00	4,500.00	3,069,510.00	0.00
Purchase	03/30/2023	06051GGF0	1,805,000.00	Bank of America Corp Callable Note 1/20/2027 3.824% Due: 01/20/2028	94.842	5.64%	1,711,898.10	13,421.18	1,725,319.28	0.00
Subtotal			**20,210,000.00**				**20,169,743.11**	**90,305.75**	**20,260,048.86**	**0.00**
TOTAL ACQUISITIONS			**20,210,000.00**				**20,169,743.11**	**90,305.75**	**20,260,048.86**	**0.00**

Transaction Ledger

As of March 31, 2023

PRISM Short Term Core Portfolio - Account #10290

December 31, 2022 through March 31, 2023

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
DISPOSITIONS										
Sale	01/19/2023	3135G05G4	2,830,000.00	FNMA Note 0.25% Due: 07/10/2023	97.897	4.78%	2,770,485.10	176.88	2,770,661.98	-58,559.16
Sale	01/19/2023	4581X0DZ8	4,895,000.00	Inter-American Dev Bank Note 0.5% Due: 09/23/2024	93.794	4.38%	4,591,216.30	7,886.39	4,599,102.69	-301,757.72
Sale	01/19/2023	91282CCT6	5,000,000.00	US Treasury Note 0.375% Due: 08/15/2024	94.066	4.32%	4,703,320.31	7,999.32	4,711,319.63	-295,122.61
Sale	01/19/2023	91282CCX7	4,000,000.00	US Treasury Note 0.375% Due: 09/15/2024	93.848	4.27%	3,753,906.25	5,220.99	3,759,127.24	-238,168.02
Sale	01/27/2023	9128282N9	1,000,000.00	US Treasury Note 2.125% Due: 07/31/2024	96.574	4.50%	965,742.19	10,394.02	976,136.21	-43,222.84
Sale	01/27/2023	91282CCX7	1,000,000.00	US Treasury Note 0.375% Due: 09/15/2024	93.730	4.40%	937,304.69	1,388.12	938,692.81	-60,740.09
Sale	01/31/2023	9128282N9	2,000,000.00	US Treasury Note 2.125% Due: 07/31/2024	96.492	4.57%	1,929,843.75	0.00	1,929,843.75	-87,956.15
Sale	02/06/2023	912828VB3	2,000,000.00	US Treasury Note 1.75% Due: 05/15/2023	99.223	4.64%	1,984,453.13	8,024.86	1,992,477.99	-8,063.97
Sale	02/06/2023	912828YH7	2,000,000.00	US Treasury Note 1.5% Due: 09/30/2024	95.297	4.50%	1,905,937.50	10,631.87	1,916,569.37	-89,435.91
Sale	02/06/2023	91282CCK5	2,000,000.00	US Treasury Note 0.125% Due: 06/30/2023	98.195	4.75%	1,963,906.25	255.52	1,964,161.77	-5,115.49
Sale	02/06/2023	931142EK5	4,570,000.00	Wal-Mart Stores Callable Note Cont 5/26/2023 3.4% Due: 06/26/2023	99.492	4.71%	4,546,784.40	17,264.44	4,564,048.84	-23,124.47
Sale	02/10/2023	313383YJ4	2,500,000.00	FHLB Note 3.375% Due: 09/08/2023	99.096	4.98%	2,477,400.00	35,625.00	2,513,025.00	-26,937.17
Sale	02/22/2023	313383YJ4	1,250,000.00	FHLB Note 3.375% Due: 09/08/2023	99.060	5.14%	1,238,250.00	19,218.75	1,257,468.75	-13,794.66
Sale	03/22/2023	313383YJ4	1,250,000.00	FHLB Note 3.375% Due: 09/08/2023	99.257	5.02%	1,240,712.50	1,640.63	1,242,353.13	-11,043.02
Subtotal			**36,295,000.00**				**35,009,262.37**	**125,726.79**	**35,134,989.16**	**-1,263,041.28**

Transaction Ledger

As of March 31, 2023

PRISM Short Term Core Portfolio - Account #10290

December 31, 2022 through March 31, 2023

Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
Call	03/05/2023	06051GHF9	4,000,000.00	Bank of America Corp Callable Note 1X 3/5/2023 Due: 03/05/2024	100.000	5.71%	4,000,000.00	0.00	4,000,000.00	-36,180.89
Subtotal			**4,000,000.00**				**4,000,000.00**	**0.00**	**4,000,000.00**	**-36,180.89**
TOTAL DISPOSITIONS			**40,295,000.00**				**39,009,262.37**	**125,726.79**	**39,134,989.16**	**-1,299,222.17**

Income Earned

As of January 31, 2023

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	1,051,285.84 0.00 0.00 1,049,308.40	9,275.00 0.00 11,900.00 2,625.00	0.00 1,977.44 (1,977.44) 647.56	647.56
023135BW5	Amazon.com Inc Note 0.45% Due 05/12/2024	05/10/2021 05/12/2021 1,960,000.00	1,958,702.36 0.00 0.00 1,958,783.30	1,200.50 0.00 1,935.50 735.00	80.94 0.00 80.94 815.94	815.94
023135CF1	Amazon.com Inc Callable Note Cont 3/13/2027 3.3% Due 04/13/2027	Various Various 2,250,000.00	2,230,687.65 0.00 0.00 2,231,070.69	16,087.50 0.00 22,275.00 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	2,444,569.62 0.00 0.00 2,444,585.05	3,683.80 6,907.13 3,683.80 6,907.13	15.43 0.00 15.43 6,922.56	6,922.56
02582JJV3	American Express Credit Trust 2022-3 A 3.75% Due 08/16/2027	09/21/2022 09/23/2022 3,000,000.00	2,951,985.11 0.00 0.00 2,952,866.90	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	3,985,422.42 0.00 0.00 3,986,030.63	28,000.00 30,000.00 3,000.00 5,000.00	608.21 0.00 608.21 5,608.21	5,608.21
037833AZ3	Apple Inc Note 2.5% Due 02/09/2025	07/14/2021 07/16/2021 1,000,000.00	1,035,004.29 0.00 0.00 1,033,595.03	9,861.11 0.00 11,944.44 2,083.33	0.00 1,409.26 (1,409.26) 674.07	674.07
05601XAC3	BMW Vehicle Lease Trust 2022-1 A3 1.1% Due 03/25/2025	01/11/2022 01/19/2022 995,000.00	994,916.09 0.00 0.00 994,921.89	182.42 912.09 182.42 912.09	5.80 0.00 5.80 917.89	917.89

Income Earned

As of January 31, 2023

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	09/28/2022 09/30/2022 2,735,000.00	2,694,537.96 0.00 0.00 2,695,922.42	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	4,042,408.75 0.00 0.00 4,039,344.24	45,755.56 0.00 57,588.89 11,833.33	0.00 3,064.51 (3,064.51) 8,768.82	8,768.82
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	1,251,461.28 0.00 0.00 1,251,425.47	549.58 0.00 1,923.54 1,373.96	0.00 35.81 (35.81) 1,338.15	1,338.15
06367WB85	Bank of Montreal Note 1.85% Due 05/01/2025	08/12/2021 08/16/2021 2,500,000.00	2,550,940.58 0.00 0.00 2,549,084.93	7,708.33 0.00 11,562.50 3,854.17	0.00 1,855.65 (1,855.65) 1,998.52	1,998.52
06368FAC3	Bank of Montreal Note 1.25% Due 09/15/2026	Various 09/15/2021 2,500,000.00	2,496,694.93 0.00 0.00 2,496,770.66	9,201.39 0.00 11,805.56 2,604.17	75.73 0.00 75.73 2,679.90	2,679.90
06406HCQ0	Bank of New York Callable Note Cont 10/18/2025 3.95% Due 11/18/2025	04/05/2022 04/07/2022 1,000,000.00	1,019,837.49 0.00 0.00 1,019,252.92	4,718.06 0.00 8,009.72 3,291.66	0.00 584.57 (584.57) 2,707.09	2,707.09
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	2,869,541.90 0.00 0.00 2,869,551.16	19,436.28 0.00 24,937.11 5,500.83	9.26 0.00 9.26 5,510.09	5,510.09
09690AAC7	BMW Vehicle Lease Trust 2021-2 A3 0.33% Due 12/26/2024	09/08/2021 09/15/2021 836,457.64	920,970.97 0.00 84,554.27 836,423.68	50.66 253.28 46.01 248.63	6.98 0.00 6.98 255.61	255.61
14913R2V8	Caterpillar Financial Service Note 3.4% Due 05/13/2025	05/10/2022 05/13/2022 1,345,000.00	1,343,654.99 0.00 0.00 1,343,703.30	6,097.33 0.00 9,908.17 3,810.84	48.31 0.00 48.31 3,859.15	3,859.15

Income Earned

As of January 31, 2023

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	2,302,333.85 0.00 0.00 2,302,567.02	32,178.50 0.00 39,123.50 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	2,961,210.41 0.00 0.00 2,961,910.34	39,079.17 0.00 49,454.17 10,375.00	699.93 0.00 699.93 11,074.93	11,074.93
24422EWR6	John Deere Capital Corp Note 4.75% Due 01/20/2028	01/23/2023 01/25/2023 1,500,000.00	0.00 1,523,085.00 0.00 1,522,996.26	0.00 (3,166.67) 4,354.17 1,187.50	0.00 88.74 (88.74) 1,098.76	1,098.76
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	1,877,582.19 0.00 0.00 1,880,236.00	4,916.67 0.00 9,833.33 4,916.66	2,653.81 0.00 2,653.81 7,570.47	7,570.47
3130A0F70	FHLB Note 3.375% Due 12/08/2023	Various Various 7,500,000.00	7,537,259.60 0.00 0.00 7,533,872.36	16,171.89 0.00 37,265.64 21,093.75	0.00 3,387.24 (3,387.24) 17,706.51	17,706.51
3130A2UW4	FHLB Note 2.875% Due 09/13/2024	Various Various 3,000,000.00	3,058,424.19 0.00 0.00 3,055,507.68	25,875.00 0.00 33,062.50 7,187.50	0.00 2,916.51 (2,916.51) 4,270.99	4,270.99
3130A3GE8	FHLB Note 2.75% Due 12/13/2024	02/06/2020 02/10/2020 4,000,000.00	4,090,626.97 0.00 0.00 4,086,681.13	5,500.00 0.00 14,666.67 9,166.67	0.00 3,945.84 (3,945.84) 5,220.83	5,220.83
3130A4CH3	FHLB Note 2.375% Due 03/14/2025	03/19/2020 03/20/2020 1,500,000.00	1,538,232.95 0.00 0.00 1,536,756.96	10,588.54 0.00 13,557.29 2,968.75	0.00 1,475.99 (1,475.99) 1,492.76	1,492.76
3130ASHK8	FHLB Note 3.125% Due 06/14/2024	08/16/2022 08/17/2022 4,000,000.00	3,986,968.52 0.00 0.00 3,987,730.73	5,902.78 0.00 16,319.44 10,416.66	762.21 0.00 762.21 11,178.87	11,178.87

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
313383YJ4	FHLB Note 3.375% Due 09/08/2023	Various Various 5,000,000.00	5,010,326.58 0.00 0.00 5,009,046.08	52,968.75 0.00 67,031.25 14,062.50	0.00 1,280.50 (1,280.50) 12,782.00	12,782.00
3133ENS43	FFCB Note 4.375% Due 10/17/2024	10/12/2022 10/17/2022 3,000,000.00	2,996,317.31 0.00 0.00 2,996,491.60	26,979.17 0.00 37,916.67 10,937.50	174.29 0.00 174.29 11,111.79	11,111.79
3133XVDG3	FHLB Note 4.375% Due 09/13/2024	09/26/2022 09/27/2022 5,000,000.00	4,999,913.39 0.00 0.00 4,999,917.71	65,625.00 0.00 83,854.17 18,229.17	4.32 0.00 4.32 18,233.49	18,233.49
3135G03U5	FNMA Note 0.625% Due 04/22/2025	04/22/2020 04/24/2020 2,880,000.00	2,877,261.28 0.00 0.00 2,877,362.12	3,450.00 0.00 4,950.00 1,500.00	100.84 0.00 100.84 1,600.84	1,600.84
3135G04Z3	FNMA Note 0.5% Due 06/17/2025	06/17/2020 06/19/2020 4,140,000.00	4,135,780.88 0.00 0.00 4,135,926.53	805.00 0.00 2,530.00 1,725.00	145.65 0.00 145.65 1,870.65	1,870.65
3135G05G4	FNMA Note Due 07/10/2023	07/08/2020 07/10/2020 0.00	2,828,944.24 0.00 2,829,044.26 0.00	3,360.63 3,714.38 0.00 353.75	100.02 0.00 100.02 453.77	453.77
3135G05X7	FNMA Note 0.375% Due 08/25/2025	08/25/2020 08/27/2020 3,385,000.00	3,376,601.41 0.00 0.00 3,376,870.66	4,442.81 0.00 5,500.63 1,057.82	269.25 0.00 269.25 1,327.07	1,327.07
3135G06G3	FNMA Note 0.5% Due 11/07/2025	11/09/2020 11/12/2020 3,515,000.00	3,507,806.35 0.00 0.00 3,508,020.57	2,636.25 0.00 4,100.83 1,464.58	214.22 0.00 214.22 1,678.80	1,678.80
3135G0W66	FNMA Note 1.625% Due 10/15/2024	11/08/2019 11/12/2019 3,000,000.00	2,990,961.81 0.00 0.00 2,991,390.88	10,291.67 0.00 14,354.17 4,062.50	429.07 0.00 429.07 4,491.57	4,491.57

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
3135G0X24	FNMA Note 1.625% Due 01/07/2025	Various Various 6,000,000.00	6,048,713.83 0.00 0.00 6,046,664.81	47,125.00 48,750.00 6,500.00 8,125.00	133.37 2,182.39 (2,049.02) 6,075.98	6,075.98
3137BFE98	FHLMC K041 A2 3.171% Due 10/25/2024	07/01/2021 07/07/2021 2,000,000.00	2,081,851.60 0.00 0.00 2,077,880.71	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	6,511,453.49 0.00 0.00 6,510,994.17	37,645.84 0.00 45,770.84 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	2,094,656.33 0.00 0.00 2,094,834.07	3,500.00 3,937.50 218.75 656.25	177.74 0.00 177.74 833.99	833.99
3137EAEX3	FHLMC Note 0.375% Due 09/23/2025	09/23/2020 09/25/2020 3,260,000.00	3,254,641.80 0.00 0.00 3,254,808.58	3,327.92 0.00 4,346.67 1,018.75	166.78 0.00 166.78 1,185.53	1,185.53
362554AC1	GM Financial Securitized Term 2021-4 A3 0.68% Due 09/16/2026	10/13/2021 10/21/2021 775,000.00	774,987.19 0.00 0.00 774,987.69	219.58 439.17 219.58 439.17	0.50 0.00 0.50 439.67	439.67
362585AC5	GM Financial Securitized ART 2022-2 A3 3.1% Due 02/16/2027	04/05/2022 04/13/2022 975,000.00	974,839.03 0.00 0.00 974,844.08	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	2,094,989.12 0.00 0.00 2,094,989.83	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	1,269,906.40 0.00 0.00 1,269,911.53	1,327.15 3,619.50 1,327.15 3,619.50	5.13 0.00 5.13 3,624.63	3,624.63

Income Earned

As of January 31, 2023

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
380146AC4	GM Financial Auto Receivables 2022-1 A3 1.26% Due 11/16/2026	01/11/2022 01/19/2022 660,000.00	659,959.06 0.00 0.00 659,960.52	346.50 693.00 346.50 693.00	1.46 0.00 1.46 694.46	694.46
40139LBD4	Guardian Life Glob Fun Note 1.25% Due 05/13/2026	02/09/2022 02/11/2022 1,350,000.00	1,308,683.18 0.00 0.00 1,309,726.19	2,250.00 0.00 3,656.25 1,406.25	1,043.01 0.00 1,043.01 2,449.26	2,449.26
43813KAC6	Honda Auto Receivables Trust 2020-3 A3 0.37% Due 10/18/2024	09/22/2020 09/29/2020 621,460.96	689,643.31 0.00 68,210.75 621,437.84	92.15 212.65 83.03 203.53	5.28 0.00 5.28 208.81	208.81
43815BAC4	Honda Auto Receivables Trust 2022-1 A3 1.88% Due 05/15/2026	02/15/2022 02/23/2022 1,640,000.00	1,639,818.72 0.00 0.00 1,639,825.22	1,370.31 2,569.33 1,370.31 2,569.33	6.50 0.00 6.50 2,575.83	2,575.83
43815GAC3	Honda Auto Receivables Trust 2021-4 A3 0.88% Due 01/21/2026	11/16/2021 11/24/2021 1,020,000.00	1,019,858.10 0.00 0.00 1,019,863.73	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	2,529,122.64 0.00 0.00 2,528,099.06	2,812.50 0.00 5,625.00 2,812.50	0.00 1,023.58 (1,023.58) 1,788.92	1,788.92
44891VAC5	Hyundai Auto Lease Trust 2021-B A3 0.33% Due 06/17/2024	06/08/2021 06/16/2021 1,349,949.39	1,494,929.80 0.00 145,050.61 1,349,893.65	219.27 411.13 197.99 389.85	14.46 0.00 14.46 404.31	404.31
44891WAC3	Hyundai Auto Lease Trust 2022-A A3 1.16% Due 01/15/2025	01/11/2022 01/19/2022 1,200,000.00	1,199,984.74 0.00 0.00 1,199,985.75	618.67 1,160.00 618.67 1,160.00	1.01 0.00 1.01 1,161.01	1,161.01
448977AD0	Hyundai Auto Receivables Trust 2022-A A3 2.22% Due 10/15/2026	03/09/2022 03/16/2022 1,795,000.00	1,794,947.83 0.00 0.00 1,794,949.64	1,771.07 3,320.75 1,771.07 3,320.75	1.81 0.00 1.81 3,322.56	3,322.56

