

Transaction Ledger

As of January 31, 2023



Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
ACQUISITIONS										
Purchase	01/04/2023	60934N807	189.49	Federated Investors Govt Oblig Fund Inst.	1.000	3.89%	189.49	0.00	189.49	0.00
Purchase	01/06/2023	60934N807	1,462.50	Federated Investors Govt Oblig Fund Inst.	1.000	3.89%	1,462.50	0.00	1,462.50	0.00
Purchase	01/10/2023	60934N807	3,987.50	Federated Investors Govt Oblig Fund Inst.	1.000	3.89%	3,987.50	0.00	3,987.50	0.00
Purchase	01/15/2023	60934N807	750.00	Federated Investors Govt Oblig Fund Inst.	1.000	3.89%	750.00	0.00	750.00	0.00
Purchase	01/17/2023	60934N807	4,843.47	Federated Investors Govt Oblig Fund Inst.	1.000	3.89%	4,843.47	0.00	4,843.47	0.00
Purchase	01/17/2023	60934N807	62.83	Federated Investors Govt Oblig Fund Inst.	1.000	3.89%	62.83	0.00	62.83	0.00
Purchase	01/17/2023	60934N807	467.50	Federated Investors Govt Oblig Fund Inst.	1.000	3.89%	467.50	0.00	467.50	0.00
Purchase	01/17/2023	60934N807	270.67	Federated Investors Govt Oblig Fund Inst.	1.000	3.89%	270.67	0.00	270.67	0.00
Purchase	01/17/2023	60934N807	49.33	Federated Investors Govt Oblig Fund Inst.	1.000	3.89%	49.33	0.00	49.33	0.00
Purchase	01/17/2023	60934N807	289.83	Federated Investors Govt Oblig Fund Inst.	1.000	3.89%	289.83	0.00	289.83	0.00
Purchase	01/17/2023	60934N807	78.75	Federated Investors Govt Oblig Fund Inst.	1.000	3.89%	78.75	0.00	78.75	0.00
Purchase	01/17/2023	60934N807	303.33	Federated Investors Govt Oblig Fund Inst.	1.000	3.89%	303.33	0.00	303.33	0.00
Purchase	01/17/2023	60934N807	48.17	Federated Investors Govt Oblig Fund Inst.	1.000	3.89%	48.17	0.00	48.17	0.00
Purchase	01/17/2023	60934N807	56.67	Federated Investors Govt Oblig Fund Inst.	1.000	3.89%	56.67	0.00	56.67	0.00
Purchase	01/17/2023	60934N807	62.13	Federated Investors Govt Oblig Fund Inst.	1.000	3.89%	62.13	0.00	62.13	0.00
Purchase	01/17/2023	60934N807	875.75	Federated Investors Govt Oblig Fund Inst.	1.000	3.89%	875.75	0.00	875.75	0.00

