

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Currency Gain/Loss

Gain/Loss on Cash Disbursements

Gain/loss adjustments

European Union - EUR

29 Feb 24	AVERAGE BOOK COST ADJUSTMENT	0.000	0.11	0.00	0.00	0.00	0.00	0.11	0.11
29 Feb 24	FOR EUR /	0.00							
Settled	AVERAGE BOOK COST ADJUSTMENT FOR EUR								
29 Feb 24	AVERAGE BOOK COST ADJUSTMENT	0.000	-0.51	0.00	0.00	0.00	0.00	-0.51	-0.51
29 Feb 24	FOR EUR /	0.00							
Settled	AVERAGE BOOK COST ADJUSTMENT FOR EUR								
31 Mar 24	AVERAGE BOOK COST ADJUSTMENT	0.000	-2.01	0.00	0.00	0.00	0.00	-2.01	-2.01
31 Mar 24	FOR EUR /	0.00							
Settled	AVERAGE BOOK COST ADJUSTMENT FOR EUR								
31 Mar 24	AVERAGE BOOK COST ADJUSTMENT	0.000	0.23	0.00	0.00	0.00	0.00	0.23	0.23
31 Mar 24	FOR EUR /	0.00							
Settled	AVERAGE BOOK COST ADJUSTMENT FOR EUR								
Total European Union - EUR			-2.18	0.00	0.00	0.00	0.00	-2.18	-2.18
Total gain/loss adjustments			-2.18	0.00	0.00	0.00	0.00	-2.18	-2.18
Total gain/loss on cash disbursements			-2.18	0.00	0.00	0.00	0.00	-2.18	-2.18
Total currency gain/loss		0.00	-2.18	0.00	0.00	0.00	0.00	-2.18	-2.18

Derivatives Commissions

Equities

Equity derivatives - futures

United States - USD

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Derivatives Commissions

Equities

Equity derivatives - futures

United States - USD

17 Jan 24	FUT MAR 24 CBT DJ REALEST	0.000	-36.00	0.00	0.00	0.00	-36.00	0.00	-36.00
17 Jan 24	CUSIP : 999599GH0 /DJEH4	0.00							
Settled	MAR 24 CBT DJ REALEST FUTURES COMMISSION PAID GMI/4A17013012								
11 Mar 24	FUT JUN 24 CBT DJ REALEST	0.000	-24.75	0.00	0.00	0.00	-24.75	0.00	-24.75
11 Mar 24	CUSIP : 999599GH0 /DJEM4	0.00							
Settled	JUN 24 CBT DJ REALEST FUTURES COMMISSION PAID GMI/4C11103260								
11 Mar 24	FUT MAR 24 CBT DJ REALEST	0.000	-24.75	0.00	0.00	0.00	-24.75	0.00	-24.75
11 Mar 24	CUSIP : 999599GH0 /DJEH4	0.00							
Settled	MAR 24 CBT DJ REALEST FUTURES COMMISSION PAID GMI/4C11103252								
13 Mar 24	FUT JUN 24 CBT DJ REALEST	0.000	-8.00	0.00	0.00	0.00	-8.00	0.00	-8.00
13 Mar 24	CUSIP : 999599GH0 /DJEM4	0.00							
Settled	JUN 24 CBT DJ REALEST FUTURES COMMISSION PAID GMI/4C13122500								
13 Mar 24	FUT JUN 24 CBT DJ REALEST	0.000	-8.00	0.00	0.00	0.00	-8.00	0.00	-8.00
13 Mar 24	CUSIP : 999599GH0 /DJEM4	0.00							
Settled	JUN 24 CBT DJ REALEST FUTURES COMMISSION PAID GMI/4C13122510								
14 Mar 24	FUT JUN 24 CBT DJ REALEST	0.000	-4.32	0.00	0.00	0.00	-4.32	0.00	-4.32
14 Mar 24	CUSIP : 999599GH0 /DJEM4	0.00							
Settled	JUN 24 CBT DJ REALEST FUTURES COMMISSION PAID GMI/4C14078660								
14 Mar 24	FUT JUN 24 CBT DJ REALEST	0.000	-6.48	0.00	0.00	0.00	-6.48	0.00	-6.48
14 Mar 24	CUSIP : 999599GH0 /DJEM4	0.00							
Settled									

◆ Investment Transaction Detail

Trade Date	Security Description	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Realized gain/loss	Total
Settle Date	Asset ID / Ticker							Translation	
Trade Status	Broker/Commission	Price							
	Narrative								

Derivatives Commissions

Equities

Equity derivatives - futures

United States - USD

JUN 24 CBT DJ REALEST FUTURES COMMISSION
PAID GMI/4C14078650

Total United States - USD			-112.30	0.00	0.00	0.00	-112.30	0.00	-112.30
Total equity derivatives - futures			-112.30	0.00	0.00	0.00	-112.30	0.00	-112.30
Total equities			-112.30	0.00	0.00	0.00	-112.30	0.00	-112.30

Fixed Income

Fixed income derivatives - futures

United States - USD

14 Feb 24	FUT MAR 24 CBT ULT TNOTE	0.000	-261.00	0.00	0.00	0.00	-261.00	0.00	-261.00
14 Feb 24	CUSIP : 999599GH0 /UXYH4	0.00							
Settled									
	MAR 24 CBT ULT TNOTE FUTURES COMMISSION PAID GMI/4B14004850								
23 Feb 24	FUT JUN 24 10 YR T-NOTES	0.000	-266.22	0.00	0.00	0.00	-266.22	0.00	-266.22
23 Feb 24	CUSIP : 999599GH0 /TYM4	0.00							
Settled									
	JUN 24 10 YR T-NOTES FUTURES COMMISSION PAID GMI/4B23220200								
23 Feb 24	FUT JUN 24 CBT 5Y T-NOTE	0.000	-2,324.70	0.00	0.00	0.00	-2,324.70	0.00	-2,324.70
23 Feb 24	CUSIP : 999599GH0 /FVM4	0.00							
Settled									
	JUN 24 CBT 5Y T-NOTE FUTURES COMMISSION PAID GMI/4B23220220								
23 Feb 24	FUT JUN 24 CBT UL T-BONDS	0.000	-1,131.60	0.00	0.00	0.00	-1,131.60	0.00	-1,131.60
23 Feb 24	CUSIP : 999599GH0 /WNNM4	0.00							
Settled									
	JUN 24 CBT UL T-BONDS FUTURES COMMISSION PAID GMI/4B23220160								
23 Feb 24	FUT JUN 24 CBT ULT TNOTE	0.000	-2,818.80	0.00	0.00	0.00	-2,818.80	0.00	-2,818.80
23 Feb 24	CUSIP : 999599GH0 /UXYM4	0.00							
Settled									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Derivatives Commissions

Fixed Income

Fixed income derivatives - futures

United States - USD

JUN 24 CBT ULT TNOTE FUTURES COMMISSION PAID GMI/4B23220140									
23 Feb 24	FUT JUN 24 U.S. T-BONDS	0.000	-938.00	0.00	0.00	0.00	-938.00	0.00	-938.00
23 Feb 24	CUSIP : 999599GH0 /USM4	0.00							
Settled									
JUN 24 U.S. T-BONDS FUTURES COMMISSION PAID GMI/4B23220180									
23 Feb 24	FUT MAR 24 10 YR T-NOTES	0.000	-284.49	0.00	0.00	0.00	-284.49	0.00	-284.49
23 Feb 24	CUSIP : 999599GH0 /TYH4	0.00							
Settled									
MAR 24 10 YR T-NOTES FUTURES COMMISSION PAID GMI/4B23220192									
23 Feb 24	FUT MAR 24 CBT 5Y T-NOTE	0.000	-2,398.50	0.00	0.00	0.00	-2,398.50	0.00	-2,398.50
23 Feb 24	CUSIP : 999599GH0 /FVH4	0.00							
Settled									
MAR 24 CBT 5Y T-NOTE FUTURES COMMISSION PAID GMI/4B23220212									
23 Feb 24	FUT MAR 24 CBT UL T-BONDS	0.000	-1,208.88	0.00	0.00	0.00	-1,208.88	0.00	-1,208.88
23 Feb 24	CUSIP : 999599GH0 /WVH4	0.00							
Settled									
MAR 24 CBT UL T-BONDS FUTURES COMMISSION PAID GMI/4B23220152									
23 Feb 24	FUT MAR 24 CBT ULT TNOTE	0.000	-2,818.80	0.00	0.00	0.00	-2,818.80	0.00	-2,818.80
23 Feb 24	CUSIP : 999599GH0 /UXYH4	0.00							
Settled									
MAR 24 CBT ULT TNOTE FUTURES COMMISSION PAID GMI/4B23220132									
23 Feb 24	FUT MAR 24 U.S. T-BONDS	0.000	-938.00	0.00	0.00	0.00	-938.00	0.00	-938.00
23 Feb 24	CUSIP : 999599GH0 /USH4	0.00							
Settled									
MAR 24 U.S. T-BONDS FUTURES COMMISSION PAID GMI/4B23220172									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Derivatives Commissions

Fixed Income

Fixed income derivatives - futures

United States - USD

29 Feb 24	FUT JUN 24 CBT ULT TNOTE	0.000	-391.50	0.00	0.00	0.00	-391.50	0.00	-391.50
29 Feb 24	CUSIP : 999599GH0 /UXYM4	0.00							
Settled	JUN 24 CBT ULT TNOTE FUTURES COMMISSION PAID GMI/4B29007540								
Total United States - USD			-15,780.49	0.00	0.00	0.00	-15,780.49	0.00	-15,780.49
Total fixed income derivatives - futures			-15,780.49	0.00	0.00	0.00	-15,780.49	0.00	-15,780.49
Total fixed income			-15,780.49	0.00	0.00	0.00	-15,780.49	0.00	-15,780.49
Total derivatives commissions			0.00	-15,892.79	0.00	0.00	-15,892.79	0.00	-15,892.79

Derivatives Deliveries

Equities

Equity derivatives - futures

United States - USD

17 Jan 24	FUT MAR 24 CBT DJ REALEST	-9.000	307,098.00	0.00	0.00	-307,186.50	-88.50	0.00	-88.50
17 Jan 24	CUSIP : 999599GH0 /DJEH4	341.22							
Settled	DERIVATIVES FUTURES CLOSE								
11 Mar 24	FUT MAR 24 CBT DJ REALEST	-9.000	315,180.00	0.00	0.00	-307,186.50	7,993.50	0.00	7,993.50
11 Mar 24	CUSIP : 999599GH0 /DJEH4	350.20							
Settled	DERIVATIVES FUTURES CLOSE								
Total United States - USD			622,278.00	0.00	0.00	-614,373.00	7,905.00	0.00	7,905.00
Total equity derivatives - futures			622,278.00	0.00	0.00	-614,373.00	7,905.00	0.00	7,905.00
Total equities			622,278.00	0.00	0.00	-614,373.00	7,905.00	0.00	7,905.00

Fixed Income

Accounting Statements

Account number ILFRAL

01 Jan 24 - 31 Mar 24

IL FIREFIGHTERS PENSION ALL

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◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Derivatives Deliveries

Fixed Income

Fixed income derivatives - futures

United States - USD

23 Feb 24	FUT JUN 24 CBT 5Y T-NOTE	-945.000	100,827,067.95	0.00	0.00	-100,827,067.95	0.00	0.00	0.00
23 Feb 24	CUSIP : 999599GH0 /FVM4	106.69531							
Settled	DERIVATIVES FUTURES								
23 Feb 24	FUT MAR 24 10 YR T-NOTES	-109.000	11,935,386.64	0.00	0.00	-11,916,763.99	18,622.65	0.00	18,622.65
23 Feb 24	CUSIP : 999599GH0 /TYH4	109.49896							
Settled	DERIVATIVES FUTURES CLOSE								
23 Feb 24	FUT MAR 24 CBT UL T-BONDS	-438.000	54,355,041.95	0.00	0.00	-53,605,468.75	749,573.20	0.00	749,573.20
23 Feb 24	CUSIP : 999599GH0 /WNH4	124.0982693							
Settled	DERIVATIVES FUTURES CLOSE								
23 Feb 24	FUT MAR 24 CBT ULT TNOTE	-1,080.000	122,377,500.00	0.00	0.00	-122,040,441.80	337,058.20	0.00	337,058.20
23 Feb 24	CUSIP : 999599GH0 /UXYH4	113.3125							
Settled	DERIVATIVES FUTURES CLOSE								
23 Feb 24	FUT MAR 24 U.S. T-BONDS	-350.000	41,321,875.00	0.00	0.00	-40,507,578.12	814,296.88	0.00	814,296.88
23 Feb 24	CUSIP : 999599GH0 /USH4	118.0625							
Settled	DERIVATIVES FUTURES CLOSE								
Total United States - USD			330,816,871.54	0.00	0.00	-328,897,320.61	1,919,550.93	0.00	1,919,550.93
Total fixed income derivatives - futures			330,816,871.54	0.00	0.00	-328,897,320.61	1,919,550.93	0.00	1,919,550.93
Total fixed income			330,816,871.54	0.00	0.00	-328,897,320.61	1,919,550.93	0.00	1,919,550.93

Derivative Offsets

Equity futures

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Derivatives Deliveries

Derivative Offsets

Equity futures

United States - USD

11 Mar 24	FUT JUN 24 CBT DJ REALEST	-9.000	316,962.00	0.00	0.00	-316,962.00	0.00	0.00	0.00
11 Mar 24	CUSIP : 999599GH0 /DJEM4L	352.18							
Settled	DERIVATIVES FUTURES								
13 Mar 24	FUT JUN 24 CBT DJ REALEST	-2.000	69,534.00	0.00	0.00	-69,534.00	0.00	0.00	0.00
13 Mar 24	CUSIP : 999599GH0 /DJEM4L	347.67							
Settled	DERIVATIVES FUTURES								
13 Mar 24	FUT JUN 24 CBT DJ REALEST	-2.000	69,554.00	0.00	0.00	-69,554.00	0.00	0.00	0.00
13 Mar 24	CUSIP : 999599GH0 /DJEM4L	347.77							
Settled	DERIVATIVES FUTURES								
14 Mar 24	FUT JUN 24 CBT DJ REALEST	-2.000	68,400.00	0.00	0.00	-68,400.00	0.00	0.00	0.00
14 Mar 24	CUSIP : 999599GH0 /DJEM4L	342.00							
Settled	DERIVATIVES FUTURES								
14 Mar 24	FUT JUN 24 CBT DJ REALEST	-3.000	102,540.00	0.00	0.00	-102,540.00	0.00	0.00	0.00
14 Mar 24	CUSIP : 999599GH0 /DJEM4L	341.80							
Settled	DERIVATIVES FUTURES								
Total United States - USD			626,990.00	0.00	0.00	-626,990.00	0.00	0.00	0.00
Total equity futures			626,990.00	0.00	0.00	-626,990.00	0.00	0.00	0.00

Fixed income futures

United States - USD

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Principal	Transaction Amount			Cost	Realized gain/loss		Total
				Accrued Interest	Adjustment Amt	Market		Translation		
Settle Date	Broker/Commission	Price								
Trade Status	Narrative									

Derivatives Deliveries

Derivative Offsets

Fixed income futures

United States - USD

14 Feb 24	FUT MAR 24 CBT ULT TNOTE	-100.000	11,400,000.00	0.00	0.00	-11,400,000.00	0.00	0.00	0.00
14 Feb 24	CUSIP : 999599GH0 /UXYH4L	114.00							
Settled	DERIVATIVES FUTURES								
23 Feb 24	FUT JUN 24 10 YR T-NOTES	-102.000	11,221,594.26	0.00	0.00	-11,221,594.26	0.00	0.00	0.00
23 Feb 24	CUSIP : 999599GH0 /TYM4L	110.01563							
Settled	DERIVATIVES FUTURES								
23 Feb 24	FUT JUN 24 CBT UL T-BONDS	-410.000	51,618,359.38	0.00	0.00	-51,618,359.38	0.00	0.00	0.00
23 Feb 24	CUSIP : 999599GH0 /WNNM4L	125.8984375							
Settled	DERIVATIVES FUTURES								
23 Feb 24	FUT JUN 24 CBT ULT TNOTE	-1,080.000	122,578,952.40	0.00	0.00	-122,578,952.40	0.00	0.00	0.00
23 Feb 24	CUSIP : 999599GH0 /UXYM4L	113.49903							
Settled	DERIVATIVES FUTURES								
23 Feb 24	FUT JUN 24 U.S. T-BONDS	-350.000	41,326,815.78	0.00	0.00	-41,326,815.78	0.00	0.00	0.00
23 Feb 24	CUSIP : 999599GH0 /USM4L	118.0766165							
Settled	DERIVATIVES FUTURES								
23 Feb 24	FUT MAR 24 CBT 5Y T-NOTE	-975.000	103,640,618.25	0.00	0.00	-103,768,947.75	-128,329.50	0.00	-128,329.50
23 Feb 24	CUSIP : 999599GH0 /FVH4L	106.29807							
Settled	DERIVATIVES FUTURES CLOSE								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Principal	Transaction Amount			Realized gain/loss		
				Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Derivatives Deliveries

Derivative Offsets

Fixed income futures

United States - USD

29 Feb 24	FUT JUN 24 CBT ULT TNOTE	-150.000	17,139,844.50	0.00	0.00	-17,139,844.50	0.00	0.00	0.00
29 Feb 24	CUSIP : 999599GH0 /UXYM4L	114.26563							
Settled	DERIVATIVES FUTURES								
Total United States - USD			358,926,184.57	0.00	0.00	-359,054,514.07	-128,329.50	0.00	-128,329.50
Total fixed income futures			358,926,184.57	0.00	0.00	-359,054,514.07	-128,329.50	0.00	-128,329.50
Total derivative offsets			359,553,174.57	0.00	0.00	-359,681,504.07	-128,329.50	0.00	-128,329.50
Total derivatives deliveries		-6,125.00	690,992,324.11	0.00	0.00	-689,193,197.68	1,799,126.43	0.00	1,799,126.43

Derivatives Receipts

Equities

Equity derivatives - futures

United States - USD

11 Mar 24	FUT JUN 24 CBT DJ REALEST	9.000	-316,962.00	0.00	0.00	316,962.00	0.00	0.00	0.00
11 Mar 24	CUSIP : 999599GH0 /DJEM4	352.18							
Settled	DERIVATIVES FUTURES								
13 Mar 24	FUT JUN 24 CBT DJ REALEST	2.000	-69,554.00	0.00	0.00	69,554.00	0.00	0.00	0.00
13 Mar 24	CUSIP : 999599GH0 /DJEM4	347.77							
Settled	DERIVATIVES FUTURES								
13 Mar 24	FUT JUN 24 CBT DJ REALEST	2.000	-69,534.00	0.00	0.00	69,534.00	0.00	0.00	0.00
13 Mar 24	CUSIP : 999599GH0 /DJEM4	347.67							
Settled	DERIVATIVES FUTURES								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss	
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest
Trade Status	Broker/Commission	Price	Adjustment Amt	Cost
	Narrative		Market	Translation
				Total

Derivatives Receipts

Equities

Equity derivatives - futures

United States - USD

14 Mar 24	FUT JUN 24 CBT DJ REALEST	3.000	-102,540.00	0.00	0.00	102,540.00	0.00	0.00	0.00
14 Mar 24	CUSIP : 999599GH0 /DJEM4	341.80							
Settled	DERIVATIVES								
	FUTURES								

14 Mar 24	FUT JUN 24 CBT DJ REALEST	2.000	-68,400.00	0.00	0.00	68,400.00	0.00	0.00	0.00
14 Mar 24	CUSIP : 999599GH0 /DJEM4	342.00							
Settled	DERIVATIVES								
	FUTURES								

Total United States - USD			-626,990.00	0.00	0.00	626,990.00	0.00	0.00	0.00
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Total equity derivatives - futures			-626,990.00	0.00	0.00	626,990.00	0.00	0.00	0.00
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Total equities			-626,990.00	0.00	0.00	626,990.00	0.00	0.00	0.00
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Fixed Income

Fixed income derivatives - futures

United States - USD

14 Feb 24	FUT MAR 24 CBT ULT TNOTE	100.000	-11,400,000.00	0.00	0.00	11,400,000.00	0.00	0.00	0.00
14 Feb 24	CUSIP : 999599GH0 /UXYH4	114.00							
Settled	DERIVATIVES								
	FUTURES								

23 Feb 24	FUT JUN 24 10 YR T-NOTES	102.000	-11,221,594.26	0.00	0.00	11,221,594.26	0.00	0.00	0.00
23 Feb 24	CUSIP : 999599GH0 /TYM4	110.01563							
Settled	DERIVATIVES								
	FUTURES								

23 Feb 24	FUT JUN 24 CBT UL T-BONDS	410.000	-51,618,359.38	0.00	0.00	51,618,359.38	0.00	0.00	0.00
23 Feb 24	CUSIP : 999599GH0 /WNM4	125.8984375							
Settled	DERIVATIVES								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Broker/Commission</u>								
	<u>Narrative</u>								

Derivatives Receipts

Fixed Income

Fixed income derivatives - futures

United States - USD

FUTURES

23 Feb 24	FUT JUN 24 CBT ULT TNOTE	1,080.000	-122,578,952.40	0.00	0.00	122,578,952.40	0.00	0.00	0.00
23 Feb 24	CUSIP : 999599GH0 /UXYM4	113.49903							
Settled	DERIVATIVES FUTURES								
23 Feb 24	FUT JUN 24 U.S. T-BONDS	350.000	-41,326,815.78	0.00	0.00	41,326,815.78	0.00	0.00	0.00
23 Feb 24	CUSIP : 999599GH0 /USM4	118.0766165							
Settled	DERIVATIVES FUTURES								
23 Feb 24	FUT MAR 24 CBT 5Y T-NOTE	975.000	-103,640,618.25	0.00	0.00	103,768,947.75	128,329.50	0.00	128,329.50
23 Feb 24	CUSIP : 999599GH0 /FVH4	106.29807							
Settled	DERIVATIVES FUTURES CLOSE								
29 Feb 24	FUT JUN 24 CBT ULT TNOTE	150.000	-17,139,844.50	0.00	0.00	17,139,844.50	0.00	0.00	0.00
29 Feb 24	CUSIP : 999599GH0 /UXYM4	114.26563							
Settled	DERIVATIVES FUTURES								
Total United States - USD			-358,926,184.57	0.00	0.00	359,054,514.07	128,329.50	0.00	128,329.50
Total fixed income derivatives - futures			-358,926,184.57	0.00	0.00	359,054,514.07	128,329.50	0.00	128,329.50
Total fixed income			-358,926,184.57	0.00	0.00	359,054,514.07	128,329.50	0.00	128,329.50

Derivative Offsets

Equity futures

United States - USD

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Derivatives Receipts

Derivative Offsets

Equity futures

United States - USD

17 Jan 24	FUT MAR 24 CBT DJ REALEST	9.000	-307,098.00	0.00	0.00	307,186.50	88.50	0.00	88.50
17 Jan 24	CUSIP : 999599GH0 /DJEH4L	341.22							
Settled	DERIVATIVES FUTURES CLOSE								
11 Mar 24	FUT MAR 24 CBT DJ REALEST	9.000	-315,180.00	0.00	0.00	307,186.50	-7,993.50	0.00	-7,993.50
11 Mar 24	CUSIP : 999599GH0 /DJEH4L	350.20							
Settled	DERIVATIVES FUTURES CLOSE								
Total United States - USD			-622,278.00	0.00	0.00	614,373.00	-7,905.00	0.00	-7,905.00
Total equity futures			-622,278.00	0.00	0.00	614,373.00	-7,905.00	0.00	-7,905.00

Fixed income futures

United States - USD

23 Feb 24	FUT JUN 24 CBT 5Y T-NOTE	945.000	-100,827,067.95	0.00	0.00	100,827,067.95	0.00	0.00	0.00
23 Feb 24	CUSIP : 999599GH0 /FVM4L	106.69531							
Settled	DERIVATIVES FUTURES								
23 Feb 24	FUT MAR 24 10 YR T-NOTES	109.000	-11,935,386.64	0.00	0.00	11,916,763.99	-18,622.65	0.00	-18,622.65
23 Feb 24	CUSIP : 999599GH0 /TYH4L	109.49896							
Settled	DERIVATIVES FUTURES CLOSE								
23 Feb 24	FUT MAR 24 CBT UL T-BONDS	438.000	-54,355,041.95	0.00	0.00	53,605,468.75	-749,573.20	0.00	-749,573.20
23 Feb 24	CUSIP : 999599GH0 /WNH4L	124.0982693							
Settled	DERIVATIVES FUTURES CLOSE								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Derivatives Receipts

Derivative Offsets

Fixed income futures

United States - USD

23 Feb 24	FUT MAR 24 CBT ULT TNOTE	1,080.000	-122,377,500.00	0.00	0.00	122,040,441.80	-337,058.20	0.00	-337,058.20
23 Feb 24	CUSIP : 999599GH0 /UXYH4L	113.3125							
Settled	DERIVATIVES FUTURES CLOSE								
23 Feb 24	FUT MAR 24 U.S. T-BONDS	350.000	-41,321,875.00	0.00	0.00	40,507,578.12	-814,296.88	0.00	-814,296.88
23 Feb 24	CUSIP : 999599GH0 /USH4L	118.0625							
Settled	DERIVATIVES FUTURES CLOSE								
Total United States - USD			-330,816,871.54	0.00	0.00	328,897,320.61	-1,919,550.93	0.00	-1,919,550.93
Total fixed income futures			-330,816,871.54	0.00	0.00	328,897,320.61	-1,919,550.93	0.00	-1,919,550.93
Total derivative offsets			-331,439,149.54	0.00	0.00	329,511,693.61	-1,927,455.93	0.00	-1,927,455.93
Total derivatives receipts			6,125.00	-690,992,324.11	0.00	689,193,197.68	-1,799,126.43	0.00	-1,799,126.43

Mark-to-Markets

Equities

Equity derivatives - futures

United States - USD

02 Jan 24	FUT MAR 24 CBT DJ REALEST	0.000	4,500.00	0.00	0.00	0.00	4,500.00	0.00	4,500.00
02 Jan 24	CUSIP : 999599GH0 /DJEH4	0.00							
Settled	MAR 24 CBT DJ REALEST FUTURES MARGIN GAIN GMI/3L15167190								
03 Jan 24	FUT MAR 24 CBT DJ REALEST	0.000	-15,660.00	0.00	0.00	0.00	-15,660.00	0.00	-15,660.00
03 Jan 24	CUSIP : 999599GH0 /DJEH4	0.00							
Settled	MAR 24 CBT DJ REALEST FUTURES MARGIN LOSS GMI/3L15167190								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Mark-to-Markets

Equities

Equity derivatives - futures

United States - USD

04 Jan 24	FUT MAR 24 CBT DJ REALEST	0.000	-1,800.00	0.00	0.00	0.00	-1,800.00	0.00	-1,800.00
04 Jan 24	CUSIP : 999599GH0 /DJEH4	0.00							
Settled	MAR 24 CBT DJ REALEST FUTURES MARGIN LOSS								
	GMI/3L15167190								
05 Jan 24	FUT MAR 24 CBT DJ REALEST	0.000	-1,980.00	0.00	0.00	0.00	-1,980.00	0.00	-1,980.00
05 Jan 24	CUSIP : 999599GH0 /DJEH4	0.00							
Settled	MAR 24 CBT DJ REALEST FUTURES MARGIN LOSS								
	GMI/3L15167190								
08 Jan 24	FUT MAR 24 CBT DJ REALEST	0.000	9,720.00	0.00	0.00	0.00	9,720.00	0.00	9,720.00
08 Jan 24	CUSIP : 999599GH0 /DJEH4	0.00							
Settled	MAR 24 CBT DJ REALEST FUTURES MARGIN GAIN								
	GMI/3L15167190								
09 Jan 24	FUT MAR 24 CBT DJ REALEST	0.000	-4,500.00	0.00	0.00	0.00	-4,500.00	0.00	-4,500.00
09 Jan 24	CUSIP : 999599GH0 /DJEH4	0.00							
Settled	MAR 24 CBT DJ REALEST FUTURES MARGIN LOSS								
	GMI/3L15167190								
10 Jan 24	FUT MAR 24 CBT DJ REALEST	0.000	900.00	0.00	0.00	0.00	900.00	0.00	900.00
10 Jan 24	CUSIP : 999599GH0 /DJEH4	0.00							
Settled	MAR 24 CBT DJ REALEST FUTURES MARGIN GAIN								
	GMI/3L15167190								
11 Jan 24	FUT MAR 24 CBT DJ REALEST	0.000	-6,480.00	0.00	0.00	0.00	-6,480.00	0.00	-6,480.00
11 Jan 24	CUSIP : 999599GH0 /DJEH4	0.00							
Settled	MAR 24 CBT DJ REALEST FUTURES MARGIN LOSS								
	GMI/3L15167190								
12 Jan 24	FUT MAR 24 CBT DJ REALEST	0.000	4,140.00	0.00	0.00	0.00	4,140.00	0.00	4,140.00
12 Jan 24	CUSIP : 999599GH0 /DJEH4	0.00							
Settled									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Mark-to-Markets

Equities

Equity derivatives - futures

United States - USD

MAR 24 CBT DJ REALEST FUTURES MARGIN GAIN GMI/3L15167190									
16 Jan 24	FUT MAR 24 CBT DJ REALEST	0.000	-4,860.00	0.00	0.00	0.00	-4,860.00	0.00	-4,860.00
16 Jan 24	CUSIP : 999599GH0 /DJEH4	0.00							
Settled									
MAR 24 CBT DJ REALEST FUTURES MARGIN LOSS GMI/3L15167190									
17 Jan 24	FUT MAR 24 CBT DJ REALEST	0.000	-11,682.00	0.00	0.00	0.00	-11,682.00	0.00	-11,682.00
17 Jan 24	CUSIP : 999599GH0 /DJEH4	0.00							
Settled									
MAR 24 CBT DJ REALEST FUTURES MARGIN LOSS GMI/3L15167190									
18 Jan 24	FUT MAR 24 CBT DJ REALEST	0.000	-1,800.00	0.00	0.00	0.00	-1,800.00	0.00	-1,800.00
18 Jan 24	CUSIP : 999599GH0 /DJEH4	0.00							
Settled									
MAR 24 CBT DJ REALEST FUTURES MARGIN LOSS GMI/3L15167190									
19 Jan 24	FUT MAR 24 CBT DJ REALEST	0.000	2,880.00	0.00	0.00	0.00	2,880.00	0.00	2,880.00
19 Jan 24	CUSIP : 999599GH0 /DJEH4	0.00							
Settled									
MAR 24 CBT DJ REALEST FUTURES MARGIN GAIN GMI/3L15167190									
22 Jan 24	FUT MAR 24 CBT DJ REALEST	0.000	1,800.00	0.00	0.00	0.00	1,800.00	0.00	1,800.00
22 Jan 24	CUSIP : 999599GH0 /DJEH4	0.00							
Settled									
MAR 24 CBT DJ REALEST FUTURES MARGIN GAIN GMI/3L15167190									
23 Jan 24	FUT MAR 24 CBT DJ REALEST	0.000	-1,890.00	0.00	0.00	0.00	-1,890.00	0.00	-1,890.00
23 Jan 24	CUSIP : 999599GH0 /DJEH4	0.00							
Settled									
MAR 24 CBT DJ REALEST FUTURES MARGIN LOSS GMI/3L15167190									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Mark-to-Markets

Equities

Equity derivatives - futures

United States - USD

24 Jan 24	FUT MAR 24 CBT DJ REALEST	0.000	-4,500.00	0.00	0.00	0.00	-4,500.00	0.00	-4,500.00
24 Jan 24	CUSIP : 999599GH0 /DJEH4	0.00							
Settled	MAR 24 CBT DJ REALEST FUTURES MARGIN LOSS								
	GMI/3L15167190								
25 Jan 24	FUT MAR 24 CBT DJ REALEST	0.000	3,600.00	0.00	0.00	0.00	3,600.00	0.00	3,600.00
25 Jan 24	CUSIP : 999599GH0 /DJEH4	0.00							
Settled	MAR 24 CBT DJ REALEST FUTURES MARGIN GAIN								
	GMI/3L15167190								
26 Jan 24	FUT MAR 24 CBT DJ REALEST	0.000	-990.00	0.00	0.00	0.00	-990.00	0.00	-990.00
26 Jan 24	CUSIP : 999599GH0 /DJEH4	0.00							
Settled	MAR 24 CBT DJ REALEST FUTURES MARGIN LOSS								
	GMI/3L15167190								
29 Jan 24	FUT MAR 24 CBT DJ REALEST	0.000	2,340.00	0.00	0.00	0.00	2,340.00	0.00	2,340.00
29 Jan 24	CUSIP : 999599GH0 /DJEH4	0.00							
Settled	MAR 24 CBT DJ REALEST FUTURES MARGIN GAIN								
	GMI/3L15167190								
30 Jan 24	FUT MAR 24 CBT DJ REALEST	0.000	-2,880.00	0.00	0.00	0.00	-2,880.00	0.00	-2,880.00
30 Jan 24	CUSIP : 999599GH0 /DJEH4	0.00							
Settled	MAR 24 CBT DJ REALEST FUTURES MARGIN LOSS								
	GMI/3L15167190								
31 Jan 24	FUT MAR 24 CBT DJ REALEST	0.000	-2,610.00	0.00	0.00	0.00	-2,610.00	0.00	-2,610.00
31 Jan 24	CUSIP : 999599GH0 /DJEH4	0.00							
Settled	MAR 24 CBT DJ REALEST FUTURES MARGIN LOSS								
	GMI/3L15167190								
01 Feb 24	FUT MAR 24 CBT DJ REALEST	0.000	5,220.00	0.00	0.00	0.00	5,220.00	0.00	5,220.00
01 Feb 24	CUSIP : 999599GH0 /DJEH4	0.00							
Settled									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Mark-to-Markets

Equities

Equity derivatives - futures

United States - USD

	MAR 24 CBT DJ REALEST FUTURES MARGIN GAIN GMI/3L15167190									
02 Feb 24	FUT MAR 24 CBT DJ REALEST	0.000	-4,050.00	0.00	0.00	0.00	-4,050.00	0.00	-4,050.00	
02 Feb 24	CUSIP : 999599GH0 /DJEH4	0.00								
Settled										
	MAR 24 CBT DJ REALEST FUTURES MARGIN LOSS GMI/3L15167190									
05 Feb 24	FUT MAR 24 CBT DJ REALEST	0.000	-6,300.00	0.00	0.00	0.00	-6,300.00	0.00	-6,300.00	
05 Feb 24	CUSIP : 999599GH0 /DJEH4	0.00								
Settled										
	MAR 24 CBT DJ REALEST FUTURES MARGIN LOSS GMI/3L15167190									
06 Feb 24	FUT MAR 24 CBT DJ REALEST	0.000	4,230.00	0.00	0.00	0.00	4,230.00	0.00	4,230.00	
06 Feb 24	CUSIP : 999599GH0 /DJEH4	0.00								
Settled										
	MAR 24 CBT DJ REALEST FUTURES MARGIN GAIN GMI/3L15167190									
07 Feb 24	FUT MAR 24 CBT DJ REALEST	0.000	-630.00	0.00	0.00	0.00	-630.00	0.00	-630.00	
07 Feb 24	CUSIP : 999599GH0 /DJEH4	0.00								
Settled										
	MAR 24 CBT DJ REALEST FUTURES MARGIN LOSS GMI/3L15167190									
08 Feb 24	FUT MAR 24 CBT DJ REALEST	0.000	2,250.00	0.00	0.00	0.00	2,250.00	0.00	2,250.00	
08 Feb 24	CUSIP : 999599GH0 /DJEH4	0.00								
Settled										
	MAR 24 CBT DJ REALEST FUTURES MARGIN GAIN GMI/3L15167190									
09 Feb 24	FUT MAR 24 CBT DJ REALEST	0.000	270.00	0.00	0.00	0.00	270.00	0.00	270.00	
09 Feb 24	CUSIP : 999599GH0 /DJEH4	0.00								
Settled										
	MAR 24 CBT DJ REALEST FUTURES MARGIN GAIN GMI/3L15167190									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Mark-to-Markets

Equities

Equity derivatives - futures

United States - USD

12 Feb 24	FUT MAR 24 CBT DJ REALEST	0.000	-360.00	0.00	0.00	0.00	-360.00	0.00	-360.00
12 Feb 24	CUSIP : 999599GH0 /DJEH4	0.00							
Settled	MAR 24 CBT DJ REALEST FUTURES MARGIN LOSS								
	GMI/3L15167190								
13 Feb 24	FUT MAR 24 CBT DJ REALEST	0.000	-6,030.00	0.00	0.00	0.00	-6,030.00	0.00	-6,030.00
13 Feb 24	CUSIP : 999599GH0 /DJEH4	0.00							
Settled	MAR 24 CBT DJ REALEST FUTURES MARGIN LOSS								
	GMI/3L15167190								
14 Feb 24	FUT MAR 24 CBT DJ REALEST	0.000	2,160.00	0.00	0.00	0.00	2,160.00	0.00	2,160.00
14 Feb 24	CUSIP : 999599GH0 /DJEH4	0.00							
Settled	MAR 24 CBT DJ REALEST FUTURES MARGIN GAIN								
	GMI/3L15167190								
15 Feb 24	FUT MAR 24 CBT DJ REALEST	0.000	6,840.00	0.00	0.00	0.00	6,840.00	0.00	6,840.00
15 Feb 24	CUSIP : 999599GH0 /DJEH4	0.00							
Settled	MAR 24 CBT DJ REALEST FUTURES MARGIN GAIN								
	GMI/3L15167190								
16 Feb 24	FUT MAR 24 CBT DJ REALEST	0.000	-3,060.00	0.00	0.00	0.00	-3,060.00	0.00	-3,060.00
16 Feb 24	CUSIP : 999599GH0 /DJEH4	0.00							
Settled	MAR 24 CBT DJ REALEST FUTURES MARGIN LOSS								
	GMI/3L15167190								
20 Feb 24	FUT MAR 24 CBT DJ REALEST	0.000	-720.00	0.00	0.00	0.00	-720.00	0.00	-720.00
20 Feb 24	CUSIP : 999599GH0 /DJEH4	0.00							
Settled	MAR 24 CBT DJ REALEST FUTURES MARGIN LOSS								
	GMI/3L15167190								
21 Feb 24	FUT MAR 24 CBT DJ REALEST	0.000	1,980.00	0.00	0.00	0.00	1,980.00	0.00	1,980.00
21 Feb 24	CUSIP : 999599GH0 /DJEH4	0.00							
Settled									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Mark-to-Markets

Equities

Equity derivatives - futures

United States - USD

	MAR 24 CBT DJ REALEST FUTURES MARGIN GAIN GMI/3L15167190								
22 Feb 24	FUT MAR 24 CBT DJ REALEST	0.000	360.00	0.00	0.00	0.00	360.00	0.00	360.00
22 Feb 24	CUSIP : 999599GH0 /DJEH4	0.00							
Settled									
	MAR 24 CBT DJ REALEST FUTURES MARGIN GAIN GMI/3L15167190								
23 Feb 24	FUT MAR 24 CBT DJ REALEST	0.000	90.00	0.00	0.00	0.00	90.00	0.00	90.00
23 Feb 24	CUSIP : 999599GH0 /DJEH4	0.00							
Settled									
	MAR 24 CBT DJ REALEST FUTURES MARGIN GAIN GMI/3L15167190								
26 Feb 24	FUT MAR 24 CBT DJ REALEST	0.000	-3,420.00	0.00	0.00	0.00	-3,420.00	0.00	-3,420.00
26 Feb 24	CUSIP : 999599GH0 /DJEH4	0.00							
Settled									
	MAR 24 CBT DJ REALEST FUTURES MARGIN LOSS GMI/3L15167190								
27 Feb 24	FUT MAR 24 CBT DJ REALEST	0.000	450.00	0.00	0.00	0.00	450.00	0.00	450.00
27 Feb 24	CUSIP : 999599GH0 /DJEH4	0.00							
Settled									
	MAR 24 CBT DJ REALEST FUTURES MARGIN GAIN GMI/3L15167190								
28 Feb 24	FUT MAR 24 CBT DJ REALEST	0.000	2,970.00	0.00	0.00	0.00	2,970.00	0.00	2,970.00
28 Feb 24	CUSIP : 999599GH0 /DJEH4	0.00							
Settled									
	MAR 24 CBT DJ REALEST FUTURES MARGIN GAIN GMI/3L15167190								
29 Feb 24	FUT MAR 24 CBT DJ REALEST	0.000	2,880.00	0.00	0.00	0.00	2,880.00	0.00	2,880.00
29 Feb 24	CUSIP : 999599GH0 /DJEH4	0.00							
Settled									
	MAR 24 CBT DJ REALEST FUTURES MARGIN GAIN GMI/3L15167190								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Mark-to-Markets

Equities

Equity derivatives - futures

United States - USD

01 Mar 24	FUT MAR 24 CBT DJ REALEST	0.000	2,970.00	0.00	0.00	0.00	2,970.00	0.00	2,970.00
01 Mar 24	CUSIP : 999599GH0 /DJEH4	0.00							
Settled	MAR 24 CBT DJ REALEST FUTURES MARGIN GAIN GMI/3L15167190								
04 Mar 24	FUT MAR 24 CBT DJ REALEST	0.000	3,150.00	0.00	0.00	0.00	3,150.00	0.00	3,150.00
04 Mar 24	CUSIP : 999599GH0 /DJEH4	0.00							
Settled	MAR 24 CBT DJ REALEST FUTURES MARGIN GAIN GMI/3L15167190								
05 Mar 24	FUT MAR 24 CBT DJ REALEST	0.000	-3,690.00	0.00	0.00	0.00	-3,690.00	0.00	-3,690.00
05 Mar 24	CUSIP : 999599GH0 /DJEH4	0.00							
Settled	MAR 24 CBT DJ REALEST FUTURES MARGIN LOSS GMI/3L15167190								
06 Mar 24	FUT MAR 24 CBT DJ REALEST	0.000	1,260.00	0.00	0.00	0.00	1,260.00	0.00	1,260.00
06 Mar 24	CUSIP : 999599GH0 /DJEH4	0.00							
Settled	MAR 24 CBT DJ REALEST FUTURES MARGIN GAIN GMI/3L15167190								
07 Mar 24	FUT MAR 24 CBT DJ REALEST	0.000	90.00	0.00	0.00	0.00	90.00	0.00	90.00
07 Mar 24	CUSIP : 999599GH0 /DJEH4	0.00							
Settled	MAR 24 CBT DJ REALEST FUTURES MARGIN GAIN GMI/3L15167190								
08 Mar 24	FUT MAR 24 CBT DJ REALEST	0.000	3,420.00	0.00	0.00	0.00	3,420.00	0.00	3,420.00
08 Mar 24	CUSIP : 999599GH0 /DJEH4	0.00							
Settled	MAR 24 CBT DJ REALEST FUTURES MARGIN GAIN GMI/3L15167190								
11 Mar 24	FUT JUN 24 CBT DJ REALEST	0.000	-1,152.00	0.00	0.00	0.00	-1,152.00	0.00	-1,152.00
11 Mar 24	CUSIP : 999599GH0 /DJEM4	0.00							
Settled									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Mark-to-Markets

Equities

Equity derivatives - futures

United States - USD

JUN 24 CBT DJ REALEST FUTURES MARGIN LOSS GMI/4C11103260									
12 Mar 24	FUT JUN 24 CBT DJ REALEST	0.000	-1,080.00	0.00	0.00	0.00	-1,080.00	0.00	-1,080.00
12 Mar 24	CUSIP : 999599GH0 /DJEM4	0.00							
Settled									
JUN 24 CBT DJ REALEST FUTURES MARGIN LOSS GMI/4C11103260									
13 Mar 24	FUT JUN 24 CBT DJ REALEST	0.000	-1,938.00	0.00	0.00	0.00	-1,938.00	0.00	-1,938.00
13 Mar 24	CUSIP : 999599GH0 /DJEM4	0.00							
Settled									
JUN 24 CBT DJ REALEST FUTURES MARGIN LOSS GMI/4C11103260									
14 Mar 24	FUT JUN 24 CBT DJ REALEST	0.000	-7,040.00	0.00	0.00	0.00	-7,040.00	0.00	-7,040.00
14 Mar 24	CUSIP : 999599GH0 /DJEM4	0.00							
Settled									
JUN 24 CBT DJ REALEST FUTURES MARGIN LOSS GMI/4C13122510									
18 Mar 24	FUT JUN 24 CBT DJ REALEST	0.000	-900.00	0.00	0.00	0.00	-900.00	0.00	-900.00
18 Mar 24	CUSIP : 999599GH0 /DJEM4	0.00							
Settled									
JUN 24 CBT DJ REALEST FUTURES MARGIN LOSS GMI/4C14078660									
19 Mar 24	FUT JUN 24 CBT DJ REALEST	0.000	360.00	0.00	0.00	0.00	360.00	0.00	360.00
19 Mar 24	CUSIP : 999599GH0 /DJEM4	0.00							
Settled									
JUN 24 CBT DJ REALEST FUTURES MARGIN GAIN GMI/4C14078660									
20 Mar 24	FUT JUN 24 CBT DJ REALEST	0.000	3,240.00	0.00	0.00	0.00	3,240.00	0.00	3,240.00
20 Mar 24	CUSIP : 999599GH0 /DJEM4	0.00							
Settled									
JUN 24 CBT DJ REALEST FUTURES MARGIN GAIN GMI/4C14078660									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Mark-to-Markets

Equities

Equity derivatives - futures

United States - USD

21 Mar 24	FUT JUN 24 CBT DJ REALEST	0.000	3,960.00	0.00	0.00	0.00	3,960.00	0.00	3,960.00
21 Mar 24	CUSIP : 999599GH0 /DJEM4	0.00							
Settled	JUN 24 CBT DJ REALEST FUTURES MARGIN GAIN GMI/4C14078660								
22 Mar 24	FUT JUN 24 CBT DJ REALEST	0.000	-8,100.00	0.00	0.00	0.00	-8,100.00	0.00	-8,100.00
22 Mar 24	CUSIP : 999599GH0 /DJEM4	0.00							
Settled	JUN 24 CBT DJ REALEST FUTURES MARGIN LOSS GMI/4C14078660								
25 Mar 24	FUT JUN 24 CBT DJ REALEST	0.000	-3,060.00	0.00	0.00	0.00	-3,060.00	0.00	-3,060.00
25 Mar 24	CUSIP : 999599GH0 /DJEM4	0.00							
Settled	JUN 24 CBT DJ REALEST FUTURES MARGIN LOSS GMI/4C14078660								
26 Mar 24	FUT JUN 24 CBT DJ REALEST	0.000	-3,780.00	0.00	0.00	0.00	-3,780.00	0.00	-3,780.00
26 Mar 24	CUSIP : 999599GH0 /DJEM4	0.00							
Settled	JUN 24 CBT DJ REALEST FUTURES MARGIN LOSS GMI/4C14078660								
27 Mar 24	FUT JUN 24 CBT DJ REALEST	0.000	15,660.00	0.00	0.00	0.00	15,660.00	0.00	15,660.00
27 Mar 24	CUSIP : 999599GH0 /DJEM4	0.00							
Settled	JUN 24 CBT DJ REALEST FUTURES MARGIN GAIN GMI/4C14078660								
28 Mar 24	FUT JUN 24 CBT DJ REALEST	0.000	3,600.00	0.00	0.00	0.00	3,600.00	0.00	3,600.00
28 Mar 24	CUSIP : 999599GH0 /DJEM4	0.00							
Settled	JUN 24 CBT DJ REALEST FUTURES MARGIN GAIN GMI/4C14078660								
Total United States - USD			-19,652.00	0.00	0.00	0.00	-19,652.00	0.00	-19,652.00
Total equity derivatives - futures			-19,652.00	0.00	0.00	0.00	-19,652.00	0.00	-19,652.00
Total equities			-19,652.00	0.00	0.00	0.00	-19,652.00	0.00	-19,652.00