Income Earned

As of January 31, 2023

CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
44933LAC7	Hyundai Auto Receivables Trust 2021-A A3 0.38% Due 09/15/2025	04/20/2021 04/28/2021 744,943.82	794,201.45 0.00 49,295.16 744,910.80	134.14 251.51 125.81 243.18	4.51 0.00 4.51 247.69	247.69
44934KAC8	Hyundai Auto Receivables Trust 2021-B A3 0.38% Due 01/15/2026	07/20/2021 07/28/2021 2,175,000.00	2,174,738.82 0.00 0.00 2,174,751.81	367.33 688.75 367.33 688.75	12.99 0.00 12.99 701.74	701.74
44935FAD6	Hyundai Auto Receivables Trust 2021-C A3 0.74% Due 05/15/2026	11/09/2021 11/17/2021 730,000.00	729,894.90 0.00 0.00 729,899.27	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	2,024,955.40 0.00 0.00 2,024,789.50	5,821.53 6,312.50 561.11 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	5,403,618.60 0.00 0.00 5,404,040.03	9,353.26 0.00 13,305.35 3,952.09	421.43 0.00 421.43 4,373.52	4,373.52
4581X0DZ8	Inter-American Dev Bank Note Due 09/23/2024	09/15/2021 09/23/2021 0.00	4,892,914.53 0.00 4,892,974.02 0.00	6,662.64 7,886.39 0.00 1,223.75	59.49 0.00 59.49 1,283.24	1,283.24
459058JB0	Intl. Bank Recon & Development Note 0.625% Due 04/22/2025	04/15/2020 04/22/2020 3,560,000.00	3,553,647.10 0.00 0.00 3,553,880.99	4,264.58 0.00 6,118.75 1,854.17	233.89 0.00 233.89 2,088.06	2,088.06
459058JL8	Intl. Bank Recon & Development Note 0.5% Due 10/28/2025	Various Various 4,000,000.00	3,998,522.48 0.00 0.00 3,998,566.91	3,500.01 0.00 5,166.67 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	3,117,657.80 0.00 0.00 3,113,040.85	32,200.00 0.00 40,250.00 8,050.00	0.00 4,616.95 (4,616.95) 3,433.05	3,433.05

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
46647PBH8	JP Morgan Chase & Co	03/12/2021	1,273,069.54	7,518.75	0.00	1,475.72
	Callable Note Mthly 3/13/2025	03/16/2021	0.00	0.00	612.82	
	2.005% Due 03/13/2026	1,250,000.00	0.00	9,607.29	(612.82)	
			1,272,456.72	2,088.54	1,475.72	
46647PBK1	JP Morgan Chase & Co	08/27/2021	1,022,025.08	3,992.42	0.00	1,170.15
	Callable Note Cont 4/22/2025	08/31/2021	0.00	0.00	565.68	
	2.083% Due 04/22/2026	1,000,000.00	0.00	5,728.25	(565.68)	
			1,021,459.40	1,735.83	1,170.15	
47787JAC2	John Deere Owner Trust	03/10/2022	1,254,785.55	1,294.04	6.73	2,433.06
	2022-A A3	03/16/2022	0.00	2,426.33	0.00	
	2.32% Due 09/16/2026	1,255,000.00	0.00	1,294.04	6.73	
			1,254,792.28	2,426.33	2,433.06	
47788UAC6	John Deere Owner Trust	03/02/2021	819,791.85	131.18	8.92	245.72
	2021-A A3	03/10/2021	0.00	245.96	0.00	
	0.36% Due 09/15/2025	762,655.41	57,214.69	122.02	8.92	
			762,586.08	236.80	245.72	
47789QAC4	John Deere Owner Trust	07/13/2021	1,019,945.13	235.73	2.11	444.11
	2021-B A3	07/21/2021	0.00	442.00	0.00	
	0.52% Due 03/16/2026	1,020,000.00	0.00	235.73	2.11	
			1,019,947.24	442.00	444.11	
47800AAC4	John Deere Owner Trust	07/12/2022	1,159,903.22	1,928.18	2.63	3,617.96
	2022-B A3	07/20/2022	0.00	3,615.33	0.00	
	3.74% Due 02/16/2027	1,160,000.00	0.00	1,928.18	2.63	
			1,159,905.85	3,615.33	3,617.96	
47800BAC2	John Deere Owner Trust	10/12/2022	2,029,851.20	4,592.31	3.66	8,614.24
	2022-C A3	10/19/2022	0.00	8,610.58	0.00	
	5.09% Due 06/15/2027	2,030,000.00	0.00	4,592.31	3.66	
			2,029,854.86	8,610.58	8,614.24	
58768PAC8	Mercedes-Benz Auto Receivables	11/15/2022	3,614,307.47	8,370.73	17.46	15,712.59
	2022-1 A3	11/22/2022	0.00	15,695.13	0.00	
	5.21% Due 08/16/2027	3,615,000.00	0.00	8,370.73	17.46	
			3,614,324.93	15,695.13	15,712.59	
58769KAD6	Mercedes-Benz Auto Lease Trust	06/22/2021	1,189,963.39	211.56	2.99	399.66
	2021-B A3	06/29/2021	0.00	396.67	0.00	
	0.4% Due 11/15/2024	1,190,000.00	0.00	211.56	2.99	
			1,189,966.38	396.67	399.66	

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58989V2D5	Met Tower Global Funding Note 1.25% Due 09/14/2026	09/07/2021 09/14/2021 1,705,000.00	1,703,838.58 0.00 0.00 1,703,865.21	6,334.55 0.00 8,110.59 1,776.04	26.63 0.00 26.63 1,802.67	1,802.67
59217GER6	Metlife Note 1.875% Due 01/11/2027	01/03/2022 01/11/2022 2,475,000.00	2,472,727.04 0.00 0.00 2,472,774.94	21,914.06 23,203.13 2,578.13 3,867.20	47.90 0.00 47.90 3,915.10	3,915.10
61747YEA9	Morgan Stanley Callable Note Cont 5/30/2024 0.79% Due 05/30/2025	Various Various 4,000,000.00	3,999,226.73 0.00 0.00 3,999,253.97	2,721.11 0.00 5,354.45 2,633.34	63.41 36.17 27.24 2,660.58	2,660.58
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	998,849.84 0.00 0.00 998,875.60	12,446.50 0.00 17,561.50 5,115.00	25.76 0.00 25.76 5,140.76	5,140.76
65479JAD5	Nissan Auto Receivables Owner 2019-C A3 1.93% Due 07/15/2024	10/16/2019 10/23/2019 215,439.18	294,774.98 0.00 79,340.85 215,435.69	252.86 474.11 184.80 406.05	1.56 0.00 1.56 407.61	407.61
69353RFL7	PNC Bank Callable Note Cont 5/9/2023 3.5% Due 06/08/2023	Various Various 3,000,000.00	2,999,651.65 0.00 0.00 2,999,719.99	6,708.33 0.00 15,458.34 8,750.01	68.34 0.00 68.34 8,818.35	8,818.35
747525AF0	Qualcomm Inc Callable Note Cont 2/20/2025 3.45% Due 05/20/2025	Various Various 2,725,000.00	2,835,514.98 0.00 0.00 2,831,577.09	10,706.98 0.00 18,541.36 7,834.38	0.00 3,937.89 (3,937.89) 3,896.49	3,896.49
78013XZU5	Royal Bank of Canada Note 2.55% Due 07/16/2024	09/10/2019 09/12/2019 4,000,000.00	4,015,922.80 0.00 0.00 4,015,044.50	46,750.00 51,000.00 4,250.00 8,500.00	0.00 878.30 (878.30) 7,621.70	7,621.70
78015K7H1	Royal Bank of Canada Note 1.15% Due 06/10/2025	12/22/2021 12/27/2021 1,000,000.00	993,358.13 0.00 0.00 993,589.21	670.83 0.00 1,629.17 958.34	231.08 0.00 231.08 1,189.42	1,189.42

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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	489,872.44 0.00 0.00 489,879.48	1,412.15 1,531.25 136.11 255.21	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	1,129,772.14 0.00 0.00 1,129,788.13	2,424.79 0.00 3,131.04 706.25	15.99 0.00 15.99 722.24	722.24
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	974,122.31 0.00 0.00 974,140.18	7,829.79 0.00 9,820.42 1,990.63	17.87 0.00 17.87 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	993,737.58 0.00 0.00 993,869.47	9,154.17 9,750.00 1,029.16 1,624.99	131.89 0.00 131.89 1,756.88	1,756.88
89114TZT2	Toronto-Dominion Bank Note 2.8% Due 03/10/2027	03/09/2022 03/11/2022 3,250,000.00	3,228,407.59 0.00 0.00 3,228,845.37	28,058.33 0.00 35,641.67 7,583.34	437.78 0.00 437.78 8,021.12	8,021.12
89236TJK2	Toyota Motor Credit Corp Note 1.125% Due 06/18/2026	Various Various 3,615,000.00	3,613,360.38 0.00 0.00 3,613,400.59	1,468.59 0.00 4,857.66 3,389.07	40.21 0.00 40.21 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	1,464,104.17 0.00 0.00 1,464,750.00	19,147.92 0.00 24,835.42 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 402,152.30	455,839.43 0.00 53,702.00 402,139.80	89.14 167.15 78.64 156.65	2.37 0.00 2.37 159.02	159.02
89238LAC4	Toyota Lease Owner Trust 2022-A A3 1.96% Due 02/20/2025	02/23/2022 02/28/2022 2,555,000.00	2,554,744.30 0.00 0.00 2,554,759.09	1,530.16 4,173.16 1,530.16 4,173.16	14.79 0.00 14.79 4,187.95	4,187.95

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89239CAC3	Toyota Lease Owner Trust 2021-B A3 0.42% Due 10/21/2024	07/27/2021 08/02/2021 1,145,000.00	1,144,993.41 0.00 0.00 1,144,993.94	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	4,111,397.11 0.00 0.00 4,111,545.83	37,492.22 42,178.75 2,343.26 7,029.79	148.72 0.00 148.72 7,178.51	7,178.51
9128282N9	US Treasury Note Due 07/31/2024	10/10/2019 10/11/2019 0.00	3,028,164.20 0.00 3,026,764.93 0.00	26,677.99 31,644.02 0.00 4,966.03	0.00 1,399.27 (1,399.27) 3,566.76	3,566.76
9128283J7	US Treasury Note 2.125% Due 11/30/2024	Various Various 7,500,000.00	7,549,816.84 0.00 0.00 7,547,607.52	14,010.98 0.00 27,584.14 13,573.16	0.00 2,209.32 (2,209.32) 11,363.84	11,363.84
912828VB3	US Treasury Note 1.75% Due 05/15/2023	08/22/2022 08/23/2022 5,000,000.00	4,974,420.69 0.00 0.00 4,980,338.30	11,360.50 0.00 18,853.59 7,493.09	5,917.61 0.00 5,917.61 13,410.70	13,410.70
912828YH7	US Treasury Note 1.5% Due 09/30/2024	Various Various 5,500,000.00	5,486,516.02 0.00 0.00 5,487,171.20	21,078.29 0.00 28,104.40 7,026.11	655.18 0.00 655.18 7,681.29	7,681.29
912828Z78	US Treasury Note 1.5% Due 01/31/2027	04/27/2022 04/28/2022 3,000,000.00	2,850,794.16 0.00 0.00 2,853,896.36	18,831.52 22,500.00 124.31 3,792.79	3,102.20 0.00 3,102.20 6,894.99	6,894.99
912828ZC7	US Treasury Note 1.125% Due 02/28/2025	03/24/2020 03/25/2020 2,500,000.00	2,532,428.93 0.00 0.00 2,531,154.78	9,556.28 0.00 11,964.78 2,408.50	0.00 1,274.15 (1,274.15) 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	2,497,959.59 0.00 0.00 2,498,034.00	1,605.66 0.00 2,408.49 802.83	74.41 0.00 74.41 877.24	877.24

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91282CAM3	US Treasury Note 0.25% Due 09/30/2025	10/16/2020 10/19/2020 1,750,000.00	1,746,660.95 0.00 0.00 1,746,764.15	1,117.79 0.00 1,490.38 372.59	103.20 0.00 103.20 475.79	475.79
91282CBC4	US Treasury Note 0.375% Due 12/31/2025	12/29/2020 12/31/2020 3,000,000.00	2,999,859.46 0.00 0.00 2,999,863.43	31.08 0.00 994.48 963.40	3.97 0.00 3.97 967.37	967.37
91282CBH3	US Treasury Note 0.375% Due 01/31/2026	Various Various 6,000,000.00	5,944,437.75 0.00 0.00 5,945,967.43	9,415.76 11,250.00 62.16 1,896.40	1,529.68 0.00 1,529.68 3,426.08	3,426.08
91282CBT7	US Treasury Note 0.75% Due 03/31/2026	Various Various 8,000,000.00	7,933,014.29 0.00 0.00 7,934,766.65	15,329.67 0.00 20,439.57 5,109.90	1,752.36 0.00 1,752.36 6,862.26	6,862.26
91282CCF6	US Treasury Note 0.75% Due 05/31/2026	Various Various 4,500,000.00	4,473,060.77 0.00 0.00 4,473,731.01	2,967.03 0.00 5,841.34 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	4,903,192.93 0.00 0.00 4,919,865.26	17.27 0.00 552.49 535.22	16,672.33 0.00 16,672.33 17,207.55	17,207.55
91282CCT6	US Treasury Note Due 08/15/2024	08/30/2021 08/31/2021 0.00	4,998,394.10 0.00 4,998,442.92 0.00	7,082.20 7,999.32 0.00 917.12	48.82 0.00 48.82 965.94	965.94
91282CCW9	US Treasury Note 0.75% Due 08/31/2026	Various Various 12,500,000.00	12,472,149.17 0.00 0.00 12,472,794.44	31,854.28 0.00 39,882.59 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 4,000,000.00	8,981,636.53 0.00 4,990,119.05 3,992,244.56	10,069.05 6,609.11 5,759.67 2,299.73	727.08 0.00 727.08 3,026.81	3,026.81

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91282CDG3	US Treasury Note 1.125% Due 10/31/2026	Various Various 9,500,000.00	9,450,848.43 0.00 0.00 9,451,937.57	18,304.55 0.00 27,456.84 9,152.29	1,089.14 0.00 1,089.14 10,241.43	10,241.43
91282CEN7	US Treasury Note 2.75% Due 04/30/2027	Various Various 7,500,000.00	7,067,955.88 0.00 0.00 7,076,432.70	35,324.58 0.00 52,986.88 17,662.30	8,476.82 0.00 8,476.82 26,139.12	26,139.12
91282CEQ0	US Treasury Note 2.75% Due 05/15/2025	Various Various 12,500,000.00	12,185,697.44 0.00 0.00 12,196,961.46	44,630.53 0.00 74,067.67 29,437.14	11,264.02 0.00 11,264.02 40,701.16	40,701.16
91282CEW7	US Treasury Note 3.25% Due 06/30/2027	Various Various 10,000,000.00	10,057,032.72 0.00 0.00 10,055,955.32	897.80 0.00 28,729.28 27,831.48	126.31 1,203.71 (1,077.40) 26,754.08	26,754.08
91282CFE6	US Treasury Note 3.125% Due 08/15/2025	Various Various 12,500,000.00	12,314,271.46 0.00 0.00 12,320,287.75	147,545.86 0.00 180,451.77 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	4,025,605.64 0.00 0.00 4,025,147.61	42,156.59 0.00 56,208.79 14,052.20	87.03 545.06 (458.03) 13,594.17	13,594.17
91282CFP1	US Treasury Note 4.25% Due 10/15/2025	Various Various 4,000,000.00	4,004,980.04 0.00 0.00 4,004,828.39	36,428.57 0.00 50,906.59 14,478.02	174.91 326.56 (151.65) 14,326.37	14,326.37
91282CGC9	US Treasury Note 3.875% Due 12/31/2027	Various Various 7,000,000.00	0.00 7,072,734.38 0.00 7,072,566.26	0.00 (21,087.71) 23,977.90 2,890.19	0.00 168.12 (168.12) 2,722.07	2,722.07
91324PEC2	United Health Group Inc Callable Note Cont 4/15/2026 1.15% Due 05/15/2026	Various Various 635,000.00	636,408.76 0.00 0.00 636,373.25	933.10 0.00 1,541.64 608.54	0.00 35.51 (35.51) 573.03	573.03

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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	2,018,299.65 0.00 0.00 2,017,943.99	9,455.56 0.00 15,622.22 6,166.66	0.00 355.66 (355.66) 5,811.00	5,811.00
92348KAV5	Verizon Master Trust 2022-5 A1A 3.72% Due 07/20/2027	Various Various 3,656,000.00	3,626,583.19 0.00 0.00 3,627,631.38	4,155.66 11,333.60 4,155.66 11,333.60	1,048.19 0.00 1,048.19 12,381.79	12,381.79
927804GH1	Virginia Electric Power Corp Callable Note Cont. 4/15/2027 3.75% Due 05/15/2027	Various Various 3,000,000.00	2,999,628.26 0.00 0.00 2,999,635.48	14,375.01 0.00 23,750.00 9,374.99	39.27 32.05 7.22 9,382.21	9,382.21
931142EK5	Wal-Mart Stores Callable Note Cont 5/26/2023 3.4% Due 06/26/2023	Various 06/27/2018 4,570,000.00	4,569,885.43 0.00 0.00 4,569,905.61	2,158.06 0.00 15,106.39 12,948.33	20.18 0.00 20.18 12,968.51	12,968.51
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	778,906.06 0.00 0.00 778,931.08	2,366.00 0.00 3,048.50 682.50	25.02 0.00 25.02 707.52	707.52
931142EX7	Wal-Mart Stores Callable Note Cont 09/09/2027 3.95% Due 09/09/2027	Various 09/09/2022 1,500,000.00	1,497,980.85 0.00 0.00 1,498,017.41	18,433.34 0.00 23,370.83 4,937.49	36.56 0.00 36.56 4,974.05	4,974.05
Total Fixed Income		**360,654,058.70**	**372,516,759.62** **8,595,819.38** **21,274,713.51** **359,863,758.70**	**1,455,614.47** **382,441.17** **1,705,676.99** **632,503.69**	**73,998.19** **48,104.98** **25,893.21** **658,396.90**	**658,396.90**

Income Earned

As of January 31, 2023

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 289,866.19	1,104,562.26 16,760,704.92 17,575,400.99 289,866.19	0.00 9,495.22 0.00 9,495.22	0.00 0.00 0.00 9,495.22	9,495.22
Total Cash & Equivalent		**289,866.19**	**1,104,562.26** **16,760,704.92** **17,575,400.99** **289,866.19**	**0.00** **9,495.22** **0.00** **9,495.22**	**0.00** **0.00** **0.00** **9,495.22**	**9,495.22**
TOTAL PORTFOLIO		**360,943,924.89**	**373,621,321.88** **25,356,524.30** **38,850,114.50** **360,153,624.89**	**1,455,614.47** **391,936.39** **1,705,676.99** **641,998.91**	**73,998.19** **48,104.98** **25,893.21** **667,892.12**	**667,892.12**