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ACQUISITIONS										
Purchase	01/17/2023	60934N807	2,613.96	Federated Investors Govt Oblig Fund Inst.	1.000	3.89%	2,613.96	0.00	2,613.96	0.00
Purchase	01/17/2023	60934N807	5,195.91	Federated Investors Govt Oblig Fund Inst.	1.000	3.89%	5,195.91	0.00	5,195.91	0.00
Purchase	01/17/2023	60934N807	4,733.95	Federated Investors Govt Oblig Fund Inst.	1.000	3.89%	4,733.95	0.00	4,733.95	0.00
Purchase	01/17/2023	60934N807	8,797.24	Federated Investors Govt Oblig Fund Inst.	1.000	3.89%	8,797.24	0.00	8,797.24	0.00
Purchase	01/17/2023	60934N807	10,254.21	Federated Investors Govt Oblig Fund Inst.	1.000	3.89%	10,254.21	0.00	10,254.21	0.00
Purchase	01/17/2023	60934N807	3,685.09	Federated Investors Govt Oblig Fund Inst.	1.000	3.89%	3,685.09	0.00	3,685.09	0.00
Purchase	01/17/2023	60934N807	5,016.15	Federated Investors Govt Oblig Fund Inst.	1.000	3.89%	5,016.15	0.00	5,016.15	0.00
Purchase	01/17/2023	60934N807	8,019.24	Federated Investors Govt Oblig Fund Inst.	1.000	3.89%	8,019.24	0.00	8,019.24	0.00
Purchase	01/18/2023	60934N807	357.46	Federated Investors Govt Oblig Fund Inst.	1.000	3.89%	357.46	0.00	357.46	0.00
Purchase	01/18/2023	60934N807	9,454.86	Federated Investors Govt Oblig Fund Inst.	1.000	3.89%	9,454.86	0.00	9,454.86	0.00
Purchase	01/19/2023	60934N807	3,562.50	Federated Investors Govt Oblig Fund Inst.	1.000	3.89%	3,562.50	0.00	3,562.50	0.00
Purchase	01/19/2023	60934N807	300,000.00	Federated Investors Govt Oblig Fund Inst.	1.000	3.89%	300,000.00	0.00	300,000.00	0.00
Purchase	01/20/2023	60934N807	513.00	Federated Investors Govt Oblig Fund Inst.	1.000	3.89%	513.00	0.00	513.00	0.00
Purchase	01/23/2023	60934N807	84.33	Federated Investors Govt Oblig Fund Inst.	1.000	3.89%	84.33	0.00	84.33	0.00
Purchase	01/23/2023	60934N807	4,718.66	Federated Investors Govt Oblig Fund Inst.	1.000	3.89%	4,718.66	0.00	4,718.66	0.00
Purchase	01/23/2023	60934N807	3,665.45	Federated Investors Govt Oblig Fund Inst.	1.000	3.89%	3,665.45	0.00	3,665.45	0.00

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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	58770AAC7	115,000.00	Mercedes-Benz Auto Receivable 2023-1 A3 4.51% Due 11/15/2027	99.988	4.56%	114,986.20	0.00	114,986.20	0.00
Purchase	01/25/2023	60934N807	100.83	Federated Investors Govt Oblig Fund Inst.	1.000	3.89%	100.83	0.00	100.83	0.00
Purchase	01/25/2023	60934N807	9,423.06	Federated Investors Govt Oblig Fund Inst.	1.000	3.89%	9,423.06	0.00	9,423.06	0.00
Purchase	01/30/2023	06051GLE7	365,000.00	Bank of America Corp Callable Note 2X 1/20/2026 5.08% Due 1/20/2027	100.263	4.98%	365,959.95	515.06	366,475.01	0.00
Purchase	01/30/2023	60934N807	1,200.00	Federated Investors Govt Oblig Fund Inst.	1.000	3.91%	1,200.00	0.00	1,200.00	0.00
Purchase	01/31/2023	60934N807	18,000.00	Federated Investors Govt Oblig Fund Inst.	1.000	3.91%	18,000.00	0.00	18,000.00	0.00
Subtotal			893,193.82				894,139.97	515.06	894,655.03	0.00
TOTAL ACQUISITIONS			893,193.82				894,139.97	515.06	894,655.03	0.00
DISPOSITIONS										
Sale	01/25/2023	60934N807	114,986.20	Federated Investors Govt Oblig Fund Inst.	1.000	3.89%	114,986.20	0.00	114,986.20	0.00
Sale	01/30/2023	60934N807	366,475.01	Federated Investors Govt Oblig Fund Inst.	1.000	3.91%	366,475.01	0.00	366,475.01	0.00
Subtotal			481,461.21				481,461.21	0.00	481,461.21	0.00
Paydown	01/17/2023	02582JIT8	0.00	American Express Credit Trust 2022-2 A 3.39% Due 5/17/2027	100.000		0.00	875.75	875.75	0.00
Paydown	01/17/2023	362554AC1	0.00	GM Financial Securitized Term 2021-4 A3 0.68% Due 9/16/2026	100.000		0.00	48.17	48.17	0.00