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss	
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest
Trade Status	Broker/Commission	Price	Adjustment Amt	Cost
	Narrative		Market	Translation
				Total

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

02 Jan 24	FUT MAR 24 10 YR T-NOTES	0.000	-64,718.75	0.00	0.00	0.00	-64,718.75	0.00	-64,718.75
02 Jan 24	CUSIP : 999599GH0 /TYH4	0.00							
Settled	MAR 24 10 YR T-NOTES FUTURES MARGIN LOSS								
	GMI/3K22046590								
02 Jan 24	FUT MAR 24 CBT 5Y T-NOTE	0.000	418,947.75	0.00	0.00	0.00	418,947.75	0.00	418,947.75
02 Jan 24	CUSIP : 999599GH0 /FVH4	0.00							
Settled	MAR 24 CBT 5Y T-NOTE FUTURES MARGIN GAIN								
	GMI/3K22046610								
02 Jan 24	FUT MAR 24 CBT UL T-BONDS	0.000	-657,000.00	0.00	0.00	0.00	-657,000.00	0.00	-657,000.00
02 Jan 24	CUSIP : 999599GH0 /WNH4	0.00							
Settled	MAR 24 CBT UL T-BONDS FUTURES MARGIN LOSS								
	GMI/3L05008080								
02 Jan 24	FUT MAR 24 CBT ULT TNOTE	0.000	-811,567.40	0.00	0.00	0.00	-811,567.40	0.00	-811,567.40
02 Jan 24	CUSIP : 999599GH0 /UXYH4	0.00							
Settled	MAR 24 CBT ULT TNOTE FUTURES MARGIN LOSS								
	GMI/3K22046530								
02 Jan 24	FUT MAR 24 U.S. T-BONDS	0.000	-393,750.00	0.00	0.00	0.00	-393,750.00	0.00	-393,750.00
02 Jan 24	CUSIP : 999599GH0 /USH4	0.00							
Settled	MAR 24 U.S. T-BONDS FUTURES MARGIN LOSS								
	GMI/3K22046570								
03 Jan 24	FUT MAR 24 10 YR T-NOTES	0.000	23,843.75	0.00	0.00	0.00	23,843.75	0.00	23,843.75
03 Jan 24	CUSIP : 999599GH0 /TYH4	0.00							
Settled	MAR 24 10 YR T-NOTES FUTURES MARGIN GAIN								
	GMI/3K22046590								
03 Jan 24	FUT MAR 24 CBT 5Y T-NOTE	0.000	-121,875.00	0.00	0.00	0.00	-121,875.00	0.00	-121,875.00
03 Jan 24	CUSIP : 999599GH0 /FVH4	0.00							
Settled									

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

	MAR 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS GMI/3K22046610								
03 Jan 24	FUT MAR 24 CBT UL T-BONDS	0.000	232,687.50	0.00	0.00	0.00	232,687.50	0.00	232,687.50
03 Jan 24	CUSIP : 999599GH0 /WNH4	0.00							
Settled									
	MAR 24 CBT UL T-BONDS FUTURES MARGIN GAIN GMI/3L05008080								
03 Jan 24	FUT MAR 24 CBT UL T-NOTE	0.000	352,192.40	0.00	0.00	0.00	352,192.40	0.00	352,192.40
03 Jan 24	CUSIP : 999599GH0 /UXYH4	0.00							
Settled									
	MAR 24 CBT UL T-NOTE FUTURES MARGIN GAIN GMI/3K22046530								
03 Jan 24	FUT MAR 24 U.S. T-BONDS	0.000	109,375.00	0.00	0.00	0.00	109,375.00	0.00	109,375.00
03 Jan 24	CUSIP : 999599GH0 /USH4	0.00							
Settled									
	MAR 24 U.S. T-BONDS FUTURES MARGIN GAIN GMI/3K22046570								
04 Jan 24	FUT MAR 24 10 YR T-NOTES	0.000	-57,906.25	0.00	0.00	0.00	-57,906.25	0.00	-57,906.25
04 Jan 24	CUSIP : 999599GH0 /TYH4	0.00							
Settled									
	MAR 24 10 YR T-NOTES FUTURES MARGIN LOSS GMI/3K22046590								
04 Jan 24	FUT MAR 24 CBT 5Y T-NOTE	0.000	350,385.75	0.00	0.00	0.00	350,385.75	0.00	350,385.75
04 Jan 24	CUSIP : 999599GH0 /FVH4	0.00							
Settled									
	MAR 24 CBT 5Y T-NOTE FUTURES MARGIN GAIN GMI/3K22046610								
04 Jan 24	FUT MAR 24 CBT UL T-BONDS	0.000	-780,187.50	0.00	0.00	0.00	-780,187.50	0.00	-780,187.50
04 Jan 24	CUSIP : 999599GH0 /WNH4	0.00							
Settled									
	MAR 24 CBT UL T-BONDS FUTURES MARGIN LOSS GMI/3L05008080								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss	
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest
Trade Status	Broker/Commission	Price	Adjustment Amt	Cost
	Narrative		Market	Translation
				Total

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

04 Jan 24	FUT MAR 24 CBT ULT TNOTE	0.000	-780,942.40	0.00	0.00	0.00	-780,942.40	0.00	-780,942.40
04 Jan 24	CUSIP : 999599GH0 /UXYH4	0.00							
Settled	MAR 24 CBT ULT TNOTE FUTURES MARGIN LOSS								
	GMI/3K22046530								
04 Jan 24	FUT MAR 24 U.S. T-BONDS	0.000	-448,437.50	0.00	0.00	0.00	-448,437.50	0.00	-448,437.50
04 Jan 24	CUSIP : 999599GH0 /USH4	0.00							
Settled	MAR 24 U.S. T-BONDS FUTURES MARGIN LOSS								
	GMI/3K22046570								
05 Jan 24	FUT MAR 24 10 YR T-NOTES	0.000	-28,953.67	0.00	0.00	0.00	-28,953.67	0.00	-28,953.67
05 Jan 24	CUSIP : 999599GH0 /TYH4	0.00							
Settled	MAR 24 10 YR T-NOTES FUTURES MARGIN LOSS								
	GMI/3K22046590								
05 Jan 24	FUT MAR 24 CBT 5Y T-NOTE	0.000	137,114.25	0.00	0.00	0.00	137,114.25	0.00	137,114.25
05 Jan 24	CUSIP : 999599GH0 /FVH4	0.00							
Settled	MAR 24 CBT 5Y T-NOTE FUTURES MARGIN GAIN								
	GMI/3K22046610								
05 Jan 24	FUT MAR 24 CBT UL T-BONDS	0.000	-561,187.50	0.00	0.00	0.00	-561,187.50	0.00	-561,187.50
05 Jan 24	CUSIP : 999599GH0 /WNH4	0.00							
Settled	MAR 24 CBT UL T-BONDS FUTURES MARGIN LOSS								
	GMI/3L05008080								
05 Jan 24	FUT MAR 24 CBT ULT TNOTE	0.000	-444,057.60	0.00	0.00	0.00	-444,057.60	0.00	-444,057.60
05 Jan 24	CUSIP : 999599GH0 /UXYH4	0.00							
Settled	MAR 24 CBT ULT TNOTE FUTURES MARGIN LOSS								
	GMI/3K22046530								
05 Jan 24	FUT MAR 24 U.S. T-BONDS	0.000	-284,375.00	0.00	0.00	0.00	-284,375.00	0.00	-284,375.00
05 Jan 24	CUSIP : 999599GH0 /USH4	0.00							
Settled									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

MAR 24 U.S. T-BONDS FUTURES MARGIN LOSS GMI/3K22046570									
08 Jan 24	FUT MAR 24 10 YR T-NOTES	0.000	35,766.17	0.00	0.00	0.00	35,766.17	0.00	35,766.17
08 Jan 24	CUSIP : 999599GH0 /TYH4	0.00							
Settled									
MAR 24 10 YR T-NOTES FUTURES MARGIN GAIN GMI/3K22046590									
08 Jan 24	FUT MAR 24 CBT 5Y T-NOTE	0.000	-228,520.50	0.00	0.00	0.00	-228,520.50	0.00	-228,520.50
08 Jan 24	CUSIP : 999599GH0 /FVH4	0.00							
Settled									
MAR 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS GMI/3K22046610									
08 Jan 24	FUT MAR 24 CBT UL T-BONDS	0.000	273,750.00	0.00	0.00	0.00	273,750.00	0.00	273,750.00
08 Jan 24	CUSIP : 999599GH0 /WNH4	0.00							
Settled									
MAR 24 CBT UL T-BONDS FUTURES MARGIN GAIN GMI/3L05008080									
08 Jan 24	FUT MAR 24 CBT ULT TNOTE	0.000	321,557.60	0.00	0.00	0.00	321,557.60	0.00	321,557.60
08 Jan 24	CUSIP : 999599GH0 /UXYH4	0.00							
Settled									
MAR 24 CBT ULT TNOTE FUTURES MARGIN GAIN GMI/3K22046530									
08 Jan 24	FUT MAR 24 U.S. T-BONDS	0.000	175,000.00	0.00	0.00	0.00	175,000.00	0.00	175,000.00
08 Jan 24	CUSIP : 999599GH0 /USH4	0.00							
Settled									
MAR 24 U.S. T-BONDS FUTURES MARGIN GAIN GMI/3K22046570									
09 Jan 24	FUT MAR 24 10 YR T-NOTES	0.000	-15,328.67	0.00	0.00	0.00	-15,328.67	0.00	-15,328.67
09 Jan 24	CUSIP : 999599GH0 /TYH4	0.00							
Settled									
MAR 24 10 YR T-NOTES FUTURES MARGIN LOSS GMI/3K22046590									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

09 Jan 24	FUT MAR 24 CBT 5Y T-NOTE	0.000	91,406.25	0.00	0.00	0.00	91,406.25	0.00	91,406.25
09 Jan 24	CUSIP : 999599GH0 /FVH4	0.00							
Settled	MAR 24 CBT 5Y T-NOTE FUTURES MARGIN GAIN GMI/3K22046610								
09 Jan 24	FUT MAR 24 CBT UL T-BONDS	0.000	-136,875.00	0.00	0.00	0.00	-136,875.00	0.00	-136,875.00
09 Jan 24	CUSIP : 999599GH0 /WNH4	0.00							
Settled	MAR 24 CBT UL T-BONDS FUTURES MARGIN LOSS GMI/3L05008080								
09 Jan 24	FUT MAR 24 CBT ULT TNOTE	0.000	-153,125.00	0.00	0.00	0.00	-153,125.00	0.00	-153,125.00
09 Jan 24	CUSIP : 999599GH0 /UXYH4	0.00							
Settled	MAR 24 CBT ULT TNOTE FUTURES MARGIN LOSS GMI/3K22046530								
09 Jan 24	FUT MAR 24 U.S. T-BONDS	0.000	-43,750.00	0.00	0.00	0.00	-43,750.00	0.00	-43,750.00
09 Jan 24	CUSIP : 999599GH0 /USH4	0.00							
Settled	MAR 24 U.S. T-BONDS FUTURES MARGIN LOSS GMI/3K22046570								
10 Jan 24	FUT MAR 24 10 YR T-NOTES	0.000	-3,406.25	0.00	0.00	0.00	-3,406.25	0.00	-3,406.25
10 Jan 24	CUSIP : 999599GH0 /TYH4	0.00							
Settled	MAR 24 10 YR T-NOTES FUTURES MARGIN LOSS GMI/3K22046590								
10 Jan 24	FUT MAR 24 CBT 5Y T-NOTE	0.000	15,239.25	0.00	0.00	0.00	15,239.25	0.00	15,239.25
10 Jan 24	CUSIP : 999599GH0 /FVH4	0.00							
Settled	MAR 24 CBT 5Y T-NOTE FUTURES MARGIN GAIN GMI/3K22046610								
10 Jan 24	FUT MAR 24 CBT UL T-BONDS	0.000	-177,937.50	0.00	0.00	0.00	-177,937.50	0.00	-177,937.50
10 Jan 24	CUSIP : 999599GH0 /WNH4	0.00							
Settled									

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss
Settle Date	Asset ID / Ticker	Shares/PAR	Translation
Trade Status	Broker/Commission	Price	Total
	Narrative	Principal	Accrued Interest
		Adjustment Amt	Cost
		Market	Market

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

	MAR 24 CBT UL T-BONDS FUTURES MARGIN LOSS GMI/3L05008080								
10 Jan 24	FUT MAR 24 CBT UL T-NOTE	0.000	-107,182.60	0.00	0.00	0.00	-107,182.60	0.00	-107,182.60
10 Jan 24	CUSIP : 999599GH0 /UXYH4	0.00							
Settled									
	MAR 24 CBT UL T-NOTE FUTURES MARGIN LOSS GMI/3K22046530								
10 Jan 24	FUT MAR 24 U.S. T-BONDS	0.000	-87,500.00	0.00	0.00	0.00	-87,500.00	0.00	-87,500.00
10 Jan 24	CUSIP : 999599GH0 /USH4	0.00							
Settled									
	MAR 24 U.S. T-BONDS FUTURES MARGIN LOSS GMI/3K22046570								
11 Jan 24	FUT MAR 24 10 YR T-NOTES	0.000	51,093.75	0.00	0.00	0.00	51,093.75	0.00	51,093.75
11 Jan 24	CUSIP : 999599GH0 /TYH4	0.00							
Settled									
	MAR 24 10 YR T-NOTES FUTURES MARGIN GAIN GMI/3K22046590								
11 Jan 24	FUT MAR 24 CBT 5Y T-NOTE	0.000	-388,479.00	0.00	0.00	0.00	-388,479.00	0.00	-388,479.00
11 Jan 24	CUSIP : 999599GH0 /FVH4	0.00							
Settled									
	MAR 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS GMI/3K22046610								
11 Jan 24	FUT MAR 24 CBT UL T-BONDS	0.000	164,250.00	0.00	0.00	0.00	164,250.00	0.00	164,250.00
11 Jan 24	CUSIP : 999599GH0 /WNH4	0.00							
Settled									
	MAR 24 CBT UL T-BONDS FUTURES MARGIN GAIN GMI/3L05008080								
11 Jan 24	FUT MAR 24 CBT UL T-NOTE	0.000	474,682.60	0.00	0.00	0.00	474,682.60	0.00	474,682.60
11 Jan 24	CUSIP : 999599GH0 /UXYH4	0.00							
Settled									
	MAR 24 CBT UL T-NOTE FUTURES MARGIN GAIN GMI/3K22046530								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

11 Jan 24	FUT MAR 24 U.S. T-BONDS	0.000	196,875.00	0.00	0.00	0.00	196,875.00	0.00	196,875.00
11 Jan 24	CUSIP : 999599GH0 /USH4	0.00							
Settled	MAR 24 U.S. T-BONDS FUTURES MARGIN GAIN GMI/3K22046570								
12 Jan 24	FUT MAR 24 10 YR T-NOTES	0.000	27,250.00	0.00	0.00	0.00	27,250.00	0.00	27,250.00
12 Jan 24	CUSIP : 999599GH0 /TYH4	0.00							
Settled	MAR 24 10 YR T-NOTES FUTURES MARGIN GAIN GMI/3K22046590								
12 Jan 24	FUT MAR 24 CBT 5Y T-NOTE	0.000	-274,218.75	0.00	0.00	0.00	-274,218.75	0.00	-274,218.75
12 Jan 24	CUSIP : 999599GH0 /FVH4	0.00							
Settled	MAR 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS GMI/3K22046610								
12 Jan 24	FUT MAR 24 CBT UL T-BONDS	0.000	-123,187.50	0.00	0.00	0.00	-123,187.50	0.00	-123,187.50
12 Jan 24	CUSIP : 999599GH0 /WNNH4	0.00							
Settled	MAR 24 CBT UL T-BONDS FUTURES MARGIN LOSS GMI/3L05008080								
12 Jan 24	FUT MAR 24 CBT ULT TNOTE	0.000	229,692.40	0.00	0.00	0.00	229,692.40	0.00	229,692.40
12 Jan 24	CUSIP : 999599GH0 /UXYH4	0.00							
Settled	MAR 24 CBT ULT TNOTE FUTURES MARGIN GAIN GMI/3K22046530								
12 Jan 24	FUT MAR 24 U.S. T-BONDS	0.000	54,687.50	0.00	0.00	0.00	54,687.50	0.00	54,687.50
12 Jan 24	CUSIP : 999599GH0 /USH4	0.00							
Settled	MAR 24 U.S. T-BONDS FUTURES MARGIN GAIN GMI/3K22046570								
16 Jan 24	FUT MAR 24 10 YR T-NOTES	0.000	-81,750.00	0.00	0.00	0.00	-81,750.00	0.00	-81,750.00
16 Jan 24	CUSIP : 999599GH0 /TYH4	0.00							
Settled									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

	MAR 24 10 YR T-NOTES FUTURES MARGIN LOSS GMI/3K22046590									
16 Jan 24	FUT MAR 24 CBT 5Y T-NOTE	0.000	457,031.25	0.00	0.00	0.00	457,031.25	0.00	457,031.25	
16 Jan 24	CUSIP : 999599GH0 /FVH4	0.00								
Settled										
	MAR 24 CBT 5Y T-NOTE FUTURES MARGIN GAIN GMI/3K22046610									
16 Jan 24	FUT MAR 24 CBT UL T-BONDS	0.000	-1,067,625.00	0.00	0.00	0.00	-1,067,625.00	0.00	-1,067,625.00	
16 Jan 24	CUSIP : 999599GH0 /WNH4	0.00								
Settled										
	MAR 24 CBT UL T-BONDS FUTURES MARGIN LOSS GMI/3L05008080									
16 Jan 24	FUT MAR 24 CBT UL TNOTE	0.000	-1,041,250.00	0.00	0.00	0.00	-1,041,250.00	0.00	-1,041,250.00	
16 Jan 24	CUSIP : 999599GH0 /UXYH4	0.00								
Settled										
	MAR 24 CBT UL TNOTE FUTURES MARGIN LOSS GMI/3K22046530									
16 Jan 24	FUT MAR 24 U.S. T-BONDS	0.000	-634,375.00	0.00	0.00	0.00	-634,375.00	0.00	-634,375.00	
16 Jan 24	CUSIP : 999599GH0 /USH4	0.00								
Settled										
	MAR 24 U.S. T-BONDS FUTURES MARGIN LOSS GMI/3K22046570									
17 Jan 24	FUT MAR 24 10 YR T-NOTES	0.000	-45,983.83	0.00	0.00	0.00	-45,983.83	0.00	-45,983.83	
17 Jan 24	CUSIP : 999599GH0 /TYH4	0.00								
Settled										
	MAR 24 10 YR T-NOTES FUTURES MARGIN LOSS GMI/3K22046590									
17 Jan 24	FUT MAR 24 CBT 5Y T-NOTE	0.000	396,093.75	0.00	0.00	0.00	396,093.75	0.00	396,093.75	
17 Jan 24	CUSIP : 999599GH0 /FVH4	0.00								
Settled										
	MAR 24 CBT 5Y T-NOTE FUTURES MARGIN GAIN GMI/3K22046610									

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss	
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest
Trade Status	Broker/Commission	Price	Adjustment Amt	Cost
	Narrative		Market	Translation
				Total

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

17 Jan 24	FUT MAR 24 CBT UL T-BONDS	0.000	-68,437.50	0.00	0.00	0.00	-68,437.50	0.00	-68,437.50
17 Jan 24	CUSIP : 999599GH0 /WNH4	0.00							
Settled	MAR 24 CBT UL T-BONDS FUTURES MARGIN LOSS								
	GMI/3L05008080								
17 Jan 24	FUT MAR 24 CBT UL T-NOTE	0.000	-352,192.40	0.00	0.00	0.00	-352,192.40	0.00	-352,192.40
17 Jan 24	CUSIP : 999599GH0 /UXYH4	0.00							
Settled	MAR 24 CBT UL T-NOTE FUTURES MARGIN LOSS								
	GMI/3K22046530								
17 Jan 24	FUT MAR 24 U.S. T-BONDS	0.000	-98,437.50	0.00	0.00	0.00	-98,437.50	0.00	-98,437.50
17 Jan 24	CUSIP : 999599GH0 /USH4	0.00							
Settled	MAR 24 U.S. T-BONDS FUTURES MARGIN LOSS								
	GMI/3K22046570								
18 Jan 24	FUT MAR 24 10 YR T-NOTES	0.000	-23,843.75	0.00	0.00	0.00	-23,843.75	0.00	-23,843.75
18 Jan 24	CUSIP : 999599GH0 /TYH4	0.00							
Settled	MAR 24 10 YR T-NOTES FUTURES MARGIN LOSS								
	GMI/3K22046590								
18 Jan 24	FUT MAR 24 CBT 5Y T-NOTE	0.000	91,406.25	0.00	0.00	0.00	91,406.25	0.00	91,406.25
18 Jan 24	CUSIP : 999599GH0 /FVH4	0.00							
Settled	MAR 24 CBT 5Y T-NOTE FUTURES MARGIN GAIN								
	GMI/3K22046610								
18 Jan 24	FUT MAR 24 CBT UL T-BONDS	0.000	-561,187.50	0.00	0.00	0.00	-561,187.50	0.00	-561,187.50
18 Jan 24	CUSIP : 999599GH0 /WNH4	0.00							
Settled	MAR 24 CBT UL T-BONDS FUTURES MARGIN LOSS								
	GMI/3L05008080								
18 Jan 24	FUT MAR 24 CBT UL T-NOTE	0.000	-352,182.60	0.00	0.00	0.00	-352,182.60	0.00	-352,182.60
18 Jan 24	CUSIP : 999599GH0 /UXYH4	0.00							
Settled									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

MAR 24 CBT ULT TNOTE FUTURES MARGIN LOSS GMI/3K22046530									
18 Jan 24	FUT MAR 24 U.S. T-BONDS	0.000	-306,250.00	0.00	0.00	0.00	-306,250.00	0.00	-306,250.00
18 Jan 24	CUSIP : 999599GH0 /USH4	0.00							
Settled									
MAR 24 U.S. T-BONDS FUTURES MARGIN LOSS GMI/3K22046570									
19 Jan 24	FUT MAR 24 10 YR T-NOTES	0.000	-8,516.17	0.00	0.00	0.00	-8,516.17	0.00	-8,516.17
19 Jan 24	CUSIP : 999599GH0 /TYH4	0.00							
Settled									
MAR 24 10 YR T-NOTES FUTURES MARGIN LOSS GMI/3K22046590									
19 Jan 24	FUT MAR 24 CBT 5Y T-NOTE	0.000	121,875.00	0.00	0.00	0.00	121,875.00	0.00	121,875.00
19 Jan 24	CUSIP : 999599GH0 /FVH4	0.00							
Settled									
MAR 24 CBT 5Y T-NOTE FUTURES MARGIN GAIN GMI/3K22046610									
19 Jan 24	FUT MAR 24 CBT UL T-BONDS	0.000	150,562.50	0.00	0.00	0.00	150,562.50	0.00	150,562.50
19 Jan 24	CUSIP : 999599GH0 /WNH4	0.00							
Settled									
MAR 24 CBT UL T-BONDS FUTURES MARGIN GAIN GMI/3L05008080									
19 Jan 24	FUT MAR 24 CBT ULT TNOTE	0.000	-30,625.00	0.00	0.00	0.00	-30,625.00	0.00	-30,625.00
19 Jan 24	CUSIP : 999599GH0 /UXYH4	0.00							
Settled									
MAR 24 CBT ULT TNOTE FUTURES MARGIN LOSS GMI/3K22046530									
19 Jan 24	FUT MAR 24 U.S. T-BONDS	0.000	32,812.50	0.00	0.00	0.00	32,812.50	0.00	32,812.50
19 Jan 24	CUSIP : 999599GH0 /USH4	0.00							
Settled									
MAR 24 U.S. T-BONDS FUTURES MARGIN GAIN GMI/3K22046570									

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss	
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest
Trade Status	Broker/Commission	Price	Adjustment Amt	Cost
	Narrative		Market	Translation
				Total

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

22 Jan 24	FUT MAR 24 10 YR T-NOTES	0.000	40,875.00	0.00	0.00	0.00	40,875.00	0.00	40,875.00
22 Jan 24	CUSIP : 999599GH0 /TYH4	0.00							
Settled	MAR 24 10 YR T-NOTES FUTURES MARGIN GAIN								
	GMI/3K22046590								
22 Jan 24	FUT MAR 24 CBT 5Y T-NOTE	0.000	-213,281.25	0.00	0.00	0.00	-213,281.25	0.00	-213,281.25
22 Jan 24	CUSIP : 999599GH0 /FVH4	0.00							
Settled	MAR 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS								
	GMI/3K22046610								
22 Jan 24	FUT MAR 24 CBT UL T-BONDS	0.000	355,875.00	0.00	0.00	0.00	355,875.00	0.00	355,875.00
22 Jan 24	CUSIP : 999599GH0 /WNH4	0.00							
Settled	MAR 24 CBT UL T-BONDS FUTURES MARGIN GAIN								
	GMI/3L05008080								
22 Jan 24	FUT MAR 24 CBT ULT TNOTE	0.000	444,057.60	0.00	0.00	0.00	444,057.60	0.00	444,057.60
22 Jan 24	CUSIP : 999599GH0 /UXYH4	0.00							
Settled	MAR 24 CBT ULT TNOTE FUTURES MARGIN GAIN								
	GMI/3K22046530								
22 Jan 24	FUT MAR 24 U.S. T-BONDS	0.000	251,562.50	0.00	0.00	0.00	251,562.50	0.00	251,562.50
22 Jan 24	CUSIP : 999599GH0 /USH4	0.00							
Settled	MAR 24 U.S. T-BONDS FUTURES MARGIN GAIN								
	GMI/3K22046570								
23 Jan 24	FUT MAR 24 10 YR T-NOTES	0.000	-30,656.25	0.00	0.00	0.00	-30,656.25	0.00	-30,656.25
23 Jan 24	CUSIP : 999599GH0 /TYH4	0.00							
Settled	MAR 24 10 YR T-NOTES FUTURES MARGIN LOSS								
	GMI/3K22046590								
23 Jan 24	FUT MAR 24 CBT 5Y T-NOTE	0.000	137,114.25	0.00	0.00	0.00	137,114.25	0.00	137,114.25
23 Jan 24	CUSIP : 999599GH0 /FVH4	0.00							
Settled									

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss	
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest
Trade Status	Broker/Commission	Price	Adjustment Amt	Cost
	Narrative		Market	Translation
				Total

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

MAR 24 CBT 5Y T-NOTE FUTURES MARGIN GAIN GMI/3K22046610				
23 Jan 24	FUT MAR 24 CBT UL T-BONDS	0.000	-574,875.00	0.00
23 Jan 24	CUSIP : 999599GH0 /WNH4	0.00		
Settled				
MAR 24 CBT UL T-BONDS FUTURES MARGIN LOSS GMI/3L05008080				
23 Jan 24	FUT MAR 24 CBT UL T-NOTE	0.000	-413,432.60	0.00
23 Jan 24	CUSIP : 999599GH0 /UXYH4	0.00		
Settled				
MAR 24 CBT UL T-NOTE FUTURES MARGIN LOSS GMI/3K22046530				
23 Jan 24	FUT MAR 24 U.S. T-BONDS	0.000	-317,187.50	0.00
23 Jan 24	CUSIP : 999599GH0 /USH4	0.00		
Settled				
MAR 24 U.S. T-BONDS FUTURES MARGIN LOSS GMI/3K22046570				
24 Jan 24	FUT MAR 24 10 YR T-NOTES	0.000	-27,250.00	0.00
24 Jan 24	CUSIP : 999599GH0 /TYH4	0.00		
Settled				
MAR 24 10 YR T-NOTES FUTURES MARGIN LOSS GMI/3K22046590				
24 Jan 24	FUT MAR 24 CBT 5Y T-NOTE	0.000	152,343.75	0.00
24 Jan 24	CUSIP : 999599GH0 /FVH4	0.00		
Settled				
MAR 24 CBT 5Y T-NOTE FUTURES MARGIN GAIN GMI/3K22046610				
24 Jan 24	FUT MAR 24 CBT UL T-BONDS	0.000	-273,750.00	0.00
24 Jan 24	CUSIP : 999599GH0 /WNH4	0.00		
Settled				
MAR 24 CBT UL T-BONDS FUTURES MARGIN LOSS GMI/3L05008080				

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

24 Jan 24	FUT MAR 24 CBT ULT TNOTE	0.000	-336,875.00	0.00	0.00	0.00	-336,875.00	0.00	-336,875.00
24 Jan 24	CUSIP : 999599GH0 /UXYH4	0.00							
Settled	MAR 24 CBT ULT TNOTE FUTURES MARGIN LOSS								
	GMI/3K22046530								
24 Jan 24	FUT MAR 24 U.S. T-BONDS	0.000	-207,812.50	0.00	0.00	0.00	-207,812.50	0.00	-207,812.50
24 Jan 24	CUSIP : 999599GH0 /USH4	0.00							
Settled	MAR 24 U.S. T-BONDS FUTURES MARGIN LOSS								
	GMI/3K22046570								
25 Jan 24	FUT MAR 24 10 YR T-NOTES	0.000	37,468.75	0.00	0.00	0.00	37,468.75	0.00	37,468.75
25 Jan 24	CUSIP : 999599GH0 /TYH4	0.00							
Settled	MAR 24 10 YR T-NOTES FUTURES MARGIN GAIN								
	GMI/3K22046590								
25 Jan 24	FUT MAR 24 CBT 5Y T-NOTE	0.000	-236,135.25	0.00	0.00	0.00	-236,135.25	0.00	-236,135.25
25 Jan 24	CUSIP : 999599GH0 /FVH4	0.00							
Settled	MAR 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS								
	GMI/3K22046610								
25 Jan 24	FUT MAR 24 CBT UL T-BONDS	0.000	328,500.00	0.00	0.00	0.00	328,500.00	0.00	328,500.00
25 Jan 24	CUSIP : 999599GH0 /WNH4	0.00							
Settled	MAR 24 CBT UL T-BONDS FUTURES MARGIN GAIN								
	GMI/3L05008080								
25 Jan 24	FUT MAR 24 CBT ULT TNOTE	0.000	413,432.60	0.00	0.00	0.00	413,432.60	0.00	413,432.60
25 Jan 24	CUSIP : 999599GH0 /UXYH4	0.00							
Settled	MAR 24 CBT ULT TNOTE FUTURES MARGIN GAIN								
	GMI/3K22046530								
25 Jan 24	FUT MAR 24 U.S. T-BONDS	0.000	207,812.50	0.00	0.00	0.00	207,812.50	0.00	207,812.50
25 Jan 24	CUSIP : 999599GH0 /USH4	0.00							
Settled									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

	MAR 24 U.S. T-BONDS FUTURES MARGIN GAIN GMI/3K22046570									
26 Jan 24	FUT MAR 24 10 YR T-NOTES	0.000	-30,656.25	0.00	0.00	0.00	-30,656.25	0.00	-30,656.25	
26 Jan 24	CUSIP : 999599GH0 /TYH4	0.00								
Settled										
	MAR 24 10 YR T-NOTES FUTURES MARGIN LOSS GMI/3K22046590									
26 Jan 24	FUT MAR 24 CBT 5Y T-NOTE	0.000	190,427.25	0.00	0.00	0.00	190,427.25	0.00	190,427.25	
26 Jan 24	CUSIP : 999599GH0 /FVH4	0.00								
Settled										
	MAR 24 CBT 5Y T-NOTE FUTURES MARGIN GAIN GMI/3K22046610									
26 Jan 24	FUT MAR 24 CBT UL T-BONDS	0.000	-82,125.00	0.00	0.00	0.00	-82,125.00	0.00	-82,125.00	
26 Jan 24	CUSIP : 999599GH0 /WNH4	0.00								
Settled										
	MAR 24 CBT UL T-BONDS FUTURES MARGIN LOSS GMI/3L05008080									
26 Jan 24	FUT MAR 24 CBT UL TNOTE	0.000	-290,932.60	0.00	0.00	0.00	-290,932.60	0.00	-290,932.60	
26 Jan 24	CUSIP : 999599GH0 /UXYH4	0.00								
Settled										
	MAR 24 CBT UL TNOTE FUTURES MARGIN LOSS GMI/3K22046530									
26 Jan 24	FUT MAR 24 U.S. T-BONDS	0.000	-87,500.00	0.00	0.00	0.00	-87,500.00	0.00	-87,500.00	
26 Jan 24	CUSIP : 999599GH0 /USH4	0.00								
Settled										
	MAR 24 U.S. T-BONDS FUTURES MARGIN LOSS GMI/3K22046570									
29 Jan 24	FUT MAR 24 10 YR T-NOTES	0.000	52,797.42	0.00	0.00	0.00	52,797.42	0.00	52,797.42	
29 Jan 24	CUSIP : 999599GH0 /TYH4	0.00								
Settled										
	MAR 24 10 YR T-NOTES FUTURES MARGIN GAIN GMI/3K22046590									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

29 Jan 24	FUT MAR 24 CBT 5Y T-NOTE	0.000	-281,833.50	0.00	0.00	0.00	-281,833.50	0.00	-281,833.50
29 Jan 24	CUSIP : 999599GH0 /FVH4	0.00							
Settled	MAR 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS								
	GMI/3K22046610								
29 Jan 24	FUT MAR 24 CBT UL T-BONDS	0.000	533,812.50	0.00	0.00	0.00	533,812.50	0.00	533,812.50
29 Jan 24	CUSIP : 999599GH0 /WNH4	0.00							
Settled	MAR 24 CBT UL T-BONDS FUTURES MARGIN GAIN								
	GMI/3L05008080								
29 Jan 24	FUT MAR 24 CBT UL T-NOTE	0.000	627,807.60	0.00	0.00	0.00	627,807.60	0.00	627,807.60
29 Jan 24	CUSIP : 999599GH0 /UXYH4	0.00							
Settled	MAR 24 CBT UL T-NOTE FUTURES MARGIN GAIN								
	GMI/3K22046530								
29 Jan 24	FUT MAR 24 U.S. T-BONDS	0.000	339,062.50	0.00	0.00	0.00	339,062.50	0.00	339,062.50
29 Jan 24	CUSIP : 999599GH0 /USH4	0.00							
Settled	MAR 24 U.S. T-BONDS FUTURES MARGIN GAIN								
	GMI/3K22046570								
30 Jan 24	FUT MAR 24 10 YR T-NOTES	0.000	11,921.33	0.00	0.00	0.00	11,921.33	0.00	11,921.33
30 Jan 24	CUSIP : 999599GH0 /TYH4	0.00							
Settled	MAR 24 10 YR T-NOTES FUTURES MARGIN GAIN								
	GMI/3K22046590								
30 Jan 24	FUT MAR 24 CBT 5Y T-NOTE	0.000	53,322.75	0.00	0.00	0.00	53,322.75	0.00	53,322.75
30 Jan 24	CUSIP : 999599GH0 /FVH4	0.00							
Settled	MAR 24 CBT 5Y T-NOTE FUTURES MARGIN GAIN								
	GMI/3K22046610								
30 Jan 24	FUT MAR 24 CBT UL T-BONDS	0.000	520,125.00	0.00	0.00	0.00	520,125.00	0.00	520,125.00
30 Jan 24	CUSIP : 999599GH0 /WNH4	0.00							
Settled									

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss	
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest
Trade Status	Broker/Commission	Price	Adjustment Amt	Cost
	Narrative		Market	Translation
				Total

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

	MAR 24 CBT UL T-BONDS FUTURES MARGIN GAIN GMI/3L05008080								
30 Jan 24	FUT MAR 24 CBT UL T-NOTE	0.000	306,250.00	0.00	0.00	0.00	306,250.00	0.00	306,250.00
30 Jan 24	CUSIP : 999599GH0 /UXYH4	0.00							
Settled									
	MAR 24 CBT UL T-NOTE FUTURES MARGIN GAIN GMI/3K22046530								
30 Jan 24	FUT MAR 24 U.S. T-BONDS	0.000	251,562.50	0.00	0.00	0.00	251,562.50	0.00	251,562.50
30 Jan 24	CUSIP : 999599GH0 /USH4	0.00							
Settled									
	MAR 24 U.S. T-BONDS FUTURES MARGIN GAIN GMI/3K22046570								
31 Jan 24	FUT MAR 24 10 YR T-NOTES	0.000	76,641.17	0.00	0.00	0.00	76,641.17	0.00	76,641.17
31 Jan 24	CUSIP : 999599GH0 /TYH4	0.00							
Settled									
	MAR 24 10 YR T-NOTES FUTURES MARGIN GAIN GMI/3K22046590								
31 Jan 24	FUT MAR 24 CBT 5Y T-NOTE	0.000	-495,124.50	0.00	0.00	0.00	-495,124.50	0.00	-495,124.50
31 Jan 24	CUSIP : 999599GH0 /FVH4	0.00							
Settled									
	MAR 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS GMI/3K22046610								
31 Jan 24	FUT MAR 24 CBT UL T-BONDS	0.000	588,562.50	0.00	0.00	0.00	588,562.50	0.00	588,562.50
31 Jan 24	CUSIP : 999599GH0 /WNH4	0.00							
Settled									
	MAR 24 CBT UL T-BONDS FUTURES MARGIN GAIN GMI/3L05008080								
31 Jan 24	FUT MAR 24 CBT UL T-NOTE	0.000	826,875.00	0.00	0.00	0.00	826,875.00	0.00	826,875.00
31 Jan 24	CUSIP : 999599GH0 /UXYH4	0.00							
Settled									
	MAR 24 CBT UL T-NOTE FUTURES MARGIN GAIN GMI/3K22046530								

Accounting Statements

Account number ILFRAL

01 Jan 24 - 31 Mar 24

IL FIREFIGHTERS PENSION ALL

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◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss	
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest
Trade Status	Broker/Commission	Price	Adjustment Amt	Cost
	Narrative		Market	Translation
				Total

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

31 Jan 24	FUT MAR 24 U.S. T-BONDS	0.000	382,812.50	0.00	0.00	0.00	382,812.50	0.00	382,812.50
31 Jan 24	CUSIP : 999599GH0 /USH4	0.00							
Settled	MAR 24 U.S. T-BONDS FUTURES MARGIN GAIN								
	GMI/3K22046570								
01 Feb 24	FUT MAR 24 10 YR T-NOTES	0.000	61,312.50	0.00	0.00	0.00	61,312.50	0.00	61,312.50
01 Feb 24	CUSIP : 999599GH0 /TYH4	0.00							
Settled	MAR 24 10 YR T-NOTES FUTURES MARGIN GAIN								
	GMI/3K22046590								
01 Feb 24	FUT MAR 24 CBT 5Y T-NOTE	0.000	-304,687.50	0.00	0.00	0.00	-304,687.50	0.00	-304,687.50
01 Feb 24	CUSIP : 999599GH0 /FVH4	0.00							
Settled	MAR 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS								
	GMI/3K22046610								
01 Feb 24	FUT MAR 24 CBT UL T-BONDS	0.000	1,081,312.50	0.00	0.00	0.00	1,081,312.50	0.00	1,081,312.50
01 Feb 24	CUSIP : 999599GH0 /WVH4	0.00							
Settled	MAR 24 CBT UL T-BONDS FUTURES MARGIN GAIN								
	GMI/3L05008080								
01 Feb 24	FUT MAR 24 CBT ULT TNOTE	0.000	934,067.40	0.00	0.00	0.00	934,067.40	0.00	934,067.40
01 Feb 24	CUSIP : 999599GH0 /UXYH4	0.00							
Settled	MAR 24 CBT ULT TNOTE FUTURES MARGIN GAIN								
	GMI/3K22046530								
01 Feb 24	FUT MAR 24 U.S. T-BONDS	0.000	590,625.00	0.00	0.00	0.00	590,625.00	0.00	590,625.00
01 Feb 24	CUSIP : 999599GH0 /USH4	0.00							
Settled	MAR 24 U.S. T-BONDS FUTURES MARGIN GAIN								
	GMI/3K22046570								
02 Feb 24	FUT MAR 24 10 YR T-NOTES	0.000	-134,547.42	0.00	0.00	0.00	-134,547.42	0.00	-134,547.42
02 Feb 24	CUSIP : 999599GH0 /TYH4	0.00							
Settled									

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss	
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest
Trade Status	Broker/Commission	Price	Adjustment Amt	Cost
	Narrative		Market	Translation
				Total

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

	MAR 24 10 YR T-NOTES FUTURES MARGIN LOSS GMI/3K22046590								
02 Feb 24	FUT MAR 24 CBT 5Y T-NOTE	0.000	830,280.75	0.00	0.00	0.00	830,280.75	0.00	830,280.75
02 Feb 24	CUSIP : 999599GH0 /FVH4	0.00							
Settled									
	MAR 24 CBT 5Y T-NOTE FUTURES MARGIN GAIN GMI/3K22046610								
02 Feb 24	FUT MAR 24 CBT UL T-BONDS	0.000	-1,190,812.50	0.00	0.00	0.00	-1,190,812.50	0.00	-1,190,812.50
02 Feb 24	CUSIP : 999599GH0 /WNH4	0.00							
Settled									
	MAR 24 CBT UL T-BONDS FUTURES MARGIN LOSS GMI/3L05008080								
02 Feb 24	FUT MAR 24 CBT UL T-NOTE	0.000	-1,561,875.00	0.00	0.00	0.00	-1,561,875.00	0.00	-1,561,875.00
02 Feb 24	CUSIP : 999599GH0 /UXYH4	0.00							
Settled									
	MAR 24 CBT UL T-NOTE FUTURES MARGIN LOSS GMI/3K22046530								
02 Feb 24	FUT MAR 24 U.S. T-BONDS	0.000	-743,750.00	0.00	0.00	0.00	-743,750.00	0.00	-743,750.00
02 Feb 24	CUSIP : 999599GH0 /USH4	0.00							
Settled									
	MAR 24 U.S. T-BONDS FUTURES MARGIN LOSS GMI/3K22046570								
05 Feb 24	FUT MAR 24 10 YR T-NOTES	0.000	-95,375.00	0.00	0.00	0.00	-95,375.00	0.00	-95,375.00
05 Feb 24	CUSIP : 999599GH0 /TYH4	0.00							
Settled									
	MAR 24 10 YR T-NOTES FUTURES MARGIN LOSS GMI/3K22046590								
05 Feb 24	FUT MAR 24 CBT 5Y T-NOTE	0.000	525,583.50	0.00	0.00	0.00	525,583.50	0.00	525,583.50
05 Feb 24	CUSIP : 999599GH0 /FVH4	0.00							
Settled									
	MAR 24 CBT 5Y T-NOTE FUTURES MARGIN GAIN GMI/3K22046610								

◆ Investment Transaction Detail

Trade Date	Security Description	Shares/PAR	Transaction Amount	Realized gain/loss					
Settle Date	Asset ID / Ticker								
Trade Status	Broker/Commission	Price	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

05 Feb 24	FUT MAR 24 CBT UL T-BONDS	0.000	-1,122,375.00	0.00	0.00	0.00	-1,122,375.00	0.00	-1,122,375.00
05 Feb 24	CUSIP : 999599GH0 /WNH4	0.00							
Settled	MAR 24 CBT UL T-BONDS FUTURES MARGIN LOSS								
	GMI/3L05008080								
05 Feb 24	FUT MAR 24 CBT UL TNOTE	0.000	-1,209,692.40	0.00	0.00	0.00	-1,209,692.40	0.00	-1,209,692.40
05 Feb 24	CUSIP : 999599GH0 /UXYH4	0.00							
Settled	MAR 24 CBT UL TNOTE FUTURES MARGIN LOSS								
	GMI/3K22046530								
05 Feb 24	FUT MAR 24 U.S. T-BONDS	0.000	-623,437.50	0.00	0.00	0.00	-623,437.50	0.00	-623,437.50
05 Feb 24	CUSIP : 999599GH0 /USH4	0.00							
Settled	MAR 24 U.S. T-BONDS FUTURES MARGIN LOSS								
	GMI/3K22046570								
06 Feb 24	FUT MAR 24 10 YR T-NOTES	0.000	54,500.00	0.00	0.00	0.00	54,500.00	0.00	54,500.00
06 Feb 24	CUSIP : 999599GH0 /TYH4	0.00							
Settled	MAR 24 10 YR T-NOTES FUTURES MARGIN GAIN								
	GMI/3K22046590								
06 Feb 24	FUT MAR 24 CBT 5Y T-NOTE	0.000	-319,926.75	0.00	0.00	0.00	-319,926.75	0.00	-319,926.75
06 Feb 24	CUSIP : 999599GH0 /FVH4	0.00							
Settled	MAR 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS								
	GMI/3K22046610								
06 Feb 24	FUT MAR 24 CBT UL T-BONDS	0.000	465,375.00	0.00	0.00	0.00	465,375.00	0.00	465,375.00
06 Feb 24	CUSIP : 999599GH0 /WNH4	0.00							
Settled	MAR 24 CBT UL T-BONDS FUTURES MARGIN GAIN								
	GMI/3L05008080								
06 Feb 24	FUT MAR 24 CBT UL TNOTE	0.000	643,125.00	0.00	0.00	0.00	643,125.00	0.00	643,125.00
06 Feb 24	CUSIP : 999599GH0 /UXYH4	0.00							
Settled									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

MAR 24 CBT ULT TNOTE FUTURES MARGIN GAIN GMI/3K22046530									
06 Feb 24	FUT MAR 24 U.S. T-BONDS	0.000	306,250.00	0.00	0.00	0.00	306,250.00	0.00	306,250.00
06 Feb 24	CUSIP : 999599GH0 /USH4	0.00							
Settled									
MAR 24 U.S. T-BONDS FUTURES MARGIN GAIN GMI/3K22046570									
07 Feb 24	FUT MAR 24 10 YR T-NOTES	0.000	-10,218.75	0.00	0.00	0.00	-10,218.75	0.00	-10,218.75
07 Feb 24	CUSIP : 999599GH0 /TYH4	0.00							
Settled									
MAR 24 10 YR T-NOTES FUTURES MARGIN LOSS GMI/3K22046590									
07 Feb 24	FUT MAR 24 CBT 5Y T-NOTE	0.000	76,176.75	0.00	0.00	0.00	76,176.75	0.00	76,176.75
07 Feb 24	CUSIP : 999599GH0 /FVH4	0.00							
Settled									
MAR 24 CBT 5Y T-NOTE FUTURES MARGIN GAIN GMI/3K22046610									
07 Feb 24	FUT MAR 24 CBT UL T-BONDS	0.000	-109,500.00	0.00	0.00	0.00	-109,500.00	0.00	-109,500.00
07 Feb 24	CUSIP : 999599GH0 /WNH4	0.00							
Settled									
MAR 24 CBT UL T-BONDS FUTURES MARGIN LOSS GMI/3L05008080									
07 Feb 24	FUT MAR 24 CBT ULT TNOTE	0.000	-168,432.60	0.00	0.00	0.00	-168,432.60	0.00	-168,432.60
07 Feb 24	CUSIP : 999599GH0 /UXYH4	0.00							
Settled									
MAR 24 CBT ULT TNOTE FUTURES MARGIN LOSS GMI/3K22046530									
07 Feb 24	FUT MAR 24 U.S. T-BONDS	0.000	-54,687.50	0.00	0.00	0.00	-54,687.50	0.00	-54,687.50
07 Feb 24	CUSIP : 999599GH0 /USH4	0.00							
Settled									
MAR 24 U.S. T-BONDS FUTURES MARGIN LOSS GMI/3K22046570									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