Income Earned

As of February 28, 2023

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	1,049,308.40 0.00 0.00 1,047,522.32	11,900.00 0.00 14,525.00 2,625.00	0.00 1,786.08 (1,786.08) 838.92	838.92
023135BW5	Amazon.com Inc Note 0.45% Due 05/12/2024	05/10/2021 05/12/2021 1,960,000.00	1,958,783.30 0.00 0.00 1,958,856.40	1,935.50 0.00 2,670.50 735.00	73.10 0.00 73.10 808.10	808.10
023135CF1	Amazon.com Inc Callable Note Cont 3/13/2027 3.3% Due 04/13/2027	Various Various 2,250,000.00	2,231,070.69 0.00 0.00 2,231,416.66	22,275.00 0.00 28,462.50 6,187.50	345.97 0.00 345.97 6,533.47	6,533.47
02582JJT8	American Express Credit Trust 2022-2 A 3.39% Due 05/17/2027	05/17/2022 05/24/2022 2,445,000.00	2,444,585.05 0.00 0.00 2,444,598.98	3,683.80 6,907.13 3,683.80 6,907.13	13.93 0.00 13.93 6,921.06	6,921.06
02582JJV3	American Express Credit Trust 2022-3 A 3.75% Due 08/16/2027	09/21/2022 09/23/2022 3,000,000.00	2,952,866.90 0.00 0.00 2,953,663.36	4,687.50 9,375.00 4,687.50 9,375.00	796.46 0.00 796.46 10,171.46	10,171.46
02665WEA5	American Honda Finance Note 1.5% Due 01/13/2025	Various Various 4,000,000.00	3,986,030.63 0.00 0.00 3,986,579.99	3,000.00 0.00 8,000.00 5,000.00	549.36 0.00 549.36 5,549.36	5,549.36
037833AZ3	Apple Inc Note 2.5% Due 02/09/2025	07/14/2021 07/16/2021 1,000,000.00	1,033,595.03 0.00 0.00 1,032,322.15	11,944.44 12,500.00 1,527.78 2,083.34	0.00 1,272.88 (1,272.88) 810.46	810.46
05593AAC3	BMW Vehicle Lease Trust 2023-1 A3 5.16% Due 11/25/2025	02/07/2023 02/15/2023 360,000.00	0.00 359,991.43 0.00 359,991.59	0.00 0.00 825.60 825.60	0.16 0.00 0.16 825.76	825.76

Income Earned

As of February 28, 2023

CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
05601XAC3	BMW Vehicle Lease Trust 2022-1 A3 1.1% Due 03/25/2025	01/11/2022 01/19/2022 995,000.00	994,921.89 0.00 0.00 994,927.12	182.42 912.08 182.42 912.08	5.23 0.00 5.23 917.31	917.31
05602RAD3	BMW Vehicle Owner Trust 2022-A A3 3.21% Due 08/25/2026	Various Various 2,735,000.00	2,695,922.42 0.00 0.00 2,697,172.90	1,463.23 7,316.13 1,463.23 7,316.13	1,250.48 0.00 1,250.48 8,566.61	8,566.61
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	4,039,344.24 0.00 0.00 4,036,576.31	57,588.89 0.00 69,422.22 11,833.33	0.00 2,767.93 (2,767.93) 9,065.40	9,065.40
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	1,251,425.47 0.00 0.00 1,251,393.13	1,923.54 0.00 3,297.50 1,373.96	0.00 32.34 (32.34) 1,341.62	1,341.62
06367WB85	Bank of Montreal Note 1.85% Due 05/01/2025	08/12/2021 08/16/2021 2,500,000.00	2,549,084.93 0.00 0.00 2,547,408.86	11,562.50 0.00 15,416.67 3,854.17	0.00 1,676.07 (1,676.07) 2,178.10	2,178.10
06368FAC3	Bank of Montreal Note 1.25% Due 09/15/2026	Various 09/15/2021 2,500,000.00	2,496,770.66 0.00 0.00 2,496,839.05	11,805.56 0.00 14,409.73 2,604.17	68.39 0.00 68.39 2,672.56	2,672.56
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	1,019,252.92 0.00 0.00 1,018,724.93	8,009.72 0.00 11,301.39 3,291.67	0.00 527.99 (527.99) 2,763.68	2,763.68
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	2,869,551.16 0.00 0.00 2,869,559.52	24,937.11 0.00 30,437.94 5,500.83	8.36 0.00 8.36 5,509.19	5,509.19
09690AAC7	BMW Vehicle Lease Trust 2021-2 A3 0.33% Due 12/26/2024	09/08/2021 09/15/2021 754,858.43	836,423.68 0.00 81,599.21 754,830.40	46.01 230.03 41.52 225.54	5.93 0.00 5.93 231.47	231.47

Income Earned

As of February 28, 2023

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
14913R2V8	Caterpillar Financial Service Note 3.4% Due 05/13/2025	05/10/2022 05/13/2022 1,345,000.00	1,343,703.30 0.00 0.00 1,343,746.94	9,908.17 0.00 13,719.00 3,810.83	43.64 0.00 43.64 3,854.47	3,854.47
14913R3A3	Caterpillar Financial Service Note 3.6% Due 08/12/2027	Various Various 2,315,000.00	2,302,567.02 0.00 0.00 2,302,777.62	39,123.50 41,670.00 4,398.50 6,945.00	210.60 0.00 210.60 7,155.60	7,155.60
24422EWK1	John Deere Capital Corp Note 4.15% Due 09/15/2027	09/20/2022 09/22/2022 3,000,000.00	2,961,910.34 0.00 0.00 2,962,542.53	49,454.17 0.00 59,829.17 10,375.00	632.19 0.00 632.19 11,007.19	11,007.19
24422EWR6	John Deere Capital Corp Note 4.75% Due 01/20/2028	01/23/2023 01/25/2023 1,500,000.00	1,522,996.26 0.00 0.00 1,522,641.30	4,354.17 0.00 10,291.67 5,937.50	0.00 354.96 (354.96) 5,582.54	5,582.54
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	1,880,236.00 0.00 0.00 1,882,632.99	9,833.33 0.00 14,750.00 4,916.67	2,396.99 0.00 2,396.99 7,313.66	7,313.66
3130A0F70	FHLB Note 3.375% Due 12/08/2023	Various Various 7,500,000.00	7,533,872.36 0.00 0.00 7,530,812.92	37,265.64 0.00 58,359.38 21,093.74	0.00 3,059.44 (3,059.44) 18,034.30	18,034.30
3130A2UW4	FHLB Note 2.875% Due 09/13/2024	Various Various 3,000,000.00	3,055,507.68 0.00 0.00 3,052,873.42	33,062.50 0.00 40,250.00 7,187.50	0.00 2,634.26 (2,634.26) 4,553.24	4,553.24
3130A3GE8	FHLB Note 2.75% Due 12/13/2024	02/06/2020 02/10/2020 4,000,000.00	4,086,681.13 0.00 0.00 4,083,117.15	14,666.67 0.00 23,833.33 9,166.66	0.00 3,563.98 (3,563.98) 5,602.68	5,602.68
3130A4CH3	FHLB Note 2.375% Due 03/14/2025	03/19/2020 03/20/2020 1,500,000.00	1,536,756.96 0.00 0.00 1,535,423.80	13,557.29 0.00 16,526.04 2,968.75	0.00 1,333.16 (1,333.16) 1,635.59	1,635.59

Income Earned

As of February 28, 2023

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
3130ASHK8	FHLB Note 3.125% Due 06/14/2024	08/16/2022 08/17/2022 4,000,000.00	3,987,730.73 0.00 0.00 3,988,419.19	16,319.44 0.00 26,736.11 10,416.67	688.46 0.00 688.46 11,105.13	11,105.13
3130ATUC9	FHLB Note 4.5% Due 12/12/2025	02/09/2023 02/10/2023 2,500,000.00	0.00 2,518,274.00 0.00 2,517,938.86	0.00 (30,312.50) 36,875.00 6,562.50	0.00 335.14 (335.14) 6,227.36	6,227.36
313383YJ4	FHLB Note 3.375% Due 09/08/2023	Various Various 1,250,000.00	5,009,046.08 0.00 3,756,381.83 1,251,972.38	67,031.25 54,843.75 20,273.44 8,085.94	0.00 691.87 (691.87) 7,394.07	7,394.07
3133ENS43	FFCB Note 4.375% Due 10/17/2024	10/12/2022 10/17/2022 3,000,000.00	2,996,491.60 0.00 0.00 2,996,649.03	37,916.67 0.00 48,854.17 10,937.50	157.43 0.00 157.43 11,094.93	11,094.93
3133XVDG3	FHLB Note 4.375% Due 09/13/2024	09/26/2022 09/27/2022 5,000,000.00	4,999,917.71 0.00 0.00 4,999,921.62	83,854.17 0.00 102,083.33 18,229.16	3.91 0.00 3.91 18,233.07	18,233.07
3135G03U5	FNMA Note 0.625% Due 04/22/2025	04/22/2020 04/24/2020 2,880,000.00	2,877,362.12 0.00 0.00 2,877,453.19	4,950.00 0.00 6,450.00 1,500.00	91.07 0.00 91.07 1,591.07	1,591.07
3135G04Z3	FNMA Note 0.5% Due 06/17/2025	06/17/2020 06/19/2020 4,140,000.00	4,135,926.53 0.00 0.00 4,136,058.08	2,530.00 0.00 4,255.00 1,725.00	131.55 0.00 131.55 1,856.55	1,856.55
3135G05X7	FNMA Note 0.375% Due 08/25/2025	08/25/2020 08/27/2020 3,385,000.00	3,376,870.66 0.00 0.00 3,377,113.84	5,500.63 6,346.88 211.56 1,057.81	243.18 0.00 243.18 1,300.99	1,300.99
3135G06G3	FNMA Note 0.5% Due 11/07/2025	11/09/2020 11/12/2020 3,515,000.00	3,508,020.57 0.00 0.00 3,508,214.06	4,100.83 0.00 5,565.42 1,464.59	193.49 0.00 193.49 1,658.08	1,658.08

Income Earned

As of February 28, 2023

CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
3135G0W66	FNMA Note 1.625% Due 10/15/2024	11/08/2019 11/12/2019 3,000,000.00	2,991,390.88 0.00 0.00 2,991,778.43	14,354.17 0.00 18,416.67 4,062.50	387.55 0.00 387.55 4,450.05	4,450.05
3135G0X24	FNMA Note 1.625% Due 01/07/2025	Various Various 6,000,000.00	6,046,664.81 0.00 0.00 6,044,814.09	6,500.00 0.00 14,625.00 8,125.00	120.47 1,971.19 (1,850.72) 6,274.28	6,274.28
3137BFE98	FHLMC K041 A2 3.171% Due 10/25/2024	07/01/2021 07/07/2021 2,000,000.00	2,077,880.71 0.00 0.00 2,074,294.10	5,285.00 5,285.00 5,285.00 5,285.00	0.00 3,586.61 (3,586.61) 1,698.39	1,698.39
3137EAEP0	FHLMC Note 1.5% Due 02/12/2025	Various Various 6,500,000.00	6,510,994.17 0.00 0.00 6,510,579.29	45,770.84 48,750.00 5,145.84 8,125.00	64.62 479.50 (414.88) 7,710.12	7,710.12
3137EAEU9	FHLMC Note 0.375% Due 07/21/2025	07/21/2020 07/23/2020 2,100,000.00	2,094,834.07 0.00 0.00 2,094,994.61	218.75 0.00 875.00 656.25	160.54 0.00 160.54 816.79	816.79
3137EAEX3	FHLMC Note 0.375% Due 09/23/2025	09/23/2020 09/25/2020 3,260,000.00	3,254,808.58 0.00 0.00 3,254,959.21	4,346.67 0.00 5,365.42 1,018.75	150.63 0.00 150.63 1,169.38	1,169.38
362554AC1	GM Financial Securitized Term 2021-4 A3 0.68% Due 09/16/2026	10/13/2021 10/21/2021 775,000.00	774,987.69 0.00 0.00 774,988.13	219.58 439.17 219.58 439.17	0.44 0.00 0.44 439.61	439.61
362585AC5	GM Financial Securitized ART 2022-2 A3 3.1% Due 02/16/2027	04/05/2022 04/13/2022 975,000.00	974,844.08 0.00 0.00 974,848.64	1,259.38 2,518.75 1,259.38 2,518.75	4.56 0.00 4.56 2,523.31	2,523.31
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	2,094,989.83 0.00 0.00 2,094,990.47	1,216.26 3,317.09 1,216.26 3,317.09	0.64 0.00 0.64 3,317.73	3,317.73

Income Earned

As of February 28, 2023

CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
36266FAC3	GM Financial Auto Lease Trust 2022-2 A3 3.42% Due 06/20/2025	05/03/2022 05/11/2022 1,270,000.00	1,269,911.53 0.00 0.00 1,269,916.16	1,327.15 3,619.50 1,327.15 3,619.50	4.63 0.00 4.63 3,624.13	3,624.13
380146AC4	GM Financial Auto Receivables 2022-1 A3 1.26% Due 11/16/2026	01/11/2022 01/19/2022 660,000.00	659,960.52 0.00 0.00 659,961.85	346.50 693.00 346.50 693.00	1.33 0.00 1.33 694.33	694.33
40139LBD4	Guardian Life Glob Fun Note 1.25% Due 05/13/2026	02/09/2022 02/11/2022 1,350,000.00	1,309,726.19 0.00 0.00 1,310,668.27	3,656.25 0.00 5,062.50 1,406.25	942.08 0.00 942.08 2,348.33	2,348.33
43813KAC6	Honda Auto Receivables Trust 2020-3 A3 0.37% Due 10/18/2024	09/22/2020 09/29/2020 555,828.40	621,437.84 0.00 65,632.56 555,809.72	83.03 191.62 74.26 182.85	4.44 0.00 4.44 187.29	187.29
43815BAC4	Honda Auto Receivables Trust 2022-1 A3 1.88% Due 05/15/2026	02/15/2022 02/23/2022 1,640,000.00	1,639,825.22 0.00 0.00 1,639,831.09	1,370.31 2,569.33 1,370.31 2,569.33	5.87 0.00 5.87 2,575.20	2,575.20
43815GAC3	Honda Auto Receivables Trust 2021-4 A3 0.88% Due 01/21/2026	11/16/2021 11/24/2021 1,020,000.00	1,019,863.73 0.00 0.00 1,019,868.81	249.33 748.00 249.33 748.00	5.08 0.00 5.08 753.08	753.08
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	2,528,099.06 0.00 0.00 2,527,174.53	5,625.00 0.00 8,437.50 2,812.50	0.00 924.53 (924.53) 1,887.97	1,887.97
44891VAC5	Hyundai Auto Lease Trust 2021-B A3 0.33% Due 06/17/2024	06/08/2021 06/16/2021 1,185,509.49	1,349,893.65 0.00 164,439.90 1,185,466.61	197.99 371.24 173.87 347.12	12.86 0.00 12.86 359.98	359.98
44891WAC3	Hyundai Auto Lease Trust 2022-A A3 1.16% Due 01/15/2025	01/11/2022 01/19/2022 1,200,000.00	1,199,985.75 0.00 0.00 1,199,986.66	618.67 1,160.00 618.67 1,160.00	0.91 0.00 0.91 1,160.91	1,160.91

Income Earned

As of February 28, 2023

CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
448977AD0	Hyundai Auto Receivables Trust 2022-A A3 2.22% Due 10/15/2026	03/09/2022 03/16/2022 1,795,000.00	1,794,949.64 0.00 0.00 1,794,951.27	1,771.07 3,320.75 1,771.07 3,320.75	1.63 0.00 1.63 3,322.38	3,322.38
44933LAC7	Hyundai Auto Receivables Trust 2021-A A3 0.38% Due 09/15/2025	04/20/2021 04/28/2021 695,083.69	744,910.80 0.00 49,860.13 695,054.72	125.81 235.90 117.39 227.48	4.05 0.00 4.05 231.53	231.53
44934KAC8	Hyundai Auto Receivables Trust 2021-B A3 0.38% Due 01/15/2026	07/20/2021 07/28/2021 2,175,000.00	2,174,751.81 0.00 0.00 2,174,763.55	367.33 688.75 367.33 688.75	11.74 0.00 11.74 700.49	700.49
44935FAD6	Hyundai Auto Receivables Trust 2021-C A3 0.74% Due 05/15/2026	11/09/2021 11/17/2021 730,000.00	729,899.27 0.00 0.00 729,903.22	240.09 450.17 240.09 450.17	3.95 0.00 3.95 454.12	454.12
4581X0DN5	Inter-American Dev Bank Note 0.625% Due 07/15/2025	01/13/2021 01/15/2021 2,020,000.00	2,024,789.50 0.00 0.00 2,024,639.66	561.11 0.00 1,613.19 1,052.08	0.00 149.84 (149.84) 902.24	902.24
4581X0DV7	Inter-American Dev Bank Note 0.875% Due 04/20/2026	04/13/2021 04/20/2021 5,420,000.00	5,404,040.03 0.00 0.00 5,404,420.68	13,305.35 0.00 17,257.43 3,952.08	380.65 0.00 380.65 4,332.73	4,332.73
459058JB0	Intl. Bank Recon & Development Note 0.625% Due 04/22/2025	04/15/2020 04/22/2020 3,560,000.00	3,553,880.99 0.00 0.00 3,554,092.25	6,118.75 0.00 7,972.92 1,854.17	211.26 0.00 211.26 2,065.43	2,065.43
459058JL8	Intl. Bank Recon & Development Note 0.5% Due 10/28/2025	Various Various 4,000,000.00	3,998,566.91 0.00 0.00 3,998,607.04	5,166.67 0.00 6,833.33 1,666.66	51.03 10.90 40.13 1,706.79	1,706.79
46647PAH9	JP Morgan Chase & Co Callable Note 2X 3/1/2024 3.22% Due 03/01/2025	Various Various 3,000,000.00	3,113,040.85 0.00 0.00 3,108,870.70	40,250.00 0.00 48,300.00 8,050.00	0.00 4,170.15 (4,170.15) 3,879.85	3,879.85

Income Earned

As of February 28, 2023

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
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	1,272,456.72 0.00 0.00 1,271,903.21	9,607.29 0.00 11,695.83 2,088.54	0.00 553.51 (553.51) 1,535.03	1,535.03
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	1,021,459.40 0.00 0.00 1,020,948.46	5,728.25 0.00 7,464.08 1,735.83	0.00 510.94 (510.94) 1,224.89	1,224.89
47787JAC2	John Deere Owner Trust 2022-A A3 2.32% Due 09/16/2026	03/10/2022 03/16/2022 1,255,000.00	1,254,792.28 0.00 0.00 1,254,798.36	1,294.04 2,426.33 1,294.04 2,426.33	6.08 0.00 6.08 2,432.41	2,432.41
47788UAC6	John Deere Owner Trust 2021-A A3 0.36% Due 09/15/2025	03/02/2021 03/10/2021 704,968.71	762,586.08 0.00 57,686.70 704,907.51	122.02 228.80 112.79 219.57	8.13 0.00 8.13 227.70	227.70
47789QAC4	John Deere Owner Trust 2021-B A3 0.52% Due 03/16/2026	07/13/2021 07/21/2021 1,020,000.00	1,019,947.24 0.00 0.00 1,019,949.15	235.73 442.00 235.73 442.00	1.91 0.00 1.91 443.91	443.91
47800AAC4	John Deere Owner Trust 2022-B A3 3.74% Due 02/16/2027	07/12/2022 07/20/2022 1,160,000.00	1,159,905.85 0.00 0.00 1,159,908.22	1,928.18 3,615.33 1,928.18 3,615.33	2.37 0.00 2.37 3,617.70	3,617.70
47800BAC2	John Deere Owner Trust 2022-C A3 5.09% Due 06/15/2027	10/12/2022 10/19/2022 2,030,000.00	2,029,854.86 0.00 0.00 2,029,858.16	4,592.31 8,610.58 4,592.31 8,610.58	3.30 0.00 3.30 8,613.88	8,613.88
58768PAC8	Mercedes-Benz Auto Receivables 2022-1 A3 5.21% Due 08/16/2027	11/15/2022 11/22/2022 3,615,000.00	3,614,324.93 0.00 0.00 3,614,340.69	8,370.73 15,695.13 8,370.73 15,695.13	15.76 0.00 15.76 15,710.89	15,710.89
58769KAD6	Mercedes-Benz Auto Lease Trust 2021-B A3 0.4% Due 11/15/2024	06/22/2021 06/29/2021 1,164,676.91	1,189,966.38 0.00 25,323.09 1,164,646.65	211.56 396.67 207.05 392.16	3.36 0.00 3.36 395.52	395.52