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DISPOSITIONS										
Paydown	01/17/2023	36265WAD5	0.00	GM Financial Securitized Auto 2022-3 A3 3.64% Due 4/16/2027	100.000		0.00	303.33	303.33	0.00
Paydown	01/17/2023	380146AC4	0.00	GM Financial Auto Receivables 2022-1 A3 1.26% Due 11/16/2026	100.000		0.00	78.75	78.75	0.00
Paydown	01/17/2023	43815BAC4	0.00	Honda Auto Receivables Trust 2022-1 A3 1.88% Due 5/15/2026	100.000		0.00	289.83	289.83	0.00
Paydown	01/17/2023	44935FAD6	0.00	Hyundai Auto Receivables Trust 2021-C A3 0.74% Due 5/15/2026	100.000		0.00	49.33	49.33	0.00
Paydown	01/17/2023	47787JAC2	0.00	John Deere Owner Trust 2022-A A3 2.32% Due 9/16/2026	100.000		0.00	270.67	270.67	0.00
Paydown	01/17/2023	47787NAC3	2,604.28	John Deere Owner Trust 2020-B A3 0.51% Due 11/15/2024	100.000		2,604.28	9.68	2,613.96	0.00
Paydown	01/17/2023	47788UAC6	5,173.67	John Deere Owner Trust 2021-A A3 0.36% Due 9/15/2025	100.000		5,173.67	22.24	5,195.91	0.00
Paydown	01/17/2023	47789KAC7	4,708.97	John Deere Owner Trust 2020-A A3 1.1% Due 8/15/2024	100.000		4,708.97	24.98	4,733.95	0.00
Paydown	01/17/2023	47789QAC4	0.00	John Deere Owner Trust 2021-B A3 0.52% Due 3/16/2026	100.000		0.00	62.83	62.83	0.00
Paydown	01/17/2023	47800AAC4	0.00	John Deere Owner Trust 2022-B A3 3.74% Due 2/16/2027	100.000		0.00	467.50	467.50	0.00
Paydown	01/17/2023	58769KAD6	0.00	Mercedes-Benz Auto Lease Trust 2021-B A3 0.4% Due 11/15/2024	100.000		0.00	56.67	56.67	0.00
Paydown	01/17/2023	65479JAD5	8,744.98	Nissan Auto Receivables Owner 2019-C A3 1.93% Due 7/15/2024	100.000		8,744.98	52.26	8,797.24	0.00
Paydown	01/17/2023	89232HAC9	10,186.58	Toyota Auto Receivable Own 2020-A A3 1.66% Due 5/15/2024	100.000		10,186.58	67.63	10,254.21	0.00
Paydown	01/17/2023	89236XAC0	3,674.68	Toyota Auto Receivables 2020-D A3 0.35% Due 1/15/2025	100.000		3,674.68	10.41	3,685.09	0.00

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DISPOSITIONS										
Paydown	01/17/2023	89237VAB5	5,000.59	Toyota Auto Receivables Trust 2020-C A3 0.44% Due 10/15/2024	100.000		5,000.59	15.56	5,016.15	0.00
Paydown	01/17/2023	89238JAC9	0.00	Toyota Auto Receivables Trust 2021-D A3 0.71% Due 4/15/2026	100.000		0.00	62.13	62.13	0.00
Paydown	01/17/2023	89240BAC2	7,994.68	Toyota Auto Receivables Owners 2021-A A3 0.26% Due 5/15/2025	100.000		7,994.68	24.56	8,019.24	0.00
Paydown	01/18/2023	43813KAC6	9,425.48	Honda Auto Receivables Trust 2020-3 A3 0.37% Due 10/18/2024	100.000		9,425.48	29.38	9,454.86	0.00
Paydown	01/18/2023	43815PAC3	0.00	Honda Auto Receivables 2022-2 A3 3.73% Due 7/20/2026	100.000		0.00	357.46	357.46	0.00
Paydown	01/20/2023	36266FAC3	0.00	GM Financial Auto Lease Trust 2022-2 A3 3.42% Due 6/20/2025	100.000		0.00	513.00	513.00	0.00
Paydown	01/23/2023	43813GAC5	4,704.46	Honda Auto Receivables Trust 2021-1 A3 0.27% Due 4/21/2025	100.000		4,704.46	14.20	4,718.66	0.00
Paydown	01/23/2023	43813RAC1	3,636.98	Honda Auto Receivables 2020-1 A3 1.61% Due 4/22/2024	100.000		3,636.98	28.47	3,665.45	0.00
Paydown	01/23/2023	43815GAC3	0.00	Honda Auto Receivables Trust 2021-4 A3 0.88% Due 1/21/2026	100.000		0.00	84.33	84.33	0.00
Paydown	01/25/2023	05601XAC3	0.00	BMW Vehicle Lease Trust 2022-1 A3 1.1% Due 3/25/2025	100.000		0.00	100.83	100.83	0.00
Paydown	01/25/2023	09690AAC7	9,394.92	BMW Vehicle Lease Trust 2021-2 A3 0.33% Due 12/26/2024	100.000		9,394.92	28.14	9,423.06	0.00
Subtotal			75,250.27				75,250.27	3,948.09	79,198.36	0.00
Maturity	01/19/2023	3135G0T94	300,000.00	FNMA Note 2.375% Due 1/19/2023	100.000		300,000.00	0.00	300,000.00	0.00
Subtotal			300,000.00				300,000.00	0.00	300,000.00	0.00