08 Feb 24	FUT MAR 24 10 YR T-NOTES	0.000	-47,687.50	0.00	0.00	0.00	-47,687.50	0.00	-47,687.50
08 Feb 24	CUSIP : 999599GH0 /TYH4	0.00							
Settled	MAR 24 10 YR T-NOTES FUTURES MARGIN LOSS								
	GMI/3K22046590								
08 Feb 24	FUT MAR 24 CBT 5Y T-NOTE	0.000	266,604.00	0.00	0.00	0.00	266,604.00	0.00	266,604.00
08 Feb 24	CUSIP : 999599GH0 /FVH4	0.00							
Settled	MAR 24 CBT 5Y T-NOTE FUTURES MARGIN GAIN								
	GMI/3K22046610								
08 Feb 24	FUT MAR 24 CBT UL T-BONDS	0.000	-602,250.00	0.00	0.00	0.00	-602,250.00	0.00	-602,250.00
08 Feb 24	CUSIP : 999599GH0 /WNH4	0.00							
Settled	MAR 24 CBT UL T-BONDS FUTURES MARGIN LOSS								
	GMI/3L05008080								
08 Feb 24	FUT MAR 24 CBT ULT TNOTE	0.000	-643,125.00	0.00	0.00	0.00	-643,125.00	0.00	-643,125.00
08 Feb 24	CUSIP : 999599GH0 /UXYH4	0.00							
Settled	MAR 24 CBT ULT TNOTE FUTURES MARGIN LOSS								
	GMI/3K22046530								
08 Feb 24	FUT MAR 24 U.S. T-BONDS	0.000	-404,687.50	0.00	0.00	0.00	-404,687.50	0.00	-404,687.50
08 Feb 24	CUSIP : 999599GH0 /USH4	0.00							
Settled	MAR 24 U.S. T-BONDS FUTURES MARGIN LOSS								
	GMI/3K22046570								
09 Feb 24	FUT MAR 24 10 YR T-NOTES	0.000	-18,733.83	0.00	0.00	0.00	-18,733.83	0.00	-18,733.83
09 Feb 24	CUSIP : 999599GH0 /TYH4	0.00							
Settled	MAR 24 10 YR T-NOTES FUTURES MARGIN LOSS								
	GMI/3K22046590								
09 Feb 24	FUT MAR 24 CBT 5Y T-NOTE	0.000	137,104.50	0.00	0.00	0.00	137,104.50	0.00	137,104.50
09 Feb 24	CUSIP : 999599GH0 /FVH4	0.00							
Settled									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

	MAR 24 CBT 5Y T-NOTE FUTURES MARGIN GAIN GMI/3K22046610									
09 Feb 24	FUT MAR 24 CBT ULT TNOTE	0.000	-183,750.00	0.00	0.00	0.00	-183,750.00	0.00	-183,750.00	
09 Feb 24	CUSIP : 999599GH0 /UXYH4	0.00								
Settled										
	MAR 24 CBT ULT TNOTE FUTURES MARGIN LOSS GMI/3K22046530									
09 Feb 24	FUT MAR 24 U.S. T-BONDS	0.000	-21,875.00	0.00	0.00	0.00	-21,875.00	0.00	-21,875.00	
09 Feb 24	CUSIP : 999599GH0 /USH4	0.00								
Settled										
	MAR 24 U.S. T-BONDS FUTURES MARGIN LOSS GMI/3K22046570									
12 Feb 24	FUT MAR 24 10 YR T-NOTES	0.000	15,327.58	0.00	0.00	0.00	15,327.58	0.00	15,327.58	
12 Feb 24	CUSIP : 999599GH0 /TYH4	0.00								
Settled										
	MAR 24 10 YR T-NOTES FUTURES MARGIN GAIN GMI/3K22046590									
12 Feb 24	FUT MAR 24 CBT 5Y T-NOTE	0.000	-99,021.00	0.00	0.00	0.00	-99,021.00	0.00	-99,021.00	
12 Feb 24	CUSIP : 999599GH0 /FVH4	0.00								
Settled										
	MAR 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS GMI/3K22046610									
12 Feb 24	FUT MAR 24 CBT UL T-BONDS	0.000	82,125.00	0.00	0.00	0.00	82,125.00	0.00	82,125.00	
12 Feb 24	CUSIP : 999599GH0 /WVH4	0.00								
Settled										
	MAR 24 CBT UL T-BONDS FUTURES MARGIN GAIN GMI/3L05008080									
12 Feb 24	FUT MAR 24 CBT ULT TNOTE	0.000	137,807.60	0.00	0.00	0.00	137,807.60	0.00	137,807.60	
12 Feb 24	CUSIP : 999599GH0 /UXYH4	0.00								
Settled										
	MAR 24 CBT ULT TNOTE FUTURES MARGIN GAIN GMI/3K22046530									

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss	
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest
Trade Status	Broker/Commission	Price	Adjustment Amt	Cost
	Narrative		Market	Translation
				Total

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

12 Feb 24	FUT MAR 24 U.S. T-BONDS	0.000	76,562.50	0.00	0.00	0.00	76,562.50	0.00	76,562.50
12 Feb 24	CUSIP : 999599GH0 /USH4	0.00							
Settled	MAR 24 U.S. T-BONDS FUTURES MARGIN GAIN								
	GMI/3K22046570								
13 Feb 24	FUT MAR 24 10 YR T-NOTES	0.000	-119,218.75	0.00	0.00	0.00	-119,218.75	0.00	-119,218.75
13 Feb 24	CUSIP : 999599GH0 /TYH4	0.00							
Settled	MAR 24 10 YR T-NOTES FUTURES MARGIN LOSS								
	GMI/3K22046590								
13 Feb 24	FUT MAR 24 CBT 5Y T-NOTE	0.000	799,802.25	0.00	0.00	0.00	799,802.25	0.00	799,802.25
13 Feb 24	CUSIP : 999599GH0 /FVH4	0.00							
Settled	MAR 24 CBT 5Y T-NOTE FUTURES MARGIN GAIN								
	GMI/3K22046610								
13 Feb 24	FUT MAR 24 CBT UL T-BONDS	0.000	-917,062.50	0.00	0.00	0.00	-917,062.50	0.00	-917,062.50
13 Feb 24	CUSIP : 999599GH0 /WNNH4	0.00							
Settled	MAR 24 CBT UL T-BONDS FUTURES MARGIN LOSS								
	GMI/3L05008080								
13 Feb 24	FUT MAR 24 CBT ULT TNOTE	0.000	-1,301,557.60	0.00	0.00	0.00	-1,301,557.60	0.00	-1,301,557.60
13 Feb 24	CUSIP : 999599GH0 /UXYH4	0.00							
Settled	MAR 24 CBT ULT TNOTE FUTURES MARGIN LOSS								
	GMI/3K22046530								
13 Feb 24	FUT MAR 24 U.S. T-BONDS	0.000	-656,250.00	0.00	0.00	0.00	-656,250.00	0.00	-656,250.00
13 Feb 24	CUSIP : 999599GH0 /USH4	0.00							
Settled	MAR 24 U.S. T-BONDS FUTURES MARGIN LOSS								
	GMI/3K22046570								
14 Feb 24	FUT MAR 24 10 YR T-NOTES	0.000	42,578.67	0.00	0.00	0.00	42,578.67	0.00	42,578.67
14 Feb 24	CUSIP : 999599GH0 /TYH4	0.00							
Settled									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

	MAR 24 10 YR T-NOTES FUTURES MARGIN GAIN GMI/3K22046590									
14 Feb 24	FUT MAR 24 CBT 5Y T-NOTE	0.000	-289,448.25	0.00	0.00	0.00	-289,448.25	0.00	-289,448.25	
14 Feb 24	CUSIP : 999599GH0 /FVH4	0.00								
Settled										
	MAR 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS GMI/3K22046610									
14 Feb 24	FUT MAR 24 CBT UL T-BONDS	0.000	191,625.00	0.00	0.00	0.00	191,625.00	0.00	191,625.00	
14 Feb 24	CUSIP : 999599GH0 /WNH4	0.00								
Settled										
	MAR 24 CBT UL T-BONDS FUTURES MARGIN GAIN GMI/3L05008080									
14 Feb 24	FUT MAR 24 CBT ULT TNOTE	0.000	434,682.60	0.00	0.00	0.00	434,682.60	0.00	434,682.60	
14 Feb 24	CUSIP : 999599GH0 /UXYH4	0.00								
Settled										
	MAR 24 CBT ULT TNOTE FUTURES MARGIN GAIN GMI/3K22046530									
14 Feb 24	FUT MAR 24 U.S. T-BONDS	0.000	196,875.00	0.00	0.00	0.00	196,875.00	0.00	196,875.00	
14 Feb 24	CUSIP : 999599GH0 /USH4	0.00								
Settled										
	MAR 24 U.S. T-BONDS FUTURES MARGIN GAIN GMI/3K22046570									
15 Feb 24	FUT MAR 24 10 YR T-NOTES	0.000	17,031.25	0.00	0.00	0.00	17,031.25	0.00	17,031.25	
15 Feb 24	CUSIP : 999599GH0 /TYH4	0.00								
Settled										
	MAR 24 10 YR T-NOTES FUTURES MARGIN GAIN GMI/3K22046590									
15 Feb 24	FUT MAR 24 CBT 5Y T-NOTE	0.000	-114,260.25	0.00	0.00	0.00	-114,260.25	0.00	-114,260.25	
15 Feb 24	CUSIP : 999599GH0 /FVH4	0.00								
Settled										
	MAR 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS GMI/3K22046610									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

15 Feb 24	FUT MAR 24 CBT UL T-BONDS	0.000	260,062.50	0.00	0.00	0.00	260,062.50	0.00	260,062.50
15 Feb 24	CUSIP : 999599GH0 /WNH4	0.00							
Settled	MAR 24 CBT UL T-BONDS FUTURES MARGIN GAIN GMI/3L05008080								
15 Feb 24	FUT MAR 24 CBT UL TNOTE	0.000	236,250.00	0.00	0.00	0.00	236,250.00	0.00	236,250.00
15 Feb 24	CUSIP : 999599GH0 /UXYH4	0.00							
Settled	MAR 24 CBT UL TNOTE FUTURES MARGIN GAIN GMI/4B14004850								
15 Feb 24	FUT MAR 24 U.S. T-BONDS	0.000	120,312.50	0.00	0.00	0.00	120,312.50	0.00	120,312.50
15 Feb 24	CUSIP : 999599GH0 /USH4	0.00							
Settled	MAR 24 U.S. T-BONDS FUTURES MARGIN GAIN GMI/3K22046570								
16 Feb 24	FUT MAR 24 10 YR T-NOTES	0.000	-45,984.92	0.00	0.00	0.00	-45,984.92	0.00	-45,984.92
16 Feb 24	CUSIP : 999599GH0 /TYH4	0.00							
Settled	MAR 24 10 YR T-NOTES FUTURES MARGIN LOSS GMI/3K22046590								
16 Feb 24	FUT MAR 24 CBT 5Y T-NOTE	0.000	319,917.00	0.00	0.00	0.00	319,917.00	0.00	319,917.00
16 Feb 24	CUSIP : 999599GH0 /FVH4	0.00							
Settled	MAR 24 CBT 5Y T-NOTE FUTURES MARGIN GAIN GMI/3K22046610								
16 Feb 24	FUT MAR 24 CBT UL T-BONDS	0.000	-287,437.50	0.00	0.00	0.00	-287,437.50	0.00	-287,437.50
16 Feb 24	CUSIP : 999599GH0 /WNH4	0.00							
Settled	MAR 24 CBT UL T-BONDS FUTURES MARGIN LOSS GMI/3L05008080								
16 Feb 24	FUT MAR 24 CBT UL TNOTE	0.000	-590,619.60	0.00	0.00	0.00	-590,619.60	0.00	-590,619.60
16 Feb 24	CUSIP : 999599GH0 /UXYH4	0.00							
Settled									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

MAR 24 CBT ULT TNOTE FUTURES MARGIN LOSS GMI/4B14004850									
16 Feb 24	FUT MAR 24 U.S. T-BONDS	0.000	-229,687.50	0.00	0.00	0.00	-229,687.50	0.00	-229,687.50
16 Feb 24	CUSIP : 999599GH0 /USH4	0.00							
Settled									
MAR 24 U.S. T-BONDS FUTURES MARGIN LOSS GMI/3K22046570									
20 Feb 24	FUT MAR 24 10 YR T-NOTES	0.000	20,437.50	0.00	0.00	0.00	20,437.50	0.00	20,437.50
20 Feb 24	CUSIP : 999599GH0 /TYH4	0.00							
Settled									
MAR 24 10 YR T-NOTES FUTURES MARGIN GAIN GMI/3K22046590									
20 Feb 24	FUT MAR 24 CBT 5Y T-NOTE	0.000	-159,958.50	0.00	0.00	0.00	-159,958.50	0.00	-159,958.50
20 Feb 24	CUSIP : 999599GH0 /FVH4	0.00							
Settled									
MAR 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS GMI/3K22046610									
20 Feb 24	FUT MAR 24 CBT ULT TNOTE	0.000	185,619.60	0.00	0.00	0.00	185,619.60	0.00	185,619.60
20 Feb 24	CUSIP : 999599GH0 /UXYH4	0.00							
Settled									
MAR 24 CBT ULT TNOTE FUTURES MARGIN GAIN GMI/4B14004850									
20 Feb 24	FUT MAR 24 U.S. T-BONDS	0.000	32,812.50	0.00	0.00	0.00	32,812.50	0.00	32,812.50
20 Feb 24	CUSIP : 999599GH0 /USH4	0.00							
Settled									
MAR 24 U.S. T-BONDS FUTURES MARGIN GAIN GMI/3K22046570									
21 Feb 24	FUT MAR 24 10 YR T-NOTES	0.000	-34,062.50	0.00	0.00	0.00	-34,062.50	0.00	-34,062.50
21 Feb 24	CUSIP : 999599GH0 /TYH4	0.00							
Settled									
MAR 24 10 YR T-NOTES FUTURES MARGIN LOSS GMI/3K22046590									

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss	
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest
Trade Status	Broker/Commission	Price	Adjustment Amt	Cost
	Narrative		Market	Translation
				Total

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

21 Feb 24	FUT MAR 24 CBT 5Y T-NOTE	0.000	213,281.25	0.00	0.00	0.00	213,281.25	0.00	213,281.25
21 Feb 24	CUSIP : 999599GH0 /FVH4	0.00							
Settled	MAR 24 CBT 5Y T-NOTE FUTURES MARGIN GAIN								
	GMI/3K22046610								
21 Feb 24	FUT MAR 24 CBT UL T-BONDS	0.000	-396,937.50	0.00	0.00	0.00	-396,937.50	0.00	-396,937.50
21 Feb 24	CUSIP : 999599GH0 /WNH4	0.00							
Settled	MAR 24 CBT UL T-BONDS FUTURES MARGIN LOSS								
	GMI/3L05008080								
21 Feb 24	FUT MAR 24 CBT UL T-NOTE	0.000	-455,619.60	0.00	0.00	0.00	-455,619.60	0.00	-455,619.60
21 Feb 24	CUSIP : 999599GH0 /UXYH4	0.00							
Settled	MAR 24 CBT UL T-NOTE FUTURES MARGIN LOSS								
	GMI/4B14004850								
21 Feb 24	FUT MAR 24 U.S. T-BONDS	0.000	-207,812.50	0.00	0.00	0.00	-207,812.50	0.00	-207,812.50
21 Feb 24	CUSIP : 999599GH0 /USH4	0.00							
Settled	MAR 24 U.S. T-BONDS FUTURES MARGIN LOSS								
	GMI/3K22046570								
22 Feb 24	FUT MAR 24 10 YR T-NOTES	0.000	-13,625.00	0.00	0.00	0.00	-13,625.00	0.00	-13,625.00
22 Feb 24	CUSIP : 999599GH0 /TYH4	0.00							
Settled	MAR 24 10 YR T-NOTES FUTURES MARGIN LOSS								
	GMI/3K22046590								
22 Feb 24	FUT MAR 24 CBT 5Y T-NOTE	0.000	159,958.50	0.00	0.00	0.00	159,958.50	0.00	159,958.50
22 Feb 24	CUSIP : 999599GH0 /FVH4	0.00							
Settled	MAR 24 CBT 5Y T-NOTE FUTURES MARGIN GAIN								
	GMI/3K22046610								
22 Feb 24	FUT MAR 24 CBT UL T-BONDS	0.000	301,125.00	0.00	0.00	0.00	301,125.00	0.00	301,125.00
22 Feb 24	CUSIP : 999599GH0 /WNH4	0.00							
Settled									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

	MAR 24 CBT UL T-BONDS FUTURES MARGIN GAIN GMI/3L05008080									
22 Feb 24	FUT MAR 24 CBT UL T-NOTE	0.000	-16,880.40	0.00	0.00	0.00	-16,880.40	0.00	-16,880.40	
22 Feb 24	CUSIP : 999599GH0 /UXYH4	0.00								
Settled										
	MAR 24 CBT UL T-NOTE FUTURES MARGIN LOSS GMI/4B14004850									
22 Feb 24	FUT MAR 24 U.S. T-BONDS	0.000	120,312.50	0.00	0.00	0.00	120,312.50	0.00	120,312.50	
22 Feb 24	CUSIP : 999599GH0 /USH4	0.00								
Settled										
	MAR 24 U.S. T-BONDS FUTURES MARGIN GAIN GMI/3K22046570									
23 Feb 24	FUT JUN 24 10 YR T-NOTES	0.000	41,437.50	0.00	0.00	0.00	41,437.50	0.00	41,437.50	
23 Feb 24	CUSIP : 999599GH0 /TYM4	0.00								
Settled										
	JUN 24 10 YR T-NOTES FUTURES MARGIN GAIN GMI/4B23220200									
23 Feb 24	FUT JUN 24 CBT 5Y T-NOTE	0.000	-184,577.40	0.00	0.00	0.00	-184,577.40	0.00	-184,577.40	
23 Feb 24	CUSIP : 999599GH0 /FVM4	0.00								
Settled										
	JUN 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS GMI/4B23220220									
23 Feb 24	FUT JUN 24 CBT UL T-BONDS	0.000	746,328.13	0.00	0.00	0.00	746,328.13	0.00	746,328.13	
23 Feb 24	CUSIP : 999599GH0 /WNM4	0.00								
Settled										
	JUN 24 CBT UL T-BONDS FUTURES MARGIN GAIN GMI/4B23220160									
23 Feb 24	FUT JUN 24 CBT UL T-NOTE	0.000	642,297.60	0.00	0.00	0.00	642,297.60	0.00	642,297.60	
23 Feb 24	CUSIP : 999599GH0 /UXYM4	0.00								
Settled										
	JUN 24 CBT UL T-NOTE FUTURES MARGIN GAIN GMI/4B23220140									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

23 Feb 24	FUT JUN 24 U.S. T-BONDS	0.000	355,996.73	0.00	0.00	0.00	355,996.73	0.00	355,996.73
23 Feb 24	CUSIP : 999599GH0 /USM4	0.00							
Settled	JUN 24 U.S. T-BONDS FUTURES MARGIN GAIN GMI/4B23220180								
23 Feb 24	FUT MAR 24 10 YR T-NOTES	0.000	-113.36	0.00	0.00	0.00	-113.36	0.00	-113.36
23 Feb 24	CUSIP : 999599GH0 /TYH4	0.00							
Settled	MAR 24 10 YR T-NOTES FUTURES MARGIN LOSS GMI/3K22046590								
23 Feb 24	FUT MAR 24 CBT 5Y T-NOTE	0.000	-1,160.25	0.00	0.00	0.00	-1,160.25	0.00	-1,160.25
23 Feb 24	CUSIP : 999599GH0 /FVH4	0.00							
Settled	MAR 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS GMI/3K22046610								
23 Feb 24	FUT MAR 24 CBT UL T-BONDS	0.000	1,979.45	0.00	0.00	0.00	1,979.45	0.00	1,979.45
23 Feb 24	CUSIP : 999599GH0 /WVH4	0.00							
Settled	MAR 24 CBT UL T-BONDS FUTURES MARGIN GAIN GMI/3L05008080								
26 Feb 24	FUT JUN 24 10 YR T-NOTES	0.000	-28,687.50	0.00	0.00	0.00	-28,687.50	0.00	-28,687.50
26 Feb 24	CUSIP : 999599GH0 /TYM4	0.00							
Settled	JUN 24 10 YR T-NOTES FUTURES MARGIN LOSS GMI/4B23220200								
26 Feb 24	FUT JUN 24 CBT 5Y T-NOTE	0.000	177,187.50	0.00	0.00	0.00	177,187.50	0.00	177,187.50
26 Feb 24	CUSIP : 999599GH0 /FVM4	0.00							
Settled	JUN 24 CBT 5Y T-NOTE FUTURES MARGIN GAIN GMI/4B23220220								
26 Feb 24	FUT JUN 24 CBT UL T-BONDS	0.000	-320,312.50	0.00	0.00	0.00	-320,312.50	0.00	-320,312.50
26 Feb 24	CUSIP : 999599GH0 /WVNM4	0.00							
Settled									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

JUN 24 CBT UL T-BONDS FUTURES MARGIN LOSS GMI/4B23220160									
26 Feb 24	FUT JUN 24 CBT UL TNOTE	0.000	-388,119.60	0.00	0.00	0.00	-388,119.60	0.00	-388,119.60
26 Feb 24	CUSIP : 999599GH0 /UXYM4	0.00							
Settled									
JUN 24 CBT UL TNOTE FUTURES MARGIN LOSS GMI/4B23220140									
26 Feb 24	FUT JUN 24 U.S. T-BONDS	0.000	-164,062.50	0.00	0.00	0.00	-164,062.50	0.00	-164,062.50
26 Feb 24	CUSIP : 999599GH0 /USM4	0.00							
Settled									
JUN 24 U.S. T-BONDS FUTURES MARGIN LOSS GMI/4B23220180									
27 Feb 24	FUT JUN 24 10 YR T-NOTES	0.000	-9,562.50	0.00	0.00	0.00	-9,562.50	0.00	-9,562.50
27 Feb 24	CUSIP : 999599GH0 /TYM4	0.00							
Settled									
JUN 24 10 YR T-NOTES FUTURES MARGIN LOSS GMI/4B23220200									
27 Feb 24	FUT JUN 24 CBT 5Y T-NOTE	0.000	29,531.25	0.00	0.00	0.00	29,531.25	0.00	29,531.25
27 Feb 24	CUSIP : 999599GH0 /FVM4	0.00							
Settled									
JUN 24 CBT 5Y T-NOTE FUTURES MARGIN GAIN GMI/4B23220220									
27 Feb 24	FUT JUN 24 CBT UL T-BONDS	0.000	-217,812.50	0.00	0.00	0.00	-217,812.50	0.00	-217,812.50
27 Feb 24	CUSIP : 999599GH0 /WNM4	0.00							
Settled									
JUN 24 CBT UL T-BONDS FUTURES MARGIN LOSS GMI/4B23220160									
27 Feb 24	FUT JUN 24 CBT UL TNOTE	0.000	-135,000.00	0.00	0.00	0.00	-135,000.00	0.00	-135,000.00
27 Feb 24	CUSIP : 999599GH0 /UXYM4	0.00							
Settled									
JUN 24 CBT UL TNOTE FUTURES MARGIN LOSS GMI/4B23220140									

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss	
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest
Trade Status	Broker/Commission	Price	Adjustment Amt	Cost
	Narrative		Market	Translation
				Total

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

27 Feb 24	FUT JUN 24 U.S. T-BONDS	0.000	-109,375.00	0.00	0.00	0.00	-109,375.00	0.00	-109,375.00
27 Feb 24	CUSIP : 999599GH0 /USM4	0.00							
Settled	JUN 24 U.S. T-BONDS FUTURES MARGIN LOSS								
	GMI/4B23220180								
28 Feb 24	FUT JUN 24 10 YR T-NOTES	0.000	30,280.74	0.00	0.00	0.00	30,280.74	0.00	30,280.74
28 Feb 24	CUSIP : 999599GH0 /TYM4	0.00							
Settled	JUN 24 10 YR T-NOTES FUTURES MARGIN GAIN								
	GMI/4B23220200								
28 Feb 24	FUT JUN 24 CBT 5Y T-NOTE	0.000	-206,718.75	0.00	0.00	0.00	-206,718.75	0.00	-206,718.75
28 Feb 24	CUSIP : 999599GH0 /FVM4	0.00							
Settled	JUN 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS								
	GMI/4B23220220								
28 Feb 24	FUT JUN 24 CBT UL T-BONDS	0.000	281,875.00	0.00	0.00	0.00	281,875.00	0.00	281,875.00
28 Feb 24	CUSIP : 999599GH0 /WNNM4	0.00							
Settled	JUN 24 CBT UL T-BONDS FUTURES MARGIN GAIN								
	GMI/4B23220160								
28 Feb 24	FUT JUN 24 CBT ULT TNOTE	0.000	388,119.60	0.00	0.00	0.00	388,119.60	0.00	388,119.60
28 Feb 24	CUSIP : 999599GH0 /UXYM4	0.00							
Settled	JUN 24 CBT ULT TNOTE FUTURES MARGIN GAIN								
	GMI/4B23220140								
28 Feb 24	FUT JUN 24 U.S. T-BONDS	0.000	153,125.00	0.00	0.00	0.00	153,125.00	0.00	153,125.00
28 Feb 24	CUSIP : 999599GH0 /USM4	0.00							
Settled	JUN 24 U.S. T-BONDS FUTURES MARGIN GAIN								
	GMI/4B23220180								
29 Feb 24	FUT JUN 24 10 YR T-NOTES	0.000	9,562.50	0.00	0.00	0.00	9,562.50	0.00	9,562.50
29 Feb 24	CUSIP : 999599GH0 /TYM4	0.00							
Settled									

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss	
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest
Trade Status	Broker/Commission	Price	Adjustment Amt	Cost
	Narrative		Market	Translation
				Total

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

	JUN 24 10 YR T-NOTES FUTURES MARGIN GAIN GMI/4B23220200								
29 Feb 24	FUT JUN 24 CBT 5Y T-NOTE	0.000	-14,760.90	0.00	0.00	0.00	-14,760.90	0.00	-14,760.90
29 Feb 24	CUSIP : 999599GH0 /FVM4	0.00							
Settled									
	JUN 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS GMI/4B23220220								
29 Feb 24	FUT JUN 24 CBT UL T-BONDS	0.000	320,312.50	0.00	0.00	0.00	320,312.50	0.00	320,312.50
29 Feb 24	CUSIP : 999599GH0 /WNM4	0.00							
Settled									
	JUN 24 CBT UL T-BONDS FUTURES MARGIN GAIN GMI/4B23220160								
29 Feb 24	FUT JUN 24 CBT UL T-NOTE	0.000	205,317.90	0.00	0.00	0.00	205,317.90	0.00	205,317.90
29 Feb 24	CUSIP : 999599GH0 /UXYM4	0.00							
Settled									
	JUN 24 CBT UL T-NOTE FUTURES MARGIN GAIN GMI/4B23220140								
29 Feb 24	FUT JUN 24 U.S. T-BONDS	0.000	175,000.00	0.00	0.00	0.00	175,000.00	0.00	175,000.00
29 Feb 24	CUSIP : 999599GH0 /USM4	0.00							
Settled									
	JUN 24 U.S. T-BONDS FUTURES MARGIN GAIN GMI/4B23220180								
01 Mar 24	FUT JUN 24 10 YR T-NOTES	0.000	60,562.50	0.00	0.00	0.00	60,562.50	0.00	60,562.50
01 Mar 24	CUSIP : 999599GH0 /TYM4	0.00							
Settled									
	JUN 24 10 YR T-NOTES FUTURES MARGIN GAIN GMI/4B23220200								
01 Mar 24	FUT JUN 24 CBT 5Y T-NOTE	0.000	-435,588.30	0.00	0.00	0.00	-435,588.30	0.00	-435,588.30
01 Mar 24	CUSIP : 999599GH0 /FVM4	0.00							
Settled									
	JUN 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS GMI/4B23220220								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss	
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest
Trade Status	Broker/Commission	Price	Adjustment Amt	Cost
	Narrative		Market	Translation
				Total

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

01 Mar 24	FUT JUN 24 CBT UL T-BONDS	0.000	410,000.00	0.00	0.00	0.00	410,000.00	0.00	410,000.00
01 Mar 24	CUSIP : 999599GH0 /WNNM4	0.00							
Settled	JUN 24 CBT UL T-BONDS FUTURES MARGIN GAIN								
	GMI/4B23220160								
01 Mar 24	FUT JUN 24 CBT UL T-NOTE	0.000	787,962.60	0.00	0.00	0.00	787,962.60	0.00	787,962.60
01 Mar 24	CUSIP : 999599GH0 /UXYM4	0.00							
Settled	JUN 24 CBT UL T-NOTE FUTURES MARGIN GAIN								
	GMI/4B29007540								
01 Mar 24	FUT JUN 24 U.S. T-BONDS	0.000	273,437.50	0.00	0.00	0.00	273,437.50	0.00	273,437.50
01 Mar 24	CUSIP : 999599GH0 /USM4	0.00							
Settled	JUN 24 U.S. T-BONDS FUTURES MARGIN GAIN								
	GMI/4B23220180								
04 Mar 24	FUT JUN 24 10 YR T-NOTES	0.000	-28,687.50	0.00	0.00	0.00	-28,687.50	0.00	-28,687.50
04 Mar 24	CUSIP : 999599GH0 /TYM4	0.00							
Settled	JUN 24 10 YR T-NOTES FUTURES MARGIN LOSS								
	GMI/4B23220200								
04 Mar 24	FUT JUN 24 CBT 5Y T-NOTE	0.000	228,869.55	0.00	0.00	0.00	228,869.55	0.00	228,869.55
04 Mar 24	CUSIP : 999599GH0 /FVM4	0.00							
Settled	JUN 24 CBT 5Y T-NOTE FUTURES MARGIN GAIN								
	GMI/4B23220220								
04 Mar 24	FUT JUN 24 CBT UL T-BONDS	0.000	-217,812.50	0.00	0.00	0.00	-217,812.50	0.00	-217,812.50
04 Mar 24	CUSIP : 999599GH0 /WNNM4	0.00							
Settled	JUN 24 CBT UL T-BONDS FUTURES MARGIN LOSS								
	GMI/4B23220160								
04 Mar 24	FUT JUN 24 CBT UL T-NOTE	0.000	-442,025.10	0.00	0.00	0.00	-442,025.10	0.00	-442,025.10
04 Mar 24	CUSIP : 999599GH0 /UXYM4	0.00							
Settled									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

	JUN 24 CBT ULT TNOTE FUTURES MARGIN LOSS GMI/4B29007540									
04 Mar 24	FUT JUN 24 U.S. T-BONDS	0.000	-153,125.00	0.00	0.00	0.00	-153,125.00	0.00	-153,125.00	
04 Mar 24	CUSIP : 999599GH0 /USM4	0.00								
Settled										
	JUN 24 U.S. T-BONDS FUTURES MARGIN LOSS GMI/4B23220180									
05 Mar 24	FUT JUN 24 10 YR T-NOTES	0.000	55,781.76	0.00	0.00	0.00	55,781.76	0.00	55,781.76	
05 Mar 24	CUSIP : 999599GH0 /TYM4	0.00								
Settled										
	JUN 24 10 YR T-NOTES FUTURES MARGIN GAIN GMI/4B23220200									
05 Mar 24	FUT JUN 24 CBT 5Y T-NOTE	0.000	-295,312.50	0.00	0.00	0.00	-295,312.50	0.00	-295,312.50	
05 Mar 24	CUSIP : 999599GH0 /FVM4	0.00								
Settled										
	JUN 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS GMI/4B23220220									
05 Mar 24	FUT JUN 24 CBT UL T-BONDS	0.000	717,500.00	0.00	0.00	0.00	717,500.00	0.00	717,500.00	
05 Mar 24	CUSIP : 999599GH0 /WNM4	0.00								
Settled										
	JUN 24 CBT UL T-BONDS FUTURES MARGIN GAIN GMI/4B23220160									
05 Mar 24	FUT JUN 24 CBT ULT TNOTE	0.000	922,500.00	0.00	0.00	0.00	922,500.00	0.00	922,500.00	
05 Mar 24	CUSIP : 999599GH0 /UXYM4	0.00								
Settled										
	JUN 24 CBT ULT TNOTE FUTURES MARGIN GAIN GMI/4B29007540									
05 Mar 24	FUT JUN 24 U.S. T-BONDS	0.000	437,500.00	0.00	0.00	0.00	437,500.00	0.00	437,500.00	
05 Mar 24	CUSIP : 999599GH0 /USM4	0.00								
Settled										
	JUN 24 U.S. T-BONDS FUTURES MARGIN GAIN GMI/4B23220180									

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss	
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest
Trade Status	Broker/Commission	Price	Adjustment Amt	Cost
	Narrative		Market	Translation
				Total

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

06 Mar 24	FUT JUN 24 10 YR T-NOTES	0.000	19,125.00	0.00	0.00	0.00	19,125.00	0.00	19,125.00
06 Mar 24	CUSIP : 999599GH0 /TYM4	0.00							
Settled	JUN 24 10 YR T-NOTES FUTURES MARGIN GAIN								
	GMI/4B23220200								
06 Mar 24	FUT JUN 24 CBT 5Y T-NOTE	0.000	-51,682.05	0.00	0.00	0.00	-51,682.05	0.00	-51,682.05
06 Mar 24	CUSIP : 999599GH0 /FVM4	0.00							
Settled	JUN 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS								
	GMI/4B23220220								
06 Mar 24	FUT JUN 24 CBT UL T-BONDS	0.000	345,937.50	0.00	0.00	0.00	345,937.50	0.00	345,937.50
06 Mar 24	CUSIP : 999599GH0 /WNNM4	0.00							
Settled	JUN 24 CBT UL T-BONDS FUTURES MARGIN GAIN								
	GMI/4B23220160								
06 Mar 24	FUT JUN 24 CBT ULT TNOTE	0.000	345,937.50	0.00	0.00	0.00	345,937.50	0.00	345,937.50
06 Mar 24	CUSIP : 999599GH0 /UXYM4	0.00							
Settled	JUN 24 CBT ULT TNOTE FUTURES MARGIN GAIN								
	GMI/4B29007540								
06 Mar 24	FUT JUN 24 U.S. T-BONDS	0.000	262,500.00	0.00	0.00	0.00	262,500.00	0.00	262,500.00
06 Mar 24	CUSIP : 999599GH0 /USM4	0.00							
Settled	JUN 24 U.S. T-BONDS FUTURES MARGIN GAIN								
	GMI/4B23220180								
07 Mar 24	FUT JUN 24 10 YR T-NOTES	0.000	17,530.74	0.00	0.00	0.00	17,530.74	0.00	17,530.74
07 Mar 24	CUSIP : 999599GH0 /TYM4	0.00							
Settled	JUN 24 10 YR T-NOTES FUTURES MARGIN GAIN								
	GMI/4B23220200								
07 Mar 24	FUT JUN 24 CBT 5Y T-NOTE	0.000	-155,036.70	0.00	0.00	0.00	-155,036.70	0.00	-155,036.70
07 Mar 24	CUSIP : 999599GH0 /FVM4	0.00							
Settled									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

JUN 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS GMI/4B23220220									
07 Mar 24	FUT JUN 24 CBT UL T-BONDS	0.000	-89,687.50	0.00	0.00	0.00	-89,687.50	0.00	-89,687.50
07 Mar 24	CUSIP : 999599GH0 /WNNM4	0.00							
Settled									
JUN 24 CBT UL T-BONDS FUTURES MARGIN LOSS GMI/4B23220160									
07 Mar 24	FUT JUN 24 CBT UL T-NOTE	0.000	153,750.00	0.00	0.00	0.00	153,750.00	0.00	153,750.00
07 Mar 24	CUSIP : 999599GH0 /UXYM4	0.00							
Settled									
JUN 24 CBT UL T-NOTE FUTURES MARGIN GAIN GMI/4B29007540									
07 Mar 24	FUT JUN 24 U.S. T-BONDS	0.000	43,750.00	0.00	0.00	0.00	43,750.00	0.00	43,750.00
07 Mar 24	CUSIP : 999599GH0 /USM4	0.00							
Settled									
JUN 24 U.S. T-BONDS FUTURES MARGIN GAIN GMI/4B23220180									
08 Mar 24	FUT JUN 24 10 YR T-NOTES	0.000	7,969.26	0.00	0.00	0.00	7,969.26	0.00	7,969.26
08 Mar 24	CUSIP : 999599GH0 /TYM4	0.00							
Settled									
JUN 24 10 YR T-NOTES FUTURES MARGIN GAIN GMI/4B23220200									
08 Mar 24	FUT JUN 24 CBT 5Y T-NOTE	0.000	-88,593.75	0.00	0.00	0.00	-88,593.75	0.00	-88,593.75
08 Mar 24	CUSIP : 999599GH0 /FVM4	0.00							
Settled									
JUN 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS GMI/4B23220220									
08 Mar 24	FUT JUN 24 CBT UL T-BONDS	0.000	-115,312.50	0.00	0.00	0.00	-115,312.50	0.00	-115,312.50
08 Mar 24	CUSIP : 999599GH0 /WNNM4	0.00							
Settled									
JUN 24 CBT UL T-BONDS FUTURES MARGIN LOSS GMI/4B23220160									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

08 Mar 24	FUT JUN 24 CBT ULT TNOTE	0.000	38,437.50	0.00	0.00	0.00	38,437.50	0.00	38,437.50
08 Mar 24	CUSIP : 999599GH0 /UXYM4	0.00							
Settled	JUN 24 CBT ULT TNOTE FUTURES MARGIN GAIN GMI/4B29007540								
08 Mar 24	FUT JUN 24 U.S. T-BONDS	0.000	-76,562.50	0.00	0.00	0.00	-76,562.50	0.00	-76,562.50
08 Mar 24	CUSIP : 999599GH0 /USM4	0.00							
Settled	JUN 24 U.S. T-BONDS FUTURES MARGIN LOSS GMI/4B23220180								
11 Mar 24	FUT JUN 24 10 YR T-NOTES	0.000	-14,344.26	0.00	0.00	0.00	-14,344.26	0.00	-14,344.26
11 Mar 24	CUSIP : 999599GH0 /TYM4	0.00							
Settled	JUN 24 10 YR T-NOTES FUTURES MARGIN LOSS GMI/4B23220200								
11 Mar 24	FUT JUN 24 CBT 5Y T-NOTE	0.000	118,125.00	0.00	0.00	0.00	118,125.00	0.00	118,125.00
11 Mar 24	CUSIP : 999599GH0 /FVM4	0.00							
Settled	JUN 24 CBT 5Y T-NOTE FUTURES MARGIN GAIN GMI/4B23220220								
11 Mar 24	FUT JUN 24 CBT UL T-BONDS	0.000	-115,312.50	0.00	0.00	0.00	-115,312.50	0.00	-115,312.50
11 Mar 24	CUSIP : 999599GH0 /WNM4	0.00							
Settled	JUN 24 CBT UL T-BONDS FUTURES MARGIN LOSS GMI/4B23220160								
11 Mar 24	FUT JUN 24 CBT ULT TNOTE	0.000	-211,412.40	0.00	0.00	0.00	-211,412.40	0.00	-211,412.40
11 Mar 24	CUSIP : 999599GH0 /UXYM4	0.00							
Settled	JUN 24 CBT ULT TNOTE FUTURES MARGIN LOSS GMI/4B29007540								
11 Mar 24	FUT JUN 24 U.S. T-BONDS	0.000	-32,812.50	0.00	0.00	0.00	-32,812.50	0.00	-32,812.50
11 Mar 24	CUSIP : 999599GH0 /USM4	0.00							
Settled									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

JUN 24 U.S. T-BONDS FUTURES MARGIN LOSS GMI/4B23220180									
12 Mar 24	FUT JUN 24 10 YR T-NOTES	0.000	-43,030.74	0.00	0.00	0.00	-43,030.74	0.00	-43,030.74
12 Mar 24	CUSIP : 999599GH0 /TYM4	0.00							
Settled									
JUN 24 10 YR T-NOTES FUTURES MARGIN LOSS GMI/4B23220200									
12 Mar 24	FUT JUN 24 CBT 5Y T-NOTE	0.000	287,932.05	0.00	0.00	0.00	287,932.05	0.00	287,932.05
12 Mar 24	CUSIP : 999599GH0 /FVM4	0.00							
Settled									
JUN 24 CBT 5Y T-NOTE FUTURES MARGIN GAIN GMI/4B23220220									
12 Mar 24	FUT JUN 24 CBT UL T-BONDS	0.000	-333,125.00	0.00	0.00	0.00	-333,125.00	0.00	-333,125.00
12 Mar 24	CUSIP : 999599GH0 /WNM4	0.00							
Settled									
JUN 24 CBT UL T-BONDS FUTURES MARGIN LOSS GMI/4B23220160									
12 Mar 24	FUT JUN 24 CBT UL TNOTE	0.000	-557,337.60	0.00	0.00	0.00	-557,337.60	0.00	-557,337.60
12 Mar 24	CUSIP : 999599GH0 /UXYM4	0.00							
Settled									
JUN 24 CBT UL TNOTE FUTURES MARGIN LOSS GMI/4B29007540									
12 Mar 24	FUT JUN 24 U.S. T-BONDS	0.000	-229,687.50	0.00	0.00	0.00	-229,687.50	0.00	-229,687.50
12 Mar 24	CUSIP : 999599GH0 /USM4	0.00							
Settled									
JUN 24 U.S. T-BONDS FUTURES MARGIN LOSS GMI/4B23220180									
13 Mar 24	FUT JUN 24 10 YR T-NOTES	0.000	-23,906.76	0.00	0.00	0.00	-23,906.76	0.00	-23,906.76
13 Mar 24	CUSIP : 999599GH0 /TYM4	0.00							
Settled									
JUN 24 10 YR T-NOTES FUTURES MARGIN LOSS GMI/4B23220200									

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss	
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest
Trade Status	Broker/Commission	Price	Adjustment Amt	Cost
	Narrative		Market	Translation
				Total

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

13 Mar 24	FUT JUN 24 CBT 5Y T-NOTE	0.000	132,885.90	0.00	0.00	0.00	132,885.90	0.00	132,885.90
13 Mar 24	CUSIP : 999599GH0 /FVM4	0.00							
Settled	JUN 24 CBT 5Y T-NOTE FUTURES MARGIN GAIN								
	GMI/4B23220220								
13 Mar 24	FUT JUN 24 CBT UL T-BONDS	0.000	-320,312.50	0.00	0.00	0.00	-320,312.50	0.00	-320,312.50
13 Mar 24	CUSIP : 999599GH0 /WNNM4	0.00							
Settled	JUN 24 CBT UL T-BONDS FUTURES MARGIN LOSS								
	GMI/4B23220160								
13 Mar 24	FUT JUN 24 CBT ULT TNOTE	0.000	-384,375.00	0.00	0.00	0.00	-384,375.00	0.00	-384,375.00
13 Mar 24	CUSIP : 999599GH0 /UXYM4	0.00							
Settled	JUN 24 CBT ULT TNOTE FUTURES MARGIN LOSS								
	GMI/4B29007540								
13 Mar 24	FUT JUN 24 U.S. T-BONDS	0.000	-175,000.00	0.00	0.00	0.00	-175,000.00	0.00	-175,000.00
13 Mar 24	CUSIP : 999599GH0 /USM4	0.00							
Settled	JUN 24 U.S. T-BONDS FUTURES MARGIN LOSS								
	GMI/4B23220180								
14 Mar 24	FUT JUN 24 10 YR T-NOTES	0.000	-74,905.74	0.00	0.00	0.00	-74,905.74	0.00	-74,905.74
14 Mar 24	CUSIP : 999599GH0 /TYM4	0.00							
Settled	JUN 24 10 YR T-NOTES FUTURES MARGIN LOSS								
	GMI/4B23220200								
14 Mar 24	FUT JUN 24 CBT 5Y T-NOTE	0.000	442,968.75	0.00	0.00	0.00	442,968.75	0.00	442,968.75
14 Mar 24	CUSIP : 999599GH0 /FVM4	0.00							
Settled	JUN 24 CBT 5Y T-NOTE FUTURES MARGIN GAIN								
	GMI/4B23220220								
14 Mar 24	FUT JUN 24 CBT UL T-BONDS	0.000	-858,437.50	0.00	0.00	0.00	-858,437.50	0.00	-858,437.50
14 Mar 24	CUSIP : 999599GH0 /WNNM4	0.00							
Settled									

◆ Investment Transaction Detail

Trade Date	Security Description	Shares/PAR	Transaction Amount	Realized gain/loss	Total				
Settle Date	Asset ID / Ticker	Price	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission								
	Narrative								

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

	JUN 24 CBT UL T-BONDS FUTURES MARGIN LOSS GMI/4B23220160								
14 Mar 24	FUT JUN 24 CBT UL T-NOTE	0.000	-1,172,349.90	0.00	0.00	0.00	-1,172,349.90	0.00	-1,172,349.90
14 Mar 24	CUSIP : 999599GH0 /UXYM4	0.00							
Settled									
	JUN 24 CBT UL T-NOTE FUTURES MARGIN LOSS GMI/4B29007540								
14 Mar 24	FUT JUN 24 U.S. T-BONDS	0.000	-535,937.50	0.00	0.00	0.00	-535,937.50	0.00	-535,937.50
14 Mar 24	CUSIP : 999599GH0 /USM4	0.00							
Settled									
	JUN 24 U.S. T-BONDS FUTURES MARGIN LOSS GMI/4B23220180								
15 Mar 24	FUT JUN 24 10 YR T-NOTES	0.000	-12,750.00	0.00	0.00	0.00	-12,750.00	0.00	-12,750.00
15 Mar 24	CUSIP : 999599GH0 /TYM4	0.00							
Settled									
	JUN 24 10 YR T-NOTES FUTURES MARGIN LOSS GMI/4B23220200								
15 Mar 24	FUT JUN 24 CBT 5Y T-NOTE	0.000	140,275.80	0.00	0.00	0.00	140,275.80	0.00	140,275.80
15 Mar 24	CUSIP : 999599GH0 /FVM4	0.00							
Settled									
	JUN 24 CBT 5Y T-NOTE FUTURES MARGIN GAIN GMI/4B23220220								
15 Mar 24	FUT JUN 24 CBT UL T-BONDS	0.000	140,937.50	0.00	0.00	0.00	140,937.50	0.00	140,937.50
15 Mar 24	CUSIP : 999599GH0 /WNM4	0.00							
Settled									
	JUN 24 CBT UL T-BONDS FUTURES MARGIN GAIN GMI/4B23220160								
15 Mar 24	FUT JUN 24 CBT UL T-NOTE	0.000	-96,087.60	0.00	0.00	0.00	-96,087.60	0.00	-96,087.60
15 Mar 24	CUSIP : 999599GH0 /UXYM4	0.00							
Settled									
	JUN 24 CBT UL T-NOTE FUTURES MARGIN LOSS GMI/4B29007540								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss	
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest
Trade Status	Broker/Commission	Price	Adjustment Amt	Cost
	Narrative		Market	Translation
				Total