Income Earned

As of February 28, 2023

CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
58989V2D5	Met Tower Global Funding Note 1.25% Due 09/14/2026	09/07/2021 09/14/2021 1,705,000.00	1,703,865.21 0.00 0.00 1,703,889.27	8,110.59 0.00 9,886.63 1,776.04	24.06 0.00 24.06 1,800.10	1,800.10
59217GER6	Metlife Note 1.875% Due 01/11/2027	01/03/2022 01/11/2022 2,475,000.00	2,472,774.94 0.00 0.00 2,472,818.20	2,578.13 0.00 6,445.31 3,867.18	43.26 0.00 43.26 3,910.44	3,910.44
61747YEA9	Morgan Stanley Callable Note Cont 5/30/2024 0.79% Due 05/30/2025	Various Various 4,000,000.00	3,999,253.97 0.00 0.00 3,999,278.57	5,354.45 0.00 7,987.78 2,633.33	57.28 32.68 24.60 2,657.93	2,657.93
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	998,875.60 0.00 0.00 998,898.87	17,561.50 0.00 22,676.50 5,115.00	23.27 0.00 23.27 5,138.27	5,138.27
65479JAD5	Nissan Auto Receivables Owner 2019-C A3 1.93% Due 07/15/2024	10/16/2019 10/23/2019 135,681.04	215,435.69 0.00 79,758.14 135,678.96	184.80 346.50 116.38 278.08	1.41 0.00 1.41 279.49	279.49
69353RFL7	PNC Bank Callable Note Cont 5/9/2023 3.5% Due 06/08/2023	Various Various 3,000,000.00	2,999,719.99 0.00 0.00 2,999,781.73	15,458.34 0.00 24,208.33 8,749.99	61.74 0.00 61.74 8,811.73	8,811.73
747525AF0	Qualcomm Inc Callable Note Cont 2/20/2025 3.45% Due 05/20/2025	Various Various 2,725,000.00	2,831,577.09 0.00 0.00 2,828,020.29	18,541.36 0.00 26,375.73 7,834.37	0.00 3,556.80 (3,556.80) 4,277.57	4,277.57
78013XZU5	Royal Bank of Canada Note 2.55% Due 07/16/2024	09/10/2019 09/12/2019 4,000,000.00	4,015,044.50 0.00 0.00 4,014,251.19	4,250.00 0.00 12,750.00 8,500.00	0.00 793.31 (793.31) 7,706.69	7,706.69
78015K7H1	Royal Bank of Canada Note 1.15% Due 06/10/2025	12/22/2021 12/27/2021 1,000,000.00	993,589.21 0.00 0.00 993,797.94	1,629.17 0.00 2,587.50 958.33	208.73 0.00 208.73 1,167.06	1,167.06

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
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	489,879.48 0.00 0.00 489,885.85	136.11 0.00 391.32 255.21	6.37 0.00 6.37 261.58	261.58
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	1,129,788.13 0.00 0.00 1,129,802.56	3,131.04 0.00 3,837.29 706.25	14.43 0.00 14.43 720.68	720.68
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	974,140.18 0.00 0.00 974,156.33	9,820.42 0.00 11,811.04 1,990.62	16.15 0.00 16.15 2,006.77	2,006.77
89114TZN5	Toronto-Dominion Bank Note 1.95% Due 01/12/2027	01/25/2022 01/27/2022 1,000,000.00	993,869.47 0.00 0.00 993,988.59	1,029.16 0.00 2,654.17 1,625.01	119.12 0.00 119.12 1,744.13	1,744.13
89114TZT2	Toronto-Dominion Bank Note 2.8% Due 03/10/2027	03/09/2022 03/11/2022 3,250,000.00	3,228,845.37 0.00 0.00 3,229,240.78	35,641.67 0.00 43,225.00 7,583.33	395.41 0.00 395.41 7,978.74	7,978.74
89236TJK2	Toyota Motor Credit Corp Note 1.125% Due 06/18/2026	Various Various 3,615,000.00	3,613,400.59 0.00 0.00 3,613,436.90	4,857.66 0.00 8,246.72 3,389.06	36.31 0.00 36.31 3,425.37	3,425.37
89236TKJ3	Toyota Motor Credit Corp Note 4.55% Due 09/20/2027	09/26/2022 09/28/2022 1,500,000.00	1,464,750.00 0.00 0.00 1,465,333.33	24,835.42 0.00 30,522.92 5,687.50	583.33 0.00 583.33 6,270.83	6,270.83
89237VAB5	Toyota Auto Receivables Trust 2020-C A3 0.44% Due 10/15/2024	07/21/2020 07/27/2020 347,511.92	402,139.80 0.00 54,640.38 347,501.60	78.64 147.46 67.96 136.78	2.18 0.00 2.18 138.96	138.96
89238LAC4	Toyota Lease Owner Trust 2022-A A3 1.96% Due 02/20/2025	02/23/2022 02/28/2022 2,555,000.00	2,554,759.09 0.00 0.00 2,554,772.44	1,530.16 4,173.17 1,530.16 4,173.17	13.35 0.00 13.35 4,186.52	4,186.52

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
89239CAC3	Toyota Lease Owner Trust 2021-B A3 0.42% Due 10/21/2024	07/27/2021 08/02/2021 1,145,000.00	1,144,993.94 0.00 0.00 1,144,994.42	146.94 400.75 146.94 400.75	0.48 0.00 0.48 401.23	401.23
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	4,111,545.83 0.00 0.00 4,111,680.16	2,343.26 0.00 9,373.06 7,029.80	134.33 0.00 134.33 7,164.13	7,164.13
9128283J7	US Treasury Note 2.125% Due 11/30/2024	Various Various 7,500,000.00	7,547,607.52 0.00 0.00 7,545,611.99	27,584.14 0.00 39,843.76 12,259.62	0.00 1,995.53 (1,995.53) 10,264.09	10,264.09
912828VB3	US Treasury Note 1.75% Due 05/15/2023	08/22/2022 08/23/2022 3,000,000.00	4,980,338.30 0.00 1,992,517.10 2,991,409.94	18,853.59 8,024.86 15,372.93 4,544.20	3,588.74 0.00 3,588.74 8,132.94	8,132.94
912828YH7	US Treasury Note 1.5% Due 09/30/2024	Various Various 3,500,000.00	5,487,171.20 0.00 1,995,373.41 3,492,212.80	28,104.40 10,631.87 21,923.07 4,450.54	415.01 0.00 415.01 4,865.55	4,865.55
912828Z78	US Treasury Note 1.5% Due 01/31/2027	04/27/2022 04/28/2022 3,000,000.00	2,853,896.36 0.00 0.00 2,856,698.35	124.31 0.00 3,604.97 3,480.66	2,801.99 0.00 2,801.99 6,282.65	6,282.65
912828ZC7	US Treasury Note 1.125% Due 02/28/2025	03/24/2020 03/25/2020 2,500,000.00	2,531,154.78 0.00 0.00 2,530,003.95	11,964.78 14,062.50 76.43 2,174.15	0.00 1,150.83 (1,150.83) 1,023.32	1,023.32
912828ZL7	US Treasury Note 0.375% Due 04/30/2025	06/04/2020 06/05/2020 2,500,000.00	2,498,034.00 0.00 0.00 2,498,101.22	2,408.49 0.00 3,133.63 725.14	67.22 0.00 67.22 792.36	792.36
91282CAM3	US Treasury Note 0.25% Due 09/30/2025	10/16/2020 10/19/2020 1,750,000.00	1,746,764.15 0.00 0.00 1,746,857.36	1,490.38 0.00 1,826.92 336.54	93.21 0.00 93.21 429.75	429.75

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	2,999,863.43 0.00 0.00 2,999,867.03	994.48 0.00 1,864.64 870.16	3.60 0.00 3.60 873.76	873.76
91282CBH3	US Treasury Note 0.375% Due 01/31/2026	Various Various 6,000,000.00	5,945,967.43 0.00 0.00 5,947,349.09	62.16 0.00 1,802.49 1,740.33	1,381.66 0.00 1,381.66 3,121.99	3,121.99
91282CBT7	US Treasury Note 0.75% Due 03/31/2026	Various Various 8,000,000.00	7,934,766.65 0.00 0.00 7,936,349.45	20,439.57 0.00 25,054.94 4,615.37	1,582.80 0.00 1,582.80 6,198.17	6,198.17
91282CCF6	US Treasury Note 0.75% Due 05/31/2026	Various Various 4,500,000.00	4,473,731.01 0.00 0.00 4,474,336.39	5,841.34 0.00 8,437.50 2,596.16	605.38 0.00 605.38 3,201.54	3,201.54
91282CCK5	US Treasury Note 0.125% Due 06/30/2023	09/26/2022 09/27/2022 3,000,000.00	4,919,865.26 0.00 1,969,021.74 2,960,954.48	552.49 255.52 621.55 324.58	10,110.96 0.00 10,110.96 10,435.54	10,435.54
91282CCW9	US Treasury Note 0.75% Due 08/31/2026	Various Various 12,500,000.00	12,472,794.44 0.00 0.00 12,473,377.28	39,882.59 46,875.00 254.75 7,247.16	582.84 0.00 582.84 7,830.00	7,830.00
91282CCX7	US Treasury Note 0.375% Due 09/15/2024	Various Various 4,000,000.00	3,992,244.56 0.00 0.00 3,992,611.38	5,759.67 0.00 6,919.89 1,160.22	366.82 0.00 366.82 1,527.04	1,527.04
91282CDG3	US Treasury Note 1.125% Due 10/31/2026	Various Various 9,500,000.00	9,451,937.57 0.00 0.00 9,452,921.30	27,456.84 0.00 35,723.42 8,266.58	983.73 0.00 983.73 9,250.31	9,250.31
91282CEN7	US Treasury Note 2.75% Due 04/30/2027	Various Various 7,500,000.00	7,076,432.70 0.00 0.00 7,084,089.17	52,986.88 0.00 68,939.91 15,953.03	7,656.47 0.00 7,656.47 23,609.50	23,609.50

Income Earned

As of February 28, 2023

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
91282CEQ0	US Treasury Note 2.75% Due 05/15/2025	Various Various 12,500,000.00	12,196,961.46 0.00 0.00 12,207,135.42	74,067.67 0.00 100,656.08 26,588.41	10,173.96 0.00 10,173.96 36,762.37	36,762.37
91282CEW7	US Treasury Note 3.25% Due 06/30/2027	Various Various 10,000,000.00	10,055,955.32 0.00 0.00 10,054,982.19	28,729.28 0.00 53,867.40 25,138.12	114.09 1,087.22 (973.13) 24,164.99	24,164.99
91282CFE6	US Treasury Note 3.125% Due 08/15/2025	Various Various 12,500,000.00	12,320,287.75 0.00 0.00 12,325,721.81	180,451.77 195,312.50 15,107.05 29,967.78	5,434.06 0.00 5,434.06 35,401.84	35,401.84
91282CFM8	US Treasury Note 4.125% Due 09/30/2027	Various Various 4,000,000.00	4,025,147.61 0.00 0.00 4,024,733.90	56,208.79 0.00 68,901.10 12,692.31	78.60 492.31 (413.71) 12,278.60	12,278.60
91282CFP1	US Treasury Note 4.25% Due 10/15/2025	Various Various 4,000,000.00	4,004,828.39 0.00 0.00 4,004,691.42	50,906.59 0.00 63,983.52 13,076.93	157.99 294.96 (136.97) 12,939.96	12,939.96
91282CGC9	US Treasury Note 3.875% Due 12/31/2027	Various Various 8,000,000.00	7,072,566.26 990,781.25 0.00 8,062,277.14	23,977.90 (5,138.12) 51,381.21 22,265.19	62.22 1,132.59 (1,070.37) 21,194.82	21,194.82
91324PEC2	United Health Group Inc Callable Note Cont 4/15/2026 1.15% Due 05/15/2026	Various Various 635,000.00	636,373.25 0.00 0.00 636,341.18	1,541.64 0.00 2,150.18 608.54	0.00 32.07 (32.07) 576.47	576.47
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	2,017,943.99 0.00 0.00 2,017,622.74	15,622.22 0.00 21,788.89 6,166.67	0.00 321.25 (321.25) 5,845.42	5,845.42
91324PEP3	United Health Group Inc Callable Note Cont 1/15/2028 5.25% Due 02/15/2028	02/21/2023 02/23/2023 1,000,000.00	0.00 1,015,260.00 0.00 1,015,209.64	0.00 (1,166.67) 2,333.33 1,166.66	0.00 50.36 (50.36) 1,116.30	1,116.30

Income Earned

As of February 28, 2023

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	3,627,631.38 0.00 0.00 3,628,578.13	4,155.66 11,333.60 4,155.66 11,333.60	946.75 0.00 946.75 12,280.35	12,280.35
927804GH1	Virginia Electric Power Corp Callable Note Cont. 4/15/2027 3.75% Due 05/15/2027	Various Various 3,000,000.00	2,999,635.48 0.00 0.00 2,999,642.00	23,750.00 0.00 33,125.01 9,375.01	35.48 28.96 6.52 9,381.53	9,381.53
931142EK5	Wal-Mart Stores Callable Note Cont 5/26/2023 Due 06/26/2023	Various 06/27/2018 0.00	4,569,905.61 0.00 4,569,908.87 0.00	15,106.39 17,264.44 0.00 2,158.05	3.26 0.00 3.26 2,161.31	2,161.31
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	778,931.08 0.00 0.00 778,953.69	3,048.50 0.00 3,731.00 682.50	22.61 0.00 22.61 705.11	705.11
931142EX7	Wal-Mart Stores Callable Note Cont 09/09/2027 3.95% Due 09/09/2027	Various 09/09/2022 1,500,000.00	1,498,017.41 0.00 0.00 1,498,050.44	23,370.83 0.00 28,308.33 4,937.50	33.03 0.00 33.03 4,970.53	4,970.53
Total Fixed Income		**350,615,118.59**	**359,863,758.70** **4,884,306.68** **14,862,143.06** **349,902,085.62**	**1,705,676.99** **518,084.99** **1,803,788.45** **616,196.45**	**59,525.44** **43,362.14** **16,163.30** **632,359.75**	**632,359.75**

Income Earned

As of February 28, 2023

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 619,896.44	289,866.19 12,737,929.22 12,407,898.97 619,896.44	0.00 580.55 0.00 580.55	0.00 0.00 0.00 580.55	580.55
Total Cash & Equivalent		**619,896.44**	**289,866.19** **12,737,929.22** **12,407,898.97** **619,896.44**	**0.00** **580.55** **0.00** **580.55**	**0.00** **0.00** **0.00** **580.55**	**580.55**
TOTAL PORTFOLIO		**351,235,015.03**	**360,153,624.89** **17,622,235.90** **27,270,042.03** **350,521,982.06**	**1,705,676.99** **518,665.54** **1,803,788.45** **616,777.00**	**59,525.44** **43,362.14** **16,163.30** **632,940.30**	**632,940.30**

Income Earned

As of March 31, 2023

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	1,047,522.32 0.00 0.00 1,045,544.88	14,525.00 15,750.00 1,400.00 2,625.00	0.00 1,977.44 (1,977.44) 647.56	647.56
023135BW5	Amazon.com Inc Note 0.45% Due 05/12/2024	05/10/2021 05/12/2021 1,960,000.00	1,958,856.40 0.00 0.00 1,958,937.34	2,670.50 0.00 3,405.50 735.00	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	2,231,416.66 0.00 0.00 2,231,799.69	28,462.50 0.00 34,650.00 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	2,444,598.98 0.00 0.00 2,444,614.40	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	2,953,663.36 0.00 0.00 2,954,545.15	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	3,986,579.99 0.00 0.00 3,987,188.21	8,000.00 0.00 13,000.00 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	1,032,322.15 0.00 0.00 1,030,912.88	1,527.78 0.00 3,611.11 2,083.33	0.00 1,409.27 (1,409.27) 674.06	674.06
05593AAC3	BMW Vehicle Lease Trust 2023-1 A3 5.16% Due 11/25/2025	02/07/2023 02/15/2023 360,000.00	359,991.59 0.00 0.00 359,991.93	825.60 2,064.00 309.60 1,548.00	0.34 0.00 0.34 1,548.34	1,548.34

Income Earned

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05601XAC3	BMW Vehicle Lease Trust 2022-1 A3 1.1% Due 03/25/2025	01/11/2022 01/19/2022 995,000.00	994,927.12 0.00 0.00 994,932.91	182.42 912.09 182.42 912.09	5.79 0.00 5.79 917.88	917.88
05602RAD3	BMW Vehicle Owner Trust 2022-A A3 3.21% Due 08/25/2026	Various Various 2,735,000.00	2,697,172.90 0.00 0.00 2,698,557.36	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
06051GGF0	Bank of America Corp Callable Note 1/20/2027 3.824% Due 01/20/2028	Various Various 3,850,000.00	0.00 3,624,607.05 0.00 3,626,129.90	0.00 (24,934.08) 29,035.85 4,101.77	1,522.85 0.00 1,522.85 5,624.62	5,624.62
06051GHF9	Bank of America Corp Callable Note 1X 3/5/2023 Due 03/05/2024	09/10/2019 09/12/2019 0.00	4,036,576.31 0.00 4,036,180.89 0.00	69,422.22 71,000.00 0.00 1,577.78	0.00 395.42 (395.42) 1,182.36	1,182.36
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	1,251,393.13 0.00 0.00 1,251,357.32	3,297.50 0.00 4,671.46 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	2,547,408.86 0.00 0.00 2,545,553.21	15,416.67 0.00 19,270.83 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	2,496,839.05 0.00 0.00 2,496,914.78	14,409.73 15,625.00 1,388.89 2,604.16	75.73 0.00 75.73 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	1,018,724.93 0.00 0.00 1,018,140.36	11,301.39 0.00 14,593.06 3,291.67	0.00 584.57 (584.57) 2,707.10	2,707.10
084664CZ2	Berkshire Hathaway Callable Note Cont 2/15/2027 2.3% Due 03/15/2027	03/07/2022 03/15/2022 2,870,000.00	2,869,559.52 0.00 0.00 2,869,568.78	30,437.94 33,005.00 2,933.78 5,500.84	9.26 0.00 9.26 5,510.10	5,510.10