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DISPOSITIONS										
Security Withdrawal	01/09/2023	60934N807	2,645.47	Federated Investors Govt Oblig Fund Inst.	1.000		2,645.47	0.00	2,645.47	0.00
Subtotal			2,645.47				2,645.47	0.00	2,645.47	0.00
TOTAL DISPOSITIONS			859,356.95				859,356.95	3,948.09	863,305.04	0.00
OTHER TRANSACTIONS										
Interest	01/06/2023	3133ENKS8	260,000.00	FFCB Note 1.125% Due 1/6/2025	0.000		1,462.50	0.00	1,462.50	0.00
Interest	01/10/2023	24422EUR8	200,000.00	John Deere Capital Corp Note 3.45% Due 1/10/2024	0.000		3,450.00	0.00	3,450.00	0.00
Interest	01/10/2023	3135G05G4	430,000.00	FNMA Note 0.25% Due 7/10/2023	0.000		537.50	0.00	537.50	0.00
Interest	01/15/2023	79466LAG9	70,000.00	Salesforce.com Inc Callable Note Cont 7/15/2022 0.625% Due 7/15/2024	0.000		218.75	0.00	218.75	0.00
Interest	01/15/2023	91282CBE0	850,000.00	US Treasury Note 0.125% Due 1/15/2024	0.000		531.25	0.00	531.25	0.00
Interest	01/17/2023	24422EVN6	210,000.00	John Deere Capital Corp Note 0.45% Due 1/17/2024	0.000		472.50	0.00	472.50	0.00
Interest	01/17/2023	61747YET8	190,000.00	Morgan Stanley Callable Note Cont 7/17/2025 4.679% Due 7/17/2026	0.000		4,370.97	0.00	4,370.97	0.00
Interest	01/19/2023	3135G0T94	300,000.00	FNMA Note 2.375% Due 1/19/2023	0.000		3,562.50	0.00	3,562.50	0.00
Interest	01/30/2023	91159HHX1	100,000.00	US Bancorp Callable Note Cont 6/28/2024 2.4% Due 7/30/2024	0.000		1,200.00	0.00	1,200.00	0.00

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OTHER TRANSACTIONS										
Interest	01/31/2023	912828Y61	800,000.00	US Treasury Note 2.75% Due 7/31/2023	0.000		11,000.00	0.00	11,000.00	0.00
Interest	01/31/2023	912828Y87	800,000.00	US Treasury Note 1.75% Due 7/31/2024	0.000		7,000.00	0.00	7,000.00	0.00
Subtotal			4,210,000.00				33,805.97	0.00	33,805.97	0.00
Dividend	01/04/2023	60934N807	106,812.57	Federated Investors Govt Oblig Fund Inst.	0.000		189.49	0.00	189.49	0.00
Subtotal			106,812.57				189.49	0.00	189.49	0.00
TOTAL OTHER TRANSACTIONS			4,316,812.57				33,995.46	0.00	33,995.46	0.00