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

18 Mar 24	FUT JUN 24 10 YR T-NOTES	0.000	-27,094.26	0.00	0.00	0.00	-27,094.26	0.00	-27,094.26
18 Mar 24	CUSIP : 999599GH0 /TYM4	0.00							
Settled	JUN 24 10 YR T-NOTES FUTURES MARGIN LOSS								
	GMI/4B23220200								
18 Mar 24	FUT JUN 24 CBT 5Y T-NOTE	0.000	132,885.90	0.00	0.00	0.00	132,885.90	0.00	132,885.90
18 Mar 24	CUSIP : 999599GH0 /FVM4	0.00							
Settled	JUN 24 CBT 5Y T-NOTE FUTURES MARGIN GAIN								
	GMI/4B23220220								
18 Mar 24	FUT JUN 24 CBT UL T-BONDS	0.000	-307,500.00	0.00	0.00	0.00	-307,500.00	0.00	-307,500.00
18 Mar 24	CUSIP : 999599GH0 /WNNM4	0.00							
Settled	JUN 24 CBT UL T-BONDS FUTURES MARGIN LOSS								
	GMI/4B23220160								
18 Mar 24	FUT JUN 24 CBT ULT TNOTE	0.000	-403,599.90	0.00	0.00	0.00	-403,599.90	0.00	-403,599.90
18 Mar 24	CUSIP : 999599GH0 /UXYM4	0.00							
Settled	JUN 24 CBT ULT TNOTE FUTURES MARGIN LOSS								
	GMI/4B29007540								
18 Mar 24	FUT JUN 24 U.S. T-BONDS	0.000	-185,937.50	0.00	0.00	0.00	-185,937.50	0.00	-185,937.50
18 Mar 24	CUSIP : 999599GH0 /USM4	0.00							
Settled	JUN 24 U.S. T-BONDS FUTURES MARGIN LOSS								
	GMI/4B23220180								
19 Mar 24	FUT JUN 24 10 YR T-NOTES	0.000	33,469.26	0.00	0.00	0.00	33,469.26	0.00	33,469.26
19 Mar 24	CUSIP : 999599GH0 /TYM4	0.00							
Settled	JUN 24 10 YR T-NOTES FUTURES MARGIN GAIN								
	GMI/4B23220200								
19 Mar 24	FUT JUN 24 CBT 5Y T-NOTE	0.000	-214,099.20	0.00	0.00	0.00	-214,099.20	0.00	-214,099.20
19 Mar 24	CUSIP : 999599GH0 /FVM4	0.00							
Settled									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

JUN 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS GMI/4B23220220									
19 Mar 24	FUT JUN 24 CBT UL T-BONDS	0.000	243,437.50	0.00	0.00	0.00	243,437.50	0.00	243,437.50
19 Mar 24	CUSIP : 999599GH0 /WNM4	0.00							
Settled									
JUN 24 CBT UL T-BONDS FUTURES MARGIN GAIN GMI/4B23220160									
19 Mar 24	FUT JUN 24 CBT UL T-NOTE	0.000	480,474.90	0.00	0.00	0.00	480,474.90	0.00	480,474.90
19 Mar 24	CUSIP : 999599GH0 /UXYM4	0.00							
Settled									
JUN 24 CBT UL T-NOTE FUTURES MARGIN GAIN GMI/4B29007540									
19 Mar 24	FUT JUN 24 U.S. T-BONDS	0.000	185,937.50	0.00	0.00	0.00	185,937.50	0.00	185,937.50
19 Mar 24	CUSIP : 999599GH0 /USM4	0.00							
Settled									
JUN 24 U.S. T-BONDS FUTURES MARGIN GAIN GMI/4B23220180									
20 Mar 24	FUT JUN 24 10 YR T-NOTES	0.000	30,280.74	0.00	0.00	0.00	30,280.74	0.00	30,280.74
20 Mar 24	CUSIP : 999599GH0 /TYM4	0.00							
Settled									
JUN 24 10 YR T-NOTES FUTURES MARGIN GAIN GMI/4B23220200									
20 Mar 24	FUT JUN 24 CBT 5Y T-NOTE	0.000	-273,161.70	0.00	0.00	0.00	-273,161.70	0.00	-273,161.70
20 Mar 24	CUSIP : 999599GH0 /FVM4	0.00							
Settled									
JUN 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS GMI/4B23220220									
20 Mar 24	FUT JUN 24 CBT UL T-BONDS	0.000	-153,750.00	0.00	0.00	0.00	-153,750.00	0.00	-153,750.00
20 Mar 24	CUSIP : 999599GH0 /WNM4	0.00							
Settled									
JUN 24 CBT UL T-BONDS FUTURES MARGIN LOSS GMI/4B23220160									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

20 Mar 24	FUT JUN 24 CBT ULT TNOTE	0.000	288,275.10	0.00	0.00	0.00	288,275.10	0.00	288,275.10
20 Mar 24	CUSIP : 999599GH0 /UXYM4	0.00							
Settled	JUN 24 CBT ULT TNOTE FUTURES MARGIN GAIN GMI/4B29007540								
20 Mar 24	FUT JUN 24 U.S. T-BONDS	0.000	32,812.50	0.00	0.00	0.00	32,812.50	0.00	32,812.50
20 Mar 24	CUSIP : 999599GH0 /USM4	0.00							
Settled	JUN 24 U.S. T-BONDS FUTURES MARGIN GAIN GMI/4B23220180								
21 Mar 24	FUT JUN 24 10 YR T-NOTES	0.000	-4,780.74	0.00	0.00	0.00	-4,780.74	0.00	-4,780.74
21 Mar 24	CUSIP : 999599GH0 /TYM4	0.00							
Settled	JUN 24 10 YR T-NOTES FUTURES MARGIN LOSS GMI/4B23220200								
21 Mar 24	FUT JUN 24 CBT 5Y T-NOTE	0.000	59,062.50	0.00	0.00	0.00	59,062.50	0.00	59,062.50
21 Mar 24	CUSIP : 999599GH0 /FVM4	0.00							
Settled	JUN 24 CBT 5Y T-NOTE FUTURES MARGIN GAIN GMI/4B23220220								
21 Mar 24	FUT JUN 24 CBT UL T-BONDS	0.000	128,125.00	0.00	0.00	0.00	128,125.00	0.00	128,125.00
21 Mar 24	CUSIP : 999599GH0 /WNM4	0.00							
Settled	JUN 24 CBT UL T-BONDS FUTURES MARGIN GAIN GMI/4B23220160								
21 Mar 24	FUT JUN 24 CBT ULT TNOTE	0.000	-19,212.60	0.00	0.00	0.00	-19,212.60	0.00	-19,212.60
21 Mar 24	CUSIP : 999599GH0 /UXYM4	0.00							
Settled	JUN 24 CBT ULT TNOTE FUTURES MARGIN LOSS GMI/4B29007540								
21 Mar 24	FUT JUN 24 U.S. T-BONDS	0.000	65,625.00	0.00	0.00	0.00	65,625.00	0.00	65,625.00
21 Mar 24	CUSIP : 999599GH0 /USM4	0.00							
Settled									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

	JUN 24 U.S. T-BONDS FUTURES MARGIN GAIN GMI/4B23220180								
22 Mar 24	FUT JUN 24 10 YR T-NOTES	0.000	36,655.74	0.00	0.00	0.00	36,655.74	0.00	36,655.74
22 Mar 24	CUSIP : 999599GH0 /TYM4	0.00							
Settled									
	JUN 24 10 YR T-NOTES FUTURES MARGIN GAIN GMI/4B23220200								
22 Mar 24	FUT JUN 24 CBT 5Y T-NOTE	0.000	-191,957.85	0.00	0.00	0.00	-191,957.85	0.00	-191,957.85
22 Mar 24	CUSIP : 999599GH0 /FVM4	0.00							
Settled									
	JUN 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS GMI/4B23220220								
22 Mar 24	FUT JUN 24 CBT UL T-BONDS	0.000	461,250.00	0.00	0.00	0.00	461,250.00	0.00	461,250.00
22 Mar 24	CUSIP : 999599GH0 /WNM4	0.00							
Settled									
	JUN 24 CBT UL T-BONDS FUTURES MARGIN GAIN GMI/4B23220160								
22 Mar 24	FUT JUN 24 CBT UL TNOTE	0.000	557,337.60	0.00	0.00	0.00	557,337.60	0.00	557,337.60
22 Mar 24	CUSIP : 999599GH0 /UXYM4	0.00							
Settled									
	JUN 24 CBT UL TNOTE FUTURES MARGIN GAIN GMI/4B29007540								
22 Mar 24	FUT JUN 24 U.S. T-BONDS	0.000	273,437.50	0.00	0.00	0.00	273,437.50	0.00	273,437.50
22 Mar 24	CUSIP : 999599GH0 /USM4	0.00							
Settled									
	JUN 24 U.S. T-BONDS FUTURES MARGIN GAIN GMI/4B23220180								
25 Mar 24	FUT JUN 24 10 YR T-NOTES	0.000	-23,905.74	0.00	0.00	0.00	-23,905.74	0.00	-23,905.74
25 Mar 24	CUSIP : 999599GH0 /TYM4	0.00							
Settled									
	JUN 24 10 YR T-NOTES FUTURES MARGIN LOSS GMI/4B23220200								

◆ Investment Transaction Detail

Trade Date	Security Description	Shares/PAR	Transaction Amount	Realized gain/loss					
Settle Date	Asset ID / Ticker								
Trade Status	Broker/Commission	Price	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

25 Mar 24	FUT JUN 24 CBT 5Y T-NOTE	0.000	132,895.35	0.00	0.00	0.00	132,895.35	0.00	132,895.35
25 Mar 24	CUSIP : 999599GH0 /FVM4	0.00							
Settled	JUN 24 CBT 5Y T-NOTE FUTURES MARGIN GAIN								
	GMI/4B23220220								
25 Mar 24	FUT JUN 24 CBT UL T-BONDS	0.000	-281,875.00	0.00	0.00	0.00	-281,875.00	0.00	-281,875.00
25 Mar 24	CUSIP : 999599GH0 /WNNM4	0.00							
Settled	JUN 24 CBT UL T-BONDS FUTURES MARGIN LOSS								
	GMI/4B23220160								
25 Mar 24	FUT JUN 24 CBT ULT TNOTE	0.000	-345,937.50	0.00	0.00	0.00	-345,937.50	0.00	-345,937.50
25 Mar 24	CUSIP : 999599GH0 /UXYM4	0.00							
Settled	JUN 24 CBT ULT TNOTE FUTURES MARGIN LOSS								
	GMI/4B29007540								
25 Mar 24	FUT JUN 24 U.S. T-BONDS	0.000	-164,062.50	0.00	0.00	0.00	-164,062.50	0.00	-164,062.50
25 Mar 24	CUSIP : 999599GH0 /USM4	0.00							
Settled	JUN 24 U.S. T-BONDS FUTURES MARGIN LOSS								
	GMI/4B23220180								
26 Mar 24	FUT JUN 24 10 YR T-NOTES	0.000	12,750.00	0.00	0.00	0.00	12,750.00	0.00	12,750.00
26 Mar 24	CUSIP : 999599GH0 /TYM4	0.00							
Settled	JUN 24 10 YR T-NOTES FUTURES MARGIN GAIN								
	GMI/4B23220200								
26 Mar 24	FUT JUN 24 CBT 5Y T-NOTE	0.000	-44,301.60	0.00	0.00	0.00	-44,301.60	0.00	-44,301.60
26 Mar 24	CUSIP : 999599GH0 /FVM4	0.00							
Settled	JUN 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS								
	GMI/4B23220220								
26 Mar 24	FUT JUN 24 CBT UL T-BONDS	0.000	243,437.50	0.00	0.00	0.00	243,437.50	0.00	243,437.50
26 Mar 24	CUSIP : 999599GH0 /WNNM4	0.00							
Settled									

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss	
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest
Trade Status	Broker/Commission	Price	Adjustment Amt	Cost
	Narrative		Market	Translation
				Total

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

	JUN 24 CBT UL T-BONDS FUTURES MARGIN GAIN GMI/4B23220160								
26 Mar 24	FUT JUN 24 CBT UL T-NOTE	0.000	192,187.50	0.00	0.00	0.00	192,187.50	0.00	192,187.50
26 Mar 24	CUSIP : 999599GH0 /UXYM4	0.00							
Settled									
	JUN 24 CBT UL T-NOTE FUTURES MARGIN GAIN GMI/4B29007540								
26 Mar 24	FUT JUN 24 U.S. T-BONDS	0.000	109,375.00	0.00	0.00	0.00	109,375.00	0.00	109,375.00
26 Mar 24	CUSIP : 999599GH0 /USM4	0.00							
Settled									
	JUN 24 U.S. T-BONDS FUTURES MARGIN GAIN GMI/4B23220180								
27 Mar 24	FUT JUN 24 10 YR T-NOTES	0.000	23,905.74	0.00	0.00	0.00	23,905.74	0.00	23,905.74
27 Mar 24	CUSIP : 999599GH0 /TYM4	0.00							
Settled									
	JUN 24 10 YR T-NOTES FUTURES MARGIN GAIN GMI/4B23220200								
27 Mar 24	FUT JUN 24 CBT 5Y T-NOTE	0.000	-140,266.35	0.00	0.00	0.00	-140,266.35	0.00	-140,266.35
27 Mar 24	CUSIP : 999599GH0 /FVM4	0.00							
Settled									
	JUN 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS GMI/4B23220220								
27 Mar 24	FUT JUN 24 CBT UL T-BONDS	0.000	371,562.50	0.00	0.00	0.00	371,562.50	0.00	371,562.50
27 Mar 24	CUSIP : 999599GH0 /WNM4	0.00							
Settled									
	JUN 24 CBT UL T-BONDS FUTURES MARGIN GAIN GMI/4B23220160								
27 Mar 24	FUT JUN 24 CBT UL T-NOTE	0.000	384,375.00	0.00	0.00	0.00	384,375.00	0.00	384,375.00
27 Mar 24	CUSIP : 999599GH0 /UXYM4	0.00							
Settled									
	JUN 24 CBT UL T-NOTE FUTURES MARGIN GAIN GMI/4B29007540								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss	
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest
Trade Status	Broker/Commission	Price	Adjustment Amt	Cost
	Narrative		Market	Translation
				Total

Mark-to-Markets

Fixed Income

Fixed income derivatives - futures

United States - USD

27 Mar 24	FUT JUN 24 U.S. T-BONDS	0.000	196,875.00	0.00	0.00	0.00	196,875.00	0.00	196,875.00
27 Mar 24	CUSIP : 999599GH0 /USM4	0.00							
Settled	JUN 24 U.S. T-BONDS FUTURES MARGIN GAIN								
	GMI/4B23220180								
28 Mar 24	FUT JUN 24 10 YR T-NOTES	0.000	-7,968.24	0.00	0.00	0.00	-7,968.24	0.00	-7,968.24
28 Mar 24	CUSIP : 999599GH0 /TYM4	0.00							
Settled	JUN 24 10 YR T-NOTES FUTURES MARGIN LOSS								
	GMI/4B23220200								
28 Mar 24	FUT JUN 24 CBT 5Y T-NOTE	0.000	110,735.10	0.00	0.00	0.00	110,735.10	0.00	110,735.10
28 Mar 24	CUSIP : 999599GH0 /FVM4	0.00							
Settled	JUN 24 CBT 5Y T-NOTE FUTURES MARGIN GAIN								
	GMI/4B23220220								
28 Mar 24	FUT JUN 24 CBT UL T-BONDS	0.000	192,187.50	0.00	0.00	0.00	192,187.50	0.00	192,187.50
28 Mar 24	CUSIP : 999599GH0 /WNNM4	0.00							
Settled	JUN 24 CBT UL T-BONDS FUTURES MARGIN GAIN								
	GMI/4B23220160								
28 Mar 24	FUT JUN 24 CBT ULT TNOTE	0.000	19,224.90	0.00	0.00	0.00	19,224.90	0.00	19,224.90
28 Mar 24	CUSIP : 999599GH0 /UXYM4	0.00							
Settled	JUN 24 CBT ULT TNOTE FUTURES MARGIN GAIN								
	GMI/4B29007540								
28 Mar 24	FUT JUN 24 U.S. T-BONDS	0.000	87,500.00	0.00	0.00	0.00	87,500.00	0.00	87,500.00
28 Mar 24	CUSIP : 999599GH0 /USM4	0.00							
Settled	JUN 24 U.S. T-BONDS FUTURES MARGIN GAIN								
	GMI/4B23220180								
Total United States - USD			-6,073,618.77	0.00	0.00	0.00	-6,073,618.77	0.00	-6,073,618.77
Total fixed income derivatives - futures			-6,073,618.77	0.00	0.00	0.00	-6,073,618.77	0.00	-6,073,618.77
Total fixed income			-6,073,618.77	0.00	0.00	0.00	-6,073,618.77	0.00	-6,073,618.77

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
	Narrative								
Total mark-to-markets		0.00	-6,093,270.77	0.00	0.00	0.00	-6,093,270.77	0.00	-6,093,270.77

Maturities

Cash and Cash Equivalents

Short term bills and notes

United States - USD

25 Jan 24	UNITED STATES OF AMER TREAS	-3,650,000.000	3,650,000.00	0.00	0.00	-3,597,615.55	52,384.45	0.00	52,384.45
25 Jan 24	BILLS DUE 01-25-2024	100.00							
Settled	SEDOL : BL6BVZ5 / CHICAGO INCOME USA TREASURY BILLS 0% T-BILL 25/01/24 USD1000 PRICE: 100.0 NET BROKER: CHICAGO INCOME								
Total United States - USD			3,650,000.00	0.00	0.00	-3,597,615.55	52,384.45	0.00	52,384.45
Total short term bills and notes			3,650,000.00	0.00	0.00	-3,597,615.55	52,384.45	0.00	52,384.45
Total cash and cash equivalents			3,650,000.00	0.00	0.00	-3,597,615.55	52,384.45	0.00	52,384.45
Total maturities		-3,650,000.00	3,650,000.00	0.00	0.00	-3,597,615.55	52,384.45	0.00	52,384.45

Principal Paydowns

Fixed Income

Government bonds

Cote d'Ivoire - USD

02 Jan 24	IVORY COAST 5.75% 31/12/2032	-36,000.000	36,000.00	0.00	0.00	-35,114.98	885.02	0.00	885.02
02 Jan 24	CUSIP : V25125BD2 /ZCPN	0.00							
Settled	PAYDOWN								
Total Cote d'Ivoire - USD			36,000.00	0.00	0.00	-35,114.98	885.02	0.00	885.02

Iraq - USD

16 Jan 24	IRAQ (REPUBLIC OF) 5.8% GTD SNR	-64,062.500	64,062.50	0.00	0.00	-62,001.54	2,060.96	0.00	2,060.96
16 Jan 24	15/01/2028 USD	0.00							
Settled	SEDOL : B0WLS73 / PAYDOWN								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Principal Paydowns

Fixed Income

Government bonds

Total Iraq - USD			64,062.50	0.00	0.00	-62,001.54	2,060.96	0.00	2,060.96
Total government bonds			100,062.50	0.00	0.00	-97,116.52	2,945.98	0.00	2,945.98

Municipal/provincial bonds

Brazil - USD

01 Feb 24	BRAZIL MINAS SPE VIA STATE OF	-50,000.000	50,000.00	0.00	0.00	-48,987.50	1,012.50	0.00	1,012.50
15 Feb 24	M.G. 5.333% DUE	100.00							
Settled	02-15-2028/02-15-2019 REG SEDOL : B97PWJ3 / CHICAGO INCOME BRAZIL MINAS SPE V 5.333% GTD SNR 15/02/28 U PRICE: 100.0 NET BROKER: CHICAGO INCOME								
15 Feb 24	BRAZIL MINAS SPE V 5.333% BDS	-20,000.000	20,000.00	0.00	0.00	-20,554.25	-554.25	0.00	-554.25
15 Feb 24	15/02/2028	0.00							
Settled	CUSIP : G13201AA9 / PAYDOWN								
Total Brazil - USD			70,000.00	0.00	0.00	-69,541.75	458.25	0.00	458.25
Total municipal/provincial bonds			70,000.00	0.00	0.00	-69,541.75	458.25	0.00	458.25

Bank loans

Switzerland - USD

29 Mar 24	MEDALLION MIDLAND ACQUISITION	-9,850.000	9,850.00	0.00	0.00	-9,825.41	24.59	0.00	24.59
29 Mar 24	LLC TRM LN B SNR SEC TRM LN	100.00							
Settled	10-18-2028 CUSIP : LX2217961 / CHICAGO BKL TEAM MEDALLION MIDLAND ACQUISITION LLC TRM LN B SNR SEC PRICE: 100.0 NET BROKER: CHICAGO BKL TEAM								
Total Switzerland - USD			9,850.00	0.00	0.00	-9,825.41	24.59	0.00	24.59

United States - USD

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Principal Paydowns

Fixed Income

Bank loans

United States - USD

08 Jan 24	AL NGPL HOLDINGS, LLC INITIAL	-66,794.340	66,794.34	0.00	0.00	-66,473.80	320.54	0.00	320.54
08 Jan 24	TERM LOAN 04-14-2028	100.00							
Settled	CUSIP : 01021AAB6 / CHICAGO BKL TEAM AL NGPL HOLDINGS, INITIAL 14/04/2028 PRICE: 100.0 NET BROKER: CHICAGO BKL TEAM								
29 Feb 24	MIP V WASTE HOLDINGS LLC	-11,414.140	11,414.14	0.00	0.00	-11,228.71	185.43	0.00	185.43
29 Feb 24	COV-LITE TLB DUE 10-27-2028 BEO	100.00							
Settled	CUSIP : LX1994222 / CHICAGO BKL TEAM MIP V WASTE COV-LITE 27/10/2028 PRICE: 100.0 NET BROKER: CHICAGO BKL TEAM								
27 Mar 24	MEDLINE BORROWER, LP INITIAL	-408,348.820	408,348.82	0.00	0.00	-397,120.95	11,227.87	0.00	11,227.87
27 Mar 24	DOLLAR TERM LN SENIOR SEC	100.00							
Settled	TERM LN 09-30-28 CUSIP : 58503UAC7 / CHICAGO BKL TEAM MOZART DEBT MERGER SUB INC. TERM LOAN PRICE: 100.0 NET BROKER: CHICAGO BKL TEAM								
28 Mar 24	BCP RENAISSANCE PARENT LLC	-10,471.200	10,471.20	0.00	0.00	-10,405.80	65.40	0.00	65.40
28 Mar 24	INITIAL TERM B-4 LN SNR SECD TL	100.00							
Settled	10-31-2028 CUSIP : 05549PAD3 / CHICAGO BKL TEAM BCP RENAISSANCE PARENT LLC INITIAL TERM B-4 LN SNR PRICE: 100.0 NET BROKER: CHICAGO BKL TEAM								
28 Mar 24	SOTERA HEALTH HOLDINGS LLC	-7,500.000	7,500.00	0.00	0.00	-7,425.05	74.95	0.00	74.95
28 Mar 24	INCREMENTAL TERM LOAN SENIOR	100.00							
Settled	SECURED 12-11-2026 CUSIP : 83601MAB6 / CHICAGO BKL TEAM								

Accounting Statements

Account number ILFRAL

01 Jan 24 - 31 Mar 24

IL FIREFIGHTERS PENSION ALL

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◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Principal Paydowns

Fixed Income

Bank loans

United States - USD

	SOTERA HEALTH HOLDINGS LLC INCREMENTAL TERM LOAN PRICE: 100.0 NET BROKER: CHICAGO BKL TEAM								
29 Mar 24	GEON PERFORMANCE SOLUTIONS,	-12,722.650	12,722.65	0.00	0.00	-12,678.22	44.43	0.00	44.43
29 Mar 24	LLC (FKA. , LLC) TERM LOAN	100.00							
Settled	08-18-2028 CUSIP : 37254YAB6 / CHICAGO BKL TEAM GEON PERFORMANCE SOLUTIONS, LLC (FKA. TERM LOAN PRICE: 100.0 NET BROKER: CHICAGO BKL TEAM								
29 Mar 24	IRIDIUM SATELLITE LLC - COV-LITE	-11,019.620	11,019.62	0.00	0.00	-11,026.70	-7.08	0.00	-7.08
29 Mar 24	TERM LOAN B SENIOR SECURED	100.00							
Settled	TERM LOAN 09-13-2030 CUSIP : LX2166135 / CHICAGO BKL TEAM IRIDIUM SATELLITE LLC - COV-LITE TL B SENIOR SE PRICE: 100.0 NET BROKER: CHICAGO BKL TEAM								
29 Mar 24	SYSTEM ONE HOLDINGS, LLC FLTG	-17,043.940	17,043.94	0.00	0.00	-16,808.06	235.88	0.00	235.88
29 Mar 24	RT TBL 02-28-2028	100.00							
Settled	CUSIP : LX1920508 / CHICAGO BKL TEAM SYS 1 HOLDINGS, FLTG RT 28/02/2028 PRICE: 100.0 NET BROKER: CHICAGO BKL TEAM								
Total United States - USD			545,314.71	0.00	0.00	-533,167.29	12,147.42	0.00	12,147.42
Total bank loans			555,164.71	0.00	0.00	-542,992.70	12,172.01	0.00	12,172.01

Government mortgage backed securities

United States - USD

01 Jan 24	FED HOME LN MTG 2.5% DUE	-187,413.710	187,413.71	0.00	0.00	-157,255.22	30,158.49	0.00	30,158.49
25 Jan 24	04-01-2052	100.00							
Settled	CUSIP : 3132DWDJ9 /CMO1 CHICAGO INCOME								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Principal Paydowns

Fixed Income

Government mortgage backed securities

United States - USD

FED HOME LOAN MTG 2.5% MBS 01/04/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME									
01 Jan 24	FEDERAL HOME LN MTG CORP	-113,221.240	113,221.24	0.00	0.00	-107,096.55	6,124.69	0.00	6,124.69
25 Jan 24	POOL #FR SD8265 4.0% 11-01-2052	100.00							
Settled	SEDOL : BQWP5N2 /GOLD1 CHICAGO INCOME FED HOME LOAN MTG 4% MBS 01/11/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
FEDERAL HOME LN MTG CORP									
01 Jan 24	FEDERAL HOME LN MTG CORP	-163,036.280	163,036.28	0.00	0.00	-154,535.96	8,500.32	0.00	8,500.32
25 Jan 24	POOL #SD8244 4%DUE 09-01-2052	100.00							
Settled	BEO SEDOL : BLNMBH3 /GOLD1 CHICAGO INCOME FED HOME LOAN MTG 4% MBS 01/09/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
FEDERAL NATIONAL MORTGAGE									
01 Jan 24	FEDERAL NATIONAL MORTGAGE	-131,977.350	131,977.35	0.00	0.00	-115,442.63	16,534.72	0.00	16,534.72
25 Jan 24	ASSOC 3% 05-01-2052	100.00							
Settled	CUSIP : 3140QN3Y6 /FNMA CHICAGO INCOME FED NATL MORT ASSC 3% MBS 01/05/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
FEDERAL NATIONAL MORTGAGE									
01 Jan 24	FEDERAL NATIONAL MORTGAGE	-209,429.720	209,429.72	0.00	0.00	-183,314.16	26,115.56	0.00	26,115.56
25 Jan 24	ASSOC 3% 05-01-2052	100.00							
Settled	CUSIP : 3140QN3E0 /FNMA CHICAGO INCOME FED NATL MORT ASSC 3% MBS 01/05/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
FHLMC POOL #SD-8221 3.5%									
01 Jan 24	FHLMC POOL #SD-8221 3.5%	-169,112.490	169,112.49	0.00	0.00	-154,839.17	14,273.32	0.00	14,273.32
25 Jan 24	05-01-2052	100.00							
Settled	CUSIP : 3132DWD26 / CHICAGO INCOME FED HOME LOAN MTG 3.5% MBS 01/06/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								

◆ Investment Transaction Detail

Trade Date	Security Description	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Realized gain/loss	Total
Settle Date	Asset ID / Ticker							Translation	
Trade Status	Broker/Commission	Price							
	Narrative								

Principal Paydowns

Fixed Income

Government mortgage backed securities

United States - USD

01 Jan 24	FHLMC SUPER 30Y FIXED 4%	-155,083.360	155,083.36	0.00	0.00	-145,100.19	9,983.17	0.00	9,983.17
25 Jan 24	10-01-2052	100.00							
Settled	CUSIP : 3132DWE58 / CHICAGO INCOME FHLMC SUPER 30Y FI 4% MBS 01/10/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Jan 24	FNMA POOL #FS3619 2.5%	-84,325.460	84,325.46	0.00	0.00	-70,729.43	13,596.03	0.00	13,596.03
25 Jan 24	05-01-2052 BEO	100.00							
Settled	CUSIP : 3140XKAV2 /FNMA CHICAGO INCOME FED NATL MORT ASSC 2.5% MBS 01/05/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Jan 24	FNMA POOL #MA4548 2.5% DUE	-202,710.060	202,710.06	0.00	0.00	-170,581.00	32,129.06	0.00	32,129.06
25 Jan 24	02-01-2052 BEO	100.00							
Settled	CUSIP : 31418EBS8 /FNMA CHICAGO INCOME FED NATL MORT ASSC 2.5% MBS 01/02/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Jan 24	FNMA POOL #MA4783 4% 10-01-2052	-202,727.660	202,727.66	0.00	0.00	-191,672.16	11,055.50	0.00	11,055.50
25 Jan 24	BEO	100.00							
Settled	CUSIP : 31418EJ50 /FNMA CHICAGO INCOME FED NATL MORT ASSC 4% MBS 01/10/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Jan 24	FNMA POOL #MA4804 4% 11-01-2052	-81,529.560	81,529.56	0.00	0.00	-76,660.18	4,869.38	0.00	4,869.38
25 Jan 24	BEO	100.00							
Settled	CUSIP : 31418EKS8 /FNMA CHICAGO INCOME FED NATL MORT ASSC 4% MBS 01/11/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Jan 24	GNMA GNMA # 001958 9% 02-20-2025	-1.140	1.14	0.00	0.00	-1.19	-0.05	0.00	-0.05
22 Jan 24	CUSIP : 36202CE74 /GNMAII	100.00							
Settled	CHICAGO INCOME								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Transaction Amount</u>					<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<u>Shares/PAR</u>							
<u>Trade Status</u>	<u>Broker/Commission</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>

Principal Paydowns

Fixed Income

Government mortgage backed securities

United States - USD

	GOVT NATL MTG ASSO 9% MBS 20/02/2025 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Jan 24	GNMA GNMA # 008459 3.625%	-3.300	3.29	0.00	0.00	-3.28	0.01	0.00	0.01
22 Jan 24	07-20-2024	100.00							
Settled	CUSIP : 36202KMG7 /GNMAII CHICAGO INCOME GOVT NATL MTG ASSO FR MBS 20/07/2024 USD PRICE: 99.69696 NET BROKER: CHICAGO INCOME								
01 Jan 24	GNMA POOL #780831 SER 2024 9.5%	-0.550	0.55	0.00	0.00	-0.56	-0.01	0.00	-0.01
16 Jan 24	DUE 12-15-2024 REG	100.00							
Settled	CUSIP : 36225A4Q0 /GNMA CHICAGO INCOME GOVT NATL MTG ASSO 9.5% MBS 15/12/2024 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Jan 24	GNMA POOL 376445 6.5% DUE	-1.720	1.72	0.00	0.00	-1.82	-0.10	0.00	-0.10
16 Jan 24	04-15-2024 REG	100.00							
Settled	CUSIP : 36204QES5 /GNMA CHICAGO INCOME GNMA POOL 376445 6.5% 12/4/ PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Jan 24	GNMAII POOL #1790 SER 2024 8%	-0.110	0.11	0.00	0.00	-0.11	0.00	0.00	0.00
22 Jan 24	DUE 07-20-2024 REG	100.00							
Settled	CUSIP : 36202B7B5 /GNMAII CHICAGO INCOME GOVT NATL MTG ASSO 8% MBS 20/07/2024 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Jan 24	GNMAII POOL #1901 SER 2024 8%	-0.330	0.33	0.00	0.00	-0.35	-0.02	0.00	-0.02
22 Jan 24	DUE 11-20-2024 REG	100.00							
Settled	CUSIP : 36202CDE0 /GNMAII CHICAGO INCOME GOVT NATL MTG ASSO 8% MBS 20/11/2024 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Principal Paydowns

Fixed Income

Government mortgage backed securities

United States - USD

01 Jan 24 22 Jan 24 Settled	GNMAII POOL #1975 SER 2025 9% DUE 03-20-2025 REG CUSIP : 36202CFQ1 /GNMAII CHICAGO INCOME GOVT NATL MTG ASSO 9% MBS 20/03/2025 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME	-1.210 100.00	1.21	0.00	0.00	-1.18	0.03	0.00	0.03
01 Jan 24 22 Jan 24 Settled	GNMAII POOL #2022 SER 2025 9% DUE 06-20-2025 REG CUSIP : 36202CG72 /GNMAII CHICAGO INCOME GOVT NATL MTG ASSO 9% MBS 20/06/2025 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME	-0.870 100.00	0.87	0.00	0.00	-0.92	-0.05	0.00	-0.05
01 Jan 24 22 Jan 24 Settled	GNMAII POOL #2040 SER 2025 9% DUE 07-20-2025 REG CUSIP : 36202CHR7 /GNMAII CHICAGO INCOME GOVT NATL MTG ASSO 9% MBS 20/07/2025 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME	-1.540 100.00	1.54	0.00	0.00	-1.63	-0.09	0.00	-0.09
01 Feb 24 26 Feb 24 Settled	FED HOME LN MTG 2.5% DUE 04-01-2052 CUSIP : 3132DWDJ9 /CMO1 CHICAGO INCOME FED HOME LOAN MTG 2.5% MBS 01/04/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME	-191,103.900 100.00	191,103.90	0.00	0.00	-160,351.59	30,752.31	0.00	30,752.31
01 Feb 24 26 Feb 24 Settled	FEDERAL HOME LN MTG CORP POOL #FR SD8265 4.0% 11-01-2052 SEDOL : BQWP5N2 /GOLD1 CHICAGO INCOME FED HOME LOAN MTG 4% MBS 01/11/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME	-170,065.720 100.00	170,065.72	0.00	0.00	-160,866.04	9,199.68	0.00	9,199.68

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss	
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest
Trade Status	Broker/Commission	Price	Adjustment Amt	Cost
	Narrative		Market	Translation
				Total

Principal Paydowns

Fixed Income

Government mortgage backed securities

United States - USD

01 Feb 24	FEDERAL HOME LN MTG CORP	-151,305.440	151,305.44	0.00	0.00	-143,416.74	7,888.70	0.00	7,888.70
26 Feb 24	POOL #SD8244 4%DUE 09-01-2052	100.00							
Settled	BEO SEDOL : BLNMBH3 /GOLD1 CHICAGO INCOME FED HOME LOAN MTG 4% MBS 01/09/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Feb 24	FEDERAL NATIONAL MORTGAGE	-235,622.250	235,622.25	0.00	0.00	-206,102.43	29,519.82	0.00	29,519.82
26 Feb 24	ASSOC 3% 05-01-2052	100.00							
Settled	CUSIP : 3140QN3Y6 /FNMA CHICAGO INCOME FED NATL MORT ASSC 3% MBS 01/05/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Feb 24	FEDERAL NATIONAL MORTGAGE	-86,929.880	86,929.88	0.00	0.00	-76,089.86	10,840.02	0.00	10,840.02
26 Feb 24	ASSOC 3% 05-01-2052	100.00							
Settled	CUSIP : 3140QN3E0 /FNMA CHICAGO INCOME FED NATL MORT ASSC 3% MBS 01/05/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Feb 24	FHLMC POOL #SD-8221 3.5%	-169,569.390	169,569.39	0.00	0.00	-155,257.51	14,311.88	0.00	14,311.88
26 Feb 24	05-01-2052	100.00							
Settled	CUSIP : 3132DWD26 / CHICAGO INCOME FED HOME LOAN MTG 3.5% MBS 01/06/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Feb 24	FHLMC SUPER 30Y FIXED 4%	-185,822.500	185,822.50	0.00	0.00	-173,860.56	11,961.94	0.00	11,961.94
26 Feb 24	10-01-2052	100.00							
Settled	CUSIP : 3132DWE58 / CHICAGO INCOME FHLMC SUPER 30Y FI 4% MBS 01/10/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Principal Paydowns

Fixed Income

Government mortgage backed securities

United States - USD

01 Feb 24	FNMA POOL #FS3619 2.5%	-142,712.590	142,712.59	0.00	0.00	-119,702.64	23,009.95	0.00	23,009.95
26 Feb 24	05-01-2052 BEO	100.00							
Settled	CUSIP : 3140XKAV2 /FNMA CHICAGO INCOME FED NATL MORT ASSC 2.5% MBS 01/05/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Feb 24	FNMA POOL #MA4548 2.5% DUE	-210,416.480	210,416.48	0.00	0.00	-177,034.88	33,381.60	0.00	33,381.60
26 Feb 24	02-01-2052 BEO	100.00							
Settled	CUSIP : 31418EBS8 /FNMA CHICAGO INCOME FED NATL MORT ASSC 2.5% MBS 01/02/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Feb 24	FNMA POOL #MA4783 4% 10-01-2052	-206,115.470	206,115.47	0.00	0.00	-194,875.22	11,240.25	0.00	11,240.25
26 Feb 24	BEO	100.00							
Settled	CUSIP : 31418EJ50 /FNMA CHICAGO INCOME FED NATL MORT ASSC 4% MBS 01/10/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Feb 24	FNMA POOL #MA4804 4% 11-01-2052	-86,601.200	86,601.20	0.00	0.00	-81,428.91	5,172.29	0.00	5,172.29
26 Feb 24	BEO	100.00							
Settled	CUSIP : 31418EKS8 /FNMA CHICAGO INCOME FED NATL MORT ASSC 4% MBS 01/11/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Feb 24	GNMA GNMA # 001958 9% 02-20-2025	-1.150	1.15	0.00	0.00	-1.20	-0.05	0.00	-0.05
20 Feb 24	CUSIP : 36202CE74 /GNMAII	100.00							
Settled	CHICAGO INCOME GOVT NATL MTG ASSO 9% MBS 20/02/2025 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Feb 24	GNMA GNMA # 008459 3.625%	-2.370	2.37	0.00	0.00	-2.36	0.01	0.00	0.01
20 Feb 24	07-20-2024	100.00							
Settled	CUSIP : 36202KMG7 /GNMAII CHICAGO INCOME								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Transaction Amount</u>					<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<u>Shares/PAR</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Broker/Commission</u>	<u>Price</u>							
	<u>Narrative</u>								

Principal Paydowns

Fixed Income

Government mortgage backed securities

United States - USD

	GOVT NATL MTG ASSO FR MBS 20/07/2024 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Feb 24	GNMA POOL 376445 6.5% DUE	-1.730	1.73	0.00	0.00	-1.83	-0.10	0.00	-0.10
15 Feb 24	04-15-2024 REG	100.00							
Settled	CUSIP : 36204QES5 /GNMA CHICAGO INCOME GNMA POOL 376445 6.5% 12/4/ PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Feb 24	GNMAII POOL #1790 SER 2024 8%	-0.100	0.10	0.00	0.00	-0.10	0.00	0.00	0.00
20 Feb 24	DUE 07-20-2024 REG	100.00							
Settled	CUSIP : 36202B7B5 /GNMAII CHICAGO INCOME GOVT NATL MTG ASSO 8% MBS 20/07/2024 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Feb 24	GNMAII POOL #1901 SER 2024 8%	-0.390	0.38	0.00	0.00	-0.41	-0.03	0.00	-0.03
20 Feb 24	DUE 11-20-2024 REG	100.00							
Settled	CUSIP : 36202CDE0 /GNMAII CHICAGO INCOME GOVT NATL MTG ASSO 8% MBS 20/11/2024 USD PRICE: 97.43589 NET BROKER: CHICAGO INCOME								
01 Feb 24	GNMAII POOL #1975 SER 2025 9%	-1.220	1.22	0.00	0.00	-1.19	0.03	0.00	0.03
20 Feb 24	DUE 03-20-2025 REG	100.00							
Settled	CUSIP : 36202CFQ1 /GNMAII CHICAGO INCOME GOVT NATL MTG ASSO 9% MBS 20/03/2025 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Feb 24	GNMAII POOL #2022 SER 2025 9%	-0.880	0.88	0.00	0.00	-0.94	-0.06	0.00	-0.06
20 Feb 24	DUE 06-20-2025 REG	100.00							
Settled	CUSIP : 36202CG72 /GNMAII CHICAGO INCOME GOVT NATL MTG ASSO 9% MBS 20/06/2025 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Principal Paydowns

Fixed Income

Government mortgage backed securities

United States - USD

01 Feb 24 20 Feb 24 Settled	GNMAII POOL #2040 SER 2025 9% DUE 07-20-2025 REG CUSIP : 36202CHR7 /GNMAII CHICAGO INCOME GOVT NATL MTG ASSO 9% MBS 20/07/2025 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME	-1.550 100.00	1.55	0.00	0.00	-1.64	-0.09	0.00	-0.09
09 Feb 24 09 Feb 24 Settled	GNMA POOL #780831 SER 2024 9.5% DUE 12-15-2024 REG CUSIP : 36225A4Q0 /GNMA CHICAGO INCOME GOVT NATL MTG ASSO 9.5% MBS 15/12/2024 USD BROKER: CHICAGO INCOME	-0.010 0.00	0.00	0.00	0.00	-0.01	-0.01	0.00	-0.01
01 Mar 24 25 Mar 24 Settled	FED HOME LN MTG 2.5% DUE 04-01-2052 CUSIP : 3132DWDJ9 /CMO1 CHICAGO INCOME FED HOME LOAN MTG 2.5% MBS 01/04/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME	-191,065.240 100.00	191,065.24	0.00	0.00	-160,319.15	30,746.09	0.00	30,746.09
01 Mar 24 25 Mar 24 Settled	FEDERAL HOME LN MTG CORP POOL #FR SD8265 4.0% 11-01-2052 SEDOL : BQWP5N2 /GOLD1 CHICAGO INCOME FED HOME LOAN MTG 4% MBS 01/11/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME	-190,519.120 100.00	190,519.12	0.00	0.00	-180,213.01	10,306.11	0.00	10,306.11
01 Mar 24 25 Mar 24 Settled	FEDERAL HOME LN MTG CORP POOL #SD8244 4%DUE 09-01-2052 BEO SEDOL : BLNMBH3 /GOLD1 CHICAGO INCOME FED HOME LOAN MTG 4% MBS 01/09/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME	-153,294.240 100.00	153,294.24	0.00	0.00	-145,301.85	7,992.39	0.00	7,992.39

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss	
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest
Trade Status	Broker/Commission	Price	Adjustment Amt	Cost
	Narrative		Market	Translation
				Total

Principal Paydowns

Fixed Income

Government mortgage backed securities

United States - USD

01 Mar 24	FEDERAL NATIONAL MORTGAGE	-195,096.600	195,096.60	0.00	0.00	-170,654.01	24,442.59	0.00	24,442.59
25 Mar 24	ASSOC 3% 05-01-2052	100.00							
Settled	CUSIP : 3140QN3Y6 /FNMA CHICAGO INCOME FED NATL MORT ASSC 3% MBS 01/05/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Mar 24	FEDERAL NATIONAL MORTGAGE	-178,828.680	178,828.68	0.00	0.00	-156,529.03	22,299.65	0.00	22,299.65
25 Mar 24	ASSOC 3% 05-01-2052	100.00							
Settled	CUSIP : 3140QN3E0 /FNMA CHICAGO INCOME FED NATL MORT ASSC 3% MBS 01/05/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Mar 24	FHLMC POOL #SD-8221 3.5%	-159,860.870	159,860.87	0.00	0.00	-146,368.40	13,492.47	0.00	13,492.47
25 Mar 24	05-01-2052	100.00							
Settled	CUSIP : 3132DWD26 / CHICAGO INCOME FED HOME LOAN MTG 3.5% MBS 01/06/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Mar 24	FHLMC SUPER 30Y FIXED 4%	-190,751.940	190,751.94	0.00	0.00	-178,472.68	12,279.26	0.00	12,279.26
25 Mar 24	10-01-2052	100.00							
Settled	CUSIP : 3132DWE58 / CHICAGO INCOME FHLMC SUPER 30Y FI 4% MBS 01/10/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Mar 24	FNMA POOL #FS3619 2.5%	-124,137.760	124,137.76	0.00	0.00	-104,122.68	20,015.08	0.00	20,015.08
25 Mar 24	05-01-2052 BEO	100.00							
Settled	CUSIP : 3140XKAV2 /FNMA CHICAGO INCOME FED NATL MORT ASSC 2.5% MBS 01/05/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>			
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<u>Broker/Commission</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Narrative</u>									

Principal Paydowns

Fixed Income

Government mortgage backed securities

United States - USD

01 Mar 24	FNMA POOL #MA4548 2.5% DUE		-216,894.140	216,894.14	0.00	0.00	-182,484.89	34,409.25	0.00	34,409.25
25 Mar 24	02-01-2052 BEO		100.00							
Settled	CUSIP : 31418EBS8 /FNMA CHICAGO INCOME FED NATL MORT ASSC 2.5% MBS 01/02/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME									
01 Mar 24	FNMA POOL #MA4783 4% 10-01-2052		-214,259.370	214,259.37	0.00	0.00	-202,575.00	11,684.37	0.00	11,684.37
25 Mar 24	BEO		100.00							
Settled	CUSIP : 31418EJ50 /FNMA CHICAGO INCOME FED NATL MORT ASSC 4% MBS 01/10/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME									
01 Mar 24	FNMA POOL #MA4804 4% 11-01-2052		-84,891.280	84,891.28	0.00	0.00	-79,821.12	5,070.16	0.00	5,070.16
25 Mar 24	BEO		100.00							
Settled	CUSIP : 31418EKS8 /FNMA CHICAGO INCOME FED NATL MORT ASSC 4% MBS 01/11/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME									
01 Mar 24	GNMA GNMA # 001958 9% 02-20-2025		-1.070	1.07	0.00	0.00	-1.12	-0.05	0.00	-0.05
20 Mar 24	CUSIP : 36202CE74 /GNMAII		100.00							
Settled	CHICAGO INCOME GOVT NATL MTG ASSO 9% MBS 20/02/2025 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME									
01 Mar 24	GNMA GNMA # 008459 3.625%		-2.790	2.79	0.00	0.00	-2.77	0.02	0.00	0.02
20 Mar 24	07-20-2024		100.00							
Settled	CUSIP : 36202KMG7 /GNMAII CHICAGO INCOME GOVT NATL MTG ASSO FR MBS 20/07/2024 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME									
01 Mar 24	GNMA POOL 376445 6.5% DUE		-1.740	1.74	0.00	0.00	-1.84	-0.10	0.00	-0.10
15 Mar 24	04-15-2024 REG		100.00							
Settled	CUSIP : 36204QES5 /GNMA CHICAGO INCOME									

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Principal Paydowns

Fixed Income

Government mortgage backed securities

United States - USD

GNMA POOL 376445 6.5% 12/4/ PRICE: 100.0 NET
BROKER: CHICAGO INCOME

01 Mar 24	GNMAII POOL #1901 SER 2024 8%	-0.390	0.39	0.00	0.00	-0.41	-0.02	0.00	-0.02
20 Mar 24	DUE 11-20-2024 REG	100.00							
Settled	CUSIP : 36202CDE0 /GNMAII CHICAGO INCOME GOVT NATL MTG ASSO 8% MBS 20/11/2024 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Mar 24	GNMAII POOL #1975 SER 2025 9%	-1.230	1.23	0.00	0.00	-1.20	0.03	0.00	0.03
20 Mar 24	DUE 03-20-2025 REG	100.00							
Settled	CUSIP : 36202CFQ1 /GNMAII CHICAGO INCOME GOVT NATL MTG ASSO 9% MBS 20/03/2025 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Mar 24	GNMAII POOL #2022 SER 2025 9%	-0.890	0.88	0.00	0.00	-0.95	-0.07	0.00	-0.07
20 Mar 24	DUE 06-20-2025 REG	100.00							
Settled	CUSIP : 36202CG72 /GNMAII CHICAGO INCOME GOVT NATL MTG ASSO 9% MBS 20/06/2025 USD PRICE: 98.8764 NET BROKER: CHICAGO INCOME								
01 Mar 24	GNMAII POOL #2040 SER 2025 9%	-1.560	1.56	0.00	0.00	-1.66	-0.10	0.00	-0.10
20 Mar 24	DUE 07-20-2025 REG	100.00							
Settled	CUSIP : 36202CHR7 /GNMAII CHICAGO INCOME GOVT NATL MTG ASSO 9% MBS 20/07/2025 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
Total United States - USD			5,436,460.75	0.00	0.00	-4,883,105.52	553,355.23	0.00	553,355.23
Total government mortgage backed securities			5,436,460.75	0.00	0.00	-4,883,105.52	553,355.23	0.00	553,355.23