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09690AAC7	BMW Vehicle Lease Trust 2021-2 A3 0.33% Due 12/26/2024	09/08/2021 09/15/2021 675,480.73	754,830.40 0.00 79,377.70 675,458.25	41.52 207.59 37.15 203.22	5.55 0.00 5.55 208.77	208.77
14913R2V8	Caterpillar Financial Service Note 3.4% Due 05/13/2025	05/10/2022 05/13/2022 1,345,000.00	1,343,746.94 0.00 0.00 1,343,795.26	13,719.00 0.00 17,529.83 3,810.83	48.32 0.00 48.32 3,859.15	3,859.15
14913R3A3	Caterpillar Financial Service Note 3.6% Due 08/12/2027	Various Various 2,315,000.00	2,302,777.62 0.00 0.00 2,303,010.79	4,398.50 0.00 11,343.50 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	2,962,542.53 0.00 0.00 2,963,242.46	59,829.17 64,670.83 5,533.33 10,374.99	699.93 0.00 699.93 11,074.92	11,074.92
24422EWR6	John Deere Capital Corp Note 4.75% Due 01/20/2028	01/23/2023 01/25/2023 1,500,000.00	1,522,641.30 0.00 0.00 1,522,248.31	10,291.67 0.00 16,229.17 5,937.50	0.00 392.99 (392.99) 5,544.51	5,544.51
26442CAS3	Duke Energy Carolinas Callable Note Cont 9/1/2026 2.95% Due 12/01/2026	10/05/2022 10/07/2022 2,000,000.00	1,882,632.99 0.00 0.00 1,885,286.81	14,750.00 0.00 19,666.67 4,916.67	2,653.82 0.00 2,653.82 7,570.49	7,570.49
3130A0F70	FHLB Note 3.375% Due 12/08/2023	Various Various 7,500,000.00	7,530,812.92 0.00 0.00 7,527,425.68	58,359.38 0.00 79,453.13 21,093.75	0.00 3,387.24 (3,387.24) 17,706.51	17,706.51
3130A2UW4	FHLB Note 2.875% Due 09/13/2024	Various Various 3,000,000.00	3,052,873.42 0.00 0.00 3,049,956.92	40,250.00 43,125.00 4,312.50 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	4,083,117.15 0.00 0.00 4,079,171.31	23,833.33 0.00 33,000.00 9,166.67	0.00 3,945.84 (3,945.84) 5,220.83	5,220.83

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3130A4CH3	FHLB Note 2.375% Due 03/14/2025	03/19/2020 03/20/2020 1,500,000.00	1,535,423.80 0.00 0.00 1,533,947.81	16,526.04 17,812.50 1,682.29 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	3,988,419.19 0.00 0.00 3,989,181.41	26,736.11 0.00 37,152.78 10,416.67	762.22 0.00 762.22 11,178.89	11,178.89
3130ATS57	FHLB Note 4.5% Due 03/10/2028	03/21/2023 03/22/2023 3,000,000.00	0.00 3,065,010.00 0.00 3,064,651.82	0.00 (4,500.00) 7,875.00 3,375.00	0.00 358.18 (358.18) 3,016.82	3,016.82
3130ATUC9	FHLB Note 4.5% Due 12/12/2025	02/09/2023 02/10/2023 2,500,000.00	2,517,938.86 0.00 0.00 2,517,392.05	36,875.00 0.00 46,250.00 9,375.00	0.00 546.81 (546.81) 8,828.19	8,828.19
313383YJ4	FHLB Note Due 09/08/2023	Various Various 0.00	1,251,972.38 0.00 1,251,755.52 0.00	20,273.44 22,734.38 0.00 2,460.94	0.00 216.86 (216.86) 2,244.08	2,244.08
3133ENS43	FFCB Note 4.375% Due 10/17/2024	10/12/2022 10/17/2022 3,000,000.00	2,996,649.03 0.00 0.00 2,996,823.32	48,854.17 0.00 59,791.67 10,937.50	174.29 0.00 174.29 11,111.79	11,111.79
3133XVDG3	FHLB Note 4.375% Due 09/13/2024	09/26/2022 09/27/2022 5,000,000.00	4,999,921.62 0.00 0.00 4,999,925.94	102,083.33 109,375.00 10,937.50 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	2,877,453.19 0.00 0.00 2,877,554.02	6,450.00 0.00 7,950.00 1,500.00	100.83 0.00 100.83 1,600.83	1,600.83
3135G04Z3	FNMA Note 0.5% Due 06/17/2025	06/17/2020 06/19/2020 4,140,000.00	4,136,058.08 0.00 0.00 4,136,203.73	4,255.00 0.00 5,980.00 1,725.00	145.65 0.00 145.65 1,870.65	1,870.65

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3135G05X7	FNMA Note 0.375% Due 08/25/2025	08/25/2020 08/27/2020 3,385,000.00	3,377,113.84 0.00 0.00 3,377,383.08	211.56 0.00 1,269.38 1,057.82	269.24 0.00 269.24 1,327.06	1,327.06
3135G06G3	FNMA Note 0.5% Due 11/07/2025	11/09/2020 11/12/2020 3,515,000.00	3,508,214.06 0.00 0.00 3,508,428.28	5,565.42 0.00 7,030.00 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	2,991,778.43 0.00 0.00 2,992,207.50	18,416.67 0.00 22,479.17 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	6,044,814.09 0.00 0.00 6,042,765.06	14,625.00 0.00 22,750.00 8,125.00	133.37 2,182.40 (2,049.03) 6,075.97	6,075.97
3137BFE98	FHLMC K041 A2 3.171% Due 10/25/2024	07/01/2021 07/07/2021 2,000,000.00	2,074,294.10 0.00 0.00 2,070,323.21	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	6,510,579.29 0.00 0.00 6,510,119.96	5,145.84 0.00 13,270.84 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	2,094,994.61 0.00 0.00 2,095,172.35	875.00 0.00 1,531.25 656.25	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	3,254,959.21 0.00 0.00 3,255,125.98	5,365.42 6,112.50 271.67 1,018.75	166.77 0.00 166.77 1,185.52	1,185.52
362554AC1	GM Financial Securitized Term 2021-4 A3 0.68% Due 09/16/2026	10/13/2021 10/21/2021 775,000.00	774,988.13 0.00 0.00 774,988.62	219.58 439.17 219.58 439.17	0.49 0.00 0.49 439.66	439.66

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362585AC5	GM Financial Securitized ART 2022-2 A3 3.1% Due 02/16/2027	04/05/2022 04/13/2022 975,000.00	974,848.64 0.00 0.00 974,853.68	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	2,094,990.47 0.00 0.00 2,094,991.18	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	1,269,916.16 0.00 0.00 1,269,921.28	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	659,961.85 0.00 0.00 659,963.31	346.50 693.00 346.50 693.00	1.46 0.00 1.46 694.46	694.46
40139LBD4	Guardian Life Glob Fun Note 1.25% Due 05/13/2026	02/09/2022 02/11/2022 1,350,000.00	1,310,668.27 0.00 0.00 1,311,711.29	5,062.50 0.00 6,468.75 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 492,897.51	555,809.72 0.00 62,930.89 492,882.90	74.26 171.38 65.86 162.98	4.07 0.00 4.07 167.05	167.05
43815BAC4	Honda Auto Receivables Trust 2022-1 A3 1.88% Due 05/15/2026	02/15/2022 02/23/2022 1,640,000.00	1,639,831.09 0.00 0.00 1,639,837.59	1,370.31 2,569.33 1,370.31 2,569.33	6.50 0.00 6.50 2,575.83	2,575.83
43815GAC3	Honda Auto Receivables Trust 2021-4 A3 0.88% Due 01/21/2026	11/16/2021 11/24/2021 1,020,000.00	1,019,868.81 0.00 0.00 1,019,874.44	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	2,527,174.53 0.00 0.00 2,526,150.94	8,437.50 0.00 11,250.00 2,812.50	0.00 1,023.59 (1,023.59) 1,788.91	1,788.91

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44891VAC5	Hyundai Auto Lease Trust 2021-B A3 0.33% Due 06/17/2024	06/08/2021 06/16/2021 1,024,021.11	1,185,466.61 0.00 161,488.38 1,023,989.87	173.87 326.02 150.19 302.34	11.64 0.00 11.64 313.98	313.98
44891WAC3	Hyundai Auto Lease Trust 2022-A A3 1.16% Due 01/15/2025	01/11/2022 01/19/2022 1,200,000.00	1,199,986.66 0.00 0.00 1,199,987.67	618.67 1,160.00 618.67 1,160.00	1.01 0.00 1.01 1,161.01	1,161.01
448977AD0	Hyundai Auto Receivables Trust 2022-A A3 2.22% Due 10/15/2026	03/09/2022 03/16/2022 1,795,000.00	1,794,951.27 0.00 0.00 1,794,953.07	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 647,457.86	695,054.72 0.00 47,625.83 647,432.77	117.39 220.11 109.35 212.07	3.88 0.00 3.88 215.95	215.95
44934KAC8	Hyundai Auto Receivables Trust 2021-B A3 0.38% Due 01/15/2026	07/20/2021 07/28/2021 2,101,925.18	2,174,763.55 0.00 73,074.82 2,101,709.24	367.33 688.75 354.99 676.41	20.51 0.00 20.51 696.92	696.92
44935FAD6	Hyundai Auto Receivables Trust 2021-C A3 0.74% Due 05/15/2026	11/09/2021 11/17/2021 730,000.00	729,903.22 0.00 0.00 729,907.60	240.09 450.17 240.09 450.17	4.38 0.00 4.38 454.55	454.55
4581X0DN5	Inter-American Dev Bank Note 0.625% Due 07/15/2025	01/13/2021 01/15/2021 2,020,000.00	2,024,639.66 0.00 0.00 2,024,473.77	1,613.19 0.00 2,665.28 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	5,404,420.68 0.00 0.00 5,404,842.11	17,257.43 0.00 21,209.51 3,952.08	421.43 0.00 421.43 4,373.51	4,373.51
459058JB0	Intl. Bank Recon & Development Note 0.625% Due 04/22/2025	04/15/2020 04/22/2020 3,560,000.00	3,554,092.25 0.00 0.00 3,554,326.15	7,972.92 0.00 9,827.08 1,854.16	233.90 0.00 233.90 2,088.06	2,088.06

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459058JL8	Intl. Bank Recon & Development Note 0.5% Due 10/28/2025	Various Various 4,000,000.00	3,998,607.04 0.00 0.00 3,998,651.46	6,833.33 0.00 8,500.01 1,666.68	56.50 12.08 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	3,108,870.70 0.00 0.00 3,104,253.75	48,300.00 48,300.00 8,050.00 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	1,271,903.21 0.00 0.00 1,271,290.39	11,695.83 12,531.25 1,253.13 2,088.55	0.00 612.82 (612.82) 1,475.73	1,475.73
46647PBK1	JP Morgan Chase & Co Callable Note Cont 4/22/2025 2.083% Due 04/22/2026	08/27/2021 08/31/2021 1,000,000.00	1,020,948.46 0.00 0.00 1,020,382.78	7,464.08 0.00 9,199.92 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	1,254,798.36 0.00 0.00 1,254,805.09	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 664,515.98	704,907.51 0.00 40,452.73 664,461.30	112.79 211.49 106.32 205.02	6.52 0.00 6.52 211.54	211.54
47789QAC4	John Deere Owner Trust 2021-B A3 0.52% Due 03/16/2026	07/13/2021 07/21/2021 1,020,000.00	1,019,949.15 0.00 0.00 1,019,951.27	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	1,159,908.22 0.00 0.00 1,159,910.85	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	2,029,858.16 0.00 0.00 2,029,861.82	4,592.31 8,610.58 4,592.31 8,610.58	3.66 0.00 3.66 8,614.24	8,614.24

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58768PAC8	Mercedes-Benz Auto Receivables 2022-1 A3 5.21% Due 08/16/2027	11/15/2022 11/22/2022 3,615,000.00	3,614,340.69 0.00 0.00 3,614,358.14	8,370.73 15,695.13 8,370.73 15,695.13	17.45 0.00 17.45 15,712.58	15,712.58
58769KAD6	Mercedes-Benz Auto Lease Trust 2021-B A3 0.4% Due 11/15/2024	06/22/2021 06/29/2021 1,085,998.79	1,164,646.65 0.00 78,678.12 1,085,973.31	207.05 388.23 193.07 374.25	4.78 0.00 4.78 379.03	379.03
58989V2D5	Met Tower Global Funding Note 1.25% Due 09/14/2026	09/07/2021 09/14/2021 1,705,000.00	1,703,889.27 0.00 0.00 1,703,915.90	9,886.63 10,656.25 1,006.42 1,776.04	26.63 0.00 26.63 1,802.67	1,802.67
59217GER6	Metlife Note 1.875% Due 01/11/2027	01/03/2022 01/11/2022 2,475,000.00	2,472,818.20 0.00 0.00 2,472,866.11	6,445.31 0.00 10,312.50 3,867.19	47.91 0.00 47.91 3,915.10	3,915.10
61747YEA9	Morgan Stanley Callable Note Cont 5/30/2024 0.79% Due 05/30/2025	Various Various 4,000,000.00	3,999,278.57 0.00 0.00 3,999,305.81	7,987.78 0.00 10,621.12 2,633.34	63.41 36.17 27.24 2,660.58	2,660.58
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	998,898.87 0.00 0.00 998,924.63	22,676.50 0.00 27,791.50 5,115.00	25.76 0.00 25.76 5,140.76	5,140.76
65479JAD5	Nissan Auto Receivables Owner 2019-C A3 1.93% Due 07/15/2024	10/16/2019 10/23/2019 61,246.78	135,678.96 0.00 74,434.26 61,245.90	116.38 218.22 52.54 154.38	1.20 0.00 1.20 155.58	155.58
69353RFL7	PNC Bank Callable Note Cont 5/9/2023 3.5% Due 06/08/2023	Various Various 3,000,000.00	2,999,781.73 0.00 0.00 2,999,850.08	24,208.33 0.00 32,958.34 8,750.01	68.35 0.00 68.35 8,818.36	8,818.36
747525AF0	Qualcomm Inc Callable Note Cont 2/20/2025 3.45% Due 05/20/2025	Various Various 2,725,000.00	2,828,020.29 0.00 0.00 2,824,082.40	26,375.73 0.00 34,210.11 7,834.38	0.00 3,937.89 (3,937.89) 3,896.49	3,896.49

Income Earned

As of March 31, 2023

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
78013XZU5	Royal Bank of Canada Note 2.55% Due 07/16/2024	09/10/2019 09/12/2019 4,000,000.00	4,014,251.19 0.00 0.00 4,013,372.89	12,750.00 0.00 21,250.00 8,500.00	0.00 878.30 (878.30) 7,621.70	7,621.70
78015K7H1	Royal Bank of Canada Note 1.15% Due 06/10/2025	12/22/2021 12/27/2021 1,000,000.00	993,797.94 0.00 0.00 994,029.02	2,587.50 0.00 3,545.83 958.33	231.08 0.00 231.08 1,189.41	1,189.41
79466LAG9	Salesforce.com Inc Callable Note Cont 7/15/2022 0.625% Due 07/15/2024	06/29/2021 07/12/2021 490,000.00	489,885.85 0.00 0.00 489,892.90	391.32 0.00 646.53 255.21	7.05 0.00 7.05 262.26	262.26
808513BN4	Charles Schwab Corp Callable Note Cont 2/18/2024 0.75% Due 03/18/2024	03/16/2021 03/18/2021 1,130,000.00	1,129,802.56 0.00 0.00 1,129,818.54	3,837.29 4,237.50 306.04 706.25	15.98 0.00 15.98 722.23	722.23
808513BY0	Charles Schwab Corp Callable Note Cont 2/3/2027 2.45% Due 03/03/2027	03/01/2022 03/03/2022 975,000.00	974,156.33 0.00 0.00 974,174.21	11,811.04 11,943.75 1,857.92 1,990.63	17.88 0.00 17.88 2,008.51	2,008.51
89114TZN5	Toronto-Dominion Bank Note 1.95% Due 01/12/2027	01/25/2022 01/27/2022 1,000,000.00	993,988.59 0.00 0.00 994,120.47	2,654.17 0.00 4,279.16 1,624.99	131.88 0.00 131.88 1,756.87	1,756.87
89114TZT2	Toronto-Dominion Bank Note 2.8% Due 03/10/2027	03/09/2022 03/11/2022 3,250,000.00	3,229,240.78 0.00 0.00 3,229,678.56	43,225.00 45,500.00 5,308.33 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	3,613,436.90 0.00 0.00 3,613,477.12	8,246.72 0.00 11,635.78 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	1,465,333.33 0.00 0.00 1,465,979.17	30,522.92 34,125.00 2,085.42 5,687.50	645.84 0.00 645.84 6,333.34	6,333.34

Income Earned

As of March 31, 2023

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
89237VAB5	Toyota Auto Receivables Trust 2020-C A3 0.44% Due 10/15/2024	07/21/2020 07/27/2020 297,208.73	347,501.60 0.00 50,303.19 297,200.37	67.96 127.42 58.12 117.58	1.96 0.00 1.96 119.54	119.54
89238LAC4	Toyota Lease Owner Trust 2022-A A3 1.96% Due 02/20/2025	02/23/2022 02/28/2022 2,555,000.00	2,554,772.44 0.00 0.00 2,554,787.23	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 1,109,299.51	1,144,994.42 0.00 35,700.49 1,109,294.62	146.94 400.75 142.36 396.17	0.69 0.00 0.69 396.86	396.86
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	4,111,680.16 0.00 0.00 4,111,828.88	9,373.06 0.00 16,402.85 7,029.79	148.72 0.00 148.72 7,178.51	7,178.51
9128283J7	US Treasury Note 2.125% Due 11/30/2024	Various Various 7,500,000.00	7,545,611.99 0.00 0.00 7,543,402.66	39,843.76 0.00 53,416.90 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 3,000,000.00	2,991,409.94 0.00 0.00 2,994,960.50	15,372.93 0.00 19,868.78 4,495.85	3,550.56 0.00 3,550.56 8,046.41	8,046.41
912828YH7	US Treasury Note 1.5% Due 09/30/2024	Various Various 3,500,000.00	3,492,212.80 0.00 0.00 3,492,629.73	21,923.07 26,250.00 143.44 4,470.37	416.93 0.00 416.93 4,887.30	4,887.30
912828Z78	US Treasury Note 1.5% Due 01/31/2027	04/27/2022 04/28/2022 3,000,000.00	2,856,698.35 0.00 0.00 2,859,800.55	3,604.97 0.00 7,458.56 3,853.59	3,102.20 0.00 3,102.20 6,955.79	6,955.79
912828ZC7	US Treasury Note 1.125% Due 02/28/2025	03/24/2020 03/25/2020 2,500,000.00	2,530,003.95 0.00 0.00 2,528,729.81	76.43 0.00 2,445.65 2,369.22	0.00 1,274.14 (1,274.14) 1,095.08	1,095.08