Transaction Ledger

As of February 28, 2023



Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
ACQUISITIONS										
Purchase	02/02/2023	60934N807	744.46	Federated Investors Govt Oblig Fund Inst.	1.000	3.91%	744.46	0.00	744.46	0.00
Purchase	02/06/2023	60934N807	1,003.95	Federated Investors Govt Oblig Fund Inst.	1.000	3.91%	1,003.95	0.00	1,003.95	0.00
Purchase	02/09/2023	60934N807	75,463.15	Federated Investors Govt Oblig Fund Inst.	1.000	3.91%	75,463.15	0.00	75,463.15	0.00
Purchase	02/09/2023	60934N807	425.00	Federated Investors Govt Oblig Fund Inst.	1.000	3.91%	425.00	0.00	425.00	0.00
Purchase	02/12/2023	60934N807	3,750.00	Federated Investors Govt Oblig Fund Inst.	1.000	3.91%	3,750.00	0.00	3,750.00	0.00
Purchase	02/14/2023	60934N807	399,605.41	Federated Investors Govt Oblig Fund Inst.	1.000	3.91%	399,605.41	0.00	399,605.41	0.00
Purchase	02/15/2023	05593AAC3	45,000.00	BMW Vehicle Lease Trust 2023-1 A3 5.16% Due 11/25/2025	99.998	5.22%	44,998.93	0.00	44,998.93	0.00
Purchase	02/15/2023	438516CJ3	450,000.00	Honeywell Intl Callable Note Cont 01/15/2028 4.95% Due 2/15/2028	102.243	4.44%	460,093.50	0.00	460,093.50	0.00
Purchase	02/15/2023	60934N807	270.67	Federated Investors Govt Oblig Fund Inst.	1.000	3.91%	270.67	0.00	270.67	0.00
Purchase	02/15/2023	60934N807	49.33	Federated Investors Govt Oblig Fund Inst.	1.000	3.91%	49.33	0.00	49.33	0.00
Purchase	02/15/2023	60934N807	289.83	Federated Investors Govt Oblig Fund Inst.	1.000	3.91%	289.83	0.00	289.83	0.00
Purchase	02/15/2023	60934N807	875.75	Federated Investors Govt Oblig Fund Inst.	1.000	3.91%	875.75	0.00	875.75	0.00
Purchase	02/15/2023	60934N807	62.83	Federated Investors Govt Oblig Fund Inst.	1.000	3.91%	62.83	0.00	62.83	0.00
Purchase	02/15/2023	60934N807	467.50	Federated Investors Govt Oblig Fund Inst.	1.000	3.91%	467.50	0.00	467.50	0.00
Purchase	02/15/2023	60934N807	288.14	Federated Investors Govt Oblig Fund Inst.	1.000	3.91%	288.14	0.00	288.14	0.00
Purchase	02/15/2023	60934N807	62.13	Federated Investors Govt Oblig Fund Inst.	1.000	3.91%	62.13	0.00	62.13	0.00

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ACQUISITIONS										
Purchase	02/15/2023	60934N807	3,993.14	Federated Investors Govt Oblig Fund Inst.	1.000	3.91%	3,993.14	0.00	3,993.14	0.00
Purchase	02/15/2023	60934N807	5,237.04	Federated Investors Govt Oblig Fund Inst.	1.000	3.91%	5,237.04	0.00	5,237.04	0.00
Purchase	02/15/2023	60934N807	5,403.24	Federated Investors Govt Oblig Fund Inst.	1.000	3.91%	5,403.24	0.00	5,403.24	0.00
Purchase	02/15/2023	60934N807	3,674.26	Federated Investors Govt Oblig Fund Inst.	1.000	3.91%	3,674.26	0.00	3,674.26	0.00
Purchase	02/15/2023	60934N807	8,829.17	Federated Investors Govt Oblig Fund Inst.	1.000	3.91%	8,829.17	0.00	8,829.17	0.00
Purchase	02/15/2023	60934N807	10,037.93	Federated Investors Govt Oblig Fund Inst.	1.000	3.91%	10,037.93	0.00	10,037.93	0.00
Purchase	02/15/2023	60934N807	3,615.18	Federated Investors Govt Oblig Fund Inst.	1.000	3.91%	3,615.18	0.00	3,615.18	0.00
Purchase	02/15/2023	60934N807	5,101.70	Federated Investors Govt Oblig Fund Inst.	1.000	3.91%	5,101.70	0.00	5,101.70	0.00
Purchase	02/15/2023	60934N807	8,232.90	Federated Investors Govt Oblig Fund Inst.	1.000	3.91%	8,232.90	0.00	8,232.90	0.00
Purchase	02/16/2023	60934N807	78.75	Federated Investors Govt Oblig Fund Inst.	1.000	3.91%	78.75	0.00	78.75	0.00
Purchase	02/16/2023	60934N807	303.33	Federated Investors Govt Oblig Fund Inst.	1.000	3.91%	303.33	0.00	303.33	0.00
Purchase	02/16/2023	60934N807	48.17	Federated Investors Govt Oblig Fund Inst.	1.000	3.91%	48.17	0.00	48.17	0.00
Purchase	02/21/2023	60934N807	513.00	Federated Investors Govt Oblig Fund Inst.	1.000	3.91%	513.00	0.00	513.00	0.00
Purchase	02/21/2023	60934N807	84.33	Federated Investors Govt Oblig Fund Inst.	1.000	3.91%	84.33	0.00	84.33	0.00
Purchase	02/21/2023	60934N807	357.46	Federated Investors Govt Oblig Fund Inst.	1.000	3.91%	357.46	0.00	357.46	0.00
Purchase	02/21/2023	60934N807	4,627.97	Federated Investors Govt Oblig Fund Inst.	1.000	3.91%	4,627.97	0.00	4,627.97	0.00



Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
ACQUISITIONS										
Purchase	02/21/2023	60934N807	9,095.71	Federated Investors Govt Oblig Fund Inst.	1.000	3.91%	9,095.71	0.00	9,095.71	0.00
Purchase	02/21/2023	60934N807	3,571.81	Federated Investors Govt Oblig Fund Inst.	1.000	3.91%	3,571.81	0.00	3,571.81	0.00
Purchase	02/24/2023	43815JAC7	35,000.00	Honda Auto Receivables Owner 2023-1 A3 5.04% Due 4/21/2027	99.981	5.10%	34,993.50	0.00	34,993.50	0.00
Purchase	02/24/2023	60934N807	656.25	Federated Investors Govt Oblig Fund Inst.	1.000	3.91%	656.25	0.00	656.25	0.00
Purchase	02/27/2023	60934N807	100.83	Federated Investors Govt Oblig Fund Inst.	1.000	3.91%	100.83	0.00	100.83	0.00
Purchase	02/27/2023	60934N807	9,092.14	Federated Investors Govt Oblig Fund Inst.	1.000	3.91%	9,092.14	0.00	9,092.14	0.00
Purchase	02/28/2023	60934N807	21,625.00	Federated Investors Govt Oblig Fund Inst.	1.000	4.17%	21,625.00	0.00	21,625.00	0.00
Subtotal			1,117,637.46				1,127,723.39	0.00	1,127,723.39	0.00
Short Sale	02/15/2023	60934N807	-44,998.93	Federated Investors Govt Oblig Fund Inst.	1.000		-44,998.93	0.00	-44,998.93	0.00
Subtotal			-44,998.93				-44,998.93	0.00	-44,998.93	0.00
TOTAL ACQUISITIONS			1,072,638.53				1,082,724.46	0.00	1,082,724.46	0.00
DISPOSITIONS										
Closing Purchase	02/15/2023	60934N807	-44,998.93	Federated Investors Govt Oblig Fund Inst.	1.000		-44,998.93	0.00	-44,998.93	0.00
Subtotal			-44,998.93				-44,998.93	0.00	-44,998.93	0.00
Sale	02/09/2023	9128284D9	75,000.00	US Treasury Note 2.5% Due 3/31/2023	99.711	2.28%	74,783.20	679.95	75,463.15	-244.31
Sale	02/14/2023	912828ZD5	400,000.00	US Treasury Note 0.5% Due 3/15/2023	99.691	0.45%	398,765.63	839.78	399,605.41	-1,248.84
Sale	02/15/2023	60934N807	460,093.50	Federated Investors Govt Oblig Fund Inst.	1.000	3.91%	460,093.50	0.00	460,093.50	0.00