Asset backed securities

United States - USD

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss	
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest
Trade Status	Broker/Commission	Price	Adjustment Amt	Cost
	Narrative		Market	Translation
				Total

Principal Paydowns

Fixed Income

Asset backed securities

United States - USD

01 Jan 24 18 Jan 24 Settled	CLI FDG VIII LLC 6.31% DUE 06-18-2048 CUSIP : 12565KAG2 /SPCL1 CHICAGO INCOME CLI FUNDING VIII L 6.31% A/BKD 18/06/2048 PRICE: 100.0 NET BROKER: CHICAGO INCOME	-25,312.500 100.00	25,312.50	0.00	0.00	-25,291.51	20.99	0.00	20.99
12 Jan 24 16 Jan 24 Settled	CHESAPEAKE FUNDING II LLC 2023-1 AST BACKED NT CL A-1 5.65% 05-15-2035 CUSIP : 165183CU6 / CHICAGO INCOME CHESAPEAKE FDG II 5.65% A/BKD 25/10/2034USD PRICE: 100.0 NET BROKER: CHICAGO INCOME	-181,984.150 100.00	181,984.15	0.00	0.00	-181,979.05	5.10	0.00	5.10
12 Jan 24 16 Jan 24 Settled	PVTPL WILLIS ENGINE STRUCTURED TR VII SR23-A CL A 8.0% 10-15-2048 CUSIP : 97064YAA2 /SPCL1 CHICAGO INCOME WILLIS ENGINE STRU 8% A/BKD 15/10/2048 USD 144 PRICE: 100.00002 NET BROKER: CHICAGO INCOME	-37,327.430 100.00	37,327.44	0.00	0.00	-36,897.47	429.97	0.00	429.97
19 Jan 24 22 Jan 24 Settled	PVTPL STORE MASTER FDG I LLC SER 23-1A CL A1 6.19% 06-20-2053 CUSIP : 86212XAF7 /SPCL1 CHICAGO INCOME STORE MASTER FUNDI 6.19% MBS 20/06/2053 USD 14 PRICE: 100.0 NET BROKER: CHICAGO INCOME	-3,666.650 100.00	3,666.65	0.00	0.00	-3,666.11	0.54	0.00	0.54
24 Jan 24 25 Jan 24 Settled	PVTPL NEWTEK SMALL BUSINESS LN TR SER 23-1 CL A FLTG RT 07-25-2050 CUSIP : 65254RAA4 /SPCL1 CHICAGO INCOME NEWTEK SMALL BUSI FR A/BKD 01/10/2031 USD 144 PRICE: 100.00001 NET BROKER: CHICAGO INCOME	-67,153.190 100.00	67,153.20	0.00	0.00	-67,153.19	0.01	0.00	0.01

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Principal Paydowns

Fixed Income

Asset backed securities

United States - USD

01 Feb 24	CLI FDG VIII LLC 6.31% DUE	-25,312.500	25,312.50	0.00	0.00	-25,291.51	20.99	0.00	20.99
20 Feb 24	06-18-2048	100.00							
Settled	CUSIP : 12565KAG2 /SPCL1 CHICAGO INCOME CLI FUNDING VIII L 6.31% A/BKD 18/06/2048 PRICE: 100.0 NET BROKER: CHICAGO INCOME								
14 Feb 24	CHESAPEAKE FUNDING II LLC	-172,321.630	172,321.63	0.00	0.00	-172,316.81	4.82	0.00	4.82
15 Feb 24	2023-1 AST BACKED NT CL A-1 5.65%	100.00							
Settled	05-15-2035 CUSIP : 165183CU6 / CHICAGO INCOME CHESAPEAKE FDG II 5.65% A/BKD 15/05/2035USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
14 Feb 24	PVTPL WILLIS ENGINE	-11,716.240	11,716.24	0.00	0.00	-11,581.29	134.95	0.00	134.95
15 Feb 24	STRUCTURED TR VII SR23-A CL A	100.00							
Settled	8.0% 10-15-2048 CUSIP : 97064YAA2 /SPCL1 CHICAGO INCOME WILLIS ENGINE STR7 8% A/BKD 15/10/2048 USD 144 PRICE: 100.0 NET BROKER: CHICAGO INCOME								
16 Feb 24	PVTPL STORE MASTER FDG I LLC	-3,666.670	3,666.68	0.00	0.00	-3,666.13	0.55	0.00	0.55
20 Feb 24	SER 23-1A CL A1 6.19% 06-20-2053	100.00							
Settled	CUSIP : 86212XAF7 /SPCL1 CHICAGO INCOME STORE MASTER FUNDI 6.19% MBS 20/06/2053 USD 14 PRICE: 100.00027 NET BROKER: CHICAGO INCOME								
23 Feb 24	PVTPL NEWTEK SMALL BUSINESS	-50,328.080	50,328.08	0.00	0.00	-50,328.08	0.00	0.00	0.00
26 Feb 24	LN TR SER 23-1 CL A FLTG RT	100.00							
Settled	07-25-2050 CUSIP : 65254RAA4 /SPCL1 CHICAGO INCOME NEWTEK SMALL BUSI FR A/BKD 25/07/2050 USD 144 PRICE: 100.0 NET BROKER: CHICAGO INCOME								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Principal Paydowns

Fixed Income

Asset backed securities

United States - USD

01 Mar 24	CLI FDG VIII LLC 6.31% DUE	-25,312.500	25,312.50	0.00	0.00	-25,291.51	20.99	0.00	20.99
18 Mar 24	06-18-2048	100.00							
Settled	CUSIP : 12565KAG2 /SPCL1 CHICAGO INCOME CLI FUNDING VIII L 6.31% A/BKD 18/06/2048 PRICE: 100.0 NET BROKER: CHICAGO INCOME								
14 Mar 24	CHESAPEAKE FUNDING II LLC	-186,409.460	186,409.46	0.00	0.00	-186,404.24	5.22	0.00	5.22
15 Mar 24	2023-1 AST BACKED NT CL A-1 5.65%	100.00							
Settled	05-15-2035 CUSIP : 165183CU6 / CHICAGO INCOME CHESAPEAKE FDG II 5.65% A/BKD 15/05/2035USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
14 Mar 24	PVTPL WILLIS ENGINE	-14,619.840	14,619.84	0.00	0.00	-14,451.44	168.40	0.00	168.40
15 Mar 24	STRUCTURED TR VII SR23-A CL A	100.00							
Settled	8.0% 10-15-2048 CUSIP : 97064YAA2 /SPCL1 CHICAGO INCOME WILLIS ENGINE STR7 8% A/BKD 15/10/2048 USD 144 PRICE: 100.0 NET BROKER: CHICAGO INCOME								
19 Mar 24	PVTPL STORE MASTER FDG I LLC	-3,666.680	3,666.68	0.00	0.00	-3,666.14	0.54	0.00	0.54
20 Mar 24	SER 23-1A CL A1 6.19% 06-20-2053	100.00							
Settled	CUSIP : 86212XAF7 /SPCL1 CHICAGO INCOME STORE MASTER FUNDI 6.19% MBS 20/06/2053 USD 14 PRICE: 100.0 NET BROKER: CHICAGO INCOME								
22 Mar 24	PVTPL NEWTEK SMALL BUSINESS	-56,682.110	56,682.11	0.00	0.00	-56,682.11	0.00	0.00	0.00
25 Mar 24	LN TR SER 23-1 CL A FLTG RT	100.00							
Settled	07-25-2050 CUSIP : 65254RAA4 /SPCL1 CHICAGO INCOME NEWTEK SMALL BUSI FR A/BKD 25/07/2050 USD 144 PRICE: 100.0 NET BROKER: CHICAGO INCOME								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Principal Paydowns

Fixed Income

Asset backed securities

Total United States - USD		865,479.66	0.00	0.00	-864,666.59	813.07	0.00	813.07
Total asset backed securities		865,479.66	0.00	0.00	-864,666.59	813.07	0.00	813.07

Non-government backed c.m.o.s

United States - USD

12 Jan 24	CARS-DB4 LP / 6.5% DUE 09-15-2053	-3,989.580	3,989.58	0.00	0.00	-3,857.59	131.99	0.00	131.99
16 Jan 24	CUSIP : 12510HAT7 /SPCL1	100.00							
Settled	CHICAGO INCOME CAPITAL AUTOMOTIVE 0% MBS 15/09/2053 USD144A PRICE: 100.0 NET BROKER: CHICAGO INCOME								
14 Feb 24	CARS-DB4 LP / 6.5% DUE 09-15-2053	-3,989.580	3,989.58	0.00	0.00	-3,857.59	131.99	0.00	131.99
15 Feb 24	CUSIP : 12510HAT7 /SPCL1	100.00							
Settled	CHICAGO INCOME CAPITAL AUTOMOTIVE 0% MBS 15/09/2053 USD144A PRICE: 100.0 NET BROKER: CHICAGO INCOME								
14 Mar 24	CARS-DB4 LP / 6.5% DUE 09-15-2053	-3,989.580	3,989.58	0.00	0.00	-3,857.59	131.99	0.00	131.99
15 Mar 24	CUSIP : 12510HAT7 /SPCL1	100.00							
Settled	CHICAGO INCOME CAPITAL AUTOMOTIVE 6.5% MBS 15/09/2053 USD 144 PRICE: 100.0 NET BROKER: CHICAGO INCOME								
Total United States - USD			11,968.74	0.00	0.00	-11,572.77	395.97	0.00	395.97
Total non-government backed c.m.o.s			11,968.74	0.00	0.00	-11,572.77	395.97	0.00	395.97
Total fixed income			7,039,136.36	0.00	0.00	-6,468,995.85	570,140.51	0.00	570,140.51
Total principal paydowns		-7,039,136.37	7,039,136.36	0.00	0.00	-6,468,995.85	570,140.51	0.00	570,140.51

Purchases

Equities

Common stock

Brazil - USD

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Equities

Common stock

Brazil - USD

15 Mar 24	NU HOLDINGS LTD	855.000	-9,930.83	0.00	0.00	9,930.83	0.00	0.00	0.00
19 Mar 24	SEDOL : BN6NP19 /NU	11.61							
Settled	PENSERRASECURITIES / 4.28 NU HOLDINGS LTD USD0.000006666666 CLASS A PRICE: 11.61 BROKER COMMISSION: 4.28 BROKER: PENSERRASECURITIES								
20 Mar 24	NU HOLDINGS LTD	719.000	-8,668.27	0.00	0.00	8,668.27	0.00	0.00	0.00
22 Mar 24	SEDOL : BN6NP19 /NU	12.041							
Settled	LOOP CAPITAL MARKETS LLC / 10.79 NU HOLDINGS LTD USD0.000006666666 CLASS A PRICE: 12.0410013 BROKER COMMISSION: 10.79 BROKER: LOOP CAPITAL MARKETS LLC								

Total Brazil - USD -18,599.10 0.00 0.00 18,599.10 0.00 0.00 0.00

Canada - USD

20 Mar 24	RB GLOBAL INC COM NPV	123.000	-9,424.35	0.00	0.00	9,424.35	0.00	0.00	0.00
22 Mar 24	SEDOL : BMWGSD8 /RBA	76.6057							
Settled	LOOP CAPITAL MARKETS LLC / 1.85 RB GLOBAL INC COM NPV PRICE: 76.605691 BROKER COMMISSION: 1.85 BROKER: LOOP CAPITAL MARKETS LLC								

Total Canada - USD -9,424.35 0.00 0.00 9,424.35 0.00 0.00 0.00

Ireland - USD

15 Mar 24	ICON PLC COM	48.000	-16,068.72	0.00	0.00	16,068.72	0.00	0.00	0.00
19 Mar 24	SEDOL : B94G471 /ICLR	334.76							
Settled	PENSERRASECURITIES / 0.24 ICON PLC COM PRICE: 334.76 BROKER COMMISSION: 0.24 BROKER: PENSERRASECURITIES								
20 Mar 24	ICON PLC COM	25.000	-8,346.26	0.00	0.00	8,346.26	0.00	0.00	0.00
22 Mar 24	SEDOL : B94G471 /ICLR	333.835							
Settled	LOOP CAPITAL MARKETS LLC / 0.38								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
Purchases									
Equities									
Common stock									
Ireland - USD									
	ICON PLC COM PRICE: 333.8352 BROKER COMMISSION: 0.38 BROKER: LOOP CAPITAL MARKETS LLC								
Total Ireland - USD			-24,414.98	0.00	0.00	24,414.98	0.00	0.00	0.00
Italy - USD									
20 Mar 24	CNH INDUSTRIAL NV COM STK	658.000	-8,211.84	0.00	0.00	8,211.84	0.00	0.00	0.00
22 Mar 24	SEDOL : BDX85Z1 /CNH	12.465							
Settled	LOOP CAPITAL MARKETS LLC / 9.87 CNH INDUSTRIAL NV COM STK PRICE: 12.465 BROKER COMMISSION: 9.87 BROKER: LOOP CAPITAL MARKETS LLC								
Total Italy - USD			-8,211.84	0.00	0.00	8,211.84	0.00	0.00	0.00
Korea, Republic of - USD									
20 Mar 24	COUPANG INC	738.000	-13,515.36	0.00	0.00	13,515.36	0.00	0.00	0.00
22 Mar 24	SEDOL : BNYHDF3 /CPNG	18.2985							
Settled	LOOP CAPITAL MARKETS LLC / 11.07 COUPANG INC COM USD0.0001 CLA PRICE: 18.2984959 BROKER COMMISSION: 11.07 BROKER: LOOP CAPITAL MARKETS LLC								
Total Korea, Republic of - USD			-13,515.36	0.00	0.00	13,515.36	0.00	0.00	0.00
Sweden - USD									
15 Mar 24	SPOTIFY TECHNOLOGY S A COM	83.000	-21,156.29	0.00	0.00	21,156.29	0.00	0.00	0.00
19 Mar 24	EUR0.025	254.89							
Settled	SEDOL : BFZ1K46 /SPOT PENSERRASECURITIES / 0.42 SPOTIFY TECHNOLOGY COM EUR0.000625 PRICE: 254.89 BROKER COMMISSION: 0.42 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>			<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<u>Shares/PAR</u>								
<u>Trade Status</u>	<u>Broker/Commission</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>	

Purchases

Equities

Common stock

Sweden - USD

20 Mar 24	SPOTIFY TECHNOLOGY S A COM	43.000	-11,106.69	0.00	0.00	11,106.69	0.00	0.00	0.00	
22 Mar 24	EUR0.025	258.28								
Settled	SEDOL : BFZ1K46 /SPOT LOOP CAPITAL MARKETS LLC / 0.65 SPOTIFY TECHNOLOGY COM EUR0.000625 PRICE: 258.28 BROKER COMMISSION: 0.65 BROKER: LOOP CAPITAL MARKETS LLC									

Total Sweden - USD			-32,262.98	0.00	0.00	32,262.98	0.00	0.00	0.00
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United States - USD

20 Mar 24	# REORG LABORATORY CORP	57.000	-11,904.05	0.00	0.00	11,904.05	0.00	0.00	0.00	
22 Mar 24	EXCHANGE 2W12AD4LABORATORY	208.8279								
Settled	CORP 05/20/2024 SEDOL : 2586122 /LH LOOP CAPITAL MARKETS LLC / 0.86 LAB CORP AMER HLDG COM USD0.1 PRICE: 208.8278947 BROKER COMMISSION: 0.86 BROKER: LOOP CAPITAL MARKETS LLC									

20 Mar 24	#REORG FERGUSON MERGER	66.000	-14,326.09	0.00	0.00	14,326.09	0.00	0.00	0.00	
22 Mar 24	FERGUSON 2Z11AF4 08-01-2024	217.047								
Settled	SEDOL : BKB0C57 /FERG LOOP CAPITAL MARKETS LLC / 0.99 FERGUSON PLC ORD GBP0.10 PRICE: 217.0469696 BROKER COMMISSION: 0.99 BROKER: LOOP CAPITAL MARKETS LLC									

20 Mar 24	#REORG LIBERTY MERGER SIRIUS	285.000	-8,194.67	0.00	0.00	8,194.67	0.00	0.00	0.00	
22 Mar 24	2919AS4 09-10-2024	28.7382								
Settled	SEDOL : BPLYVL3 /LSXMK LOOP CAPITAL MARKETS LLC / 4.28 LIBERTY MEDIA CORP COM USD0.01 SER C SIRIUSXM PRICE: 28.7382105 BROKER COMMISSION: 4.28 BROKER: LOOP CAPITAL MARKETS LLC									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Principal	Transaction Amount			Realized gain/loss		
				Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
<i>Purchases</i>									
Equities									
Common stock									
United States - USD									
22 Jan 24	#REORG M D C HLDGS INC	40.000	-2,520.60	0.00	0.00	2,520.60	0.00	0.00	0.00
24 Jan 24	MERGER 04-19-2024	63.00							
Settled	SEDOL : 2561204 /MDC PENSERRASECURITIES / 0.60 MDC HLDGS INC COM USD0.01 PRICE: 63.0 BROKER COMMISSION: 0.60 BROKER: PENSERRASECURITIES								
02 Jan 24	#REORG PHYSICIANS STOCK	800.000	-10,584.00	0.00	0.00	10,584.00	0.00	0.00	0.00
04 Jan 24	MERGER HEALTHPEAK 2A1QAX3	13.23							
Settled	03-01-2024 SEDOL : BC9S149 /DOC STATE STREET BANK AND TRUST CO. PHYSICIANS REALTY COM USD0.01 PRICE: 13.23 NET BROKER: STATE STREET BANK AND TRUST CO.								
15 Mar 24	#REORG PIONEER NAT RES CO	226.000	-56,492.09	0.00	0.00	56,492.09	0.00	0.00	0.00
19 Mar 24	MERGER EXXON MOBIL 2313586	249.96							
Settled	05-03-2024 SEDOL : 2690830 /PXD PENSERRASECURITIES / 1.13 PIONEER NATURAL RE COM USD0.01 PRICE: 249.96 BROKER COMMISSION: 1.13 BROKER: PENSERRASECURITIES								
22 Jan 24	#REORG SITE REVERSE SPLIT SITE	222.000	-3,102.45	0.00	0.00	3,102.45	0.00	0.00	0.00
24 Jan 24	2Z1QAK4 08-19-2024	13.96							
Settled	SEDOL : BGL0KF5 /SITC PENSERRASECURITIES / 3.33 SITE CENTERS CORP COM USD0.10 PRICE: 13.96 BROKER COMMISSION: 3.33 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Equities

Common stock

United States - USD

30 Jan 24	#REORG SITE REVERSE SPLIT SITE	800.000	-10,784.00	0.00	0.00	10,784.00	0.00	0.00	0.00
31 Jan 24	2Z1QAK4 08-19-2024	13.48							
Settled	SEDOL : BGL0KF5 /SITC STATE STREET BANK AND TRUST CO. SITE CENTERS CORP COM USD0.10 PRICE: 13.48 NET BROKER: STATE STREET BANK AND TRUST CO.								
15 Mar 24	#REORG/ARISTA EXCHANGE ARISTA	212.000	-58,879.82	0.00	0.00	58,879.82	0.00	0.00	0.00
19 Mar 24	2514AD4 12-04-2024	277.73							
Settled	SEDOL : BN33VM5 /ANET PENSERRASECURITIES / 1.06 ARISTA NETWORKS IN COM USD0.0001 PRICE: 277.73 BROKER COMMISSION: 1.06 BROKER: PENSERRASECURITIES								
15 Mar 24	#REORG/BLACKROCK EXCHANGE	55.000	-44,138.88	0.00	0.00	44,138.88	0.00	0.00	0.00
19 Mar 24	BLACKROCK 271NAP4 10-02-2024	802.52							
Settled	SEDOL : 2494504 / PENSERRASECURITIES / 0.28 BLACKROCK INC COM USD0.01 PRICE: 802.52 BROKER COMMISSION: 0.28 BROKER: PENSERRASECURITIES								
22 Jan 24	#REORG/ENCORE MERGER	11.000	-2,397.18	0.00	0.00	2,397.18	0.00	0.00	0.00
24 Jan 24	07-02-2024	217.91							
Settled	SEDOL : 2273446 /WIRE PENSERRASECURITIES / 0.17 ENCORE WIRE CORP COM USD0.01 PRICE: 217.91 BROKER COMMISSION: 0.17 BROKER: PENSERRASECURITIES								
15 Mar 24	#REORG/SHOCKWAVE MERGER	56.000	-15,344.28	0.00	0.00	15,344.28	0.00	0.00	0.00
19 Mar 24	SHOCKWAVE 05-31-2024	274.00							
Settled	SEDOL : BHLNZ89 /SWAV PENSERRASECURITIES / 0.28								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Asset ID / Ticker</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>			<u>Realized gain/loss</u>			
<u>Settle Date</u>	<u>Broker/Commission</u>		<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Narrative</u>									

Purchases

Equities

Common stock

United States - USD

SHOCKWAVE MEDICAL COM USD0.001 PRICE:
274.0 BROKER COMMISSION: 0.28 BROKER:
PENSERRASECURITIES

15 Mar 24 19 Mar 24 Settled	#REORG/SOUTHWESTERN MERGER SOUTHWESTERN 2S1VA13 10-01-2024 SEDOL : 2828619 /SWN PENSERRASECURITIES / 8.51 SOUTHWESTERN ENERGY CO COM USD0.10 PRICE: 7.05 BROKER COMMISSION: 8.51 BROKER: PENSERRASECURITIES	1,701.000 7.05	-12,000.56	0.00	0.00	12,000.56	0.00	0.00	0.00
20 Mar 24 22 Mar 24 Settled	#REORG/STERICYCLE MERGER 11-05-2024 SEDOL : 2860826 /SRCL LOOP CAPITAL MARKETS LLC / 2.57 STERICYCLE INC COM USD0.01 PRICE: 52.9750292 BROKER COMMISSION: 2.57 BROKER: LOOP CAPITAL MARKETS LLC	171.000 52.975	-9,061.30	0.00	0.00	9,061.30	0.00	0.00	0.00
20 Mar 24 22 Mar 24 Settled	#REORG/WESTROCK CO MERGER SMURFIT WESTROCK LTD 2X12AU4 07-08-2024 SEDOL : BYR0914 /WRK LOOP CAPITAL MARKETS LLC / 2.57 WESTROCK CO COM USD0.01 PRICE: 49.2461988 BROKER COMMISSION: 2.57 BROKER: LOOP CAPITAL MARKETS LLC	171.000 49.2462	-8,423.67	0.00	0.00	8,423.67	0.00	0.00	0.00
15 Mar 24 19 Mar 24 Settled	1ST INDL RLTY TR INC COM SEDOL : 2360757 /FR PENSERRASECURITIES / 1.03 1ST INDL REALTY TR COM STK USD0.01 PRICE: 52.18 BROKER COMMISSION: 1.03 BROKER: PENSERRASECURITIES	205.000 52.18	-10,697.93	0.00	0.00	10,697.93	0.00	0.00	0.00

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
<i>Purchases</i>									
Equities									
Common stock									
United States - USD									
16 Jan 24 18 Jan 24 Settled	3M CO COM SEDOL : 2595708 /MMM PERSHING LLC / 6.23 3M COMPANY COM USD0.01 PRICE: 107.2622891 BROKER COMMISSION: 6.23 BROKER: PERSHING LLC	415.000 107.2623	-44,520.08	0.00	0.00	44,520.08	0.00	0.00	0.00
15 Mar 24 19 Mar 24 Settled	5TH 3RD BANCORP COM SEDOL : 2336747 /FITB PENSERRASECURITIES / 2.01 5TH THIRD BANCORP COM NPV PRICE: 35.24 BROKER COMMISSION: 2.01 BROKER: PENSERRASECURITIES	402.000 35.24	-14,168.49	0.00	0.00	14,168.49	0.00	0.00	0.00
22 Jan 24 24 Jan 24 Settled	AAON INC COM PAR \$0.004 COM PAR \$0.004 SEDOL : 2268130 /AAON PENSERRASECURITIES / 0.69 AAON INC COM STK USD0.004 PRICE: 72.1 BROKER COMMISSION: 0.69 BROKER: PENSERRASECURITIES	46.000 72.10	-3,317.29	0.00	0.00	3,317.29	0.00	0.00	0.00
15 Mar 24 19 Mar 24 Settled	ABBOTT LAB COM SEDOL : 2002305 /ABT PENSERRASECURITIES / 3.16 ABBOTT LABS COM NPV PRICE: 115.49 BROKER COMMISSION: 3.16 BROKER: PENSERRASECURITIES	631.000 115.49	-72,877.35	0.00	0.00	72,877.35	0.00	0.00	0.00
16 Jan 24 18 Jan 24 Settled	ABBVIE INC COM USD0.01 SEDOL : B92SR70 /ABBV PERSHING LLC / 3.77 ABBVIE INC COM USD0.01 PRICE: 161.9960956 BROKER COMMISSION: 3.77 BROKER: PERSHING LLC	251.000 161.9961	-40,664.79	0.00	0.00	40,664.79	0.00	0.00	0.00

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Equities

Common stock

United States - USD

15 Mar 24 19 Mar 24 Settled	ABBVIE INC COM USD0.01 SEDOL : B92SR70 /ABBV PENSERRASECURITIES / 1.96 ABBVIE INC COM USD0.01 PRICE: 177.88 BROKER COMMISSION: 1.96 BROKER: PENSERRASECURITIES	392.000 177.88	-69,730.92	0.00	0.00	69,730.92	0.00	0.00	0.00
22 Jan 24 24 Jan 24 Settled	ABERCROMBIE & FITCH CO CL A CL A SEDOL : 2004185 /ANF PENSERRASECURITIES / 0.51 ABERCROMBIE & FITC CL'A'COM USD0.01 PRICE: 104.67 BROKER COMMISSION: 0.51 BROKER: PENSERRASECURITIES	34.000 104.67	-3,559.29	0.00	0.00	3,559.29	0.00	0.00	0.00
22 Jan 24 24 Jan 24 Settled	ACADEMY SPORTS & OUTDOORS INC COM SEDOL : BN7K304 /ASO PENSERRASECURITIES / 0.75 ACADEMY SPORTS & O COM USD0.01 PRICE: 65.76 BROKER COMMISSION: 0.75 BROKER: PENSERRASECURITIES	50.000 65.76	-3,288.75	0.00	0.00	3,288.75	0.00	0.00	0.00
15 Mar 24 19 Mar 24 Settled	ACADIA HEALTHCARE CO INC COM SEDOL : B65VZ37 /ACHC PENSERRASECURITIES / 0.70 ACADIA HEALTHCARE COM USD0.01 PRICE: 77.79 BROKER COMMISSION: 0.70 BROKER: PENSERRASECURITIES	139.000 77.79	-10,813.51	0.00	0.00	10,813.51	0.00	0.00	0.00
06 Mar 24 08 Mar 24 Settled	ACADIA RLTY TR COM SEDOL : 2566522 /AKR RBC CAPITAL MARKETS, LLC / 9.10 ACADIA REALTY TRUS SBI USD0.001 PRICE: 16.6615 BROKER COMMISSION: 9.10 BROKER: RBC CAPITAL MARKETS, LLC	1,300.000 16.6615	-21,669.05	0.00	0.00	21,669.05	0.00	0.00	0.00

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Equities

Common stock

United States - USD

15 Mar 24	ACADIA RLTY TR COM	877.000	-14,185.48	0.00	0.00	14,185.48	0.00	0.00	0.00
19 Mar 24	SEDOL : 2566522 /AKR	16.17							
Settled	PENSERRASECURITIES / 4.39 ACADIA REALTY TRUS SBI USD0.001 PRICE: 16.17 BROKER COMMISSION: 4.39 BROKER: PENSERRASECURITIES								
15 Mar 24	ACCENTURE PLC CLS A	230.000	-86,159.15	0.00	0.00	86,159.15	0.00	0.00	0.00
19 Mar 24	SEDOL : B4BNMY3 /ACN	374.60							
Settled	PENSERRASECURITIES / 1.15 ACCENTURE PLC CLS A USD0.0000225 PRICE: 374.6 BROKER COMMISSION: 1.15 BROKER: PENSERRASECURITIES								
22 Jan 24	ACI WORLDWIDE INC COM STK	74.000	-2,266.99	0.00	0.00	2,266.99	0.00	0.00	0.00
24 Jan 24	SEDOL : 2889155 /ACIW	30.62							
Settled	PENSERRASECURITIES / 1.11 ACI WORLDWIDE INC COM USD0.005 PRICE: 30.62 BROKER COMMISSION: 1.11 BROKER: PENSERRASECURITIES								
15 Mar 24	ADT INC DEL COM	3,551.000	-22,247.02	0.00	0.00	22,247.02	0.00	0.00	0.00
19 Mar 24	SEDOL : BFWCP81 /ADT	6.26							
Settled	PENSERRASECURITIES / 17.76 ADT INC COM USD0.01 PRICE: 6.26 BROKER COMMISSION: 17.76 BROKER: PENSERRASECURITIES								
22 Jan 24	ADVANCE AUTO PTS INC COM	40.000	-2,618.20	0.00	0.00	2,618.20	0.00	0.00	0.00
24 Jan 24	SEDOL : 2822019 /AAP	65.44							
Settled	PENSERRASECURITIES / 0.60 ADVANCE AUTO PARTS COM USD0.0001 PRICE: 65.44 BROKER COMMISSION: 0.60 BROKER: PENSERRASECURITIES								
20 Mar 24	ADVANCE AUTO PTS INC COM	111.000	-9,405.92	0.00	0.00	9,405.92	0.00	0.00	0.00
22 Mar 24	SEDOL : 2822019 /AAP	84.723							
Settled	LOOP CAPITAL MARKETS LLC / 1.67								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Equities

Common stock

United States - USD

ADVANCE AUTO PARTS COM USD0.0001 PRICE:
84.7229729 BROKER COMMISSION: 1.67 BROKER:
LOOP CAPITAL MARKETS LLC

22 Jan 24	ADVANCED ENERGY INDS INC COM	25.000	-2,690.38	0.00	0.00	2,690.38	0.00	0.00	0.00
24 Jan 24	SEDOL : 2049175 /AEIS	107.60							
Settled	PENSERRASECURITIES / 0.38								
	ADVANCED ENERGY IN COM USD0.001 PRICE: 107.6 BROKER COMMISSION: 0.38 BROKER: PENSERRASECURITIES								
15 Mar 24	ADVANCED MICRO DEVICES INC	585.000	-111,773.03	0.00	0.00	111,773.03	0.00	0.00	0.00
19 Mar 24	COM	191.06							
Settled	SEDOL : 2007849 /AMD PENSERRASECURITIES / 2.93 ADVANCED MICRO DEV COM USD0.01 PRICE: 191.06 BROKER COMMISSION: 2.93 BROKER: PENSERRASECURITIES								
15 Mar 24	AECOM	390.000	-35,718.15	0.00	0.00	35,718.15	0.00	0.00	0.00
19 Mar 24	SEDOL : B1VZ431 /ACM	91.58							
Settled	PENSERRASECURITIES / 1.95 AECOM PRICE: 91.58 BROKER COMMISSION: 1.95 BROKER: PENSERRASECURITIES								
22 Jan 24	AEROVIRONMENT INC COM	17.000	-2,126.45	0.00	0.00	2,126.45	0.00	0.00	0.00
24 Jan 24	SEDOL : B1P5YY8 /AVAV	125.07							
Settled	PENSERRASECURITIES / 0.26 AEROVIRONMENT INC COM USD0.0001 PRICE: 125.07 BROKER COMMISSION: 0.26 BROKER: PENSERRASECURITIES								
15 Mar 24	AEROVIRONMENT INC COM	194.000	-28,829.37	0.00	0.00	28,829.37	0.00	0.00	0.00
19 Mar 24	SEDOL : B1P5YY8 /AVAV	148.60							
Settled	PENSERRASECURITIES / 0.97 AEROVIRONMENT INC COM USD0.0001 PRICE: 148.6 BROKER COMMISSION: 0.97 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Equities

Common stock

United States - USD

20 Mar 24	AFLAC INC COM	178.000	-15,036.41	0.00	0.00	15,036.41	0.00	0.00	0.00
22 Mar 24	SEDOL : 2026361 /AFL	84.4592							
Settled	LOOP CAPITAL MARKETS LLC / 2.67 AFLAC INC COM USD0.10 PRICE: 84.4592134 BROKER COMMISSION: 2.67 BROKER: LOOP CAPITAL MARKETS LLC								
15 Mar 24	AGCO CORP COM	97.000	-11,294.20	0.00	0.00	11,294.20	0.00	0.00	0.00
19 Mar 24	SEDOL : 2010278 /AGCO	116.43							
Settled	PENSERRASECURITIES / 0.49 AGCO CORP COM USD0.01 PRICE: 116.43 BROKER COMMISSION: 0.49 BROKER: PENSERRASECURITIES								
20 Mar 24	AGILENT TECHNOLOGIES INC COM	90.000	-13,221.11	0.00	0.00	13,221.11	0.00	0.00	0.00
22 Mar 24	SEDOL : 2520153 /A	146.8862							
Settled	LOOP CAPITAL MARKETS LLC / 1.35 AGILENT TECHS INC COM USD0.01 PRICE: 146.8862222 BROKER COMMISSION: 1.35 BROKER: LOOP CAPITAL MARKETS LLC								
15 Mar 24	AGNC INVT CORP COM	3,500.000	-33,722.50	0.00	0.00	33,722.50	0.00	0.00	0.00
19 Mar 24	SEDOL : BYYHJL8 /AGNC	9.63							
Settled	PENSERRASECURITIES / 17.50 AGNC INV CORP COM USD0.01 PRICE: 9.63 BROKER COMMISSION: 17.50 BROKER: PENSERRASECURITIES								
30 Jan 24	AGREE RLTY CORP COM	200.000	-11,980.00	0.00	0.00	11,980.00	0.00	0.00	0.00
31 Jan 24	SEDOL : 2062161 /ADC	59.900002							
Settled	STATE STREET BANK AND TRUST CO. AGREE REALTY CORP COM USD0.0001 PRICE: 59.9 NET BROKER: STATE STREET BANK AND TRUST CO.								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
<i>Purchases</i>									
Equities									
Common stock									
United States - USD									
15 Mar 24	AIR LEASE CORP CL A CL A	14,832.000	-699,106.32	0.00	0.00	699,106.32	0.00	0.00	0.00
19 Mar 24	SEDOL : B3XS562 /AL	47.13							
Settled	PENSERRASECURITIES / 74.16 AIR LEASE CORP COM USD0.01 PRICE: 47.13 BROKER COMMISSION: 74.16 BROKER: PENSERRASECURITIES								
20 Mar 24	AIR LEASE CORP CL A CL A	192.000	-8,914.16	0.00	0.00	8,914.16	0.00	0.00	0.00
22 Mar 24	SEDOL : B3XS562 /AL	46.4129							
Settled	LOOP CAPITAL MARKETS LLC / 2.88 AIR LEASE CORP COM USD0.01 PRICE: 46.4129166 BROKER COMMISSION: 2.88 BROKER: LOOP CAPITAL MARKETS LLC								
16 Jan 24	AIRBNB INC CL A COM USD0.0001	306.000	-41,021.84	0.00	0.00	41,021.84	0.00	0.00	0.00
18 Jan 24	CL A	134.0433							
Settled	SEDOL : BMGYH4 /ABNB PERSHING LLC / 4.59 AIRBNB INC COM USD0.0001 CL A PRICE: 134.0433006 BROKER COMMISSION: 4.59 BROKER: PERSHING LLC								
15 Mar 24	AIRBNB INC CL A COM USD0.0001	680.000	-109,238.60	0.00	0.00	109,238.60	0.00	0.00	0.00
19 Mar 24	CL A	160.64							
Settled	SEDOL : BMGYH4 /ABNB PENSERRASECURITIES / 3.40 AIRBNB INC COM USD0.0001 CL A PRICE: 160.64 BROKER COMMISSION: 3.40 BROKER: PENSERRASECURITIES								
22 Jan 24	ALARM COM HLDGS INC COM	34.000	-2,126.53	0.00	0.00	2,126.53	0.00	0.00	0.00
24 Jan 24	SEDOL : BYN7H26 /ALRM	62.53							
Settled	PENSERRASECURITIES / 0.51 ALARM COM HLDGS IN COM USD0.01 PRICE: 62.53 BROKER COMMISSION: 0.51 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Equities

Common stock

United States - USD

22 Jan 24	ALASKA AIR GROUP INC COM	86.000	-2,996.67	0.00	0.00	2,996.67	0.00	0.00	0.00
24 Jan 24	SEDOL : 2012605 /ALK	34.83							
Settled	PENSERRASECURITIES / 1.29 ALASKA AIRGROUP COM USD0.01 PRICE: 34.83 BROKER COMMISSION: 1.29 BROKER: PENSERRASECURITIES								
15 Mar 24	ALBEMARLE CORP COM	69.000	-8,428.01	0.00	0.00	8,428.01	0.00	0.00	0.00
19 Mar 24	SEDOL : 2046853 /ALB	122.14							
Settled	PENSERRASECURITIES / 0.35 ALBEMARLE CORP COM USD0.01 PRICE: 122.14 BROKER COMMISSION: 0.35 BROKER: PENSERRASECURITIES								
15 Mar 24	ALBERTSONS COS INC CL A CL A	499.000	-10,381.70	0.00	0.00	10,381.70	0.00	0.00	0.00
19 Mar 24	SEDOL : BYNQ369 /ACI	20.80							
Settled	PENSERRASECURITIES / 2.50 ALBERTSONS COS INC COM USD0.01 CLASS A PRICE: 20.8 BROKER COMMISSION: 2.50 BROKER: PENSERRASECURITIES								
30 Jan 24	ALEXANDRIA REAL ESTATE	100.000	-12,120.00	0.00	0.00	12,120.00	0.00	0.00	0.00
31 Jan 24	EQUITIES INC COM	121.199997							
Settled	SEDOL : 2009210 /ARE STATE STREET BANK AND TRUST CO. ALEXANDRIA R/EST I COM USD0.01 PRICE: 121.2 NET BROKER: STATE STREET BANK AND TRUST CO.								
06 Mar 24	ALEXANDRIA REAL ESTATE	200.000	-24,622.40	0.00	0.00	24,622.40	0.00	0.00	0.00
08 Mar 24	EQUITIES INC COM	123.105							
Settled	SEDOL : 2009210 /ARE RBC CAPITAL MARKETS, LLC / 1.40 ALEXANDRIA R/EST I COM USD0.01 PRICE: 123.105 BROKER COMMISSION: 1.40 BROKER: RBC CAPITAL MARKETS, LLC								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Equities

Common stock

United States - USD

15 Mar 24	ALEXANDRIA REAL ESTATE	239.000	-29,577.45	0.00	0.00	29,577.45	0.00	0.00	0.00
19 Mar 24	EQUITIES INC COM	123.75							
Settled	SEDOL : 2009210 /ARE PENSERRASECURITIES / 1.20 ALEXANDRIA R/EST I COM USD0.01 PRICE: 123.75 BROKER COMMISSION: 1.20 BROKER: PENSERRASECURITIES								
26 Mar 24	ALEXANDRIA REAL ESTATE	200.000	-24,838.00	0.00	0.00	24,838.00	0.00	0.00	0.00
28 Mar 24	EQUITIES INC COM	124.190002							
Settled	SEDOL : 2009210 /ARE JPMORGAN CHASE BANK, N.A LONDON ALEXANDRIA R/EST I COM USD0.01 PRICE: 124.19 NET BROKER: JPMORGAN CHASE BANK, N.A LONDON								
15 Mar 24	ALIGN TECHNOLOGY INC COM	46.000	-14,460.33	0.00	0.00	14,460.33	0.00	0.00	0.00
19 Mar 24	EQUITIES INC COM	314.35							
Settled	SEDOL : 2679204 /ALGN PENSERRASECURITIES / 0.23 ALIGN TECHNOLOGY I COM USD0.0001 PRICE: 314.35 BROKER COMMISSION: 0.23 BROKER: PENSERRASECURITIES								
22 Jan 24	ALKERMES PLC SHS	112.000	-3,189.20	0.00	0.00	3,189.20	0.00	0.00	0.00
24 Jan 24	EQUITIES INC COM	28.46							
Settled	SEDOL : B3P6D26 /ALKS PENSERRASECURITIES / 1.68 ALKERMES PLC SHS PRICE: 28.46 BROKER COMMISSION: 1.68 BROKER: PENSERRASECURITIES								
20 Mar 24	ALLEGION PLC COMMON STOCK	59.000	-7,941.70	0.00	0.00	7,941.70	0.00	0.00	0.00
22 Mar 24	EQUITIES INC COM	134.59							
Settled	SEDOL : BFRT3W7 /ALLE LOOP CAPITAL MARKETS LLC / 0.89 ALLEGION PLC COMMON STOCK PRICE: 134.59 BROKER COMMISSION: 0.89 BROKER: LOOP CAPITAL MARKETS LLC								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Equities

Common stock

United States - USD

15 Mar 24	ALLIANT ENERGY CORP COM	360.000	-17,422.20	0.00	0.00	17,422.20	0.00	0.00	0.00
19 Mar 24	SEDOL : 2973821 /LNT	48.39							
Settled	PENSERRASECURITIES / 1.80 ALLIANT ENERGY CP COM USD0.01 PRICE: 48.39 BROKER COMMISSION: 1.80 BROKER: PENSERRASECURITIES								
15 Mar 24	ALLSTATE CORP COM	96.000	-15,571.68	0.00	0.00	15,571.68	0.00	0.00	0.00
19 Mar 24	SEDOL : 2019952 /ALL	162.20							
Settled	PENSERRASECURITIES / 0.48 ALLSTATE CORP COM USD0.01 (USD QUOTE) PRICE: 162.2 BROKER COMMISSION: 0.48 BROKER: PENSERRASECURITIES								
20 Mar 24	ALLSTATE CORP COM	81.000	-13,102.18	0.00	0.00	13,102.18	0.00	0.00	0.00
22 Mar 24	SEDOL : 2019952 /ALL	161.7402							
Settled	LOOP CAPITAL MARKETS LLC / 1.22 ALLSTATE CORP COM USD0.01 (USD QUOTE) PRICE: 161.7402469 BROKER COMMISSION: 1.22 BROKER: LOOP CAPITAL MARKETS LLC								
15 Mar 24	ALNYLAM PHARMACEUTICALS INC	184.000	-27,466.60	0.00	0.00	27,466.60	0.00	0.00	0.00
19 Mar 24	COM	149.27							
Settled	SEDOL : B00FWN1 /ALNY PENSERRASECURITIES / 0.92 ALNYLAM PHARMACEUT COM USD0.01 PRICE: 149.27 BROKER COMMISSION: 0.92 BROKER: PENSERRASECURITIES								
22 Jan 24	ALPHA METALLURGICAL RES INC	8.000	-3,254.36	0.00	0.00	3,254.36	0.00	0.00	0.00
24 Jan 24	COM	406.78							
Settled	SEDOL : BMFND53 /AMR PENSERRASECURITIES / 0.12 ALPHA METALLURGICA COM USD0.01 PRICE: 406.78 BROKER COMMISSION: 0.12 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Equities

Common stock

United States - USD

16 Jan 24 18 Jan 24 Settled	ALPHABET INC CAP STK USD0.001 CL C SEDOL : BYY88Y7 /GOOG PERSHING LLC / 10.70 ALPHABET INC CAP USD0.001 CL C PRICE: 143.63 BROKER COMMISSION: 10.70 BROKER: PERSHING LLC	713.000 143.63	-102,418.89	0.00	0.00	102,418.89	0.00	0.00	0.00
15 Mar 24 19 Mar 24 Settled	ALPHABET INC CAP STK USD0.001 CL C SEDOL : BYY88Y7 /GOOG PENSERRASECURITIES / 5.59 ALPHABET INC CAP USD0.001 CL C PRICE: 142.17 BROKER COMMISSION: 5.59 BROKER: PENSERRASECURITIES	1,117.000 142.17	-158,809.48	0.00	0.00	158,809.48	0.00	0.00	0.00
16 Jan 24 18 Jan 24 Settled	ALPHABET INC CAPITAL STOCK USD0.001 CL A SEDOL : BYVY8G0 /GOOGL PERSHING LLC / 12.66 ALPHABET INC CAP STK USD0.001 CL A PRICE: 142.0404028 BROKER COMMISSION: 12.66 BROKER: PERSHING LLC	844.000 142.0404	-119,894.76	0.00	0.00	119,894.76	0.00	0.00	0.00
15 Mar 24 19 Mar 24 Settled	ALPHABET INC CAPITAL STOCK USD0.001 CL A SEDOL : BYVY8G0 /GOOGL PENSERRASECURITIES / 6.62 ALPHABET INC CAP STK USD0.001 CL A PRICE: 141.18 BROKER COMMISSION: 6.62 BROKER: PENSERRASECURITIES	1,323.000 141.18	-186,787.76	0.00	0.00	186,787.76	0.00	0.00	0.00
16 Jan 24 18 Jan 24 Settled	ALTRIA GROUP INC COM SEDOL : 2692632 /MO PERSHING LLC / 16.50 ALTRIA GROUP INC COM USD0.333333 PRICE: 40.9945 BROKER COMMISSION: 16.50 BROKER: PERSHING LLC	1,100.000 40.9945	-45,110.45	0.00	0.00	45,110.45	0.00	0.00	0.00