Income Earned

As of March 31, 2023

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
912828ZL7	US Treasury Note 0.375% Due 04/30/2025	06/04/2020 06/05/2020 2,500,000.00	2,498,101.22 0.00 0.00 2,498,175.63	3,133.63 0.00 3,936.46 802.83	74.41 0.00 74.41 877.24	877.24
91282CAM3	US Treasury Note 0.25% Due 09/30/2025	10/16/2020 10/19/2020 1,750,000.00	1,746,857.36 0.00 0.00 1,746,960.56	1,826.92 2,187.50 11.95 372.53	103.20 0.00 103.20 475.73	475.73
91282CBC4	US Treasury Note 0.375% Due 12/31/2025	12/29/2020 12/31/2020 3,000,000.00	2,999,867.03 0.00 0.00 2,999,871.01	1,864.64 0.00 2,828.04 963.40	3.98 0.00 3.98 967.38	967.38
91282CBH3	US Treasury Note 0.375% Due 01/31/2026	Various Various 6,000,000.00	5,947,349.09 0.00 0.00 5,948,878.78	1,802.49 0.00 3,729.29 1,926.80	1,529.69 0.00 1,529.69 3,456.49	3,456.49
91282CBT7	US Treasury Note 0.75% Due 03/31/2026	Various Various 8,000,000.00	7,936,349.45 0.00 0.00 7,938,101.81	25,054.94 30,000.00 163.94 5,109.00	1,752.36 0.00 1,752.36 6,861.36	6,861.36
91282CCF6	US Treasury Note 0.75% Due 05/31/2026	Various Various 4,500,000.00	4,474,336.39 0.00 0.00 4,475,006.62	8,437.50 0.00 11,311.81 2,874.31	670.23 0.00 670.23 3,544.54	3,544.54
91282CCK5	US Treasury Note 0.125% Due 06/30/2023	09/26/2022 09/27/2022 3,000,000.00	2,960,954.48 0.00 0.00 2,970,957.88	621.55 0.00 942.68 321.13	10,003.40 0.00 10,003.40 10,324.53	10,324.53
91282CCW9	US Treasury Note 0.75% Due 08/31/2026	Various Various 12,500,000.00	12,473,377.28 0.00 0.00 12,474,022.55	254.75 0.00 8,152.17 7,897.42	645.27 0.00 645.27 8,542.69	8,542.69
91282CCX7	US Treasury Note 0.375% Due 09/15/2024	Various Various 4,000,000.00	3,992,611.38 0.00 0.00 3,993,017.49	6,919.89 7,500.00 692.93 1,273.04	406.11 0.00 406.11 1,679.15	1,679.15

Income Earned

As of March 31, 2023

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
91282CDG3	US Treasury Note 1.125% Due 10/31/2026	Various Various 9,500,000.00	9,452,921.30 0.00 0.00 9,454,010.43	35,723.42 0.00 44,875.69 9,152.27	1,089.13 0.00 1,089.13 10,241.40	10,241.40
91282CEN7	US Treasury Note 2.75% Due 04/30/2027	Various Various 7,500,000.00	7,084,089.17 0.00 0.00 7,092,565.99	68,939.91 0.00 86,602.21 17,662.30	8,476.82 0.00 8,476.82 26,139.12	26,139.12
91282CEQ0	US Treasury Note 2.75% Due 05/15/2025	Various Various 12,500,000.00	12,207,135.42 0.00 0.00 12,218,399.43	100,656.08 0.00 130,093.23 29,437.15	11,264.01 0.00 11,264.01 40,701.16	40,701.16
91282CEW7	US Treasury Note 3.25% Due 06/30/2027	Various Various 10,000,000.00	10,054,982.19 0.00 0.00 10,053,904.79	53,867.40 0.00 81,698.90 27,831.50	126.31 1,203.71 (1,077.40) 26,754.10	26,754.10
91282CFE6	US Treasury Note 3.125% Due 08/15/2025	Various Various 12,500,000.00	12,325,721.81 0.00 0.00 12,331,738.09	15,107.05 0.00 48,558.36 33,451.31	6,016.28 0.00 6,016.28 39,467.59	39,467.59
91282CFM8	US Treasury Note 4.125% Due 09/30/2027	Various Various 4,000,000.00	4,024,733.90 0.00 0.00 4,024,275.87	68,901.10 82,500.00 450.82 14,049.72	87.03 545.06 (458.03) 13,591.69	13,591.69
91282CFP1	US Treasury Note 4.25% Due 10/15/2025	Various Various 4,000,000.00	4,004,691.42 0.00 0.00 4,004,539.76	63,983.52 0.00 78,461.54 14,478.02	174.91 326.57 (151.66) 14,326.36	14,326.36
91282CGC9	US Treasury Note 3.875% Due 12/31/2027	Various Various 8,000,000.00	8,062,277.14 0.00 0.00 8,061,183.94	51,381.21 0.00 77,928.17 26,546.96	160.73 1,253.93 (1,093.20) 25,453.76	25,453.76
91324PEC2	United Health Group Inc Callable Note Cont 4/15/2026 1.15% Due 05/15/2026	Various Various 635,000.00	636,341.18 0.00 0.00 636,305.67	2,150.18 0.00 2,758.73 608.55	0.00 35.51 (35.51) 573.04	573.04

Income Earned

As of March 31, 2023

CUSIP	Security Description	Trade Date Settle Date Units	Book Value: Begin Book Value: Acq Book Value: Disp Book Value: End	Prior Accrued Inc. Received Ending Accrued Total Interest	Accr. Of Discount Amort. Of Premium Net Accret/Amort Income Earned	Total Income
91324PEG3	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	2,017,622.74 0.00 0.00 2,017,267.07	21,788.89 0.00 27,955.56 6,166.67	0.00 355.67 (355.67) 5,811.00	5,811.00
91324PEP3	United Health Group Inc Callable Note Cont 1/15/2028 5.25% Due 02/15/2028	02/21/2023 02/23/2023 1,000,000.00	1,015,209.64 0.00 0.00 1,014,949.43	2,333.33 0.00 6,708.33 4,375.00	0.00 260.21 (260.21) 4,114.79	4,114.79
92348KAV5	Verizon Master Trust 2022-5 A1A 3.72% Due 07/20/2027	Various Various 3,656,000.00	3,628,578.13 0.00 0.00 3,629,626.31	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	2,999,642.00 0.00 0.00 2,999,649.22	33,125.01 0.00 42,500.00 9,374.99	39.27 32.05 7.22 9,382.21	9,382.21
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	778,953.69 0.00 0.00 778,978.72	3,731.00 4,095.00 318.50 682.50	25.03 0.00 25.03 707.53	707.53
931142EX7	Wal-Mart Stores Callable Note Cont 09/09/2027 3.95% Due 09/09/2027	Various 09/09/2022 1,500,000.00	1,498,050.44 0.00 0.00 1,498,087.00	28,308.33 29,625.00 3,620.84 4,937.51	36.56 0.00 36.56 4,974.07	4,974.07
Total Fixed Income		**351,511,052.18**	**349,902,085.62** **6,689,617.05** **5,992,002.82** **350,620,030.16**	**1,803,788.45** **819,178.59** **1,619,131.82** **634,521.96**	**65,858.59** **45,528.28** **20,330.31** **654,852.27**	**654,852.27**

Income Earned

As of March 31, 2023

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 696,769.86	619,896.44 5,553,571.42 5,476,698.00 696,769.86	0.00 2,532.97 0.00 2,532.97	0.00 0.00 0.00 2,532.97	2,532.97
Total Cash & Equivalent		**696,769.86**	**619,896.44** **5,553,571.42** **5,476,698.00** **696,769.86**	**0.00** **2,532.97** **0.00** **2,532.97**	**0.00** **0.00** **0.00** **2,532.97**	**2,532.97**
TOTAL PORTFOLIO		**352,207,822.04**	**350,521,982.06** **12,243,188.47** **11,468,700.82** **351,316,800.02**	**1,803,788.45** **821,711.56** **1,619,131.82** **637,054.93**	**65,858.59** **45,528.28** **20,330.31** **657,385.24**	**657,385.24**

Important Disclosures

As of March 31, 2023

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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.

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

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

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

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

Your qualified custodian bank maintains control of all assets reflected in this statement and we urge you to compare this statement to the one you receive from your qualified custodian. Chandler does not have any authority to withdraw or deposit funds from/to the custodian account.

Benchmark Disclosures

As of March 31, 2023

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.*

PRISM ARC Core Fixed Custom Index

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

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

Asset Class 10-Year Snapshot Disclosure

- **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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Disclosure: This report is provided for informational purposes only and should not be construed as specific investment or legal advice. The information contained herein was obtained from sources believed to be reliable as of the date of publication, but may become outdated or superseded at any time without notice. Past performance is not indicative of future results. This report is not intended to constitute an offer, solicitation, recommendation or advice regarding any securities or investment strategy and should not be regarded by recipients as a substitute for the exercise of their own judgement.

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

PMIA/LAIF Performance Report
as of 04/19/23

PMIA Average Monthly Effective Yields[1]

March	**2.831**
February	2.624
January	2.425

Quarterly Performance
Quarter Ended 03/31/23

LAIF Apportionment Rate[2]:	2.74
LAIF Earnings Ratio[2]:	0.00007493902135155
LAIF Fair Value Factor[1]:	0.986510329
PMIA Daily[1]:	2.87
PMIA Quarter to Date[1]:	2.63
PMIA Average Life[1]:	275

Pooled Money Investment Account
Monthly Portfolio Composition [1]
03/31/23
$191.2 billion

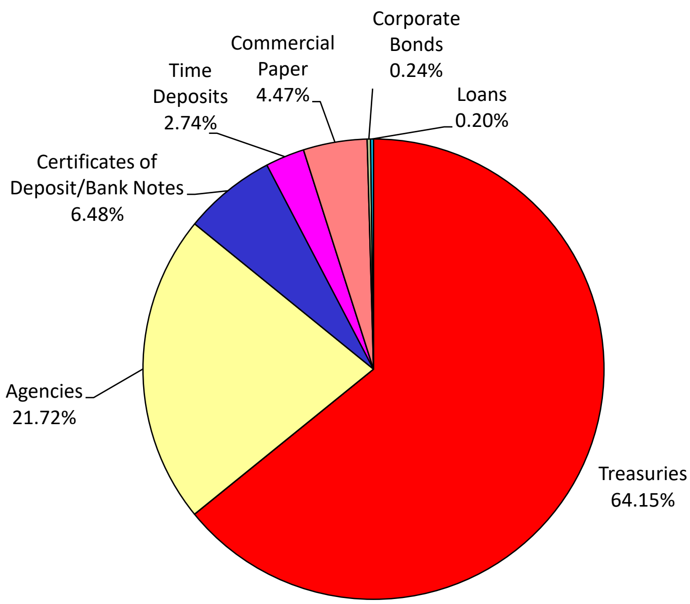


Chart does not include $3,085,000.00 in mortgages, which equates to 0.002%. Percentages may not total 100% due to rounding.

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 03-31-23

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	$ 5,200	$ 8,750	$ 8,400	$ 10,450	$ 6,750	$ 7,050	$ 6,350	$ 9,300	$ 14,350	$ 37,750	$ 8,600	$ -	$ 500	$ 123,450	63.92%
AGENCY[2]	$ 8,121	$ 6,610	$ 3,200	$ 4,425	$ 2,600	$ 2,390	$ 2,550	$ 2,250	$ 3,000	$ 3,363	$ 3,425	$ 850	$ 100	$ 42,884	22.21%
CDs + BNs	$ 4,950	$ 1,300	$ 850	$ 1,700	$ 1,000	$ 1,200	$ 1,100	$ 300						$ 12,400	6.42%
CP	$ 3,750	$ 1,350	$ 1,300	$ 1,250	$ 300	$ 350	$ 300	$ 100						$ 8,700	4.50%
TDs	$ 1,012	$ 894	$ 1,125	$ 794	$ 319	$ 1,044	$ 50							$ 5,237	2.71%
CORP BND	$ 25			$ 25					$ 35	$ 99	$ 108	$ 109	$ 50	$ 451	0.23%
REPO														$ -	0.00%
BAs														$ -	0.00%
TOTAL	$ 23,057	$ 18,904	$ 14,875	$ 18,644	$ 10,969	$ 12,034	$ 10,350	$ 11,950	$ 17,385	$ 41,212	$ 12,133	$ 959	$ 650	$ 193,122	100.00%
Percent	11.94%	9.79%	7.70%	9.65%	5.68%	6.23%	5.36%	6.19%	9.00%	21.34%	6.28%	0.50%	0.34%		
Cumulative %	11.94%	21.73%	29.43%	39.08%	44.76%	51.00%	56.35%	62.54%	71.54%	92.88%	99.17%	99.66%	100.00%		

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

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

State of California
Pooled Money Investment Account
Market Valuation
3/31/2023

Description	Carrying Cost Plus Accrued Interest Purch.	Amortized Cost	Fair Value	Accrued Interest
United States Treasury:				
Bills	$ 29,418,545,599.25	$ 29,779,495,353.47	$ 29,757,207,000.00	NA
Notes	$ 93,242,224,235.91	$ 93,212,620,838.86	$ 90,945,077,500.00	$ 288,849,618.00
Federal Agency:				
SBA	$ 322,209,737.47	$ 322,209,737.47	$ 321,868,141.12	$ 1,291,571.96
MBS-REMICs	$ 3,084,994.85	$ 3,084,994.85	$ 3,058,806.67	$ 13,760.19
Debentures	$ 10,349,812,980.86	$ 10,349,583,675.33	$ 10,206,571,800.00	$ 45,703,340.00
Debentures FR	$ -	$ -	$ -	$ -
Debentures CL	$ 2,550,000,000.00	$ 2,550,000,000.00	$ 2,495,849,500.00	$ 25,411,824.00
Discount Notes	$ 25,242,636,340.20	$ 25,554,072,104.18	$ 25,548,182,500.00	NA
Supranational Debentures	$ 3,074,194,538.58	$ 3,074,194,538.58	$ 3,010,317,500.00	$ 11,201,903.00
Supranational Debentures FR	$ -	$ -	$ -	$ -
CDs and YCDs FR	$ -	$ -	$ -	$ -
Bank Notes	$ 200,000,000.00	$ 200,000,000.00	$ 200,045,234.42	$ 2,003,194.45
CDs and YCDs	$ 12,200,000,000.00	$ 12,200,000,000.00	$ 12,194,072,815.39	$ 141,674,375.01
Commercial Paper	$ 8,539,926,819.43	$ 8,629,619,069.50	$ 8,625,697,222.20	NA
Corporate:				
Bonds FR	$ -	$ -	$ -	$ -
Bonds	$ 454,676,266.87	$ 454,676,266.87	$ 432,355,270.00	$ 3,364,631.80
Repurchase Agreements	$ -	$ -	$ -	$ -
Reverse Repurchase	$ -	$ -	$ -	$ -
Time Deposits	$ 5,237,000,000.00	$ 5,237,000,000.00	$ 5,237,000,000.00	NA
PMIA & GF Loans	$ 376,839,000.00	$ 376,839,000.00	$ 376,839,000.00	NA
TOTAL	$ 191,211,150,513.42	$ 191,943,395,579.11	$ 189,354,142,289.80	$ 519,514,218.41

Fair Value Including Accrued Interest $ 189,873,656,508.21

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 (0.986510329).
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 $19,730,206.58 or $20,000,000.00 x 0.986510329.

California State Treasurer
Fiona Ma, CPA

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

February 01, 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

January 2023 Statement

Effective Date	Transaction Date	Tran Type	Confirm Number	Web Confirm Number	Authorized Caller	Amount
1/13/2023	1/12/2023	QRD	1720941	N/A	SYSTEM	70,857.10

Account Summary

Total Deposit:	70,857.10	Beginning Balance:	10,652.37
Total Withdrawal:	0.00	Ending Balance:	81,509.47

California State Treasurer
Fiona Ma, CPA

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

March 01, 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

February 2023 Statement

Effective Date	Transaction Date	Tran Type	Confirm Number	Web Confirm Number	Authorized Caller	Amount
2/16/2023	2/16/2023	RD	1723972	1684329	ALANA THEIS	13,000,000.00
2/28/2023	2/28/2023	RW	1724386	1684732	ALANA THEIS	-2,600,000.00

Account Summary

Total Deposit:	13,000,000.00	Beginning Balance:	81,509.47
Total Withdrawal:	-2,600,000.00	Ending Balance:	10,481,509.47

California State Treasurer
Fiona Ma, CPA

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

April 04, 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

March 2023 Statement

Effective Date	Transaction Date	Tran Type	Confirm Number	Web Confirm Number	Authorized Caller	Amount
3/7/2023	3/7/2023	RW	1724604	1684956	ALANA THEISS	-1,163,000.00
3/14/2023	3/14/2023	RW	1724851	1685205	ALANA THEISS	-1,131,000.00
3/22/2023	3/21/2023	RW	1725139	1685489	ALANA THEISS	-1,500,000.00
3/23/2023	3/22/2023	RD	1725199	1685553	ALANA THEISS	5,600,000.00
3/28/2023	3/28/2023	RW	1725353	1685708	ALANA THEISS	-2,400,000.00
3/30/2023	3/30/2023	RD	1725479	1685833	ALANA THEISS	5,000,000.00
3/30/2023	3/29/2023	RW	1725392	1685748	ALANA THEISS	-3,000,000.00

Account Summary

Total Deposit:	10,600,000.00	Beginning Balance:	10,481,509.47
Total Withdrawal:	-9,194,000.00	Ending Balance:	11,887,509.47

MALIA M. COHEN

California State Controller

LOCAL AGENCY INVESTMENT FUND
REMITTANCE ADVICE

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

As of 04/14/2023, your Local Agency Investment Fund account has been directly credited with the interest earned on your deposits for the quarter ending 03/31/2023.