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Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
DISPOSITIONS										
Sale	02/15/2023	60934N807	44,998.93	Federated Investors Govt Oblig Fund Inst.	1.000	3.91%	44,998.93	0.00	44,998.93	0.00
Sale	02/24/2023	60934N807	34,993.50	Federated Investors Govt Oblig Fund Inst.	1.000	3.91%	34,993.50	0.00	34,993.50	0.00
Subtotal			1,015,085.93				1,013,634.76	1,519.73	1,015,154.49	-1,493.15
Paydown	02/15/2023	02582JIT8	0.00	American Express Credit Trust 2022-2 A 3.39% Due 5/17/2027	100.000		0.00	875.75	875.75	0.00
Paydown	02/15/2023	43815BAC4	0.00	Honda Auto Receivables Trust 2022-1 A3 1.88% Due 5/15/2026	100.000		0.00	289.83	289.83	0.00
Paydown	02/15/2023	44935FAD6	0.00	Hyundai Auto Receivables Trust 2021-C A3 0.74% Due 5/15/2026	100.000		0.00	49.33	49.33	0.00
Paydown	02/15/2023	47787JAC2	0.00	John Deere Owner Trust 2022-A A3 2.32% Due 9/16/2026	100.000		0.00	270.67	270.67	0.00
Paydown	02/15/2023	47787NAC3	3,984.57	John Deere Owner Trust 2020-B A3 0.51% Due 11/15/2024	100.000		3,984.57	8.57	3,993.14	0.00
Paydown	02/15/2023	47788UAC6	5,216.35	John Deere Owner Trust 2021-A A3 0.36% Due 9/15/2025	100.000		5,216.35	20.69	5,237.04	0.00
Paydown	02/15/2023	47789KAC7	5,382.58	John Deere Owner Trust 2020-A A3 1.1% Due 8/15/2024	100.000		5,382.58	20.66	5,403.24	0.00
Paydown	02/15/2023	47789QAC4	0.00	John Deere Owner Trust 2021-B A3 0.52% Due 3/16/2026	100.000		0.00	62.83	62.83	0.00
Paydown	02/15/2023	47800AAC4	0.00	John Deere Owner Trust 2022-B A3 3.74% Due 2/16/2027	100.000		0.00	467.50	467.50	0.00
Paydown	02/15/2023	58769KAD6	3,617.59	Mercedes-Benz Auto Lease Trust 2021-B A3 0.4% Due 11/15/2024	100.000		3,617.59	56.67	3,674.26	0.00
Paydown	02/15/2023	58770AAC7	0.00	Mercedes-Benz Auto Receivable 2023-1 A3 4.51% Due 11/15/2027	100.000		0.00	288.14	288.14	0.00

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Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
DISPOSITIONS										
Paydown	02/15/2023	65479JAD5	8,790.98	Nissan Auto Receivables Owner 2019-C A3 1.93% Due 7/15/2024	100.000		8,790.98	38.19	8,829.17	0.00
Paydown	02/15/2023	89232HAC9	9,984.39	Toyota Auto Receivable Own 2020-A A3 1.66% Due 5/15/2024	100.000		9,984.39	53.54	10,037.93	0.00
Paydown	02/15/2023	89236XAC0	3,605.85	Toyota Auto Receivables 2020-D A3 0.35% Due 1/15/2025	100.000		3,605.85	9.33	3,615.18	0.00
Paydown	02/15/2023	89237VAB5	5,087.97	Toyota Auto Receivables Trust 2020-C A3 0.44% Due 10/15/2024	100.000		5,087.97	13.73	5,101.70	0.00
Paydown	02/15/2023	89238JAC9	0.00	Toyota Auto Receivables Trust 2021-D A3 0.71% Due 4/15/2026	100.000		0.00	62.13	62.13	0.00
Paydown	02/15/2023	89240BAC2	8,210.08	Toyota Auto Receivables Owners 2021-A A3 0.26% Due 5/15/2025	100.000		8,210.08	22.82	8,232.90	0.00
Paydown	02/16/2023	362554AC1	0.00	GM Financial Securitized Term 2021-4 A3 0.68% Due 9/16/2026	100.000		0.00	48.17	48.17	0.00
Paydown	02/16/2023	36265WAD5	0.00	GM Financial Securitized Auto 2022-3 A3 3.64% Due 4/16/2027	100.000		0.00	303.33	303.33	0.00
Paydown	02/16/2023	380146AC4	0.00	GM Financial Auto Receivables 2022-1 A3 1.26% Due 11/16/2026	100.000		0.00	78.75	78.75	0.00
Paydown	02/21/2023	36266FAC3	0.00	GM Financial Auto Lease Trust 2022-2 A3 3.42% Due 6/20/2025	100.000		0.00	513.00	513.00	0.00
Paydown	02/21/2023	43813GAC5	4,614.83	Honda Auto Receivables Trust 2021-1 A3 0.27% Due 4/21/2025	100.000		4,614.83	13.14	4,627.97	0.00
Paydown	02/21/2023	43813KAC6	9,069.23	Honda Auto Receivables Trust 2020-3 A3 0.37% Due 10/18/2024	100.000		9,069.23	26.48	9,095.71	0.00