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
<i>Purchases</i>									
Equities									
Common stock									
United States - USD									
16 Jan 24	AMAZON COM INC COM	1,279.000	-194,970.00	0.00	0.00	194,970.00	0.00	0.00	0.00
18 Jan 24	SEDOL : 2000019 /AMZN	152.4244							
Settled	PERSHING LLC / 19.19 AMAZON COM INC COM USD0.01 PRICE: 152.4244018 BROKER COMMISSION: 19.19 BROKER: PERSHING LLC								
15 Mar 24	AMAZON COM INC COM	2,006.000	-349,896.55	0.00	0.00	349,896.55	0.00	0.00	0.00
19 Mar 24	SEDOL : 2000019 /AMZN	174.42							
Settled	PENSERRASECURITIES / 10.03 AMAZON COM INC COM USD0.01 PRICE: 174.42 BROKER COMMISSION: 10.03 BROKER: PENSERRASECURITIES								
15 Mar 24	AMC ENTMT HLDGS INC CL A NEW	3,465.000	-15,401.93	0.00	0.00	15,401.93	0.00	0.00	0.00
19 Mar 24	SEDOL : BN4G703 /AMC	4.44							
Settled	PENSERRASECURITIES / 17.33 AMC ENTMT HLDGS IN COM USD0.01 CL A (R/S) PRICE: 4.44 BROKER COMMISSION: 17.33 BROKER: PENSERRASECURITIES								
15 Mar 24	AMER ELEC PWR CO INC COM	964.000	-79,158.86	0.00	0.00	79,158.86	0.00	0.00	0.00
19 Mar 24	SEDOL : 2026242 /AEP	82.11							
Settled	PENSERRASECURITIES / 4.82 AMER ELEC PWR INC COM USD6.50 PRICE: 82.11 BROKER COMMISSION: 4.82 BROKER: PENSERRASECURITIES								
15 Mar 24	AMEREN CORP COM	155.000	-11,095.68	0.00	0.00	11,095.68	0.00	0.00	0.00
19 Mar 24	SEDOL : 2050832 /AEE	71.58							
Settled	PENSERRASECURITIES / 0.78 AMEREN CORP COM USD0.01 PRICE: 71.58 BROKER COMMISSION: 0.78 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
Purchases									
Equities									
Common stock									
United States - USD									
22 Jan 24	AMERICAN EAGLE OUTFITTERS INC	125.000	-2,543.13	0.00	0.00	2,543.13	0.00	0.00	0.00
24 Jan 24	NEW COM	20.33							
Settled	SEDOL : 2048592 /AEO PENSERRASECURITIES / 1.88 AMER EAGLE OUTFITT COM USD0.01 PRICE: 20.33 BROKER COMMISSION: 1.88 BROKER: PENSERRASECURITIES								
30 Jan 24	AMERICAN HOMES 4 RENT	300.000	-10,587.00	0.00	0.00	10,587.00	0.00	0.00	0.00
31 Jan 24	COMMON STOCK	35.290001							
Settled	SEDOL : BCF5RR9 /AMH STATE STREET BANK AND TRUST CO. AMERICAN HOMES 4 RENT COMMON STOCK PRICE: 35.29 NET BROKER: STATE STREET BANK AND TRUST CO.								
20 Mar 24	AMERICAN HOMES 4 RENT	225.000	-8,114.63	0.00	0.00	8,114.63	0.00	0.00	0.00
22 Mar 24	COMMON STOCK	36.05							
Settled	SEDOL : BCF5RR9 /AMH LOOP CAPITAL MARKETS LLC / 3.38 AMERICAN HOMES 4 RENT COMMON STOCK PRICE: 36.05 BROKER COMMISSION: 3.38 BROKER: LOOP CAPITAL MARKETS LLC								
15 Mar 24	AMERICAN WTR WKS CO INC NEW	71.000	-8,317.30	0.00	0.00	8,317.30	0.00	0.00	0.00
19 Mar 24	COM	117.14							
Settled	SEDOL : B2R3PV1 /AWK PENSERRASECURITIES / 0.36 AMERICAN WATER WOR COM USD0.01 PRICE: 117.14 BROKER COMMISSION: 0.36 BROKER: PENSERRASECURITIES								
06 Mar 24	AMERICOLD RLTY TR INC COM	1,200.000	-31,138.44	0.00	0.00	31,138.44	0.00	0.00	0.00
08 Mar 24	SEDOL : B3SKZK7 /COLD	25.9417							
Settled	RBC CAPITAL MARKETS, LLC / 8.40								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Equities

Common stock

United States - USD

AMERICOLD REALTY T COM USD0.01 PRICE:
25.9417 BROKER COMMISSION: 8.40 BROKER: RBC
CAPITAL MARKETS, LLC

13 Mar 24	AMERICOLD RLTY TR INC COM	1,000.000	-26,134.50	0.00	0.00	26,134.50	0.00	0.00	0.00
15 Mar 24	SEDOL : B3SKZK7 /COLD	26.1275							
Settled	ACADEMY SECURITIES, INC. / 7.00 AMERICOLD REALTY T COM USD0.01 PRICE: 26.1275 BROKER COMMISSION: 7.00 BROKER: ACADEMY SECURITIES, INC.								
15 Mar 24	AMERICOLD RLTY TR INC COM	1,047.000	-26,441.99	0.00	0.00	26,441.99	0.00	0.00	0.00
19 Mar 24	SEDOL : B3SKZK7 /COLD	25.25							
Settled	PENSERRASECURITIES / 5.24 AMERICOLD REALTY T COM USD0.01 PRICE: 25.25 BROKER COMMISSION: 5.24 BROKER: PENSERRASECURITIES								
20 Mar 24	AMERIPRISE FINL INC COM	31.000	-13,336.47	0.00	0.00	13,336.47	0.00	0.00	0.00
22 Mar 24	SEDOL : B0J7D57 /AMP	430.1935							
Settled	LOOP CAPITAL MARKETS LLC / 0.47 AMERIPRISE FINANCI COM USD0.01 PRICE: 430.1935483 BROKER COMMISSION: 0.47 BROKER: LOOP CAPITAL MARKETS LLC								
22 Jan 24	AMERIS BANCORP COM	44.000	-2,336.62	0.00	0.00	2,336.62	0.00	0.00	0.00
24 Jan 24	SEDOL : 2038849 /ABCB	53.09							
Settled	PENSERRASECURITIES / 0.66 AMERIS BANCORP COM USD1 PRICE: 53.09 BROKER COMMISSION: 0.66 BROKER: PENSERRASECURITIES								
15 Mar 24	AMETEK INC NEW COM	84.000	-15,248.10	0.00	0.00	15,248.10	0.00	0.00	0.00
19 Mar 24	SEDOL : 2089212 /AME	181.52							
Settled	PENSERRASECURITIES / 0.42 AMETEK INC COM USD0.01 PRICE: 181.52 BROKER COMMISSION: 0.42 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Equities

Common stock

United States - USD

20 Mar 24	AMETEK INC NEW COM	71.000	-12,972.77	0.00	0.00	12,972.77	0.00	0.00	0.00
22 Mar 24	SEDOL : 2089212 /AME	182.70							
Settled	LOOP CAPITAL MARKETS LLC / 1.07 AMETEK INC COM USD0.01 PRICE: 182.7 BROKER COMMISSION: 1.07 BROKER: LOOP CAPITAL MARKETS LLC								
15 Mar 24	AMGEN INC COM	194.000	-52,161.75	0.00	0.00	52,161.75	0.00	0.00	0.00
19 Mar 24	SEDOL : 2023607 /AMGN	268.87							
Settled	PENSERRASECURITIES / 0.97 AMGEN INC COM USD0.0001 PRICE: 268.87 BROKER COMMISSION: 0.97 BROKER: PENSERRASECURITIES								
15 Mar 24	AMPHENOL CORP NEW CL A	213.000	-23,281.97	0.00	0.00	23,281.97	0.00	0.00	0.00
19 Mar 24	SEDOL : 2145084 /APH	109.30							
Settled	PENSERRASECURITIES / 1.07 AMPHENOL CORP CL'A'COM USD0.001 PRICE: 109.3 BROKER COMMISSION: 1.07 BROKER: PENSERRASECURITIES								
20 Mar 24	AMPHENOL CORP NEW CL A	180.000	-20,092.10	0.00	0.00	20,092.10	0.00	0.00	0.00
22 Mar 24	SEDOL : 2145084 /APH	111.6078							
Settled	LOOP CAPITAL MARKETS LLC / 2.70 AMPHENOL CORP CL'A'COM USD0.001 PRICE: 111.60777777777777 BROKER COMMISSION: 2.70 BROKER: LOOP CAPITAL MARKETS LLC								
15 Mar 24	ANNALY CAPITAL MANAGEMENT INC	1,030.000	-20,069.55	0.00	0.00	20,069.55	0.00	0.00	0.00
19 Mar 24	COM NEW COM USD0.01(POST REV	19.48							
Settled	SPLT) SEDOL : BPMQ7X2 /NLY PENSERRASECURITIES / 5.15 ANNALY CAPITAL MGT COM USD0.01(POST REV SPLT) PRICE: 19.48 BROKER COMMISSION: 5.15 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
<i>Purchases</i>									
Equities									
Common stock									
United States - USD									
15 Mar 24	ANSYS INC COM	31.000	-10,164.44	0.00	0.00	10,164.44	0.00	0.00	0.00
19 Mar 24	SEDOL : 2045623 /ANSS	327.88							
Settled	PENSERRASECURITIES / 0.16 ANSYS INC COM USD0.01 PRICE: 327.88 BROKER COMMISSION: 0.16 BROKER: PENSERRASECURITIES								
20 Mar 24	ANSYS INC COM	27.000	-9,253.06	0.00	0.00	9,253.06	0.00	0.00	0.00
22 Mar 24	SEDOL : 2045623 /ANSS	342.6909							
Settled	LOOP CAPITAL MARKETS LLC / 0.41 ANSYS INC COM USD0.01 PRICE: 342.6907407 BROKER COMMISSION: 0.41 BROKER: LOOP CAPITAL MARKETS LLC								
20 Mar 24	ANTERO MIDSTREAM	630.000	-8,674.66	0.00	0.00	8,674.66	0.00	0.00	0.00
22 Mar 24	CORPORATION COM USD1.00	13.7543							
Settled	SEDOL : BJBTOQ4 /AM LOOP CAPITAL MARKETS LLC / 9.45 ANTERO MIDSTREAM C COM USD1.00 PRICE: 13.7543015 BROKER COMMISSION: 9.45 BROKER: LOOP CAPITAL MARKETS LLC								
15 Mar 24	ANTERO RES CORP COM	439.000	-11,332.79	0.00	0.00	11,332.79	0.00	0.00	0.00
19 Mar 24	SEDOL : BFD2WR8 /AR	25.81							
Settled	PENSERRASECURITIES / 2.20 ANTERO RES CORP USD0.01 PRICE: 25.81 BROKER COMMISSION: 2.20 BROKER: PENSERRASECURITIES								
22 Jan 24	APOLLO COML REAL ESTATE FIN	187.000	-2,192.58	0.00	0.00	2,192.58	0.00	0.00	0.00
24 Jan 24	INC COM	11.71							
Settled	SEDOL : B4JTYX6 /ARI PENSERRASECURITIES / 2.81 APOLLO COML R/EST COM USD0.01 PRICE: 11.71 BROKER COMMISSION: 2.81 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Equities

Common stock

United States - USD

15 Mar 24	APOLLO GLOBAL MANAGEMENT INC	191.000	-21,089.27	0.00	0.00	21,089.27	0.00	0.00	0.00
19 Mar 24	COM USD0.00001	110.41							
Settled	SEDOL : BN44JF6 /APO PENSERRASECURITIES / 0.96 APOLLO GLOBAL MANA COM USD0.00001 PRICE: 110.41 BROKER COMMISSION: 0.96 BROKER: PENSERRASECURITIES								
20 Mar 24	APOLLO GLOBAL MANAGEMENT INC	161.000	-17,796.61	0.00	0.00	17,796.61	0.00	0.00	0.00
22 Mar 24	COM USD0.00001	110.5229							
Settled	SEDOL : BN44JF6 /APO LOOP CAPITAL MARKETS LLC / 2.42 APOLLO GLOBAL MANA COM USD0.00001 PRICE: 110.5229192 BROKER COMMISSION: 2.42 BROKER: LOOP CAPITAL MARKETS LLC								
22 Jan 24	APPLE HOSPITALITY REIT INC COM	143.000	-2,375.95	0.00	0.00	2,375.95	0.00	0.00	0.00
24 Jan 24	NEW COM NEW	16.60							
Settled	SEDOL : BXRTX56 /APLE PENSERRASECURITIES / 2.15 APPLE HOSPITA.REIT COM NPV PRICE: 16.6 BROKER COMMISSION: 2.15 BROKER: PENSERRASECURITIES								
16 Jan 24	APPLE INC COM STK	2,092.000	-381,546.28	0.00	0.00	381,546.28	0.00	0.00	0.00
18 Jan 24	SEDOL : 2046251 /AAPL	182.3685							
Settled	PERSHING LLC / 31.38 APPLE INC COM USD0.00001 PRICE: 182.368499 BROKER COMMISSION: 31.38 BROKER: PERSHING LLC								
22 Jan 24	APPLIED INDL TECHNOLOGIES INC	26.000	-4,604.73	0.00	0.00	4,604.73	0.00	0.00	0.00
24 Jan 24	COM	177.09							
Settled	SEDOL : 2086309 /AIT PENSERRASECURITIES / 0.39 APPLIED INDL TECHS COM NPV PRICE: 177.09 BROKER COMMISSION: 0.39 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
<i>Purchases</i>									
Equities									
Common stock									
United States - USD									
15 Mar 24	APTIV PLC COM USD	201.000	-15,526.25	0.00	0.00	15,526.25	0.00	0.00	0.00
19 Mar 24	SEDOL : B783TY6 /APTIV	77.24							
Settled	PENSERRASECURITIES / 1.01 APTIV PLC COM USD0.01 PRICE: 77.24 BROKER COMMISSION: 1.01 BROKER: PENSERRASECURITIES								
15 Mar 24	ARAMARK COM	2,199.000	-68,421.89	0.00	0.00	68,421.89	0.00	0.00	0.00
19 Mar 24	SEDOL : BH3XG17 /ARMK	31.11							
Settled	PENSERRASECURITIES / 11.00 ARAMARK COM PRICE: 31.11 BROKER COMMISSION: 11.00 BROKER: PENSERRASECURITIES								
22 Jan 24	ARBOR RLTY TR INC COM	145.000	-2,046.68	0.00	0.00	2,046.68	0.00	0.00	0.00
24 Jan 24	SEDOL : B00N2S0 /ABR	14.10							
Settled	PENSERRASECURITIES / 2.18 ARBOR REALTY TRUST COM USD0.01 PRICE: 14.1 BROKER COMMISSION: 2.18 BROKER: PENSERRASECURITIES								
15 Mar 24	ARCH CAPITAL GROUP COM STK	131.000	-12,036.94	0.00	0.00	12,036.94	0.00	0.00	0.00
19 Mar 24	SEDOL : 2740542 /ACGL	91.88							
Settled	PENSERRASECURITIES / 0.66 ARCH CAPITAL GROUP COM USD0.01 PRICE: 91.88 BROKER COMMISSION: 0.66 BROKER: PENSERRASECURITIES								
20 Mar 24	ARCH CAPITAL GROUP COM STK	110.000	-10,139.94	0.00	0.00	10,139.94	0.00	0.00	0.00
22 Mar 24	SEDOL : 2740542 /ACGL	92.1663							
Settled	LOOP CAPITAL MARKETS LLC / 1.65 ARCH CAPITAL GROUP COM USD0.01 PRICE: 92.1662727 BROKER COMMISSION: 1.65 BROKER: LOOP CAPITAL MARKETS LLC								
15 Mar 24	ARCH RES INC DEL CL A CL A	2,639.000	-424,892.20	0.00	0.00	424,892.20	0.00	0.00	0.00
19 Mar 24	SEDOL : BLB8B95 /ARCH	161.00							
Settled	PENSERRASECURITIES / 13.20								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Purchases

Equities

Common stock

United States - USD

ARCH RESOURCES INC COM USD0.01 CL A PRICE:
161.0 BROKER COMMISSION: 13.20 BROKER:
PENSERRASECURITIES

22 Jan 24	ARCOSA INC COM	33.000	-2,632.58	0.00	0.00	2,632.58	0.00	0.00	0.00
24 Jan 24	SEDOL : BGPZ5W8 /ACA	79.76							
Settled	PENSERRASECURITIES / 0.50								
	ARCOSA INC COM USD0.01 PRICE: 79.76 BROKER COMMISSION: 0.50 BROKER: PENSERRASECURITIES								
15 Mar 24	ARES MANAGEMENT LP COM SHS	330.000	-43,597.95	0.00	0.00	43,597.95	0.00	0.00	0.00
19 Mar 24	REPSTG LTD PARTNER	132.11							
Settled	SEDOL : BF14BT1 /ARES PENSERRASECURITIES / 1.65								
	ARES MANAGEMNT COR COM USD0.01 CLASS A PRICE: 132.11 BROKER COMMISSION: 1.65 BROKER: PENSERRASECURITIES								
22 Jan 24	ARMSTRONG WORLD INDS INC	30.000	-3,019.65	0.00	0.00	3,019.65	0.00	0.00	0.00
24 Jan 24	NEW COM STK	100.64							
Settled	SEDOL : B1FT462 /AWI PENSERRASECURITIES / 0.45								
	ARMSTRONG WORLD IN COM STK USD0.01 PRICE: 100.64 BROKER COMMISSION: 0.45 BROKER: PENSERRASECURITIES								
22 Jan 24	ASBURY AUTOMOTIVE GROUP INC	14.000	-2,906.19	0.00	0.00	2,906.19	0.00	0.00	0.00
24 Jan 24	COM	207.57							
Settled	SEDOL : 2855855 /ABG PENSERRASECURITIES / 0.21								
	ASBURY AUTOMOTIVE COM USD0.01 PRICE: 207.57 BROKER COMMISSION: 0.21 BROKER: PENSERRASECURITIES								
22 Jan 24	ASSURED GUARANTY LTD COMMON	37.000	-3,034.56	0.00	0.00	3,034.56	0.00	0.00	0.00
24 Jan 24	STK	82.00							
Settled	SEDOL : B00V7H8 /AGO PENSERRASECURITIES / 0.56								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Equities

Common stock

United States - USD

ASSURED GUARANTY COM USD0.01 PRICE: 82.0
 BROKER COMMISSION: 0.56 BROKER:
 PENSERRASECURITIES

16 Jan 24	AT&T INC COM	3,100.000	-51,038.09	0.00	0.00	51,038.09	0.00	0.00	0.00
18 Jan 24	SEDOL : 2831811 /T	16.4489							
Settled	PERSHING LLC / 46.50 AT&T INC COM USD1 PRICE: 16.4489 BROKER COMMISSION: 46.50 BROKER: PERSHING LLC								
22 Jan 24	ATI INC COM	86.000	-3,692.41	0.00	0.00	3,692.41	0.00	0.00	0.00
24 Jan 24	SEDOL : 2526117 /ATI	42.92							
Settled	PENSERRASECURITIES / 1.29 ATI INC USD0.10 PRICE: 42.92 BROKER COMMISSION: 1.29 BROKER: PENSERRASECURITIES								
15 Mar 24	ATMOS ENERGY CORP COM	233.000	-26,691.32	0.00	0.00	26,691.32	0.00	0.00	0.00
19 Mar 24	SEDOL : 2315359 /ATO	114.55							
Settled	PENSERRASECURITIES / 1.17 ATMOS ENERGY CORP COM NPV PRICE: 114.55 BROKER COMMISSION: 1.17 BROKER: PENSERRASECURITIES								
15 Mar 24	AUTODESK INC COM	182.000	-46,272.59	0.00	0.00	46,272.59	0.00	0.00	0.00
19 Mar 24	SEDOL : 2065159 /ADSK	254.24							
Settled	PENSERRASECURITIES / 0.91 AUTODESK INC COM NPV PRICE: 254.24 BROKER COMMISSION: 0.91 BROKER: PENSERRASECURITIES								
15 Mar 24	AUTOMATIC DATA PROCESSING INC	151.000	-36,556.35	0.00	0.00	36,556.35	0.00	0.00	0.00
19 Mar 24	COM	242.09							
Settled	SEDOL : 2065308 /ADP PENSERRASECURITIES / 0.76 AUTO DATA PROCESS COM USD0.10 PRICE: 242.09 BROKER COMMISSION: 0.76 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
<i>Purchases</i>									
Equities									
Common stock									
United States - USD									
17 Jan 24	AVALONBAY CMNTYS REIT	115.000	-20,513.99	0.00	0.00	20,513.99	0.00	0.00	0.00
19 Jan 24	SEDOL : 2131179 /AVB	178.38							
Settled	CABRERA CAPITAL MARKETS LLC / 0.29 AVALONBAY COMMUNI COM USD0.01 PRICE: 178.38 BROKER COMMISSION: 0.29 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Mar 24	AVALONBAY CMNTYS REIT	84.000	-15,441.30	0.00	0.00	15,441.30	0.00	0.00	0.00
19 Mar 24	SEDOL : 2131179 /AVB	183.82							
Settled	PENSERRASECURITIES / 0.42 AVALONBAY COMMUNI COM USD0.01 PRICE: 183.82 BROKER COMMISSION: 0.42 BROKER: PENSERRASECURITIES								
20 Mar 24	AVALONBAY CMNTYS REIT	43.000	-7,800.17	0.00	0.00	7,800.17	0.00	0.00	0.00
22 Mar 24	SEDOL : 2131179 /AVB	181.3843							
Settled	LOOP CAPITAL MARKETS LLC / 0.65 AVALONBAY COMMUNI COM USD0.01 PRICE: 181.384186 BROKER COMMISSION: 0.65 BROKER: LOOP CAPITAL MARKETS LLC								
26 Mar 24	AVALONBAY CMNTYS REIT	100.000	-18,067.00	0.00	0.00	18,067.00	0.00	0.00	0.00
28 Mar 24	SEDOL : 2131179 /AVB	180.669998							
Settled	JPMORGAN CHASE BANK, N.A LONDON AVALONBAY COMMUNI COM USD0.01 PRICE: 180.67 NET BROKER: JPMORGAN CHASE BANK, N.A LONDON								
20 Mar 24	AVANTOR INC COM	455.000	-11,656.65	0.00	0.00	11,656.65	0.00	0.00	0.00
22 Mar 24	SEDOL : BJLT387 /AVTR	25.604							
Settled	LOOP CAPITAL MARKETS LLC / 6.83 AVANTOR INC COM USD0.01 PRICE: 25.604 BROKER COMMISSION: 6.83 BROKER: LOOP CAPITAL MARKETS LLC								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Equities

Common stock

United States - USD

20 Mar 24	AVERY DENNISON CORP COM	54.000	-11,685.87	0.00	0.00	11,685.87	0.00	0.00	0.00
22 Mar 24	SEDOL : 2066408 /AVY	216.39							
Settled	LOOP CAPITAL MARKETS LLC / 0.81 AVERY DENNISON COM USD1 PRICE: 216.39 BROKER COMMISSION: 0.81 BROKER: LOOP CAPITAL MARKETS LLC								
20 Mar 24	AVNET INC COM	169.000	-7,863.78	0.00	0.00	7,863.78	0.00	0.00	0.00
22 Mar 24	SEDOL : 2066505 /AVT	46.5162							
Settled	LOOP CAPITAL MARKETS LLC / 2.54 AVNET INC COM USD1 PRICE: 46.516213 BROKER COMMISSION: 2.54 BROKER: LOOP CAPITAL MARKETS LLC								
15 Mar 24	AXALTA COATING SYSTEMS LTD COM	344.000	-11,484.44	0.00	0.00	11,484.44	0.00	0.00	0.00
19 Mar 24	USD1.00	33.38							
Settled	SEDOL : BSWCF5 /AXTA PENSERRASECURITIES / 1.72 AXALTA COATING SYS COM USD1.00 PRICE: 33.38 BROKER COMMISSION: 1.72 BROKER: PENSERRASECURITIES								
22 Jan 24	AXCELIS TECHNOLOGIES INC COM	22.000	-3,033.69	0.00	0.00	3,033.69	0.00	0.00	0.00
24 Jan 24	NEW COM NEW	137.88							
Settled	SEDOL : BD420Q8 /ACLS PENSERRASECURITIES / 0.33 AXCELIS TECHS INC COM USD0.001 PRICE: 137.88 BROKER COMMISSION: 0.33 BROKER: PENSERRASECURITIES								
20 Mar 24	AXIS CAPITAL HOLDINGS LTD COM	145.000	-9,263.65	0.00	0.00	9,263.65	0.00	0.00	0.00
22 Mar 24	USD0.0125	63.8722							
Settled	SEDOL : 2677606 /AXS LOOP CAPITAL MARKETS LLC / 2.18 AXIS CAPITAL HLDGS COM USD0.0125 PRICE: 63.8722068 BROKER COMMISSION: 2.18 BROKER: LOOP CAPITAL MARKETS LLC								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
<i>Purchases</i>									
Equities									
Common stock									
United States - USD									
20 Mar 24	AXON ENTERPRISE INC COM	47.000	-14,646.38	0.00	0.00	14,646.38	0.00	0.00	0.00
22 Mar 24	SEDOL : BDT5S35 /AXON	311.61							
Settled	LOOP CAPITAL MARKETS LLC / 0.71 AXON ENTERPRISE COM PRICE: 311.61 BROKER COMMISSION: 0.71 BROKER: LOOP CAPITAL MARKETS LLC								
15 Mar 24	AZEK CO INC CLA CLA	986.000	-46,869.51	0.00	0.00	46,869.51	0.00	0.00	0.00
19 Mar 24	SEDOL : BKPVG43 /AZEK	47.53							
Settled	PENSERRASECURITIES / 4.93 THE AZEK COMPANY I COM USD0.001 CLASS A PRICE: 47.53 BROKER COMMISSION: 4.93 BROKER: PENSERRASECURITIES								
22 Jan 24	BADGER METER INC COM	20.000	-3,111.50	0.00	0.00	3,111.50	0.00	0.00	0.00
24 Jan 24	SEDOL : 2069128 /BMI	155.56							
Settled	PENSERRASECURITIES / 0.30 BADGER METER INC COM USD1 PRICE: 155.56 BROKER COMMISSION: 0.30 BROKER: PENSERRASECURITIES								
22 Jan 24	BALCHEM CORP COM	22.000	-3,172.95	0.00	0.00	3,172.95	0.00	0.00	0.00
24 Jan 24	SEDOL : 2072074 /BCPC	144.21							
Settled	PENSERRASECURITIES / 0.33 BALCHEM CORP COM USD0.0666 PRICE: 144.21 BROKER COMMISSION: 0.33 BROKER: PENSERRASECURITIES								
20 Mar 24	BALL CORP COM	208.000	-13,601.18	0.00	0.00	13,601.18	0.00	0.00	0.00
22 Mar 24	SEDOL : 2073022 /BALL	65.3753							
Settled	LOOP CAPITAL MARKETS LLC / 3.12 BALL CORP COM NPV PRICE: 65.3752884 BROKER COMMISSION: 3.12 BROKER: LOOP CAPITAL MARKETS LLC								
22 Jan 24	BANC CALIF INC COM	188.000	-2,475.02	0.00	0.00	2,475.02	0.00	0.00	0.00
24 Jan 24	SEDOL : BCD47X4 /BANC	13.15							
Settled	PENSERRASECURITIES / 2.82								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							

Purchases

Equities

Common stock

United States - USD

BANC OF CALIFORNIA COM USD0.01 PRICE: 13.15
 BROKER COMMISSION: 2.82 BROKER:
 PENSERRASECURITIES

15 Mar 24	BANC CALIF INC COM	870.000	-12,132.15	0.00	0.00	12,132.15	0.00	0.00	0.00
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19 Mar 24
 Settled
 SEDOL : BCD47X4 /BANC
 PENSERRASECURITIES / 4.35
 BANC OF CALIFORNIA COM USD0.01 PRICE: 13.94
 BROKER COMMISSION: 4.35 BROKER:
 PENSERRASECURITIES

20 Mar 24	BANK NEW YORK MELLON CORP	234.000	-13,037.31	0.00	0.00	13,037.31	0.00	0.00	0.00
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22 Mar 24
 Settled
 COM STK
 SEDOL : B1Z77F6 /BK
 LOOP CAPITAL MARKETS LLC / 3.51
 BK OF NY MELLON CP COM USD0.01 PRICE: 55.7
 BROKER COMMISSION: 3.51 BROKER: LOOP
 CAPITAL MARKETS LLC

15 Mar 24	BANK OF AMERICA CORP	2,512.000	-88,962.48	0.00	0.00	88,962.48	0.00	0.00	0.00
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19 Mar 24
 Settled
 SEDOL : 2295677 /BAC
 PENSERRASECURITIES / 12.56
 BANK OF AMERICA CORP USD0.01 PRICE: 35.41
 BROKER COMMISSION: 12.56 BROKER:
 PENSERRASECURITIES

15 Mar 24	BAXTER INTL INC COM	299.000	-12,442.89	0.00	0.00	12,442.89	0.00	0.00	0.00
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19 Mar 24
 Settled
 SEDOL : 2085102 /BAX
 PENSERRASECURITIES / 1.50
 BAXTER INTL INC COM USD1.00 PRICE: 41.61
 BROKER COMMISSION: 1.50 BROKER:
 PENSERRASECURITIES

20 Mar 24	BERKLEY W R CORP COM	135.000	-11,653.53	0.00	0.00	11,653.53	0.00	0.00	0.00
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22 Mar 24
 Settled
 SEDOL : 2093644 /WRB
 LOOP CAPITAL MARKETS LLC / 2.03
 BERKLEY(WR)CORP COM USD0.20 PRICE:
 86.3074074 BROKER COMMISSION: 2.03 BROKER:
 LOOP CAPITAL MARKETS LLC

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Equities

Common stock

United States - USD

16 Jan 24	BERKSHIRE HATHAWAY INC COM	260.000	-93,974.22	0.00	0.00	93,974.22	0.00	0.00	0.00
18 Jan 24	USD0.0033 CLASS'B'	361.4243							
Settled	SEDOL : 2073390 /BRK.B PERSHING LLC / 3.90 BERKSHIRE HATHAWAY INC COM USD0.0 PRICE: 361.4243076 BROKER COMMISSION: 3.90 BROKER: PERSHING LLC								
15 Mar 24	BERKSHIRE HATHAWAY INC COM	408.000	-166,519.08	0.00	0.00	166,519.08	0.00	0.00	0.00
19 Mar 24	USD0.0033 CLASS'B'	408.13							
Settled	SEDOL : 2073390 /BRK.B PENSERRASECURITIES / 2.04 BERKSHIRE HATHAWAY INC COM USD0.0 PRICE: 408.13 BROKER COMMISSION: 2.04 BROKER: PENSERRASECURITIES								
15 Mar 24	BGC GROUP INC CLA	55,560.000	-464,759.40	0.00	0.00	464,759.40	0.00	0.00	0.00
19 Mar 24	SEDOL : BRJTV5 /BGC	8.36							
Settled	PENSERRASECURITIES / 277.80 BGC GROUP INC COM USD0.01 CL A PRICE: 8.36 BROKER COMMISSION: 277.80 BROKER: PENSERRASECURITIES								
15 Mar 24	BILL HOLDINGS INC COM	123.000	-7,952.57	0.00	0.00	7,952.57	0.00	0.00	0.00
19 Mar 24	USD0.00001	64.65							
Settled	SEDOL : BKDS4H5 /BILL PENSERRASECURITIES / 0.62 BILL HOLDINGS INC COM USD0.00001 PRICE: 64.65 BROKER COMMISSION: 0.62 BROKER: PENSERRASECURITIES								
15 Mar 24	BIOGEN INC COMMON STOCK	53.000	-11,623.70	0.00	0.00	11,623.70	0.00	0.00	0.00
19 Mar 24	SEDOL : 2455965 /BIIB	219.31							
Settled	PENSERRASECURITIES / 0.27 BIOGEN INC COMMON STOCK PRICE: 219.31 BROKER COMMISSION: 0.27 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
Purchases									
Equities									
Common stock									
United States - USD									
20 Mar 24	BIOGEN INC COMMON STOCK	44.000	-9,614.22	0.00	0.00	9,614.22	0.00	0.00	0.00
22 Mar 24	SEDOL : 2455965 /BIIB	218.49							
Settled	LOOP CAPITAL MARKETS LLC / 0.66 BIOGEN INC COMMON STOCK PRICE: 218.49 BROKER COMMISSION: 0.66 BROKER: LOOP CAPITAL MARKETS LLC								
20 Mar 24	BIOMARIN PHARMACEUTICAL INC	126.000	-10,731.08	0.00	0.00	10,731.08	0.00	0.00	0.00
22 Mar 24	COM ISIN CH0008107010	85.1523							
Settled	SEDOL : 2437071 /BMRN LOOP CAPITAL MARKETS LLC / 1.89 BIOMARIN PHARMA COM USD0.001 PRICE: 85.1523015 BROKER COMMISSION: 1.89 BROKER: LOOP CAPITAL MARKETS LLC								
15 Mar 24	BLACKLINE INC COM	7,305.000	-479,463.68	0.00	0.00	479,463.68	0.00	0.00	0.00
19 Mar 24	SEDOL : BD3WZS6 /BL	65.63							
Settled	PENSERRASECURITIES / 36.53 BLACKLINE INC COM USD0.01 PRICE: 65.63 BROKER COMMISSION: 36.53 BROKER: PENSERRASECURITIES								
22 Jan 24	BLACKSTONE MTG TRU CL A	116.000	-2,391.34	0.00	0.00	2,391.34	0.00	0.00	0.00
24 Jan 24	SEDOL : B94QHZ0 /BXMT	20.60							
Settled	PENSERRASECURITIES / 1.74 BLACKSTONE MORTGAG COM USD0.01 CLS'A' PRICE: 20.6 BROKER COMMISSION: 1.74 BROKER: PENSERRASECURITIES								
15 Mar 24	BLOCK INC	860.000	-68,950.50	0.00	0.00	68,950.50	0.00	0.00	0.00
19 Mar 24	SEDOL : BYNZGK1 /SQ	80.17							
Settled	PENSERRASECURITIES / 4.30 BLOCK INC PRICE: 80.17 BROKER COMMISSION: 4.30 BROKER: PENSERRASECURITIES								
20 Mar 24	BLOCK INC	169.000	-13,410.76	0.00	0.00	13,410.76	0.00	0.00	0.00
22 Mar 24	SEDOL : BYNZGK1 /SQ	79.3386							
Settled	LOOP CAPITAL MARKETS LLC / 2.54								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>		Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
<u>Trade Status</u>	<u>Broker/Commission</u>	<u>Price</u>							
	<u>Narrative</u>								

Purchases

Equities

Common stock

United States - USD

BLOCK INC PRICE: 79.3385798 BROKER
 COMMISSION: 2.54 BROKER: LOOP CAPITAL
 MARKETS LLC

15 Mar 24	BOEING CO COM	738.000	-134,710.83	0.00	0.00	134,710.83	0.00	0.00	0.00
19 Mar 24	SEDOL : 2108601 /BA	182.53							
Settled	PENSERRASECURITIES / 3.69 BOEING CO COM USD5.00 PRICE: 182.53 BROKER COMMISSION: 3.69 BROKER: PENSERRASECURITIES								
22 Jan 24	BOISE CASCADE CO COM	27.000	-3,715.07	0.00	0.00	3,715.07	0.00	0.00	0.00
24 Jan 24	SEDOL : B9BP4R1 /BCC	137.58							
Settled	PENSERRASECURITIES / 0.41 BOISE CASCADE COMP COM USD0.01 PRICE: 137.58 BROKER COMMISSION: 0.41 BROKER: PENSERRASECURITIES								
20 Mar 24	BOOZ ALLEN HAMILTON HLDG	64.000	-9,377.58	0.00	0.00	9,377.58	0.00	0.00	0.00
22 Mar 24	CORP CL A COM STK	146.5097							
Settled	SEDOL : B5367T7 /BAH LOOP CAPITAL MARKETS LLC / 0.96 BOOZ ALLEN HAMILTO COM USD0.01 CLASS 'A' PRICE: 146.5096875 BROKER COMMISSION: 0.96 BROKER: LOOP CAPITAL MARKETS LLC								
15 Mar 24	BOX INC CL A CL A	20,626.000	-606,507.53	0.00	0.00	606,507.53	0.00	0.00	0.00
19 Mar 24	SEDOL : BVB3BV2 /BOX	29.40							
Settled	PENSERRASECURITIES / 103.13 BOX INC COM USD0.0001 CL 'A' PRICE: 29.4 BROKER COMMISSION: 103.13 BROKER: PENSERRASECURITIES								
15 Mar 24	BRIGHT HORIZONS FA COM	89.000	-10,104.62	0.00	0.00	10,104.62	0.00	0.00	0.00
19 Mar 24	USD0.001	113.53							
Settled	SEDOL : B7MJWP2 /BFAM PENSERRASECURITIES / 0.45								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							

Purchases

Equities

Common stock

United States - USD

BRIGHT HORIZONS FA COM USD0.001 PRICE:
113.53 BROKER COMMISSION: 0.45 BROKER:
PENSERRASECURITIES

15 Mar 24	BRISTOL MYERS SQUIBB CO COM	743.000	-38,892.34	0.00	0.00	38,892.34	0.00	0.00	0.00
19 Mar 24	SEDOL : 2126335 /BMY	52.34							
Settled	PENSERRASECURITIES / 3.72 BRISTOL-MYRS SQUIB COM USD0.10 PRICE: 52.34 BROKER COMMISSION: 3.72 BROKER: PENSERRASECURITIES								
15 Mar 24	BRIXMOR PPTY GROUP INC COM	464.000	-10,279.92	0.00	0.00	10,279.92	0.00	0.00	0.00
19 Mar 24	SEDOL : BFTDJL8 /BRX	22.15							
Settled	PENSERRASECURITIES / 2.32 BRIXMOR PROPERTY G COM USD0.01 PRICE: 22.15 BROKER COMMISSION: 2.32 BROKER: PENSERRASECURITIES								
16 Jan 24	BROADCOM INC COM	61.000	-67,844.99	0.00	0.00	67,844.99	0.00	0.00	0.00
18 Jan 24	SEDOL : BDZ78H9 /AVGO	1,112.1979							
Settled	PERSHING LLC / 0.92 BROADCOM INC COM USD0.001 PRICE: 1112.1978688 BROKER COMMISSION: 0.92 BROKER: PERSHING LLC								
15 Mar 24	BROADCOM INC COM	96.000	-118,608.48	0.00	0.00	118,608.48	0.00	0.00	0.00
19 Mar 24	SEDOL : BDZ78H9 /AVGO	1,235.50							
Settled	PENSERRASECURITIES / 0.48 BROADCOM INC COM USD0.001 PRICE: 1235.5 BROKER COMMISSION: 0.48 BROKER: PENSERRASECURITIES								
15 Mar 24	BROADRIDGE FINL SOLUTIONS INC	70.000	-14,014.35	0.00	0.00	14,014.35	0.00	0.00	0.00
19 Mar 24	COM STK	200.20							
Settled	SEDOL : B1VP7R6 /BR PENSERRASECURITIES / 0.35 BROADRIDGE FIN SOL COM USD0.01 PRICE: 200.2 BROKER COMMISSION: 0.35 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Equities

Common stock

United States - USD

17 Jan 24	BROADSTONE NET LEASE INC COM	718.000	-11,899.06	0.00	0.00	11,899.06	0.00	0.00	0.00
19 Jan 24	USD0.00025	16.57							
Settled	SEDOL : BN93088 /BNL CABRERA CAPITAL MARKETS LLC / 1.80 BROADSTONE NET LEA COM USD0.00025 PRICE: 16.57 BROKER COMMISSION: 1.80 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Mar 24	BROWN & BROWN INC COM	160.000	-13,892.59	0.00	0.00	13,892.59	0.00	0.00	0.00
22 Mar 24	SEDOL : 2692687 /BRO	86.8137							
Settled	LOOP CAPITAL MARKETS LLC / 2.40 BROWN & BROWN INC COM USD0.10 PRICE: 86.8136875 BROKER COMMISSION: 2.40 BROKER: LOOP CAPITAL MARKETS LLC								
20 Mar 24	BURLINGTON STORES INC COM	43.000	-9,653.72	0.00	0.00	9,653.72	0.00	0.00	0.00
22 Mar 24	SEDOL : BF311Y5 /BURL	224.49							
Settled	LOOP CAPITAL MARKETS LLC / 0.65 BURLINGTON STORES COM USD0.0001 PRICE: 224.49 BROKER COMMISSION: 0.65 BROKER: LOOP CAPITAL MARKETS LLC								
15 Mar 24	BWX TECHNOLOGIES INC COM	141.000	-14,023.16	0.00	0.00	14,023.16	0.00	0.00	0.00
19 Mar 24	SEDOL : BZOW624 /BWXT	99.45							
Settled	PENSERRASECURITIES / 0.71 BWX TECHNOLOGIES I COM USD0.01 PRICE: 99.45 BROKER COMMISSION: 0.71 BROKER: PENSERRASECURITIES								
15 Mar 24	BXP INC	188.000	-11,769.74	0.00	0.00	11,769.74	0.00	0.00	0.00
19 Mar 24	SEDOL : 2019479 /BXP	62.60							
Settled	PENSERRASECURITIES / 0.94 BOSTON PROPERTIES INC COM STK US PRICE: 62.6 BROKER COMMISSION: 0.94 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u> <u>Broker/Commission</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Narrative</u>								

Purchases

Equities

Common stock

United States - USD

26 Mar 24	BXP INC	200.000	-12,214.00	0.00	0.00	12,214.00	0.00	0.00	0.00
28 Mar 24	SEDOL : 2019479 /BXP	61.07							
Settled	JPMORGAN CHASE BANK, N.A LONDON BOSTON PROPERTIES INC COM STK US PRICE: 61.07 NET BROKER: JPMORGAN CHASE BANK, N.A LONDON								
15 Mar 24	C H ROBINSON WORLDWIDE INC	138.000	-10,204.41	0.00	0.00	10,204.41	0.00	0.00	0.00
19 Mar 24	COM NEW COM NEW	73.94							
Settled	SEDOL : 2116228 /CHRW PENSERRASECURITIES / 0.69 CH ROBINSON WORLDW COM USD0.10 PRICE: 73.94 BROKER COMMISSION: 0.69 BROKER: PENSERRASECURITIES								
15 Mar 24	CADENCE DESIGN SYS INC COM	179.000	-53,421.66	0.00	0.00	53,421.66	0.00	0.00	0.00
19 Mar 24	SEDOL : 2302232 /CDNS	298.44							
Settled	PENSERRASECURITIES / 0.90 CADENCE DESIGN SYS COM USD0.01 PRICE: 298.44 BROKER COMMISSION: 0.90 BROKER: PENSERRASECURITIES								
15 Mar 24	CAESARS ENTMT INC NEW COM	246.000	-9,637.05	0.00	0.00	9,637.05	0.00	0.00	0.00
19 Mar 24	SEDOL : BMWWGB0 /CZR	39.17							
Settled	PENSERRASECURITIES / 1.23 CAESARS ENT INC COM USD0.00001 PRICE: 39.17 BROKER COMMISSION: 1.23 BROKER: PENSERRASECURITIES								
22 Jan 24	CALIFORNIA RES CORP COM	44.000	-2,224.42	0.00	0.00	2,224.42	0.00	0.00	0.00
24 Jan 24	USD0.01	50.54							
Settled	SEDOL : BMBK002 /CRC PENSERRASECURITIES / 0.66 CALIFORNIA RESOURC COM USD0.01 PRICE: 50.54 BROKER COMMISSION: 0.66 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Equities

Common stock

United States - USD

15 Mar 24 19 Mar 24 Settled	CALIX NETWORKS INC COMMON STOCK SEDOL : B3S4L67 /CALX PENSERRASECURITIES / 42.10 CALIX NETWORKS INC COMMON STK PRICE: 34.01 BROKER COMMISSION: 42.10 BROKER: PENSERRASECURITIES	8,420.000 34.01	-286,406.30	0.00	0.00	286,406.30	0.00	0.00	0.00
15 Mar 24 19 Mar 24 Settled	CAMDEN PPTY TR SH BEN INT SEDOL : 2166320 /CPT PENSERRASECURITIES / 0.62 CAMDEN PROP TST SBI USD0.01 PRICE: 98.49 BROKER COMMISSION: 0.62 BROKER: PENSERRASECURITIES	124.000 98.49	-12,213.38	0.00	0.00	12,213.38	0.00	0.00	0.00
15 Mar 24 19 Mar 24 Settled	CARDINAL HLTH INC SEDOL : 2175672 /CAH PENSERRASECURITIES / 0.45 CARDINAL HEALTH COM NPV PRICE: 110.61 BROKER COMMISSION: 0.45 BROKER: PENSERRASECURITIES	90.000 110.61	-9,955.35	0.00	0.00	9,955.35	0.00	0.00	0.00
20 Mar 24 22 Mar 24 Settled	CARDINAL HLTH INC SEDOL : 2175672 /CAH LOOP CAPITAL MARKETS LLC / 1.14 CARDINAL HEALTH COM NPV PRICE: 112.9085526 BROKER COMMISSION: 1.14 BROKER: LOOP CAPITAL MARKETS LLC	76.000 112.9085	-8,582.19	0.00	0.00	8,582.19	0.00	0.00	0.00
06 Mar 24 08 Mar 24 Settled	CARETRUST REIT INC COM SEDOL : BMP8TL6 /CTRE RBC CAPITAL MARKETS, LLC / 10.50 CARETRUST REIT INC COM USD0.01 PRICE: 23.6635 BROKER COMMISSION: 10.50 BROKER: RBC CAPITAL MARKETS, LLC	1,500.000 23.6635	-35,505.75	0.00	0.00	35,505.75	0.00	0.00	0.00

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Purchases

Equities

Common stock

United States - USD

13 Mar 24	CARETRUST REIT INC COM	1,000.000	-23,868.50	0.00	0.00	23,868.50	0.00	0.00	0.00
15 Mar 24	SEDOL : BMP8TL6 /CTRE	23.8615							
Settled	ACADEMY SECURITIES, INC. / 7.00 CARETRUST REIT INC COM USD0.01 PRICE: 23.8615 BROKER COMMISSION: 7.00 BROKER: ACADEMY SECURITIES, INC.								
15 Mar 24	CARETRUST REIT INC COM	1,487.000	-34,922.20	0.00	0.00	34,922.20	0.00	0.00	0.00
19 Mar 24	SEDOL : BMP8TL6 /CTRE	23.48							
Settled	PENSERRASECURITIES / 7.44 CARETRUST REIT INC COM USD0.01 PRICE: 23.48 BROKER COMMISSION: 7.44 BROKER: PENSERRASECURITIES								
15 Mar 24	CARETRUST REIT INC COM	1,000.000	-23,482.50	0.00	0.00	23,482.50	0.00	0.00	0.00
19 Mar 24	SEDOL : BMP8TL6 /CTRE	23.48							
Settled	CABRERA CAPITAL MARKETS LLC / 2.50 CARETRUST REIT INC COM USD0.01 PRICE: 23.48 BROKER COMMISSION: 2.50 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Mar 24	CARMAX INC COM	106.000	-8,748.29	0.00	0.00	8,748.29	0.00	0.00	0.00
22 Mar 24	SEDOL : 2983563 /KMX	82.516							
Settled	LOOP CAPITAL MARKETS LLC / 1.59 CARMAX INC COM USD0.50 PRICE: 82.5160377 BROKER COMMISSION: 1.59 BROKER: LOOP CAPITAL MARKETS LLC								
20 Mar 24	CARNIVAL CORP COM PAIRED	669.000	-11,020.51	0.00	0.00	11,020.51	0.00	0.00	0.00
22 Mar 24	SEDOL : 2523044 /CCL	16.4581							
Settled	LOOP CAPITAL MARKETS LLC / 10.04 CARNIVAL CORP PAIRED CTF (1 COM CARN & 1 PRICE: 16.4581016 BROKER COMMISSION: 10.04 BROKER: LOOP CAPITAL MARKETS LLC								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Broker/Commission</u>								
	<u>Narrative</u>								