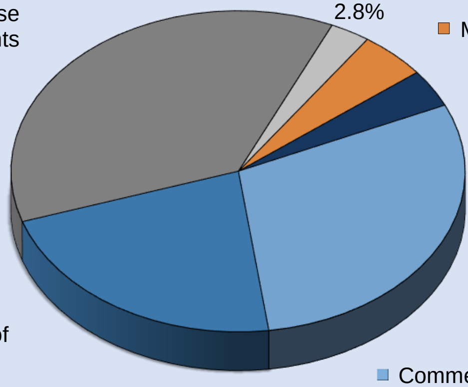
Earnings Ratio		.00007493902135155
Interest Rate		2.74%
Dollar Day Total	$	475,652,567.10
Quarter End Principal Balance	$	11,887,509.47
Quarterly Interest Earned	$	35,644.94

CALIFORNIA ASSET MANAGEMENT PROGRAM

Cash Reserve Portfolio Characteristics as of March 31, 2023

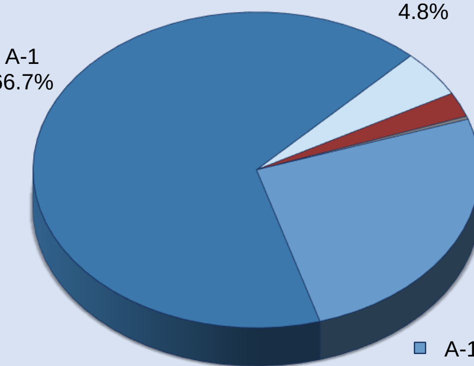
Total Fund Net Assets[1]	**$12,547,506,015**	**Weighted Average Maturity**	**30 Days**
Current 7-Day Yield[2]	**4.92%**	**Net Asset Value per Share**	**$1.00**
S&P Rating[3]	**AAAm**		

Portfolio Sector Composition



Percentages may not total to 100% due to rounding.

Portfolio Credit Quality Distribution**



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

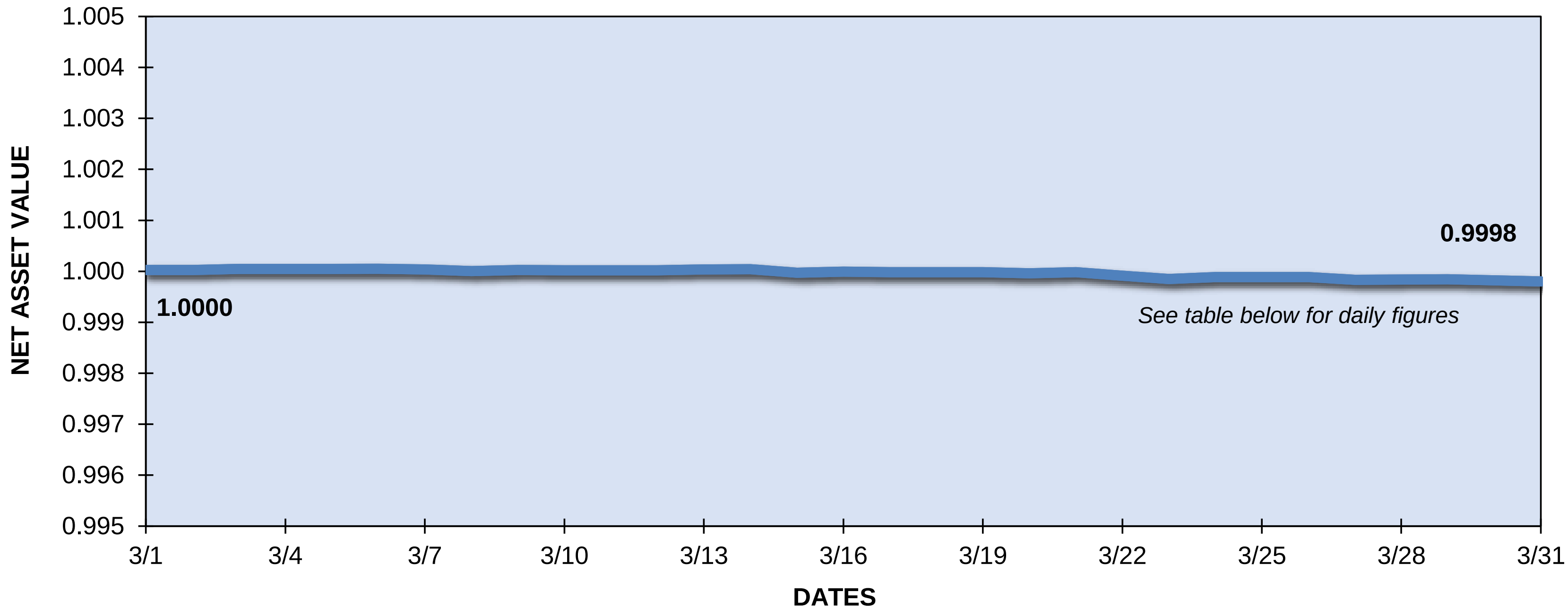
1. *Total fund net assets, portfolio holdings valued at amortized cost, trade date based.*

2. *As of March 31, 2023, the current seven-day yield of the CAMP Cash Reserve Portfolio may, from time to time, be quoted in reports, literature and advertisements published by the Trust. The current seven-day yield, also known as the current annualized yield, represents the net change, exclusive of capital changes and income other than investment income, in the value of a hypothetical account with a balance of one share (normally $1.00 per share) over a seven-day base period expressed as a percentage of the value of one share at the beginning of the seven-day period. This resulting net change in account value is then annualized by multiplying it by 365 and dividing the result by 7. Past performance is not indicative of future results and yields may vary.*

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

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

CAMP Daily Net Asset Value[1]
March 2023



Daily Figures

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

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]

	2017	2018	2019	2020	2021	2022	2023
January	0.85%	1.43%	2.62%	1.78%	0.12%	0.05%	4.53%
February	0.85%	1.50%	2.64%	1.75%	0.10%	0.06%	4.73%
March	0.89%	1.62%	2.61%	1.50%	0.08%	0.25%	4.80%
April	0.96%	1.84%	2.55%	0.98%	0.06%	0.50%	
May	0.97%	1.95%	2.52%	0.67%	0.05%	0.82%	
June	1.05%	2.05%	2.48%	0.51%	0.05%	1.14%	
July	1.12%	2.11%	2.42%	0.37%	0.05%	1.64%	
August	1.14%	2.12%	2.28%	0.30%	0.05%	2.30%	
September	1.15%	2.14%	2.22%	0.27%	0.05%	2.61%	
October	1.17%	2.27%	2.05%	0.19%	0.05%	3.14%	
November	1.20%	2.36%	1.88%	0.14%	0.05%	3.90%	
December	1.29%	2.46%	1.80%	0.12%	0.05%	4.30%	

Current Annualized Yield:[1]

4.92%

1. As of March 31, 2023. 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.

CAMP®

California Asset Management Trust
Cash Reserve Portfolio

Schedule of Investments

For the Month Ending **March 31, 2023**

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)	RPE44X4K9	4.800%	04/03/2023	04/03/2023	04/03/2023	1,500,000,000.00	1,500,000,000.00
BNP PARIBAS	RPE14S8B2	4.640%	04/03/2023	04/03/2023	04/03/2023	290,000,000.00	290,000,000.00
BNP PARIBAS	RPE34XJZ2	4.790%	04/03/2023	04/03/2023	04/03/2023	599,800,000.00	599,800,000.00
BNP PARIBAS	RPE94WQ59	4.790%	04/10/2023	04/10/2023	04/24/2023	225,000,000.00	225,000,000.00
BNP PARIBAS SECS CORP	RPEA4PVB2	4.580%	04/03/2023	04/03/2023	04/03/2023	40,000,000.00	40,000,000.00
BOFA SECURITIES INC	RPE14S0T1	4.650%	04/03/2023	04/03/2023	04/03/2023	132,000,000.00	132,000,000.00
BOFA SECURITIES INC	RPE14VH90	4.820%	04/04/2023	04/04/2023	04/04/2023	220,000,000.00	220,000,000.00
BOFA SECURITIES INC	RPE14UKG2	4.750%	04/10/2023	04/10/2023	04/14/2023	225,000,000.00	225,000,000.00
BOFA SECURITIES INC	RPEB4TPB9	4.820%	04/10/2023	04/10/2023	04/20/2023	195,000,000.00	195,000,000.00
BOFA SECURITIES INC	RPEB4OQC7	4.700%	04/10/2023	04/10/2023	05/04/2023	104,000,000.00	104,000,000.00
Category of Investment Sub-Total						**3,530,800,000.00**	**3,530,800,000.00**
U.S. Government Agency Repurchase Agreement							
BNP PARIBAS	RPE34Q7H0	4.610%	04/03/2023	04/03/2023	04/03/2023	65,000,000.00	65,000,000.00
BOFA SECURITIES INC	RPE14W1E4	4.820%	04/03/2023	04/03/2023	04/03/2023	595,000,000.00	595,000,000.00
CREDIT AGRICOLE CIB/US	RPE14P844	4.590%	04/03/2023	04/03/2023	04/03/2023	110,000,000.00	110,000,000.00
CREDIT AGRICOLE CIB/US	RPE34WIQ5	4.800%	04/10/2023	04/10/2023	05/04/2023	315,000,000.00	315,000,000.00
Category of Investment Sub-Total						**1,085,000,000.00**	**1,085,000,000.00**
U.S. Government Agency Debt							
FEDERAL HOME LOAN BANKS	313384EF2	4.778%	04/12/2023	04/12/2023	04/12/2023	65,000,000.00	64,905,461.11
FEDERAL HOME LOAN BANKS	313384FC8	4.807%	05/03/2023	05/03/2023	05/03/2023	225,000,000.00	224,045,000.00
FEDERAL HOME LOAN BANKS	313384FU8	4.862%	05/19/2023	05/19/2023	05/19/2023	39,300,000.00	39,047,432.00
FEDERAL HOME LOAN BANKS	313384HN2	4.869%	06/30/2023	06/30/2023	06/30/2023	150,000,000.00	148,196,250.00
Category of Investment Sub-Total						**479,300,000.00**	**476,194,143.11**
Other Instrument - Corporate Note							
JOHN DEERE CAPITAL CORP	24422EVT3	4.920%(5)	04/01/2023	07/10/2023	07/10/2023	40,000,000.00	39,992,777.78
TOYOTA MOTOR CREDIT CORP	89236TJE6	5.150%(5)	04/03/2023	04/06/2023	04/06/2023	62,322,000.00	62,320,861.41

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Other Instrument - Corporate Note							
TOYOTA MOTOR CREDIT CORP	89236TJS5	5.180%(5)	04/01/2023	06/13/2023	06/13/2023	74,400,000.00	74,385,544.10
TOYOTA MOTOR CREDIT CORP	89236TKE4	5.580%(5)	04/01/2023	07/25/2023	07/25/2023	109,805,000.00	109,898,095.29
TOYOTA MOTOR CREDIT CORP	89236TKM6	5.580%(5)	04/01/2023	12/11/2023	12/11/2023	24,100,000.00	24,173,876.90
TOYOTA MOTOR CREDIT CORP	89236TKB0	5.480%(5)	04/03/2023	12/29/2023	12/29/2023	46,000,000.00	46,065,062.40
Category of Investment Sub-Total						**356,627,000.00**	**356,836,217.88**
Non-Financial Company Commercial Paper							
JOHNSON & JOHNSON	47816GW13	5.420%	09/01/2023	09/01/2023	09/01/2023	50,000,000.00	48,878,000.00
PROCTER & GAMBLE CO	74271UWF3	5.232%	09/15/2023	09/15/2023	09/15/2023	39,000,000.00	38,077,325.00
Category of Investment Sub-Total						**89,000,000.00**	**86,955,325.00**
Investment Company							
DWS Government MMF	25160K207	4.821%	04/07/2023	04/07/2023	04/07/2023	301,000,000.00	301,000,000.00
GOLDMAN SACHS GOV OBLI MMF	38141W273	4.724%	04/07/2023	04/07/2023	04/07/2023	1,000,000.00	1,000,000.00
INVESCO GOVT AGY MMF	825252885	4.733%	04/07/2023	04/07/2023	04/07/2023	300,000,000.00	300,000,000.00
Category of Investment Sub-Total						**602,000,000.00**	**602,000,000.00**
Financial Company Commercial Paper							
ABN AMRO FUNDING USA LLC	00084CR38	4.705%	04/03/2023	04/03/2023	04/03/2023	76,000,000.00	75,980,366.67
ABN AMRO FUNDING USA LLC	00084CXL1	5.420%	10/20/2023	10/20/2023	10/20/2023	30,000,000.00	29,117,933.33
BANK OF MONTREAL CHICAGO	06366HVU8	5.286%	08/28/2023	08/28/2023	08/28/2023	71,000,000.00	69,486,615.28
BOFA SECURITIES INC	06054PUA2	5.228%	07/10/2023	07/10/2023	07/10/2023	130,000,000.00	128,140,277.78
BOFA SECURITIES INC	06054PVB9	5.152%	08/11/2023	08/11/2023	08/11/2023	70,000,000.00	68,716,666.67
CANADIAN IMPERIAL HLDS	13609AAS4	5.300%(5)	04/01/2023	04/06/2023	04/06/2023	31,000,000.00	31,000,000.00
CANADIAN IMPERIAL HLDS	13609AAT2	5.470%(5)	04/01/2023	04/19/2023	04/19/2023	30,000,000.00	30,000,000.00
CANADIAN IMPERIAL HLDS	13609AAX3	5.010%(5)	04/01/2023	12/01/2023	12/01/2023	90,000,000.00	90,000,000.00
CATERPILLAR FIN SERV CRP	14912ER58	4.830%	04/05/2023	04/05/2023	04/05/2023	55,000,000.00	54,970,544.45
CATERPILLAR FIN SERV CRP	14912ERA7	4.894%	04/10/2023	04/10/2023	04/10/2023	100,000,000.00	99,878,000.00
CATERPILLAR FIN SERV CRP	14912ERR0	4.872%	04/25/2023	04/25/2023	04/25/2023	140,000,000.00	139,547,333.33

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Financial Company Commercial Paper							
CITIGROUP GLOBAL MARKETS	17327BTL9	5.260%	06/20/2023	06/20/2023	06/20/2023	20,000,000.00	19,773,333.33
CITIGROUP GLOBAL MARKETS	17327BVF9	5.303%	08/15/2023	08/15/2023	08/15/2023	25,000,000.00	24,516,444.44
CREDIT AGRICOLE CIB NY	22533UTF0	4.945%	06/15/2023	06/15/2023	06/15/2023	100,000,000.00	98,987,500.00
ING (US) FUNDING LLC	45685RU70	5.079%	07/07/2023	07/07/2023	07/07/2023	96,000,000.00	94,718,306.67
JOHN DEERE CAPITAL CORP	24422MR45	4.800%	04/04/2023	04/04/2023	04/04/2023	110,000,000.00	109,956,091.67
JOHN DEERE CAPITAL CORP	24422MSF9	4.936%	05/15/2023	05/15/2023	05/15/2023	100,000,000.00	99,401,111.11
JOHN DEERE CAPITAL CORP	24422MTL5	5.048%	06/20/2023	06/20/2023	06/20/2023	95,000,000.00	93,946,555.56
MITSUBISHI UFJ TR&BK NY	60682XV11	5.087%	08/01/2023	08/01/2023	08/01/2023	80,000,000.00	78,655,288.89
MUFG BANK LTD/NY	62479MSF1	5.234%	05/15/2023	05/15/2023	05/15/2023	36,000,000.00	35,775,600.00
MUFG BANK LTD/NY	62479MTS2	5.118%	06/26/2023	06/26/2023	06/26/2023	40,000,000.00	39,523,177.78
MUFG BANK LTD/NY	62479MUL5	5.055%	07/20/2023	07/20/2023	07/20/2023	80,000,000.00	78,794,888.89
NATIXIS NY BRANCH	63873KSH1	5.161%	05/17/2023	05/17/2023	05/17/2023	30,000,000.00	29,807,183.33
NATIXIS NY BRANCH	63873KT15	5.095%	06/01/2023	06/01/2023	06/01/2023	50,000,000.00	49,577,236.11
NATIXIS NY BRANCH	63873KT56	5.097%	06/05/2023	06/05/2023	06/05/2023	65,000,000.00	64,414,368.05
PACCAR FINANCIAL CORP	69372BRQ5	4.922%	04/24/2023	04/24/2023	04/24/2023	50,000,000.00	49,843,472.22
PACCAR FINANCIAL CORP	69372BRR3	4.923%	04/25/2023	04/25/2023	04/25/2023	45,000,000.00	44,853,000.00
PACIFIC LIFE SHORT TERM	69448XRL8	4.904%	04/20/2023	04/20/2023	04/20/2023	35,000,000.00	34,909,670.83
PRICOA SHORT TERM FUNDING LLC	74154GU35	5.432%	07/03/2023	07/03/2023	07/03/2023	22,000,000.00	21,701,625.00
PRICOA SHORT TERM FUNDING LLC	74154GX24	5.244%	10/02/2023	10/02/2023	10/02/2023	50,000,000.00	48,704,333.33
ROYAL BANK OF CANADA NY	78015M6Z8	5.320%(5)	04/01/2023	04/10/2023	04/10/2023	25,000,000.00	25,000,000.00
SUMITOMO MITSUI TRUST NY	86563HR69	4.812%	04/06/2023	04/06/2023	04/06/2023	61,000,000.00	60,959,841.67
Category of Investment Sub-Total						**2,038,000,000.00**	**2,020,656,766.39**
Certificate of Deposit							
BANK OF AMERICA NA	06052TU32	5.130%	07/10/2023	07/10/2023	07/10/2023	67,000,000.00	67,000,000.00
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	5.160%(5)	04/05/2023	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	06417MJ89	5.540%(5)	04/01/2023	05/26/2023	05/26/2023	30,000,000.00	29,999,997.31
BANK OF NOVA SCOTIA HOUSTON	06417MM93	5.400%(5)	04/01/2023	07/03/2023	07/03/2023	50,000,000.00	50,000,000.00