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Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
DISPOSITIONS										
Paydown	02/21/2023	43813RAC1	3,548.22	Honda Auto Receivables 2020-1 A3 1.61% Due 4/22/2024	100.000		3,548.22	23.59	3,571.81	0.00
Paydown	02/21/2023	43815GAC3	0.00	Honda Auto Receivables Trust 2021-4 A3 0.88% Due 1/21/2026	100.000		0.00	84.33	84.33	0.00
Paydown	02/21/2023	43815PAC3	0.00	Honda Auto Receivables 2022-2 A3 3.73% Due 7/20/2026	100.000		0.00	357.46	357.46	0.00
Paydown	02/27/2023	05601XAC3	0.00	BMW Vehicle Lease Trust 2022-1 A3 1.1% Due 3/25/2025	100.000		0.00	100.83	100.83	0.00
Paydown	02/27/2023	09690AAC7	9,066.58	BMW Vehicle Lease Trust 2021-2 A3 0.33% Due 12/26/2024	100.000		9,066.58	25.56	9,092.14	0.00
Subtotal			80,179.22				80,179.22	4,185.02	84,364.24	0.00
Security Withdrawal	02/08/2023	60934N807	2,656.71	Federated Investors Govt Oblig Fund Inst.	1.000		2,656.71	0.00	2,656.71	0.00
Subtotal			2,656.71				2,656.71	0.00	2,656.71	0.00
TOTAL DISPOSITIONS			1,052,922.93				1,051,471.76	5,704.75	1,057,176.51	-1,493.15

OTHER TRANSACTIONS										
Interest	02/06/2023	857477BR3	115,000.00	State Street Bank Callable Note Cont 2/6/2025 1.746% Due 2/6/2026	0.000		1,003.95	0.00	1,003.95	0.00
Interest	02/09/2023	69371RR40	170,000.00	Paccar Financial Corp Note 0.5% Due 8/9/2024	0.000		425.00	0.00	425.00	0.00
Interest	02/12/2023	3137EAEPO	500,000.00	FHLMC Note 1.5% Due 2/12/2025	0.000		3,750.00	0.00	3,750.00	0.00
Interest	02/24/2023	3137EAEV7	525,000.00	FHLMC Note 0.25% Due 8/24/2023	0.000		656.25	0.00	656.25	0.00
Interest	02/28/2023	9128284Z0	800,000.00	US Treasury Note 2.75% Due 8/31/2025	0.000		11,000.00	0.00	11,000.00	0.00

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Transaction Type	Settlement Date	CUSIP	Quantity	Security Description	Price	Acq/Disp Yield	Amount	Interest Pur/Sold	Total Amount	Gain/Loss
OTHER TRANSACTIONS										
Interest	02/28/2023	91282CFH9	680,000.00	US Treasury Note 3.125% Due 8/31/2027	0.000		10,625.00	0.00	10,625.00	0.00
Subtotal			2,790,000.00				27,460.20	0.00	27,460.20	0.00
Dividend	02/02/2023	60934N807	35,899.71	Federated Investors Govt Oblig Fund Inst.	0.000		744.46	0.00	744.46	0.00
Subtotal			35,899.71				744.46	0.00	744.46	0.00
TOTAL OTHER TRANSACTIONS			2,825,899.71				28,204.66	0.00	28,204.66	0.00