Purchases

Equities

Common stock

United States - USD

22 Jan 24	CARPENTER TECHNOLOGY CORP	67.000	-4,507.43	0.00	0.00	4,507.43	0.00	0.00	0.00
24 Jan 24	COM	67.26							
Settled	SEDOL : 2177504 /CRS PENSERRASECURITIES / 1.01 CARPENTER TECH CP COM USD5 PRICE: 67.26 BROKER COMMISSION: 1.01 BROKER: PENSERRASECURITIES								
15 Mar 24	CARRIER GLOBAL CORPORATION	305.000	-17,401.78	0.00	0.00	17,401.78	0.00	0.00	0.00
19 Mar 24	COM USD0.01 WI	57.05							
Settled	SEDOL : BK4N0D7 /CARR PENSERRASECURITIES / 1.53 CARRIER GLOBAL COR COM USD0.01 PRICE: 57.05 BROKER COMMISSION: 1.53 BROKER: PENSERRASECURITIES								
20 Mar 24	CARRIER GLOBAL CORPORATION	256.000	-15,018.62	0.00	0.00	15,018.62	0.00	0.00	0.00
22 Mar 24	COM USD0.01 WI	58.6515							
Settled	SEDOL : BK4N0D7 /CARR LOOP CAPITAL MARKETS LLC / 3.84 CARRIER GLOBAL COR COM USD0.01 PRICE: 58.6514843 BROKER COMMISSION: 3.84 BROKER: LOOP CAPITAL MARKETS LLC								
15 Mar 24	CASEYS GEN STORES INC COM	44.000	-13,439.14	0.00	0.00	13,439.14	0.00	0.00	0.00
19 Mar 24	COM	305.43							
Settled	SEDOL : 2179414 /CASY PENSERRASECURITIES / 0.22 CASEYS GEN STORES COM NPV PRICE: 305.43 BROKER COMMISSION: 0.22 BROKER: PENSERRASECURITIES								
15 Mar 24	CATALENT INC COM	279.000	-15,686.78	0.00	0.00	15,686.78	0.00	0.00	0.00
19 Mar 24	COM	56.22							
Settled	SEDOL : BP96PQ4 /CTLT PENSERRASECURITIES / 1.40 CATALENT INC COM USD0.01 PRICE: 56.22 BROKER COMMISSION: 1.40 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Equities

Common stock

United States - USD

16 Jan 24	CATALYST PHARMACEUTICALS INC	1,544.000	-22,243.48	0.00	0.00	22,243.48	0.00	0.00	0.00
18 Jan 24	COM STK USD0.001 STK	14.3914							
Settled	SEDOL : B1G7Q03 /CPRX PERSHING LLC / 23.16 CATALYST PHARMACEUTICALS INC COM STK USD0.001 PRICE: 14.3913989 BROKER COMMISSION: 23.16 BROKER: PERSHING LLC								
22 Jan 24	CATHAY GENERAL BANCORP INC	49.000	-2,159.68	0.00	0.00	2,159.68	0.00	0.00	0.00
24 Jan 24	COM	44.06							
Settled	SEDOL : 2264235 /CATY PENSERRASECURITIES / 0.74 CATHAY GENERAL BANCORP COM USD0.01 PRICE: 44.06 BROKER COMMISSION: 0.74 BROKER: PENSERRASECURITIES								
15 Mar 24	CAVA GROUP INC COM	2,273.000	-145,847.05	0.00	0.00	145,847.05	0.00	0.00	0.00
19 Mar 24	SEDOL : BRBD9F4 /CAVA	64.16							
Settled	PENSERRASECURITIES / 11.37 CAVA GROUP INC COM USD0.0001 PRICE: 64.16 BROKER COMMISSION: 11.37 BROKER: PENSERRASECURITIES								
15 Mar 24	CBOE GLOBAL MARKETS INC	63.000	-11,562.08	0.00	0.00	11,562.08	0.00	0.00	0.00
19 Mar 24	SEDOL : B5834C5 /CBOE	183.52							
Settled	PENSERRASECURITIES / 0.32 CBOE GLOBAL MARKET COM USD0.01 PRICE: 183.52 BROKER COMMISSION: 0.32 BROKER: PENSERRASECURITIES								
15 Mar 24	CCC INTELLIGENT SOLUTIONS	10,034.000	-118,451.37	0.00	0.00	118,451.37	0.00	0.00	0.00
19 Mar 24	HLDGS INC COM	11.80							
Settled	SEDOL : BP4CXL8 /CCCS PENSERRASECURITIES / 50.17 CCC INTELLIGENT SO COM USD0.0001 PRICE: 11.8 BROKER COMMISSION: 50.17 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Equities

Common stock

United States - USD

15 Mar 24	CDW CORP COM	49.000	-12,030.24	0.00	0.00	12,030.24	0.00	0.00	0.00
19 Mar 24	SEDOL : BBM5MD6 /CDW	245.51							
Settled	PENSERRASECURITIES / 0.25 CDW CORP COM USD0.01 PRICE: 245.51 BROKER COMMISSION: 0.25 BROKER: PENSERRASECURITIES								
20 Mar 24	CDW CORP COM	42.000	-10,478.51	0.00	0.00	10,478.51	0.00	0.00	0.00
22 Mar 24	SEDOL : BBM5MD6 /CDW	249.4733							
Settled	LOOP CAPITAL MARKETS LLC / 0.63 CDW CORP COM USD0.01 PRICE: 249.473333 BROKER COMMISSION: 0.63 BROKER: LOOP CAPITAL MARKETS LLC								
20 Mar 24	CELANESE CORP DEL COM STK	66.000	-10,799.24	0.00	0.00	10,799.24	0.00	0.00	0.00
22 Mar 24	SEDOL : B05MZT4 /CE	163.6099							
Settled	LOOP CAPITAL MARKETS LLC / 0.99 CELANESE CORP COM USD0.0001 PRICE: 163.6098484 BROKER COMMISSION: 0.99 BROKER: LOOP CAPITAL MARKETS LLC								
15 Mar 24	CELSIUS HLDGS INC COM NEW	170.000	-15,793.85	0.00	0.00	15,793.85	0.00	0.00	0.00
19 Mar 24	COM NEW	92.90							
Settled	SEDOL : B19HX21 /CELH PENSERRASECURITIES / 0.85 CELSIUS HOLDINGS I COM PRICE: 92.9 BROKER COMMISSION: 0.85 BROKER: PENSERRASECURITIES								
15 Mar 24	CENCORA INC	519.000	-123,643.97	0.00	0.00	123,643.97	0.00	0.00	0.00
19 Mar 24	SEDOL : 2795393 /COR	238.23							
Settled	PENSERRASECURITIES / 2.60 CENCORA INC PRICE: 238.23 BROKER COMMISSION: 2.60 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Equities

Common stock

United States - USD

20 Mar 24	CENCORA INC	51.000	-12,426.62	0.00	0.00	12,426.62	0.00	0.00	0.00
22 Mar 24	SEDOL : 2795393 /COR	243.6441							
Settled	LOOP CAPITAL MARKETS LLC / 0.77 CENCORA INC PRICE: 243.6441176 BROKER COMMISSION: 0.77 BROKER: LOOP CAPITAL MARKETS LLC								
15 Mar 24	CENTERPOINT ENERGY INC COM	374.000	-10,425.25	0.00	0.00	10,425.25	0.00	0.00	0.00
19 Mar 24	SEDOL : 2440637 /CNP	27.87							
Settled	PENSERRASECURITIES / 1.87 CENTERPOINT ENERGY COM STK USD0.01 PRICE: 27.87 BROKER COMMISSION: 1.87 BROKER: PENSERRASECURITIES								
20 Mar 24	CHARLES RIV LABORATORIES INTL	35.000	-9,257.03	0.00	0.00	9,257.03	0.00	0.00	0.00
22 Mar 24	INC COM	264.4714							
Settled	SEDOL : 2604336 /CRL LOOP CAPITAL MARKETS LLC / 0.53 CHARLES RIVER LABO COM STK USD0.01 PRICE: 264.4714285 BROKER COMMISSION: 0.53 BROKER: LOOP CAPITAL MARKETS LLC								
20 Mar 24	CHENIERE ENERGY INC COM NEW	52.000	-8,423.38	0.00	0.00	8,423.38	0.00	0.00	0.00
22 Mar 24	SEDOL : 2654364 /LNG	161.9731							
Settled	LOOP CAPITAL MARKETS LLC / 0.78 CHENIERE ENERGY IN COM STK PRICE: 161.9730769 BROKER COMMISSION: 0.78 BROKER: LOOP CAPITAL MARKETS LLC								
15 Mar 24	CHEVRON CORP COM	627.000	-97,532.99	0.00	0.00	97,532.99	0.00	0.00	0.00
19 Mar 24	SEDOL : 2838555 /CVX	155.55							
Settled	PENSERRASECURITIES / 3.14 CHEVRON CORP COM USD0.75 PRICE: 155.55 BROKER COMMISSION: 3.14 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
<i>Purchases</i>									
Equities									
Common stock									
United States - USD									
15 Mar 24	CHURCH & DWIGHT INC COM	145.000	-15,130.03	0.00	0.00	15,130.03	0.00	0.00	0.00
19 Mar 24	SEDOL : 2195841 /CHD	104.34							
Settled	PENSERRASECURITIES / 0.73 CHURCH & DWIGHT COM USD1.00 PRICE: 104.34 BROKER COMMISSION: 0.73 BROKER: PENSERRASECURITIES								
20 Mar 24	CHURCH & DWIGHT INC COM	75.000	-7,785.84	0.00	0.00	7,785.84	0.00	0.00	0.00
22 Mar 24	SEDOL : 2195841 /CHD	103.7961							
Settled	LOOP CAPITAL MARKETS LLC / 1.13 CHURCH & DWIGHT COM USD1.00 PRICE: 103.7961333 BROKER COMMISSION: 1.13 BROKER: LOOP CAPITAL MARKETS LLC								
20 Mar 24	CIN FNCL CORP COM	104.000	-12,343.61	0.00	0.00	12,343.61	0.00	0.00	0.00
22 Mar 24	SEDOL : 2196888 /CINF	118.6736							
Settled	LOOP CAPITAL MARKETS LLC / 1.56 CINCINNATI FINL CP COM USD2.00 PRICE: 118.6735576 BROKER COMMISSION: 1.56 BROKER: LOOP CAPITAL MARKETS LLC								
22 Jan 24	CINEMARK HLDGS INC COM	171.000	-2,470.10	0.00	0.00	2,470.10	0.00	0.00	0.00
24 Jan 24	SEDOL : B1W7RQ0 /CNK	14.43							
Settled	PENSERRASECURITIES / 2.57 CINEMARK HLDGS INC COM USD0.001 PRICE: 14.43 BROKER COMMISSION: 2.57 BROKER: PENSERRASECURITIES								
15 Mar 24	CINTAS CORP COM	31.000	-19,448.94	0.00	0.00	19,448.94	0.00	0.00	0.00
19 Mar 24	SEDOL : 2197137 /CTAS	627.38							
Settled	PENSERRASECURITIES / 0.16 CINTAS CORP COM NPV PRICE: 627.38 BROKER COMMISSION: 0.16 BROKER: PENSERRASECURITIES								
20 Mar 24	CINTAS CORP COM	27.000	-17,055.19	0.00	0.00	17,055.19	0.00	0.00	0.00
22 Mar 24	SEDOL : 2197137 /CTAS	631.6587							
Settled	LOOP CAPITAL MARKETS LLC / 0.41								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Equities

Common stock

United States - USD

	CINTAS CORP COM NPV PRICE: 631.6585185 BROKER COMMISSION: 0.41 BROKER: LOOP CAPITAL MARKETS LLC									
20 Mar 24	CLEAN HBRS INC COM	45.000	-8,741.12	0.00	0.00	8,741.12	0.00	0.00	0.00	
22 Mar 24	SEDOL : 2202473 /CLH	194.232								
Settled	LOOP CAPITAL MARKETS LLC / 0.68 CLEAN HARBORS INC COM USD0.01 PRICE: 194.232 BROKER COMMISSION: 0.68 BROKER: LOOP CAPITAL MARKETS LLC									
20 Mar 24	CLOROX CO COMMON STOCK USD 1	83.000	-12,577.86	0.00	0.00	12,577.86	0.00	0.00	0.00	
22 Mar 24	PAR	151.5254								
Settled	SEDOL : 2204026 /CLX LOOP CAPITAL MARKETS LLC / 1.25 CLOROX CO COM USD1.00 PRICE: 151.5254216 BROKER COMMISSION: 1.25 BROKER: LOOP CAPITAL MARKETS LLC									
15 Mar 24	CLOUDFLARE INC COM	339.000	-31,054.10	0.00	0.00	31,054.10	0.00	0.00	0.00	
19 Mar 24	SEDOL : BJXC5M2 /NET	91.60								
Settled	PENSERRASECURITIES / 1.70 CLOUDFLARE INC COM USD0.001 CL A PRICE: 91.6 BROKER COMMISSION: 1.70 BROKER: PENSERRASECURITIES									
20 Mar 24	CLOUDFLARE INC COM	90.000	-8,728.44	0.00	0.00	8,728.44	0.00	0.00	0.00	
22 Mar 24	SEDOL : BJXC5M2 /NET	96.9677								
Settled	LOOP CAPITAL MARKETS LLC / 1.35 CLOUDFLARE INC COM USD0.001 CL A PRICE: 96.9676666 BROKER COMMISSION: 1.35 BROKER: LOOP CAPITAL MARKETS LLC									
16 Jan 24	CME GROUP INC COM STK	224.000	-44,585.16	0.00	0.00	44,585.16	0.00	0.00	0.00	
18 Jan 24	SEDOL : 2965839 /CME	199.0259								
Settled	PERSHING LLC / 3.36 CME GROUP INC COM USD0.01 PRICE: 199.0258928 BROKER COMMISSION: 3.36 BROKER: PERSHING LLC									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
<i>Purchases</i>									
Equities									
Common stock									
United States - USD									
20 Mar 24	CMS ENERGY CORP COM	196.000	-11,481.27	0.00	0.00	11,481.27	0.00	0.00	0.00
22 Mar 24	SEDOL : 2219224 /CMS	58.5629							
Settled	LOOP CAPITAL MARKETS LLC / 2.94 CMS ENERGY CORP COM USD0.01 PRICE: 58.5629081 BROKER COMMISSION: 2.94 BROKER: LOOP CAPITAL MARKETS LLC								
15 Mar 24	COCA COLA CO COM	1,420.000	-85,036.70	0.00	0.00	85,036.70	0.00	0.00	0.00
19 Mar 24	SEDOL : 2206657 /KO	59.88							
Settled	PENSERRASECURITIES / 7.10 COCA-COLA CO COM USD0.25 PRICE: 59.88 BROKER COMMISSION: 7.10 BROKER: PENSERRASECURITIES								
22 Jan 24	COGENT COMMUNICATIONS HLDGS	29.000	-2,218.07	0.00	0.00	2,218.07	0.00	0.00	0.00
24 Jan 24	INC	76.47							
Settled	SEDOL : B06RWD1 /CCOI PENSERRASECURITIES / 0.44 COGENT COMMUNICATIONS HLDGS INC PRICE: 76.47 BROKER COMMISSION: 0.44 BROKER: PENSERRASECURITIES								
15 Mar 24	COGNEX CORP COM	267.000	-10,873.58	0.00	0.00	10,873.58	0.00	0.00	0.00
19 Mar 24	SEDOL : 2208288 /CGNX	40.72							
Settled	PENSERRASECURITIES / 1.34 COGNEX CORP COM USD0.002 PRICE: 40.72 BROKER COMMISSION: 1.34 BROKER: PENSERRASECURITIES								
15 Mar 24	COINBASE GLOBAL INC COM CL A	195.000	-47,261.18	0.00	0.00	47,261.18	0.00	0.00	0.00
19 Mar 24	SEDOL : BMC9P69 /COIN	242.36							
Settled	PENSERRASECURITIES / 0.98 COINBASE GLOBAL IN COM USD0.00001 CL A PRICE: 242.36 BROKER COMMISSION: 0.98 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
<i>Purchases</i>									
Equities									
Common stock									
United States - USD									
20 Mar 24	COINBASE GLOBAL INC COM CLA	53.000	-12,856.79	0.00	0.00	12,856.79	0.00	0.00	0.00
22 Mar 24	SEDOL : BMC9P69 /COIN	242.5658							
Settled	LOOP CAPITAL MARKETS LLC / 0.80 COINBASE GLOBAL IN COM USD0.00001 CL A PRICE: 242.565849 BROKER COMMISSION: 0.80 BROKER: LOOP CAPITAL MARKETS LLC								
15 Mar 24	COM ALCOA CORPORATION COM	275.000	-8,372.38	0.00	0.00	8,372.38	0.00	0.00	0.00
19 Mar 24	USD0.01	30.44							
Settled	SEDOL : BYNF418 /AA PENSERRASECURITIES / 1.38 ALCOA CORP COM USD0.01 PRICE: 30.44 BROKER COMMISSION: 1.38 BROKER: PENSERRASECURITIES								
15 Mar 24	COMERICA INC COM	204.000	-10,096.98	0.00	0.00	10,096.98	0.00	0.00	0.00
19 Mar 24	SEDOL : 2212870 /CMA	49.49							
Settled	PENSERRASECURITIES / 1.02 COMERICA INC COM USD5 PRICE: 49.49 BROKER COMMISSION: 1.02 BROKER: PENSERRASECURITIES								
15 Mar 24	COMM BANCSHARES INC COM	186.000	-9,468.33	0.00	0.00	9,468.33	0.00	0.00	0.00
19 Mar 24	SEDOL : 2213204 /CBSH	50.90							
Settled	PENSERRASECURITIES / 0.93 COMMERCE BANCSHS COM USD5 PRICE: 50.9 BROKER COMMISSION: 0.93 BROKER: PENSERRASECURITIES								
22 Jan 24	COMMUNITY HEALTHCARE TR INC	78.000	-2,066.61	0.00	0.00	2,066.61	0.00	0.00	0.00
24 Jan 24	REIT	26.48							
Settled	SEDOL : BXC87C3 /CHCT PENSERRASECURITIES / 1.17 COMMUNITY HEALTHCARE TR INC REIT PRICE: 26.48 BROKER COMMISSION: 1.17 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
Purchases									
Equities									
Common stock									
United States - USD									
20 Mar 24	CONAGRA BRANDS INC COM USD5	320.000	-9,287.84	0.00	0.00	9,287.84	0.00	0.00	0.00
22 Mar 24	SEDOL : 2215460 /CAG	29.0095							
Settled	LOOP CAPITAL MARKETS LLC / 4.80 CONAGRA BRANDS INC COM USD5.00 PRICE: 29.0095 BROKER COMMISSION: 4.80 BROKER: LOOP CAPITAL MARKETS LLC								
15 Mar 24	CONFLUENT INC CL A CL A	746.000	-22,987.99	0.00	0.00	22,987.99	0.00	0.00	0.00
19 Mar 24	SEDOL : BNXH3Z4 /CFLT	30.81							
Settled	PENSERRASECURITIES / 3.73 CONFLUENT INC COM USD0.00001 CL A PRICE: 30.81 BROKER COMMISSION: 3.73 BROKER: PENSERRASECURITIES								
22 Jan 24	CONMED CORP COM	21.000	-2,097.80	0.00	0.00	2,097.80	0.00	0.00	0.00
24 Jan 24	SEDOL : 2216010 /CNMD	99.88							
Settled	PENSERRASECURITIES / 0.32 CONMED CORP COM USD0.01 PRICE: 99.88 BROKER COMMISSION: 0.32 BROKER: PENSERRASECURITIES								
15 Mar 24	CONS EDISON INC COM	127.000	-11,296.02	0.00	0.00	11,296.02	0.00	0.00	0.00
19 Mar 24	SEDOL : 2216850 /ED	88.94							
Settled	PENSERRASECURITIES / 0.64 CONSD EDISON INC COM USD0.10 PRICE: 88.94 BROKER COMMISSION: 0.64 BROKER: PENSERRASECURITIES								
20 Mar 24	CONS EDISON INC COM	107.000	-9,562.57	0.00	0.00	9,562.57	0.00	0.00	0.00
22 Mar 24	SEDOL : 2216850 /ED	89.3548							
Settled	LOOP CAPITAL MARKETS LLC / 1.61 CONSD EDISON INC COM USD0.10 PRICE: 89.3547663 BROKER COMMISSION: 1.61 BROKER: LOOP CAPITAL MARKETS LLC								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
<i>Purchases</i>									
Equities									
Common stock									
United States - USD									
15 Mar 24	CONSTELLATION BRANDS INC CL A	157.000	-42,020.27	0.00	0.00	42,020.27	0.00	0.00	0.00
19 Mar 24	CL A	267.64							
Settled	SEDOL : 2170473 /STZ PENSERRASECURITIES / 0.79 CONSTELLATION BRDS COM USD0.01 CLASS A PRICE: 267.64 BROKER COMMISSION: 0.79 BROKER: PENSERRASECURITIES								
15 Mar 24	COPART INC COM	314.000	-17,626.39	0.00	0.00	17,626.39	0.00	0.00	0.00
19 Mar 24	SEDOL : 2208073 /CPRT	56.13							
Settled	PENSERRASECURITIES / 1.57 COPART INC COM USD0.0001 PRICE: 56.13 BROKER COMMISSION: 1.57 BROKER: PENSERRASECURITIES								
20 Mar 24	COPART INC COM	264.000	-14,957.21	0.00	0.00	14,957.21	0.00	0.00	0.00
22 Mar 24	SEDOL : 2208073 /CPRT	56.6411							
Settled	LOOP CAPITAL MARKETS LLC / 3.96 COPART INC COM USD0.0001 PRICE: 56.6410984 BROKER COMMISSION: 3.96 BROKER: LOOP CAPITAL MARKETS LLC								
15 Mar 24	CORE & MAIN INC COM CL A COM	2,846.000	-144,932.55	0.00	0.00	144,932.55	0.00	0.00	0.00
19 Mar 24	CL A	50.92							
Settled	SEDOL : BNXKS92 /CNM PENSERRASECURITIES / 14.23 CORE & MAIN INC COM USD0.01 CL A PRICE: 50.92 BROKER COMMISSION: 14.23 BROKER: PENSERRASECURITIES								
22 Jan 24	CORECIVIC INC COM	176.000	-2,545.84	0.00	0.00	2,545.84	0.00	0.00	0.00
24 Jan 24	SEDOL : BZ8VC58 /CXW	14.45							
Settled	PENSERRASECURITIES / 2.64 CORECIVIC INC COM USD0.01 PRICE: 14.45 BROKER COMMISSION: 2.64 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Equities

Common stock

United States - USD

15 Mar 24	CORNING INC COM	451.000	-14,664.27	0.00	0.00	14,664.27	0.00	0.00	0.00
19 Mar 24	SEDOL : 2224701 /GLW	32.51							
Settled	PENSERRASECURITIES / 2.26 CORNING INC COM USD0.50 PRICE: 32.51 BROKER COMMISSION: 2.26 BROKER: PENSERRASECURITIES								
15 Mar 24	COSTAR GROUP INC COM	148.000	-14,087.38	0.00	0.00	14,087.38	0.00	0.00	0.00
19 Mar 24	SEDOL : 2262864 /CSGP	95.18							
Settled	PENSERRASECURITIES / 0.74 COSTAR GROUP INC COM USD0.01 PRICE: 95.18 BROKER COMMISSION: 0.74 BROKER: PENSERRASECURITIES								
20 Mar 24	COSTAR GROUP INC COM	125.000	-11,940.38	0.00	0.00	11,940.38	0.00	0.00	0.00
22 Mar 24	SEDOL : 2262864 /CSGP	95.508							
Settled	LOOP CAPITAL MARKETS LLC / 1.88 COSTAR GROUP INC COM USD0.01 PRICE: 95.508 BROKER COMMISSION: 1.88 BROKER: LOOP CAPITAL MARKETS LLC								
16 Jan 24	COSTCO WHOLESALE CORP NEW	63.000	-42,876.46	0.00	0.00	42,876.46	0.00	0.00	0.00
18 Jan 24	COM	680.5637							
Settled	SEDOL : 2701271 /COST PERSHING LLC / 0.95 COSTCO WHOLESALE COM USD0.01 PRICE: 680.5636507 BROKER COMMISSION: 0.95 BROKER: PERSHING LLC								
15 Mar 24	COSTCO WHOLESALE CORP NEW	99.000	-71,837.87	0.00	0.00	71,837.87	0.00	0.00	0.00
19 Mar 24	COM	725.63							
Settled	SEDOL : 2701271 /COST PENSERRASECURITIES / 0.50 COSTCO WHOLESALE COM USD0.01 PRICE: 725.63 BROKER COMMISSION: 0.50 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Equities

Common stock

United States - USD

15 Mar 24	COTERRA ENERGY INC COM	421.000	-11,124.93	0.00	0.00	11,124.93	0.00	0.00	0.00
19 Mar 24	SEDOL : 2162340 /CTRA	26.42							
Settled	PENSERRASECURITIES / 2.11 COTERRA ENERGY INC COM PRICE: 26.42 BROKER COMMISSION: 2.11 BROKER: PENSERRASECURITIES								
15 Mar 24	CRANE CO NEW COM	75.000	-9,688.13	0.00	0.00	9,688.13	0.00	0.00	0.00
19 Mar 24	SEDOL : BNYD4F8 /CR	129.17							
Settled	PENSERRASECURITIES / 0.38 CRANE COMPANY COM USD1.00 PRICE: 129.17 BROKER COMMISSION: 0.38 BROKER: PENSERRASECURITIES								
15 Mar 24	CROWDSTRIKE HLDGS INC CL A CL	78.000	-24,621.09	0.00	0.00	24,621.09	0.00	0.00	0.00
19 Mar 24	A	315.65							
Settled	SEDOL : BJJ138 /CRWD PENSERRASECURITIES / 0.39 CROWDSTRIKE HOLDIN COM USD0.0005 CL A PRICE: 315.65 BROKER COMMISSION: 0.39 BROKER: PENSERRASECURITIES								
20 Mar 24	CROWDSTRIKE HLDGS INC CL A CL	66.000	-21,489.33	0.00	0.00	21,489.33	0.00	0.00	0.00
22 Mar 24	A	325.5809							
Settled	SEDOL : BJJ138 /CRWD LOOP CAPITAL MARKETS LLC / 0.99 CROWDSTRIKE HOLDIN COM USD0.0005 CL A PRICE: 325.580909 BROKER COMMISSION: 0.99 BROKER: LOOP CAPITAL MARKETS LLC								
15 Mar 24	CROWN HLDGS INC COM	127.000	-9,871.08	0.00	0.00	9,871.08	0.00	0.00	0.00
19 Mar 24	SEDOL : 2427986 /CCK	77.72							
Settled	PENSERRASECURITIES / 0.64 CROWN HOLDINGS INC COM USD5 PRICE: 77.72 BROKER COMMISSION: 0.64 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
<i>Purchases</i>									
Equities									
Common stock									
United States - USD									
15 Mar 24	CULLEN / FROST BANKERS INC	91.000	-9,648.28	0.00	0.00	9,648.28	0.00	0.00	0.00
19 Mar 24	COM	106.02							
Settled	SEDOL : 2239556 /CFR PENSERRASECURITIES / 0.46 CULLEN FROST BKRS COM USD0.01 PRICE: 106.02 BROKER COMMISSION: 0.46 BROKER: PENSERRASECURITIES								
15 Mar 24	CUMMINS INC	51.000	-14,017.10	0.00	0.00	14,017.10	0.00	0.00	0.00
19 Mar 24	SEDOL : 2240202 /CMI	274.84							
Settled	PENSERRASECURITIES / 0.26 CUMMINS INC COM USD2.50 PRICE: 274.84 BROKER COMMISSION: 0.26 BROKER: PENSERRASECURITIES								
22 Jan 24	CUSHMAN & WAKEFIELD INC	213.000	-2,180.06	0.00	0.00	2,180.06	0.00	0.00	0.00
24 Jan 24	SEDOL : BFZ4N46 /CWK	10.22							
Settled	PENSERRASECURITIES / 3.20 CUSHMAN & COM STK PRICE: 10.22 BROKER COMMISSION: 3.20 BROKER: PENSERRASECURITIES								
20 Mar 24	D R HORTON INC COM	93.000	-14,621.27	0.00	0.00	14,621.27	0.00	0.00	0.00
22 Mar 24	SEDOL : 2250687 /DHI	157.2029							
Settled	LOOP CAPITAL MARKETS LLC / 1.40 DR HORTON INC COM USD0.01 PRICE: 157.2029032 BROKER COMMISSION: 1.40 BROKER: LOOP CAPITAL MARKETS LLC								
22 Jan 24	DANA INC COM	187.000	-2,495.52	0.00	0.00	2,495.52	0.00	0.00	0.00
24 Jan 24	SEDOL : B2PFJR3 /DAN	13.33							
Settled	PENSERRASECURITIES / 2.81 DANA INCORPORATED COM STK USD0.01 PRICE: 13.33 BROKER COMMISSION: 2.81 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Equities

Common stock

United States - USD

15 Mar 24 19 Mar 24 Settled	DANAHER CORP COM SEDOL : 2250870 /DHR PENSERRASECURITIES / 1.20 DANAHER CORP COM USD0.01 PRICE: 249.4 BROKER COMMISSION: 1.20 BROKER: PENSERRASECURITIES	240.000 249.40	-59,857.20	0.00	0.00	59,857.20	0.00	0.00	0.00
15 Mar 24 19 Mar 24 Settled	DATADOG INC COM USD0.00001 CL A SEDOL : BKT9Y49 /DDOG PENSERRASECURITIES / 2.43 DATADOG INC COM USD0.00001 CL A PRICE: 120.42 BROKER COMMISSION: 2.43 BROKER: PENSERRASECURITIES	485.000 120.42	-58,406.13	0.00	0.00	58,406.13	0.00	0.00	0.00
20 Mar 24 22 Mar 24 Settled	DATADOG INC COM USD0.00001 CL A SEDOL : BKT9Y49 /DDOG LOOP CAPITAL MARKETS LLC / 1.28 DATADOG INC COM USD0.00001 CL A PRICE: 123.191764 BROKER COMMISSION: 1.28 BROKER: LOOP CAPITAL MARKETS LLC	85.000 123.1912	-10,472.53	0.00	0.00	10,472.53	0.00	0.00	0.00
15 Mar 24 19 Mar 24 Settled	DAVITA INC COM SEDOL : 2898087 /DVA PENSERRASECURITIES / 0.42 DAVITA INC COM USD0.001 PRICE: 136.65 BROKER COMMISSION: 0.42 BROKER: PENSERRASECURITIES	84.000 136.65	-11,479.02	0.00	0.00	11,479.02	0.00	0.00	0.00
15 Mar 24 19 Mar 24 Settled	DAYFORCE INC SEDOL : BFX1V56 /DAY PENSERRASECURITIES / 1.57 DAYFORCE INC PRICE: 66.09 BROKER COMMISSION: 1.57 BROKER: PENSERRASECURITIES	313.000 66.09	-20,687.74	0.00	0.00	20,687.74	0.00	0.00	0.00

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Equities

Common stock

United States - USD

15 Mar 24	DELTA AIR LINES INC DEL COM	380.000	-16,387.50	0.00	0.00	16,387.50	0.00	0.00	0.00
19 Mar 24	NEW COM NEW	43.12							
Settled	SEDOL : B1W9D46 /DAL PENSERRASECURITIES / 1.90 DELTA AIRLINES INC COM USD0.0001 PRICE: 43.12 BROKER COMMISSION: 1.90 BROKER: PENSERRASECURITIES								
20 Mar 24	DELTA AIR LINES INC DEL COM	198.000	-8,908.89	0.00	0.00	8,908.89	0.00	0.00	0.00
22 Mar 24	NEW COM NEW	44.9794							
Settled	SEDOL : B1W9D46 /DAL LOOP CAPITAL MARKETS LLC / 2.97 DELTA AIRLINES INC COM USD0.0001 PRICE: 44.9793939 BROKER COMMISSION: 2.97 BROKER: LOOP CAPITAL MARKETS LLC								
15 Mar 24	DENTSPLY SIRONA INC COM	328.000	-10,773.16	0.00	0.00	10,773.16	0.00	0.00	0.00
19 Mar 24	SEDOL : BYNPPC6 /XRAY	32.84							
Settled	PENSERRASECURITIES / 1.64 DENTSPLY SIRONA IN COM USD0.01 PRICE: 32.84 BROKER COMMISSION: 1.64 BROKER: PENSERRASECURITIES								
15 Mar 24	DEVON ENERGY CORP NEW COM	235.000	-11,191.88	0.00	0.00	11,191.88	0.00	0.00	0.00
19 Mar 24	SEDOL : 2480677 /DVN	47.62							
Settled	PENSERRASECURITIES / 1.18 DEVON ENERGY CORP COM USD0.10 PRICE: 47.62 BROKER COMMISSION: 1.18 BROKER: PENSERRASECURITIES								
20 Mar 24	DEVON ENERGY CORP NEW COM	197.000	-9,567.05	0.00	0.00	9,567.05	0.00	0.00	0.00
22 Mar 24	SEDOL : 2480677 /DVN	48.5487							
Settled	LOOP CAPITAL MARKETS LLC / 2.96 DEVON ENERGY CORP COM USD0.10 PRICE: 48.5486802 BROKER COMMISSION: 2.96 BROKER: LOOP CAPITAL MARKETS LLC								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss
Settle Date	Asset ID / Ticker	Shares/PAR	Translation
Trade Status	Broker/Commission	Price	Total
	Narrative	Principal	Accrued Interest
		Adjustment Amt	Cost
		Market	Realized gain/loss

Purchases

Equities

Common stock

United States - USD

15 Mar 24	DEXCOM INC COM	142.000	-18,526.03	0.00	0.00	18,526.03	0.00	0.00	0.00
19 Mar 24	SEDOL : B0796X4 /DXCM	130.46							
Settled	PENSERRASECURITIES / 0.71 DEXCOM INC COM USD0.001 PRICE: 130.46 BROKER COMMISSION: 0.71 BROKER: PENSERRASECURITIES								
20 Mar 24	DEXCOM INC COM	119.000	-15,762.11	0.00	0.00	15,762.11	0.00	0.00	0.00
22 Mar 24	SEDOL : B0796X4 /DXCM	132.4397							
Settled	LOOP CAPITAL MARKETS LLC / 1.79 DEXCOM INC COM USD0.001 PRICE: 132.4396638 BROKER COMMISSION: 1.79 BROKER: LOOP CAPITAL MARKETS LLC								
22 Jan 24	DIAMONDRock HOSPITALITY CO	242.000	-2,297.79	0.00	0.00	2,297.79	0.00	0.00	0.00
24 Jan 24	COM STK	9.48							
Settled	SEDOL : B090B96 /DRH PENSERRASECURITIES / 3.63 DIAMONDRock HOSPIT COM USD0.01 PRICE: 9.48 BROKER COMMISSION: 3.63 BROKER: PENSERRASECURITIES								
02 Jan 24	DIGITAL RLTY TR INC COM	100.000	-13,523.00	0.00	0.00	13,523.00	0.00	0.00	0.00
04 Jan 24	SEDOL : B03GQS4 /DLR	135.229996							
Settled	STATE STREET BANK AND TRUST CO. DIGITAL REALTY TRU COM STK USD0.01 PRICE: 135.23 NET BROKER: STATE STREET BANK AND TRUST CO.								
17 Jan 24	DIGITAL RLTY TR INC COM	200.000	-27,112.00	0.00	0.00	27,112.00	0.00	0.00	0.00
18 Jan 24	SEDOL : B03GQS4 /DLR	135.559998							
Settled	STATE STREET BANK AND TRUST CO. DIGITAL REALTY TRU COM STK USD0.01 PRICE: 135.56 NET BROKER: STATE STREET BANK AND TRUST CO.								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Equities

Common stock

United States - USD

15 Mar 24	DIGITAL RLTY TR INC COM	110.000	-15,495.15	0.00	0.00	15,495.15	0.00	0.00	0.00
19 Mar 24	SEDOL : B03GQS4 /DLR	140.86							
Settled	PENSERRASECURITIES / 0.55 DIGITAL REALTY TRU COM STK USD0.01 PRICE: 140.86 BROKER COMMISSION: 0.55 BROKER: PENSERRASECURITIES								
20 Mar 24	DIGITAL RLTY TR INC COM	93.000	-13,133.93	0.00	0.00	13,133.93	0.00	0.00	0.00
22 Mar 24	SEDOL : B03GQS4 /DLR	141.21							
Settled	LOOP CAPITAL MARKETS LLC / 1.40 DIGITAL REALTY TRU COM STK USD0.01 PRICE: 141.21 BROKER COMMISSION: 1.40 BROKER: LOOP CAPITAL MARKETS LLC								
22 Jan 24	DIODES INC COM	30.000	-2,134.05	0.00	0.00	2,134.05	0.00	0.00	0.00
24 Jan 24	SEDOL : 2270500 /DIOD	71.12							
Settled	PENSERRASECURITIES / 0.45 DIODES INC COM USD0.66 2/3 PRICE: 71.12 BROKER COMMISSION: 0.45 BROKER: PENSERRASECURITIES								
20 Mar 24	DISCOVER FINL SVCS COM STK	127.000	-15,791.60	0.00	0.00	15,791.60	0.00	0.00	0.00
22 Mar 24	SEDOL : B1YLC43 /DFS	124.3283							
Settled	LOOP CAPITAL MARKETS LLC / 1.91 DISCOVER FINL SVCS COM STK USD0.01 PRICE: 124.3282677 BROKER COMMISSION: 1.91 BROKER: LOOP CAPITAL MARKETS LLC								
20 Mar 24	DOCUSIGN INC COM	136.000	-7,910.30	0.00	0.00	7,910.30	0.00	0.00	0.00
22 Mar 24	SEDOL : BFYT7B7 /DOCU	58.149							
Settled	LOOP CAPITAL MARKETS LLC / 2.04 DOCUSIGN INC COM USD0.0001 PRICE: 58.1489705 BROKER COMMISSION: 2.04 BROKER: LOOP CAPITAL MARKETS LLC								
15 Mar 24	DOLLAR GEN CORP NEW COM	282.000	-42,851.31	0.00	0.00	42,851.31	0.00	0.00	0.00
19 Mar 24	SEDOL : B5B1S13 /DG	151.95							
Settled	PENSERRASECURITIES / 1.41								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Equities

Common stock

United States - USD

DOLLAR GENERAL CP COM USD0.875 PRICE:
151.95 BROKER COMMISSION: 1.41 BROKER:
PENSERRASECURITIES

16 Jan 24	DOMINION ENERGY INC COM STK	900.000	-42,194.52	0.00	0.00	42,194.52	0.00	0.00	0.00
18 Jan 24	NPV	46.8678							
Settled	SEDOL : 2542049 /D PERSHING LLC / 13.50 DOMINION ENERGY IN COM STK NPV PRICE: 46.8678 BROKER COMMISSION: 13.50 BROKER: PERSHING LLC								
20 Mar 24	DOMINOS PIZZA INC COM	20.000	-8,931.40	0.00	0.00	8,931.40	0.00	0.00	0.00
22 Mar 24	SEDOL : B01SD70 /DPZ	446.555							
Settled	LOOP CAPITAL MARKETS LLC / 0.30 DOMINOS PIZZA INC COM USD0.01 PRICE: 446.555 BROKER COMMISSION: 0.30 BROKER: LOOP CAPITAL MARKETS LLC								
15 Mar 24	DOORDASH INC CL A COM	402.000	-52,483.11	0.00	0.00	52,483.11	0.00	0.00	0.00
19 Mar 24	USD0.00001 CLASS A	130.55							
Settled	SEDOL : BN13P03 /DASH PENSERRASECURITIES / 2.01 DOORDASH INC COM USD0.00001 CLASS A PRICE: 130.55 BROKER COMMISSION: 2.01 BROKER: PENSERRASECURITIES								
20 Mar 24	DOORDASH INC CL A COM	96.000	-12,868.71	0.00	0.00	12,868.71	0.00	0.00	0.00
22 Mar 24	USD0.00001 CLASS A	134.0341							
Settled	SEDOL : BN13P03 /DASH LOOP CAPITAL MARKETS LLC / 1.44 DOORDASH INC COM USD0.00001 CLASS A PRICE: 134.0340625 BROKER COMMISSION: 1.44 BROKER: LOOP CAPITAL MARKETS LLC								
22 Jan 24	DOUBLEVERIFY HLDGS INC COM	192.000	-7,767.36	0.00	0.00	7,767.36	0.00	0.00	0.00
24 Jan 24	SEDOL : BMDX9Z7 /DV	40.44							
Settled	PENSERRASECURITIES / 2.88								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Equities

Common stock

United States - USD

	DOUBLEVERIFY HLDGS COM USD0.001 PRICE: 40.44 BROKER COMMISSION: 2.88 BROKER: PENSERRASECURITIES									
15 Mar 24	DOUBLEVERIFY HLDGS INC COM	274.000	-9,068.03	0.00	0.00	9,068.03	0.00	0.00	0.00	0.00
19 Mar 24	SEDOL : BMDX9Z7 /DV	33.09								
Settled	PENSERRASECURITIES / 1.37 DOUBLEVERIFY HLDGS COM USD0.001 PRICE: 33.09 BROKER COMMISSION: 1.37 BROKER: PENSERRASECURITIES									
22 Jan 24	DOUGLAS EMMETT INC COM REIT	212.000	-3,134.42	0.00	0.00	3,134.42	0.00	0.00	0.00	0.00
24 Jan 24	SEDOL : B1G3M58 /DEI	14.77								
Settled	PENSERRASECURITIES / 3.18 DOUGLAS EMMETT INC COM STK USD0.01 PRICE: 14.77 BROKER COMMISSION: 3.18 BROKER: PENSERRASECURITIES									
15 Mar 24	DOVER CORP COM USD1.00	83.000	-14,569.41	0.00	0.00	14,569.41	0.00	0.00	0.00	0.00
19 Mar 24	SEDOL : 2278407 /DOV	175.53								
Settled	PENSERRASECURITIES / 0.42 DOVER CORP COM USD1.00 PRICE: 175.53 BROKER COMMISSION: 0.42 BROKER: PENSERRASECURITIES									
15 Mar 24	DOW INC COM USD0.01 WI	912.000	-52,025.04	0.00	0.00	52,025.04	0.00	0.00	0.00	0.00
19 Mar 24	SEDOL : BHXC84 /DOW	57.04								
Settled	PENSERRASECURITIES / 4.56 DOW INC COM USD0.01 PRICE: 57.04 BROKER COMMISSION: 4.56 BROKER: PENSERRASECURITIES									
20 Mar 24	DRAFTKINGS INC NEW CLA	282.000	-12,587.32	0.00	0.00	12,587.32	0.00	0.00	0.00	0.00
22 Mar 24	SEDOL : BLDDH12 /DKNG	44.6209								
Settled	LOOP CAPITAL MARKETS LLC / 4.23 DRAFTKINGS INC COM USD0.0001 CL A PRICE: 44.6208865 BROKER COMMISSION: 4.23 BROKER: LOOP CAPITAL MARKETS LLC									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Equities

Common stock

United States - USD

15 Mar 24	DT MIDSTREAM INC COM USD0.01	151.000	-8,696.85	0.00	0.00	8,696.85	0.00	0.00	0.00
19 Mar 24	WI	57.59							
Settled	SEDOL : BN7L880 /DTM PENSERRASECURITIES / 0.76 DT MIDSTREAM INC COM USD0.01 PRICE: 57.59 BROKER COMMISSION: 0.76 BROKER: PENSERRASECURITIES								
15 Mar 24	DTE ENERGY CO COM	122.000	-13,235.17	0.00	0.00	13,235.17	0.00	0.00	0.00
19 Mar 24	SEDOL : 2280220 /DTE	108.48							
Settled	PENSERRASECURITIES / 0.61 DTE ENERGY CO COM NPV PRICE: 108.48 BROKER COMMISSION: 0.61 BROKER: PENSERRASECURITIES								
15 Mar 24	DUKE ENERGY CORP NEW COM	510.000	-48,304.65	0.00	0.00	48,304.65	0.00	0.00	0.00
19 Mar 24	NEW COM NEW	94.71							
Settled	SEDOL : B7VD3F2 /DUK PENSERRASECURITIES / 2.55 DUKE ENERGY CORP COM USD0.001 PRICE: 94.71 BROKER COMMISSION: 2.55 BROKER: PENSERRASECURITIES								
20 Mar 24	DUPONT DE NEMOURS INC	132.000	-9,791.43	0.00	0.00	9,791.43	0.00	0.00	0.00
22 Mar 24	COMMON STOCK	74.1625							
Settled	SEDOL : BK0VN47 /DD LOOP CAPITAL MARKETS LLC / 1.98 DUPONT DE NEMOURS COM USD0.01 PRICE: 74.1625 BROKER COMMISSION: 1.98 BROKER: LOOP CAPITAL MARKETS LLC								
22 Jan 24	DXC TECHNOLOGY CO COM	130.000	-3,029.65	0.00	0.00	3,029.65	0.00	0.00	0.00
24 Jan 24	SEDOL : BYXD7B3 /DXC	23.29							
Settled	PENSERRASECURITIES / 1.95 DXC TECHNOLOGY CO COM USD0.01 PRICE: 23.29 BROKER COMMISSION: 1.95 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
<i>Purchases</i>									
Equities									
Common stock									
United States - USD									
22 Jan 24	DYCOM INDS INC COM	19.000	-2,191.37	0.00	0.00	2,191.37	0.00	0.00	0.00
24 Jan 24	SEDOL : 2289841 /DY	115.32							
Settled	PENSERRASECURITIES / 0.29 DYCOM INDUSTRIES COM USD0.333 PRICE: 115.32 BROKER COMMISSION: 0.29 BROKER: PENSERRASECURITIES								
15 Mar 24	DYNATRACE INC COM	1,344.000	-61,306.56	0.00	0.00	61,306.56	0.00	0.00	0.00
19 Mar 24	SEDOL : BJV2RD9 /DT	45.61							
Settled	PENSERRASECURITIES / 6.72 DYNATRACE INC COM USD0.001 PRICE: 45.61 BROKER COMMISSION: 6.72 BROKER: PENSERRASECURITIES								
22 Jan 24	DYNAVAX TECHNOLOGIES CORP	187.000	-2,654.47	0.00	0.00	2,654.47	0.00	0.00	0.00
24 Jan 24	COM NEW COM NEW	14.18							
Settled	SEDOL : BRJZSK0 /DVAX PENSERRASECURITIES / 2.81 DYNAVAX TECHNOLOGI COM USD0.001 PRICE: 14.18 BROKER COMMISSION: 2.81 BROKER: PENSERRASECURITIES								
02 Jan 24	EASTERLY GOVERNMENT PROPERTI	1,100.000	-15,048.00	0.00	0.00	15,048.00	0.00	0.00	0.00
04 Jan 24	COMMON STOCK	13.68							
Settled	SEDOL : BVSS693 /DEA STATE STREET BANK AND TRUST CO. EASTERLY GOVERNMENT PROPERTI COMMON STOCK PRICE: 13.68 NET BROKER: STATE STREET BANK AND TRUST CO.								
22 Jan 24	EASTERLY GOVERNMENT PROPERTI	186.000	-2,415.21	0.00	0.00	2,415.21	0.00	0.00	0.00
24 Jan 24	COMMON STOCK	12.97							
Settled	SEDOL : BVSS693 /DEA PENSERRASECURITIES / 2.79 EASTERLY GOVERNMENT PROPERTI COMMON STOCK PRICE: 12.97 BROKER COMMISSION: 2.79 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