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Certificate of Deposit							
BANK OF NOVA SCOTIA HOUSTON	06417ML37	5.540%(5)	04/01/2023	08/16/2023	08/16/2023	25,000,000.00	25,000,000.00
BANK OF NOVA SCOTIA HOUSTON	06417MQ81	5.370%(5)	04/01/2023	09/21/2023	09/21/2023	62,000,000.00	62,000,000.00
BANK OF NOVA SCOTIA HOUSTON	06417MS48	5.170%(5)	04/01/2023	11/02/2023	11/02/2023	50,000,000.00	50,000,000.00
BANK OF NOVA SCOTIA HOUSTON	06417MU29	5.110%(5)	04/01/2023	11/22/2023	11/22/2023	39,000,000.00	39,000,000.00
BANK OF NOVA SCOTIA HOUSTON	06417MR56	5.420%(5)	04/01/2023	01/05/2024	01/05/2024	50,000,000.00	50,000,000.00
CANADIAN IMP BK COMM NY	13606KNS1	5.220%(5)	04/01/2023	04/04/2023	04/04/2023	75,000,000.00	75,000,000.00
CANADIAN IMP BK COMM NY	13606KQU3	5.490%(5)	04/01/2023	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
CREDIT AGRICOLE CIB NY	22536CJX9	4.980%	06/14/2023	06/14/2023	06/14/2023	65,000,000.00	65,000,000.00
CREDIT AGRICOLE CIB NY	22536CHS2	4.980%	06/14/2023	06/14/2023	06/14/2023	100,000,000.00	100,000,000.00
GOLDMAN SACHS BANK USA	40054PJF3	5.270%	07/05/2023	07/05/2023	07/05/2023	125,000,000.00	125,000,000.00
HSBC BANK USA NA	40435RPM7	5.510%(5)	04/03/2023	06/01/2023	06/01/2023	65,000,000.00	65,000,000.00
HSBC BANK USA NA	40435RPQ8	5.580%(5)	04/01/2023	08/18/2023	08/18/2023	125,000,000.00	125,157,039.17
HSBC BANK USA NA	40435RQB0	5.370%(5)	04/01/2023	10/06/2023	10/06/2023	75,000,000.00	75,000,000.00
HSBC BANK USA NA	40435RQD6	5.370%(5)	04/01/2023	10/10/2023	10/10/2023	42,000,000.00	42,021,383.70
MIZUHO BANK LTD/NY	60710RGZ2	5.080%(5)	04/01/2023	07/26/2023	07/26/2023	100,000,000.00	100,000,000.00
MIZUHO BANK LTD/NY	60710RKD6	5.080%(5)	04/01/2023	08/07/2023	08/07/2023	50,000,000.00	50,000,000.00
NATIONAL AUSTRALIA BK/NY	63253T3C0	5.300%(5)	04/01/2023	05/12/2023	05/12/2023	50,000,000.00	50,000,000.00
NATIXIS NY BRANCH	63873QB60	5.050%	08/01/2023	08/01/2023	08/01/2023	100,000,000.00	100,000,000.00
ROYAL BANK OF CANADA NY	78015JR66	5.320%(5)	04/01/2023	10/03/2023	10/03/2023	50,000,000.00	50,000,000.00
SKANDINAVISKA ENSKILDA BANKEN AB	83050PP60	5.340%(5)	04/01/2023	04/12/2023	04/12/2023	50,000,000.00	50,000,000.00
SKANDINAVISKA ENSKILDA BANKEN AB	83050PR43	5.250%(5)	04/01/2023	01/29/2024	01/29/2024	50,000,000.00	50,000,000.00
SVENSKA HANDELSBANKEN NY	86959RM98	5.530%(5)	04/01/2023	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	59,704,456.94
SVENSKA HANDELSBANKEN NY	86959RR77	5.310%(5)	04/01/2023	10/04/2023	10/04/2023	100,000,000.00	100,000,000.00
SVENSKA HANDELSBANKEN NY	86959RS50	5.270%(5)	04/01/2023	10/10/2023	10/10/2023	60,000,000.00	60,000,000.00
SVENSKA HANDELSBANKEN NY	86959RV80	5.010%(5)	04/01/2023	12/07/2023	12/07/2023	50,000,000.00	50,000,000.00
SWEDBANK NY	87019WHK4	4.990%	07/20/2023	07/20/2023	07/20/2023	50,000,000.00	50,000,000.00
TORONTO DOMINION BANK NY	89115BY61	4.621%	04/03/2023	04/03/2023	04/03/2023	54,000,000.00	53,999,371.06

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TORONTO DOMINION BANK NY	89115BMF4	5.350%	10/02/2023	10/02/2023	10/02/2023	50,000,000.00	50,000,000.00
TORONTO DOMINION BANK NY	89115BVT4	5.520%	11/28/2023	11/28/2023	11/28/2023	85,000,000.00	85,000,000.00
UBS AG STAMFORD CT	90275DRA0	5.410%[5]	04/03/2023	05/30/2023	05/30/2023	85,000,000.00	85,000,000.00
UBS AG STAMFORD CT	90275DRD4	4.970%[5]	04/03/2023	09/06/2023	09/06/2023	75,000,000.00	75,000,000.00
UBS AG STAMFORD CT	90275DRC6	5.080%[5]	04/03/2023	12/01/2023	12/01/2023	63,000,000.00	63,000,000.00
WESTPAC BANKING CORP NY	96130AQM3	5.470%[5]	04/01/2023	05/02/2023	05/02/2023	50,000,000.00	50,000,000.00
WESTPAC BANKING CORP NY	96130AQV3	5.420%[5]	04/01/2023	09/08/2023	09/08/2023	40,000,000.00	40,000,000.00
WESTPAC BANKING CORP NY	96130ASF6	5.010%[5]	04/01/2023	11/21/2023	11/21/2023	100,000,000.00	100,000,000.00
Category of Investment Sub-Total						**2,762,000,000.00**	**2,761,882,248.18**
Asset Backed Commercial Paper							
ATLANTIC ASSET SEC LLC	04821UT51	5.212%	06/05/2023	06/05/2023	06/05/2023	20,000,000.00	19,816,555.55
ATLANTIC ASSET SEC LLC	04821UTG7	5.119%	06/16/2023	06/16/2023	06/16/2023	15,000,000.00	14,841,983.33
ATLANTIC ASSET SEC LLC	04821PDL4	4.970%[5]	04/01/2023	09/11/2023	09/11/2023	50,000,000.00	50,000,000.00
CAFCO LLC	1247P3SP8	5.100%	05/23/2023	05/23/2023	05/23/2023	25,000,000.00	24,817,277.78
CAFCO LLC	1247P3UL4	5.274%	07/20/2023	07/20/2023	07/20/2023	50,000,000.00	49,207,083.33
CHARTA LLC	16115WRA7	4.912%	04/10/2023	04/10/2023	04/10/2023	20,000,000.00	19,975,850.00
CHARTA LLC	16115WTE7	4.997%	06/14/2023	06/14/2023	06/14/2023	25,000,000.00	24,747,166.67
CHARTA LLC	16115WUL9	5.274%	07/20/2023	07/20/2023	07/20/2023	35,000,000.00	34,444,958.33
CHARTA LLC	16115WV20	5.023%	08/02/2023	08/02/2023	08/02/2023	30,000,000.00	29,497,750.00
COLLAT COMM PAPER FLEX CO	19423MEQ9	5.230%[5]	04/01/2023	04/03/2023	04/03/2023	25,000,000.00	25,000,000.00
COLLAT COMM PAPER FLEX CO	19421MBW1	5.180%[5]	04/01/2023	07/07/2023	07/07/2023	75,000,000.00	75,000,000.00
COLLAT COMM PAPER FLEX CO	19423MEY2	5.040%[5]	04/01/2023	08/15/2023	08/15/2023	50,000,000.00	50,000,000.00
COLLAT COMM PAPER FLEX CO	19421MBZ4	5.250%[5]	04/01/2023	10/13/2023	10/13/2023	44,000,000.00	44,000,000.00
COLLAT COMM PAPER V CO	19424G6U1	5.370%[5]	04/01/2023	04/10/2023	04/10/2023	65,000,000.00	65,000,000.00
COLLAT COMM PAPER V CO	19424G7J5	5.060%[5]	04/01/2023	08/01/2023	08/01/2023	65,000,000.00	65,000,000.00
COLLAT COMM PAPER V CO	19424GAF9	4.980%[5]	04/01/2023	09/06/2023	09/06/2023	25,000,000.00	25,000,000.00
CRC FUNDING LLC	12619UR45	4.902%	04/04/2023	04/04/2023	04/04/2023	25,000,000.00	24,989,958.33
CRC FUNDING LLC	12619URD5	4.902%	04/13/2023	04/13/2023	04/13/2023	15,000,000.00	14,975,900.00
CRC FUNDING LLC	12619URH6	4.903%	04/17/2023	04/17/2023	04/17/2023	25,000,000.00	24,946,444.44

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Asset Backed Commercial Paper							
FAIRWAY FINANCE COMPANY LLC	30601WT82	5.168%	06/08/2023	06/08/2023	06/08/2023	25,200,000.00	24,960,096.00
FAIRWAY FINANCE COMPANY LLC	30601WTE9	5.194%	06/14/2023	06/14/2023	06/14/2023	40,000,000.00	39,583,955.55
FAIRWAY FINANCE COMPANY LLC	30601WV71	5.027%	08/07/2023	08/07/2023	08/07/2023	25,000,000.00	24,564,444.44
GOTHAM FUNDING CORP	38346MTF1	4.970%	06/15/2023	06/15/2023	06/15/2023	75,000,000.00	74,235,937.50
GOTHAM FUNDING CORP	38346MTS3	5.235%	06/26/2023	06/26/2023	06/26/2023	85,000,000.00	83,950,202.77
LIBERTY STREET FUNDING LLC	53127UR36	4.932%	04/03/2023	04/03/2023	04/03/2023	25,000,000.00	24,993,263.89
MANHATTAN ASSET FUNDING CO	56274MT93	5.182%	06/09/2023	06/09/2023	06/09/2023	41,800,000.00	41,395,410.83
MANHATTAN ASSET FUNDING CO	56274MTW2	5.218%	06/30/2023	06/30/2023	06/30/2023	46,000,000.00	45,407,750.00
MANHATTAN ASSET FUNDING CO	56274MUE0	5.148%	07/14/2023	07/14/2023	07/14/2023	29,000,000.00	28,579,435.56
MANHATTAN ASSET FUNDING CO	56274MUM2	5.075%	07/21/2023	07/21/2023	07/21/2023	25,000,000.00	24,618,437.50
OLD LINE FUNDING LLC	67984RLH0	5.340%(5)	04/01/2023	06/05/2023	06/05/2023	30,000,000.00	30,000,000.00
OLD LINE FUNDING LLC	67984RLR8	5.180%(5)	04/01/2023	07/12/2023	07/12/2023	50,000,000.00	50,000,000.00
OLD LINE FUNDING LLC	67984RLW7	5.000%(5)	04/01/2023	08/17/2023	08/17/2023	50,000,000.00	50,000,000.00
RIDGEFIELD FUNDNG CO LLC	76582KRC7	4.798%	04/12/2023	04/12/2023	04/12/2023	28,700,000.00	28,658,345.14
RIDGEFIELD FUNDNG CO LLC	76582KRD5	4.826%	04/13/2023	04/13/2023	04/13/2023	21,000,000.00	20,966,750.00
RIDGEFIELD FUNDNG CO LLC	76582KSF9	5.000%	05/15/2023	05/15/2023	05/15/2023	40,000,000.00	39,760,444.45
RIDGEFIELD FUNDNG CO LLC	76582KV73	5.130%	08/07/2023	08/07/2023	08/07/2023	65,000,000.00	63,844,444.44
RIDGEFIELD FUNDNG CO LLC	76582KV81	5.097%	08/08/2023	08/08/2023	08/08/2023	40,000,000.00	39,287,633.33
SHEFFIELD RECEIVABLES	82124MTF7	5.171%	06/15/2023	06/15/2023	06/15/2023	130,000,000.00	128,618,750.00
THUNDER BAY FUNDING LLC	88603AFH1	5.380%(5)	04/01/2023	06/05/2023	06/05/2023	55,000,000.00	55,000,000.00
Category of Investment Sub-Total						**1,610,700,000.00**	**1,599,686,229.16**
Portfolio Totals						**12,553,427,000.00**	**12,520,010,929.72**

CAMP®

California Asset Management Trust
Cash Reserve Portfolio
Schedule of Investments

For the Month Ending **March 31, 2023**

The Fund's Weighted Average Maturity and Weighted Average Life Maturity as of the reporting date are **30** and **61** days, respectively.

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

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

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

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

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

Account Statement - Transaction Summary

For the Month Ending **January 31, 2023**

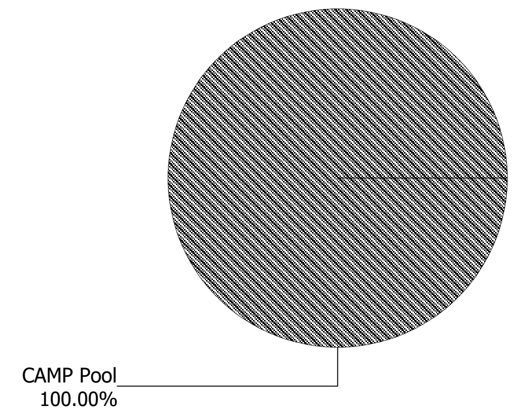
Public Risk Innovation, Solutions, and Management - PRISM - 6123-001

CAMP Pool	
Opening Market Value	25,787,178.85
Purchases	70,706,417.04
Redemptions	(49,000,000.00)
Unsettled Trades	0.00
Change in Value	0.00
Closing Market Value	**$47,493,595.89**
Cash Dividends and Income	176,417.04

Asset Summary

	January 31, 2023	December 31, 2022
CAMP Pool	47,493,595.89	25,787,178.85
Total	**$47,493,595.89**	**$25,787,178.85**

Asset Allocation



Account Statement

For the Month Ending **January 31, 2023**

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					**25,787,178.85**
01/05/23	01/05/23	Purchase - Incoming Wires	1.00	45,000,000.00	70,787,178.85
01/11/23	01/11/23	Redemption - ACH Redemption	1.00	(2,000,000.00)	68,787,178.85
01/11/23	01/11/23	Redemption - ACH Redemption	1.00	(35,000,000.00)	33,787,178.85
01/19/23	01/19/23	Purchase - Incoming Wires	1.00	14,130,000.00	47,917,178.85
01/30/23	01/30/23	Purchase - Incoming Wires	1.00	11,400,000.00	59,317,178.85
01/30/23	01/30/23	Redemption - ACH Redemption	1.00	(2,000,000.00)	57,317,178.85
01/30/23	01/30/23	Redemption - ACH Redemption	1.00	(10,000,000.00)	47,317,178.85
01/31/23	02/01/23	Accrual Income Div Reinvestment - Distributions	1.00	176,417.04	47,493,595.89
Closing Balance					**47,493,595.89**

	Month of January	Fiscal YTD July-January
Opening Balance	25,787,178.85	0.00
Purchases	70,706,417.04	177,693,595.89
Redemptions (Excl. Checks)	(49,000,000.00)	(130,200,000.00)
Check Disbursements	0.00	0.00
Closing Balance	**47,493,595.89**	**47,493,595.89**
Cash Dividends and Income	176,417.04	563,595.89

Closing Balance	47,493,595.89
Average Monthly Balance	45,808,676.17
Monthly Distribution Yield	4.53%

Account Statement - Transaction Summary

For the Month Ending **February 28, 2023**

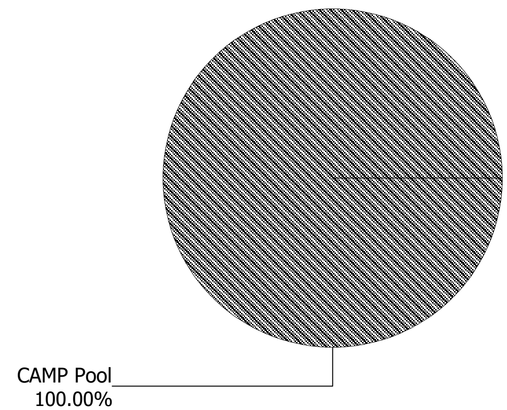
Public Risk Innovation, Solutions, and Management - PRISM - 6123-001

CAMP Pool	
Opening Market Value	47,493,595.89
Purchases	34,490,112.52
Redemptions	(44,907,067.95)
Unsettled Trades	0.00
Change in Value	0.00
Closing Market Value	**$37,076,640.46**
Cash Dividends and Income	140,112.52

Asset Summary

	February 28, 2023	January 31, 2023
CAMP Pool	37,076,640.46	47,493,595.89
Total	**$37,076,640.46**	**$47,493,595.89**

Asset Allocation



CAMP®

Account Statement

For the Month Ending **February 28, 2023**

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					**47,493,595.89**
02/01/23	02/01/23	Redemption - ACH Redemption	1.00	(20,000,000.00)	27,493,595.89
02/02/23	02/02/23	Purchase - Incoming Wires	1.00	18,350,000.00	45,843,595.89
02/08/23	02/08/23	Redemption - ACH Redemption	1.00	(20,000,000.00)	25,843,595.89
02/14/23	02/14/23	Purchase - Incoming Wires	1.00	16,000,000.00	41,843,595.89
02/28/23	02/28/23	Redemption - ACH Redemption	1.00	(4,907,067.95)	36,936,527.94
02/28/23	03/01/23	Accrual Income Div Reinvestment - Distributions	1.00	140,112.52	37,076,640.46
Closing Balance					**37,076,640.46**

	Month of February	Fiscal YTD July-February
Opening Balance	47,493,595.89	0.00
Purchases	34,490,112.52	212,183,708.41
Redemptions (Excl. Checks)	(44,907,067.95)	(175,107,067.95)
Check Disbursements	0.00	0.00
Closing Balance	**37,076,640.46**	**37,076,640.46**
Cash Dividends and Income	140,112.52	703,708.41

Closing Balance	37,076,640.46
Average Monthly Balance	38,589,418.91
Monthly Distribution Yield	4.73%

Account Statement - Transaction Summary

For the Month Ending **March 31, 2023**

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

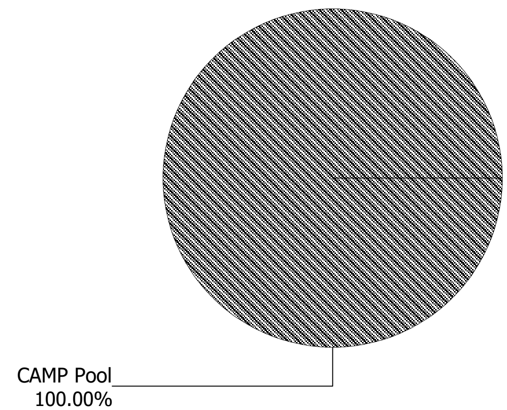
CAMP Pool

Opening Market Value	37,076,640.46
Purchases	6,058,018.06
Redemptions	(750,000.00)
Unsettled Trades	0.00
Change in Value	0.00
Closing Market Value	**$42,384,658.52**
Cash Dividends and Income	158,018.06

Asset Summary

	March 31, 2023	February 28, 2023
CAMP Pool	42,384,658.52	37,076,640.46
Total	**$42,384,658.52**	**$37,076,640.46**

Asset Allocation



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

Trade Date	Settlement Date	Transaction Description	Share or Unit Price	Dollar Amount of Transaction	Total Shares Owned
CAMP Pool					
Opening Balance					**37,076,640.46**
03/23/23	03/23/23	Purchase - Incoming Wires	1.00	5,900,000.00	42,976,640.46
03/30/23	03/30/23	Redemption - ACH Redemption	1.00	(750,000.00)	42,226,640.46
03/31/23	04/03/23	Accrual Income Div Reinvestment - Distributions	1.00	158,018.06	42,384,658.52
Closing Balance					**42,384,658.52**

	Month of March	Fiscal YTD July-March
Opening Balance	37,076,640.46	0.00
Purchases	6,058,018.06	218,241,726.47
Redemptions (Excl. Checks)	(750,000.00)	(175,857,067.95)
Check Disbursements	0.00	0.00
Closing Balance	**42,384,658.52**	**42,384,658.52**
Cash Dividends and Income	158,018.06	861,726.47

Closing Balance	42,384,658.52
Average Monthly Balance	38,746,253.95
Monthly Distribution Yield	4.80%