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17 Jan 24	EASTGROUP PPTYS INC REIT	83.000	-14,735.20	0.00	0.00	14,735.20	0.00	0.00	0.00
19 Jan 24	SEDOL : 2455761 /EGP	177.53							
Settled	CABRERA CAPITAL MARKETS LLC / 0.21 EASTGROUP PPTY INC COM USD0.0001 PRICE: 177.53 BROKER COMMISSION: 0.21 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Mar 24	EATON CORP PLC COM USD0.50	145.000	-43,196.23	0.00	0.00	43,196.23	0.00	0.00	0.00
19 Mar 24	SEDOL : B8KQN82 /ETN	297.90							
Settled	PENSERRASECURITIES / 0.73 EATON CORP PLC COM USD0.01 PRICE: 297.9 BROKER COMMISSION: 0.73 BROKER: PENSERRASECURITIES								
20 Mar 24	EBAY INC COM USD0.001	159.000	-8,256.62	0.00	0.00	8,256.62	0.00	0.00	0.00
22 Mar 24	SEDOL : 2293819 /EBAY	51.9134							
Settled	LOOP CAPITAL MARKETS LLC / 2.39 EBAY INC COM USD0.001 PRICE: 51.9133962 BROKER COMMISSION: 2.39 BROKER: LOOP CAPITAL MARKETS LLC								
15 Mar 24	EDISON INTL COM	138.000	-9,495.09	0.00	0.00	9,495.09	0.00	0.00	0.00
19 Mar 24	SEDOL : 2829515 /EIX	68.80							
Settled	PENSERRASECURITIES / 0.69 EDISON INTL COM NPV PRICE: 68.8 BROKER COMMISSION: 0.69 BROKER: PENSERRASECURITIES								
20 Mar 24	EDISON INTL COM	116.000	-8,042.12	0.00	0.00	8,042.12	0.00	0.00	0.00
22 Mar 24	SEDOL : 2829515 /EIX	69.3136							
Settled	LOOP CAPITAL MARKETS LLC / 1.74 EDISON INTL COM NPV PRICE: 69.3136206 BROKER COMMISSION: 1.74 BROKER: LOOP CAPITAL MARKETS LLC								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
Purchases									
Equities									
Common stock									
United States - USD									
15 Mar 24	ELANCO ANIMAL HEALTH INC COM	760.000	-11,951.00	0.00	0.00	11,951.00	0.00	0.00	0.00
19 Mar 24	SEDOL : BF5L3T2 /ELAN	15.72							
Settled	PENSERRASECURITIES / 3.80 ELANCO ANIMAL HEAL COM NPV PRICE: 15.72 BROKER COMMISSION: 3.80 BROKER: PENSERRASECURITIES								
15 Mar 24	ELASTIC N V COM USD0.01	98.000	-9,906.33	0.00	0.00	9,906.33	0.00	0.00	0.00
19 Mar 24	SEDOL : BFXCLC6 /ESTC	101.08							
Settled	PENSERRASECURITIES / 0.49 ELASTIC N V COM USD0.01 PRICE: 101.08 BROKER COMMISSION: 0.49 BROKER: PENSERRASECURITIES								
15 Mar 24	ELEMENT SOLUTION INC COM	346.000	-8,343.79	0.00	0.00	8,343.79	0.00	0.00	0.00
19 Mar 24	SEDOL : BJ1C2K1 /ESI	24.11							
Settled	PENSERRASECURITIES / 1.73 ELEMENT SOLUTIONS COM USD0.01 PRICE: 24.11 BROKER COMMISSION: 1.73 BROKER: PENSERRASECURITIES								
16 Jan 24	ELEVANCE HEALTH INC	104.000	-49,194.24	0.00	0.00	49,194.24	0.00	0.00	0.00
18 Jan 24	SEDOL : BSPHGL4 /ELV	473.0065							
Settled	PERSHING LLC / 1.56 ELEVANCE HEALTH INC PRICE: 473.0065384 BROKER COMMISSION: 1.56 BROKER: PERSHING LLC								
16 Jan 24	ELI LILLY & CO COM	120.000	-76,917.90	0.00	0.00	76,917.90	0.00	0.00	0.00
18 Jan 24	SEDOL : 2516152 /LLY	640.9675							
Settled	PERSHING LLC / 1.80 ELI LILLY AND CO COM NPV PRICE: 640.9675 BROKER COMMISSION: 1.80 BROKER: PERSHING LLC								
15 Mar 24	ELI LILLY & CO COM	188.000	-141,784.90	0.00	0.00	141,784.90	0.00	0.00	0.00
19 Mar 24	SEDOL : 2516152 /LLY	754.17							
Settled	PENSERRASECURITIES / 0.94								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss	
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest
Trade Status	Broker/Commission	Price	Adjustment Amt	Cost
	Narrative		Market	Translation
				Total

Purchases

Equities

Common stock

United States - USD

ELI LILLY AND CO COM NPV PRICE: 754.17
 BROKER COMMISSION: 0.94 BROKER:
 PENSERRASECURITIES

22 Jan 24	ELME COMMUNITIES FORMERLY	159.000	-2,350.82	0.00	0.00	2,350.82	0.00	0.00	0.00
24 Jan 24	WASHINGTON RE SH BEN INT	14.77							
Settled	SEDOL : 2942304 /ELME PENSERRASECURITIES / 2.39 ELME COMMUNITIES FORMERLY WASHINGTON RE SH BEN INT PRICE: 14.77 BROKER COMMISSION: 2.39 BROKER: PENSERRASECURITIES								
20 Mar 24	EMCOR GROUP INC COM	36.000	-12,027.98	0.00	0.00	12,027.98	0.00	0.00	0.00
22 Mar 24	SEDOL : 2474164 /EME	334.0956							
Settled	LOOP CAPITAL MARKETS LLC / 0.54 EMCOR GROUP INC COM STK USD0.01 PRICE: 334.0955555 BROKER COMMISSION: 0.54 BROKER: LOOP CAPITAL MARKETS LLC								
15 Mar 24	EMERSON ELECTRIC CO COM	557.000	-61,601.42	0.00	0.00	61,601.42	0.00	0.00	0.00
19 Mar 24	SEDOL : 2313405 /EMR	110.59							
Settled	PENSERRASECURITIES / 2.79 EMERSON ELECTRIC COM USD0.50 PRICE: 110.59 BROKER COMMISSION: 2.79 BROKER: PENSERRASECURITIES								
15 Mar 24	ENCOMPASS HEALTH CORP COM	153.000	-11,437.52	0.00	0.00	11,437.52	0.00	0.00	0.00
19 Mar 24	USD0.01	74.75							
Settled	SEDOL : BYX2YJ7 /EHC PENSERRASECURITIES / 0.77 ENCOMPASS HLTH CRP COM USD0.01 PRICE: 74.75 BROKER COMMISSION: 0.77 BROKER: PENSERRASECURITIES								
20 Mar 24	ENPHASE ENERGY INC COM	89.000	-9,931.96	0.00	0.00	9,931.96	0.00	0.00	0.00
22 Mar 24	SEDOL : B65SQW4 /ENPH	111.58							
Settled	LOOP CAPITAL MARKETS LLC / 1.34								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Equities

Common stock

United States - USD

	ENPHASE ENERGY INC COM USD0.00001 PRICE: 111.58 BROKER COMMISSION: 1.34 BROKER: LOOP CAPITAL MARKETS LLC								
22 Jan 24	ENPRO INC	14.000	-2,150.61	0.00	0.00	2,150.61	0.00	0.00	0.00
24 Jan 24	SEDOL : 2951292 /NPO	153.60							
Settled	PENSERRASECURITIES / 0.21 ENPRO INC PRICE: 153.6 BROKER COMMISSION: 0.21 BROKER: PENSERRASECURITIES								
22 Jan 24	ENSIGN GROUP INC COM STK	38.000	-4,464.43	0.00	0.00	4,464.43	0.00	0.00	0.00
24 Jan 24	SEDOL : B1YWPP8 /ENSG	117.47							
Settled	PENSERRASECURITIES / 0.57 ENSIGN GROUP INC COM USD0.001 PRICE: 117.47 BROKER COMMISSION: 0.57 BROKER: PENSERRASECURITIES								
20 Mar 24	ENTEGRIS INC COM	100.000	-13,492.85	0.00	0.00	13,492.85	0.00	0.00	0.00
22 Mar 24	SEDOL : 2599700 /ENTG	134.9135							
Settled	LOOP CAPITAL MARKETS LLC / 1.50 ENTEGRIS INC COM USD0.01 PRICE: 134.9135 BROKER COMMISSION: 1.50 BROKER: LOOP CAPITAL MARKETS LLC								
15 Mar 24	ENTERGY CORP NEW COM	125.000	-12,745.63	0.00	0.00	12,745.63	0.00	0.00	0.00
19 Mar 24	SEDOL : 2317087 /ETR	101.96							
Settled	PENSERRASECURITIES / 0.63 ENTERGY CORP COM USD0.01 PRICE: 101.96 BROKER COMMISSION: 0.63 BROKER: PENSERRASECURITIES								
16 Jan 24	EOG RESOURCES INC COM	368.000	-41,320.22	0.00	0.00	41,320.22	0.00	0.00	0.00
18 Jan 24	SEDOL : 2318024 /EOG	112.2682							
Settled	PERSHING LLC / 5.52 EOG RESOURCES INC COM USD0.01 PRICE: 112.2682065 BROKER COMMISSION: 5.52 BROKER: PERSHING LLC								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
<i>Purchases</i>									
Equities									
Common stock									
United States - USD									
20 Mar 24	EPAM SYS INC COM STK	38.000	-10,998.53	0.00	0.00	10,998.53	0.00	0.00	0.00
22 Mar 24	SEDOL : B44Z3T8 /EPAM	289.42							
Settled	LOOP CAPITAL MARKETS LLC / 0.57 EPAM SYS INC COM STK PRICE: 289.42 BROKER COMMISSION: 0.57 BROKER: LOOP CAPITAL MARKETS LLC								
02 Jan 24	EPR PPTYS COM SH BEN INT COM	300.000	-14,625.00	0.00	0.00	14,625.00	0.00	0.00	0.00
04 Jan 24	SH BEN INT	48.75							
Settled	SEDOL : B8XXZP1 /EPR STATE STREET BANK AND TRUST CO. EPR PROPERTIES SBI USD0.01 PRICE: 48.75 NET BROKER: STATE STREET BANK AND TRUST CO.								
20 Mar 24	EQT CORP COM	243.000	-8,230.49	0.00	0.00	8,230.49	0.00	0.00	0.00
22 Mar 24	SEDOL : 2319414 /EQT	33.8553							
Settled	LOOP CAPITAL MARKETS LLC / 3.65 EQT CORPORATION COM NPV PRICE: 33.8553086 BROKER COMMISSION: 3.65 BROKER: LOOP CAPITAL MARKETS LLC								
20 Mar 24	EQT LIFESTYLE PPTYS INC REIT	120.000	-7,845.89	0.00	0.00	7,845.89	0.00	0.00	0.00
22 Mar 24	SEDOL : 2563125 /ELS	65.3674							
Settled	LOOP CAPITAL MARKETS LLC / 1.80 EQUITY LIFESTYLE P REIT USD0.01 PRICE: 65.3674166 BROKER COMMISSION: 1.80 BROKER: LOOP CAPITAL MARKETS LLC								
26 Mar 24	EQT LIFESTYLE PPTYS INC REIT	200.000	-12,684.00	0.00	0.00	12,684.00	0.00	0.00	0.00
28 Mar 24	SEDOL : 2563125 /ELS	63.419998							
Settled	STATE STREET BANK AND TRUST CO. EQUITY LIFESTYLE P REIT USD0.01 PRICE: 63.42 NET BROKER: STATE STREET BANK AND TRUST CO.								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>			
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<u>Broker/Commission</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Narrative</u>									

Purchases

Equities

Common stock

United States - USD

02 Jan 24	EQTY RESDNTL EFF 5/15/02	300.000		-18,645.00	0.00	0.00	18,645.00	0.00	0.00	0.00
04 Jan 24	SEDOL : 2319157 /EQR	62.150002								
Settled	STATE STREET BANK AND TRUST CO. EQUITY RESIDENTIAL SBI USD0.01 PRICE: 62.15 NET BROKER: STATE STREET BANK AND TRUST CO.									
17 Jan 24	EQTY RESDNTL EFF 5/15/02	281.000		-16,916.90	0.00	0.00	16,916.90	0.00	0.00	0.00
19 Jan 24	SEDOL : 2319157 /EQR	60.20								
Settled	CABRERA CAPITAL MARKETS LLC / 0.70 EQUITY RESIDENTIAL SBI USD0.01 PRICE: 60.2 BROKER COMMISSION: 0.70 BROKER: CABRERA CAPITAL MARKETS LLC									
15 Mar 24	EQTY RESDNTL EFF 5/15/02	222.000		-13,993.77	0.00	0.00	13,993.77	0.00	0.00	0.00
19 Mar 24	SEDOL : 2319157 /EQR	63.03								
Settled	PENSERRASECURITIES / 1.11 EQUITY RESIDENTIAL SBI USD0.01 PRICE: 63.03 BROKER COMMISSION: 1.11 BROKER: PENSERRASECURITIES									
26 Mar 24	EQTY RESDNTL EFF 5/15/02	200.000		-12,252.00	0.00	0.00	12,252.00	0.00	0.00	0.00
28 Mar 24	SEDOL : 2319157 /EQR	61.259998								
Settled	STATE STREET BANK AND TRUST CO. EQUITY RESIDENTIAL SBI USD0.01 PRICE: 61.26 NET BROKER: STATE STREET BANK AND TRUST CO.									
15 Mar 24	EQUIFAX INC COM	72.000		-18,212.04	0.00	0.00	18,212.04	0.00	0.00	0.00
19 Mar 24	SEDOL : 2319146 /EFX	252.94								
Settled	PENSERRASECURITIES / 0.36 EQUIFAX INC COM USD1.25 PRICE: 252.94 BROKER COMMISSION: 0.36 BROKER: PENSERRASECURITIES									

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Purchases

Equities

Common stock

United States - USD

20 Mar 24	EQUIFAX INC COM	37.000	-9,666.51	0.00	0.00	9,666.51	0.00	0.00	0.00
22 Mar 24	SEDOL : 2319146 / EFX	261.2418							
Settled	LOOP CAPITAL MARKETS LLC / 0.56								
	EQUIFAX INC COM USD1.25 PRICE: 261.2418918								
	BROKER COMMISSION: 0.56 BROKER: LOOP								
	CAPITAL MARKETS LLC								
17 Jan 24	EQUINIX INC COM PAR \$0.001	78.000	-62,311.28	0.00	0.00	62,311.28	0.00	0.00	0.00
19 Jan 24	SEDOL : BVLZX12 / EQIX	798.86							
Settled	CABRERA CAPITAL MARKETS LLC / 0.20								
	EQUINIX INC COM USD0.001 PRICE: 798.86								
	BROKER COMMISSION: 0.20 BROKER: CABRERA								
	CAPITAL MARKETS LLC								
15 Mar 24	EQUINIX INC COM PAR \$0.001	62.000	-52,724.49	0.00	0.00	52,724.49	0.00	0.00	0.00
19 Mar 24	SEDOL : BVLZX12 / EQIX	850.39							
Settled	PENSERRASECURITIES / 0.31								
	EQUINIX INC COM USD0.001 PRICE: 850.39								
	BROKER COMMISSION: 0.31 BROKER:								
	PENSERRASECURITIES								
27 Mar 24	EQUINIX INC COM PAR \$0.001	36.000	-29,122.59	0.00	0.00	29,122.59	0.00	0.00	0.00
01 Apr 24	SEDOL : BVLZX12 / EQIX	808.9539							
Pending	MORGAN STANLEY AND CO., LLC / 0.25								
	EQUINIX INC COM USD0.001 PRICE: 808.9538888								
	BROKER COMMISSION: 0.25 BROKER: MORGAN								
	STANLEY AND CO., LLC								
15 Mar 24	ESAB CORPORATION COM USD0.001	87.000	-8,651.72	0.00	0.00	8,651.72	0.00	0.00	0.00
19 Mar 24	WI	99.44							
Settled	SEDOL : BJLTMN5 / ESAB								
	PENSERRASECURITIES / 0.44								
	ESAB CORPORATION COM USD0.001 PRICE: 99.44								
	BROKER COMMISSION: 0.44 BROKER:								
	PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
Purchases									
Equities									
Common stock									
United States - USD									
02 Jan 24	ESSENTIAL PROPERTIES REALTY TR	500.000	-13,000.00	0.00	0.00	13,000.00	0.00	0.00	0.00
04 Jan 24	INC USD0.01	26.00							
Settled	SEDOL : BFFK0X2 /EPRT STATE STREET BANK AND TRUST CO. ESSENTIAL PROPERTI USD0.01 PRICE: 26.0 NET BROKER: STATE STREET BANK AND TRUST CO.								
22 Jan 24	ESSENTIAL PROPERTIES REALTY TR	105.000	-2,648.63	0.00	0.00	2,648.63	0.00	0.00	0.00
24 Jan 24	INC USD0.01	25.21							
Settled	SEDOL : BFFK0X2 /EPRT PENSERRASECURITIES / 1.58 ESSENTIAL PROPERTI USD0.01 PRICE: 25.21 BROKER COMMISSION: 1.58 BROKER: PENSERRASECURITIES								
15 Mar 24	ESSENTIAL UTILS INC COM	660.000	-23,763.30	0.00	0.00	23,763.30	0.00	0.00	0.00
19 Mar 24	SEDOL : BLCF3J9 /WTRG	36.00							
Settled	PENSERRASECURITIES / 3.30 ESSENTIAL UTILS IN COM USD0.50 PRICE: 36.0 BROKER COMMISSION: 3.30 BROKER: PENSERRASECURITIES								
17 Jan 24	ESSEX PPTY TR REIT	100.000	-24,169.00	0.00	0.00	24,169.00	0.00	0.00	0.00
18 Jan 24	SEDOL : 2316619 /ESS	241.690002							
Settled	STATE STREET BANK AND TRUST CO. ESSEX PROP TRUST COM USD0.0001 PRICE: 241.69 NET BROKER: STATE STREET BANK AND TRUST CO.								
20 Mar 24	ESSEX PPTY TR REIT	43.000	-10,261.34	0.00	0.00	10,261.34	0.00	0.00	0.00
22 Mar 24	SEDOL : 2316619 /ESS	238.6208							
Settled	LOOP CAPITAL MARKETS LLC / 0.65 ESSEX PROP TRUST COM USD0.0001 PRICE: 238.6206976 BROKER COMMISSION: 0.65 BROKER: LOOP CAPITAL MARKETS LLC								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
<i>Purchases</i>									
Equities									
Common stock									
United States - USD									
15 Mar 24	ESTEE LAUDER COMPANIES INC CL	296.000	-44,327.48	0.00	0.00	44,327.48	0.00	0.00	0.00
19 Mar 24	A USD0.01	149.75							
Settled	SEDOL : 2320524 /EL PENSERRASECURITIES / 1.48 ESTEE LAUDER COMPANIES INC CLA U PRICE: 149.75 BROKER COMMISSION: 1.48 BROKER: PENSERRASECURITIES								
20 Mar 24	EVEREST GROUP LTD	29.000	-11,317.18	0.00	0.00	11,317.18	0.00	0.00	0.00
22 Mar 24	SEDOL : 2556868 /EG	390.2324							
Settled	LOOP CAPITAL MARKETS LLC / 0.44 EVEREST GROUP LTD PRICE: 390.2324137 BROKER COMMISSION: 0.44 BROKER: LOOP CAPITAL MARKETS LLC								
20 Mar 24	EVERGY INC COM NPV	150.000	-7,780.28	0.00	0.00	7,780.28	0.00	0.00	0.00
22 Mar 24	SEDOL : BFMXGR0 /EVRG	51.8535							
Settled	LOOP CAPITAL MARKETS LLC / 2.25 EVERGY INC COM NPV PRICE: 51.8535333 BROKER COMMISSION: 2.25 BROKER: LOOP CAPITAL MARKETS LLC								
15 Mar 24	EVERSOURCE ENERGY COM	207.000	-12,197.48	0.00	0.00	12,197.48	0.00	0.00	0.00
19 Mar 24	SEDOL : BVVN4Q8 /ES	58.92							
Settled	PENSERRASECURITIES / 1.04 EVERSOURCE ENERGY COM USD5 PRICE: 58.92 BROKER COMMISSION: 1.04 BROKER: PENSERRASECURITIES								
22 Jan 24	EVERTEC INC COM	118.000	-4,745.37	0.00	0.00	4,745.37	0.00	0.00	0.00
24 Jan 24	SEDOL : B7KY3Z6 /EVTC	40.20							
Settled	PENSERRASECURITIES / 1.77 EVERTEC INC USD0.01 PRICE: 40.2 BROKER COMMISSION: 1.77 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Equities

Common stock

United States - USD

15 Mar 24	EXELON CORP COM	1,281.000	-46,737.29	0.00	0.00	46,737.29	0.00	0.00	0.00
19 Mar 24	SEDOL : 2670519 /EXC	36.48							
Settled	PENSERRASECURITIES / 6.41 EXELON CORP COM NPV PRICE: 36.48 BROKER COMMISSION: 6.41 BROKER: PENSERRASECURITIES								
17 Jan 24	EXTRA SPACE STORAGE INC COM	104.000	-15,409.94	0.00	0.00	15,409.94	0.00	0.00	0.00
19 Jan 24	SEDOL : B02HWR9 /EXR	148.17							
Settled	CABRERA CAPITAL MARKETS LLC / 0.26 EXTRA SPACE STORAG COM USD0.01 PRICE: 148.17 BROKER COMMISSION: 0.26 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Mar 24	EXTRA SPACE STORAGE INC COM	77.000	-10,728.80	0.00	0.00	10,728.80	0.00	0.00	0.00
19 Mar 24	SEDOL : B02HWR9 /EXR	139.33							
Settled	PENSERRASECURITIES / 0.39 EXTRA SPACE STORAG COM USD0.01 PRICE: 139.33 BROKER COMMISSION: 0.39 BROKER: PENSERRASECURITIES								
20 Mar 24	EXTRA SPACE STORAGE INC COM	64.000	-8,908.52	0.00	0.00	8,908.52	0.00	0.00	0.00
22 Mar 24	SEDOL : B02HWR9 /EXR	139.1806							
Settled	LOOP CAPITAL MARKETS LLC / 0.96 EXTRA SPACE STORAG COM USD0.01 PRICE: 139.180625 BROKER COMMISSION: 0.96 BROKER: LOOP CAPITAL MARKETS LLC								
22 Jan 24	EXTREME NETWORKS INC COM	164.000	-2,759.30	0.00	0.00	2,759.30	0.00	0.00	0.00
24 Jan 24	SEDOL : 2407052 /EXTR	16.81							
Settled	PENSERRASECURITIES / 2.46 EXTREME NETWORKS COM USD0.001 PRICE: 16.81 BROKER COMMISSION: 2.46 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss
Settle Date	Asset ID / Ticker	Shares/PAR	Translation
Trade Status	Broker/Commission	Price	Principal
	Narrative	Accrued Interest	Adjustment Amt
		Cost	Market
			Total

Purchases

Equities

Common stock

United States - USD

16 Jan 24	EXXON MOBIL CORP COM	600.000	-58,877.52	0.00	0.00	58,877.52	0.00	0.00	0.00
18 Jan 24	SEDOL : 2326618 /XOM	98.1142							
Settled	PERSHING LLC / 9.00								
	EXXON MOBIL CORP COM NPV PRICE: 98.1142								
	BROKER COMMISSION: 9.00 BROKER: PERSHING LLC								
20 Mar 24	F N B CORP PA COM	665.000	-8,962.54	0.00	0.00	8,962.54	0.00	0.00	0.00
22 Mar 24	SEDOL : 2041308 /FNB	13.4625							
Settled	LOOP CAPITAL MARKETS LLC / 9.98								
	F N B CORP COM USD0.01 PRICE: 13.4624962								
	BROKER COMMISSION: 9.98 BROKER: LOOP CAPITAL MARKETS LLC								
22 Jan 24	FABRINET COM USD0.01	24.000	-4,881.00	0.00	0.00	4,881.00	0.00	0.00	0.00
24 Jan 24	SEDOL : B4JSZL8 /FN	203.36							
Settled	PENSERRASECURITIES / 0.36								
	FABRINET COM USD0.01 PRICE: 203.36 BROKER COMMISSION: 0.36 BROKER: PENSERRASECURITIES								
15 Mar 24	FACTSET RESH SYS INC COM STK	23.000	-10,947.20	0.00	0.00	10,947.20	0.00	0.00	0.00
19 Mar 24	SEDOL : 2329770 /FDS	475.96							
Settled	PENSERRASECURITIES / 0.12								
	FACTSET RESEARCH COM USD0.01 PRICE: 475.96								
	BROKER COMMISSION: 0.12 BROKER: PENSERRASECURITIES								
15 Mar 24	FAIR ISAAC CORPORATION COM	14.000	-16,965.41	0.00	0.00	16,965.41	0.00	0.00	0.00
19 Mar 24	SEDOL : 2330299 /FICO	1,211.81							
Settled	PENSERRASECURITIES / 0.07								
	FAIR ISAAC CORP COM USD0.01 PRICE: 1211.81								
	BROKER COMMISSION: 0.07 BROKER: PENSERRASECURITIES								
20 Mar 24	FAIR ISAAC CORPORATION COM	8.000	-9,928.44	0.00	0.00	9,928.44	0.00	0.00	0.00
22 Mar 24	SEDOL : 2330299 /FICO	1,241.04							
Settled	LOOP CAPITAL MARKETS LLC / 0.12								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u> <u>Broker/Commission</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Narrative</u>								

Purchases

Equities

Common stock

United States - USD

FAIR ISAAC CORP COM USD0.01 PRICE: 1241.04
 BROKER COMMISSION: 0.12 BROKER: LOOP
 CAPITAL MARKETS LLC

15 Mar 24	FASTENAL CO COM	209.000	-15,682.32	0.00	0.00	15,682.32	0.00	0.00	0.00
19 Mar 24	SEDOL : 2332262 /FAST	75.03							
Settled	PENSERRASECURITIES / 1.05 FASTENAL COM USD0.01 PRICE: 75.03 BROKER COMMISSION: 1.05 BROKER: PENSERRASECURITIES								
20 Mar 24	FASTENAL CO COM	176.000	-13,569.78	0.00	0.00	13,569.78	0.00	0.00	0.00
22 Mar 24	SEDOL : 2332262 /FAST	77.086							
Settled	LOOP CAPITAL MARKETS LLC / 2.64 FASTENAL COM USD0.01 PRICE: 77.0860227 BROKER COMMISSION: 2.64 BROKER: LOOP CAPITAL MARKETS LLC								
17 Jan 24	FEDERAL RLTY INVT TR COM	146.000	-14,635.41	0.00	0.00	14,635.41	0.00	0.00	0.00
19 Jan 24	USD0.01	100.24							
Settled	SEDOL : BN7P9B2 /FRT CABRERA CAPITAL MARKETS LLC / 0.37 FED REALTY INV TR COM USD0.01 PRICE: 100.24 BROKER COMMISSION: 0.37 BROKER: CABRERA CAPITAL MARKETS LLC								
22 Jan 24	FEDERAL SIGNAL CORP COM	41.000	-3,069.88	0.00	0.00	3,069.88	0.00	0.00	0.00
24 Jan 24	SEDOL : 2333986 /FSS	74.86							
Settled	PENSERRASECURITIES / 0.62 FED SIGNAL CORP COM USD1 PRICE: 74.86 BROKER COMMISSION: 0.62 BROKER: PENSERRASECURITIES								
16 Jan 24	FEDEX CORP COM	175.000	-42,961.88	0.00	0.00	42,961.88	0.00	0.00	0.00
18 Jan 24	SEDOL : 2142784 /FDX	245.4814							
Settled	PERSHING LLC / 2.63								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Transaction Amount</u>					<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<u>Shares/PAR</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Broker/Commission</u>	<u>Price</u>							
	<u>Narrative</u>								

Purchases

Equities

Common stock

United States - USD

FEDEX CORP COM USD0.10 PRICE: 245.4814285
 BROKER COMMISSION: 2.63 BROKER: PERSHING
 LLC

20 Mar 24	FIDELITY NATL FINL INC NEW	175.000	-8,794.88	0.00	0.00	8,794.88	0.00	0.00	0.00
22 Mar 24	FORMERLY FIDELITY COMMON	50.2414							
Settled	STOCK								
	SEDOL : BNRDD4 /FNF								
	LOOP CAPITAL MARKETS LLC / 2.63								
	FIDELITY NATL FINL INC NEW FORMERLY								
	FIDELITY C PRICE: 50.2414285 BROKER								
	COMMISSION: 2.63 BROKER: LOOP CAPITAL								
	MARKETS LLC								
15 Mar 24	FIDELITY NATL INFORMATION SVCS	216.000	-14,931.00	0.00	0.00	14,931.00	0.00	0.00	0.00
19 Mar 24	INC COM STK	69.12							
Settled	SEDOL : 2769796 /FIS								
	PENSERRASECURITIES / 1.08								
	FIDELITY NATL INF COM USD0.01 PRICE: 69.12								
	BROKER COMMISSION: 1.08 BROKER:								
	PENSERRASECURITIES								
20 Mar 24	FIDELITY NATL INFORMATION SVCS	182.000	-12,798.19	0.00	0.00	12,798.19	0.00	0.00	0.00
22 Mar 24	INC COM STK	70.3047							
Settled	SEDOL : 2769796 /FIS								
	LOOP CAPITAL MARKETS LLC / 2.73								
	FIDELITY NATL INF COM USD0.01 PRICE:								
	70.3047252 BROKER COMMISSION: 2.73 BROKER:								
	LOOP CAPITAL MARKETS LLC								
15 Mar 24	FIRST AMERN FINL CORP COM STK	155.000	-8,564.53	0.00	0.00	8,564.53	0.00	0.00	0.00
19 Mar 24	SEDOL : B4NFPK4 /FAF	55.25							
Settled	PENSERRASECURITIES / 0.78								
	FIRST AMERN FINL CORP COM STK PRICE: 55.25								
	BROKER COMMISSION: 0.78 BROKER:								
	PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
Purchases									
Equities									
Common stock									
United States - USD									
20 Mar 24	FIRST CTZNS BANCSHARES INC N	7.000	-10,906.76	0.00	0.00	10,906.76	0.00	0.00	0.00
22 Mar 24	C CL A CL A	1,558.0929							
Settled	SEDOL : 2355582 /FCNCA LOOP CAPITAL MARKETS LLC / 0.11 1ST CITIZENS BC SHS CLASS'A'COM USD1 PRICE: 1558.0928571 BROKER COMMISSION: 0.11 BROKER: LOOP CAPITAL MARKETS LLC								
15 Mar 24	FIRST HORIZON CORPORATION	665.000	-9,765.53	0.00	0.00	9,765.53	0.00	0.00	0.00
19 Mar 24	COM	14.68							
Settled	SEDOL : 2341484 /FHN PENSERRASECURITIES / 3.33 FIRST HORIZON CORPORATIO PRICE: 14.68 BROKER COMMISSION: 3.33 BROKER: PENSERRASECURITIES								
15 Mar 24	FIRST SOLAR INC COM	63.000	-9,287.78	0.00	0.00	9,287.78	0.00	0.00	0.00
19 Mar 24	SEDOL : B1HMF22 /FSLR	147.42							
Settled	PENSERRASECURITIES / 0.32 FIRST SOLAR INC COM STK USD0.001 PRICE: 147.42 BROKER COMMISSION: 0.32 BROKER: PENSERRASECURITIES								
15 Mar 24	FIRSTENERGY CORP COM	323.000	-12,259.47	0.00	0.00	12,259.47	0.00	0.00	0.00
19 Mar 24	SEDOL : 2100920 /FE	37.95							
Settled	PENSERRASECURITIES / 1.62 FIRSTENERGY CORP COM USD0.10 PRICE: 37.95 BROKER COMMISSION: 1.62 BROKER: PENSERRASECURITIES								
15 Mar 24	FIVE9 INC COM	192.000	-11,501.76	0.00	0.00	11,501.76	0.00	0.00	0.00
19 Mar 24	SEDOL : BKY7X18 /FIVN	59.90							
Settled	PENSERRASECURITIES / 0.96 FIVE9 INC COM USD0.001 PRICE: 59.9 BROKER COMMISSION: 0.96 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
Purchases									
Equities									
Common stock									
United States - USD									
20 Mar 24	FLOOR & DECOR HLDGS INC CL A	70.000	-8,513.05	0.00	0.00	8,513.05	0.00	0.00	0.00
22 Mar 24	CL A	121.60							
Settled	SEDOL : BYQHP96 /FND LOOP CAPITAL MARKETS LLC / 1.05 FLOOR & DECOR HOLD COM USD0.001 CL A PRICE: 121.6 BROKER COMMISSION: 1.05 BROKER: LOOP CAPITAL MARKETS LLC								
20 Mar 24	FLOWERS FOODS INC COM	349.000	-8,023.31	0.00	0.00	8,023.31	0.00	0.00	0.00
22 Mar 24	SEDOL : 2744243 /FLO	22.9744							
Settled	LOOP CAPITAL MARKETS LLC / 5.24 FLOWERS FOODS INC COM USD0.01 PRICE: 22.9744126 BROKER COMMISSION: 5.24 BROKER: LOOP CAPITAL MARKETS LLC								
15 Mar 24	FLOWSERVE CORP COM	203.000	-8,981.74	0.00	0.00	8,981.74	0.00	0.00	0.00
19 Mar 24	SEDOL : 2288406 /FLS	44.24							
Settled	PENSERRASECURITIES / 1.02 FLOWSERVE CORP COM USD1.25 PRICE: 44.24 BROKER COMMISSION: 1.02 BROKER: PENSERRASECURITIES								
15 Mar 24	FMC CORP COM (NEW)	193.000	-12,555.62	0.00	0.00	12,555.62	0.00	0.00	0.00
19 Mar 24	SEDOL : 2328603 /FMC	65.05							
Settled	PENSERRASECURITIES / 0.97 FMC CORP COM USD0.10 PRICE: 65.05 BROKER COMMISSION: 0.97 BROKER: PENSERRASECURITIES								
15 Mar 24	FORD MTR CO DEL COM PAR \$0.01	3,320.000	-40,055.80	0.00	0.00	40,055.80	0.00	0.00	0.00
19 Mar 24	COM PAR \$0.01	12.06							
Settled	SEDOL : 2615468 /F PENSERRASECURITIES / 16.60 FORD MOTOR CO COM USD0.01 PRICE: 12.06 BROKER COMMISSION: 16.60 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
Purchases									
Equities									
Common stock									
United States - USD									
22 Jan 24	FORMFACTOR INC COM STK	53.000	-2,282.45	0.00	0.00	2,282.45	0.00	0.00	0.00
24 Jan 24	SEDOL : 2891826 /FORM	43.05							
Settled	PENSERRASECURITIES / 0.80 FORMFACTOR INC COM USD0.001 PRICE: 43.05 BROKER COMMISSION: 0.80 BROKER: PENSERRASECURITIES								
16 Jan 24	FORTINET INC COM	700.000	-43,252.44	0.00	0.00	43,252.44	0.00	0.00	0.00
18 Jan 24	SEDOL : B5B2106 /FTNT	61.7742							
Settled	PERSHING LLC / 10.50 FORTINET INC COM USD0.001 PRICE: 61.7742 BROKER COMMISSION: 10.50 BROKER: PERSHING LLC								
15 Mar 24	FORTIVE CORP COM MON STOCK	129.000	-11,010.80	0.00	0.00	11,010.80	0.00	0.00	0.00
19 Mar 24	SEDOL : BYT3MK1 /FTV	85.35							
Settled	PENSERRASECURITIES / 0.65 FORTIVE CORP COM USD0.01 PRICE: 85.35 BROKER COMMISSION: 0.65 BROKER: PENSERRASECURITIES								
20 Mar 24	FORTIVE CORP COM MON STOCK	109.000	-9,374.48	0.00	0.00	9,374.48	0.00	0.00	0.00
22 Mar 24	SEDOL : BYT3MK1 /FTV	85.9894							
Settled	LOOP CAPITAL MARKETS LLC / 1.64 FORTIVE CORP COM USD0.01 PRICE: 85.9893577 BROKER COMMISSION: 1.64 BROKER: LOOP CAPITAL MARKETS LLC								
15 Mar 24	FORWARD AIR CORP COM	705.000	-19,750.58	0.00	0.00	19,750.58	0.00	0.00	0.00
19 Mar 24	SEDOL : 2510790 /FWRD	28.01							
Settled	PENSERRASECURITIES / 3.53 FORWARD AIR CORPN COM USD0.01 PRICE: 28.01 BROKER COMMISSION: 3.53 BROKER: PENSERRASECURITIES								
22 Jan 24	FRANKLIN BSP REALTY TRUST INC	155.000	-2,083.98	0.00	0.00	2,083.98	0.00	0.00	0.00
24 Jan 24	SEDOL : BN14T59 /FBRT	13.43							
Settled	PENSERRASECURITIES / 2.33								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
Purchases									
Equities									
Common stock									
United States - USD									
	FRANKLIN BSP REALT COM USD0.01 PRICE: 13.43 BROKER COMMISSION: 2.33 BROKER: PENSERRASECURITIES								
22 Jan 24	FRANKLIN ELEC INC COM	27.000	-2,606.45	0.00	0.00	2,606.45	0.00	0.00	0.00
24 Jan 24	SEDOL : 2350383 /FELE	96.52							
Settled	PENSERRASECURITIES / 0.41 FRANKLIN ELECTRIC COM USD0.10 PRICE: 96.52 BROKER COMMISSION: 0.41 BROKER: PENSERRASECURITIES								
16 Jan 24	FREEPORT-MCMORAN INC	1,000.000	-39,039.50	0.00	0.00	39,039.50	0.00	0.00	0.00
18 Jan 24	SEDOL : 2352118 /FCX	39.0245							
Settled	PERSHING LLC / 15.00 FREEPORT-MCMORAN INC PRICE: 39.0245 BROKER COMMISSION: 15.00 BROKER: PERSHING LLC								
15 Mar 24	FRKLN RES INC COM	1,158.000	-31,155.99	0.00	0.00	31,155.99	0.00	0.00	0.00
19 Mar 24	SEDOL : 2350684 /BEN	26.90							
Settled	PENSERRASECURITIES / 5.79 FRANKLIN RESOURCES COM USD0.10 PRICE: 26.9 BROKER COMMISSION: 5.79 BROKER: PENSERRASECURITIES								
15 Mar 24	FRONTIER COMMUNICATIONS	380.000	-9,045.90	0.00	0.00	9,045.90	0.00	0.00	0.00
19 Mar 24	PARENT INC COM NPV	23.80							
Settled	SEDOL : BPOV999 /FYBR PENSERRASECURITIES / 1.90 FRONTIER COMMUN.PA COM NPV PRICE: 23.8 BROKER COMMISSION: 1.90 BROKER: PENSERRASECURITIES								
15 Mar 24	FTI CONSULTING INC COM	52.000	-10,692.50	0.00	0.00	10,692.50	0.00	0.00	0.00
19 Mar 24	SEDOL : 2351449 /FCN	205.62							
Settled	PENSERRASECURITIES / 0.26 FTI CONSULTING INC COM USD0.01 PRICE: 205.62 BROKER COMMISSION: 0.26 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Equities

Common stock

United States - USD

22 Jan 24	FULLER H B CO COM	36.000	-2,799.18	0.00	0.00	2,799.18	0.00	0.00	0.00
24 Jan 24	SEDOL : 2354664 /FUL	77.74							
Settled	PENSERRASECURITIES / 0.54 FULLER(HB)CO COM USD1 PRICE: 77.74 BROKER COMMISSION: 0.54 BROKER: PENSERRASECURITIES								
15 Mar 24	GALLAGHER ARTHUR J & CO COM	260.000	-65,825.50	0.00	0.00	65,825.50	0.00	0.00	0.00
19 Mar 24	SEDOL : 2359506 /AJG	253.17							
Settled	PENSERRASECURITIES / 1.30 GALLAGHER AJ & CO COM USD1.00 PRICE: 253.17 BROKER COMMISSION: 1.30 BROKER: PENSERRASECURITIES								
20 Mar 24	GALLAGHER ARTHUR J & CO COM	66.000	-16,855.74	0.00	0.00	16,855.74	0.00	0.00	0.00
22 Mar 24	SEDOL : 2359506 /AJG	255.375							
Settled	LOOP CAPITAL MARKETS LLC / 0.99 GALLAGHER AJ & CO COM USD1.00 PRICE: 255.375 BROKER COMMISSION: 0.99 BROKER: LOOP CAPITAL MARKETS LLC								
02 Jan 24	GAMING & LEISURE PPTYS INC	400.000	-19,952.00	0.00	0.00	19,952.00	0.00	0.00	0.00
04 Jan 24	COM	49.880001							
Settled	SEDOL : BFPK4S5 /GLPI STATE STREET BANK AND TRUST CO. GAMING & LEISURE P COM USD0.01 PRICE: 49.88 NET BROKER: STATE STREET BANK AND TRUST CO.								
20 Mar 24	GAMING & LEISURE PPTYS INC	173.000	-7,831.99	0.00	0.00	7,831.99	0.00	0.00	0.00
22 Mar 24	COM	45.2566							
Settled	SEDOL : BFPK4S5 /GLPI LOOP CAPITAL MARKETS LLC / 2.60 GAMING & LEISURE P COM USD0.01 PRICE: 45.2565895 BROKER COMMISSION: 2.60 BROKER: LOOP CAPITAL MARKETS LLC								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Equities

Common stock

United States - USD

20 Mar 24	GAP INC COM	361.000	-9,519.94	0.00	0.00	9,519.94	0.00	0.00	0.00
22 Mar 24	SEDOL : 2360326 /GAP	26.356							
Settled	LOOP CAPITAL MARKETS LLC / 5.42 GAP INC COM USD0.05 PRICE: 26.356011 BROKER COMMISSION: 5.42 BROKER: LOOP CAPITAL MARKETS LLC								
15 Mar 24	GARMIN LTD COMMON STOCK	91.000	-13,263.71	0.00	0.00	13,263.71	0.00	0.00	0.00
19 Mar 24	SEDOL : B3Z5T14 /GRMN	145.75							
Settled	PENSERRASECURITIES / 0.46 GARMIN LTD COMMON STOCK PRICE: 145.75 BROKER COMMISSION: 0.46 BROKER: PENSERRASECURITIES								
15 Mar 24	GATES INDL CORP PL COM USD0.01	3,465.000	-59,303.48	0.00	0.00	59,303.48	0.00	0.00	0.00
19 Mar 24	SEDOL : BD9G2S1 /GTES	17.11							
Settled	PENSERRASECURITIES / 17.33 GATES INDL CORP PL COM USD0.01 PRICE: 17.11 BROKER COMMISSION: 17.33 BROKER: PENSERRASECURITIES								
15 Mar 24	GE AEROSPACE	395.000	-66,713.53	0.00	0.00	66,713.53	0.00	0.00	0.00
19 Mar 24	SEDOL : BL59CR9 /GE	168.89							
Settled	PENSERRASECURITIES / 1.98 GENERAL ELEC CO COM NEW PRICE: 168.89 BROKER COMMISSION: 1.98 BROKER: PENSERRASECURITIES								
15 Mar 24	GE HEALTHCARE TECHNOLOGIES	2,329.000	-208,247.54	0.00	0.00	208,247.54	0.00	0.00	0.00
19 Mar 24	INC COM	89.41							
Settled	SEDOL : BL6JPG8 /GEHC PENSERRASECURITIES / 11.65 GE HEALTHCARE TECH COM USD0.01 PRICE: 89.41 BROKER COMMISSION: 11.65 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Equities

Common stock

United States - USD

20 Mar 24	GEN DIGITAL INC COM USD0.01	373.000	-7,971.95	0.00	0.00	7,971.95	0.00	0.00	0.00
22 Mar 24	SEDOL : BJN4XN5 /GEN	21.3575							
Settled	LOOP CAPITAL MARKETS LLC / 5.60 GEN DIGITAL INC COM USD0.01 PRICE: 21.3575067 BROKER COMMISSION: 5.60 BROKER: LOOP CAPITAL MARKETS LLC								
16 Jan 24	GENERAL DYNAMICS CORP COM	185.000	-46,400.58	0.00	0.00	46,400.58	0.00	0.00	0.00
18 Jan 24	SEDOL : 2365161 /GD	250.7989							
Settled	PERSHING LLC / 2.78 GENERAL DYNAMICS CORP COM USD1 PRICE: 250.7989189 BROKER COMMISSION: 2.78 BROKER: PERSHING LLC								
15 Mar 24	GENTEX CORP COM	363.000	-12,964.55	0.00	0.00	12,964.55	0.00	0.00	0.00
19 Mar 24	SEDOL : 2366799 /GNTX	35.71							
Settled	PENSERRASECURITIES / 1.82 GENTEX CORP COM USD0.06 PRICE: 35.71 BROKER COMMISSION: 1.82 BROKER: PENSERRASECURITIES								
15 Mar 24	GENUINE PARTS CO COM	83.000	-12,754.20	0.00	0.00	12,754.20	0.00	0.00	0.00
19 Mar 24	SEDOL : 2367480 /GPC	153.66							
Settled	PENSERRASECURITIES / 0.42 GENUINE PARTS CO COM USD1.00 PRICE: 153.66 BROKER COMMISSION: 0.42 BROKER: PENSERRASECURITIES								
05 Jan 24	GETTY RLTY CORP NEW COM	500.000	-14,510.00	0.00	0.00	14,510.00	0.00	0.00	0.00
08 Jan 24	SEDOL : 2698146 /GTY	29.02							
Settled	STATE STREET BANK AND TRUST CO. GETTY REALTY CORP COM USD0.01 PRICE: 29.02 NET BROKER: STATE STREET BANK AND TRUST CO.								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Equities

Common stock

United States - USD

15 Mar 24 19 Mar 24 Settled	GITLAB INC CL A COM SEDOL : BMTVT22 /GTLB PENSERRASECURITIES / 1.66 GITLAB INC COM USD0.0000025 CLASS A PRICE: 53.42 BROKER COMMISSION: 1.66 BROKER: PENSERRASECURITIES	331.000 53.42	-17,683.68	0.00	0.00	17,683.68	0.00	0.00	0.00
22 Jan 24 24 Jan 24 Settled	GLAUKOS CORP COM SEDOL : BYMWL19 /GKOS PENSERRASECURITIES / 0.50 GLAUKOS CORPORATIO COM USD0.001 PRICE: 93.23 BROKER COMMISSION: 0.50 BROKER: PENSERRASECURITIES	33.000 93.23	-3,077.09	0.00	0.00	3,077.09	0.00	0.00	0.00
15 Mar 24 19 Mar 24 Settled	GLOBUS MED INC CL A NEW COM STK SEDOL : B7D65M0 /GMED PENSERRASECURITIES / 0.75 GLOBUS MED INC COM USD0.001 CL 'A' PRICE: 51.4 BROKER COMMISSION: 0.75 BROKER: PENSERRASECURITIES	149.000 51.40	-7,659.35	0.00	0.00	7,659.35	0.00	0.00	0.00
22 Jan 24 24 Jan 24 Settled	GMS INC COM SEDOL : BYY9FS3 /GMS PENSERRASECURITIES / 0.41 GMS INC COM USD0.01 PRICE: 84.6 BROKER COMMISSION: 0.41 BROKER: PENSERRASECURITIES	27.000 84.60	-2,284.61	0.00	0.00	2,284.61	0.00	0.00	0.00
22 Jan 24 24 Jan 24 Settled	GOOSEHEAD INS INC COM CL A COM CL A SEDOL : BZ2YT30 /GSHD PENSERRASECURITIES / 0.95 GOOSEHEAD INS INC COM USD0.01 CL A PRICE: 77.44 BROKER COMMISSION: 0.95 BROKER: PENSERRASECURITIES	63.000 77.44	-4,879.67	0.00	0.00	4,879.67	0.00	0.00	0.00

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
<i>Purchases</i>									
Equities									
Common stock									
United States - USD									
20 Mar 24	GRACO INC COM	112.000	-10,406.92	0.00	0.00	10,406.92	0.00	0.00	0.00
22 Mar 24	SEDOL : 2380443 /GGG	92.9039							
Settled	LOOP CAPITAL MARKETS LLC / 1.68 GRACO INC COM USD1 PRICE: 92.9039285 BROKER COMMISSION: 1.68 BROKER: LOOP CAPITAL MARKETS LLC								
20 Mar 24	GRAINGER W W INC COM	13.000	-13,112.20	0.00	0.00	13,112.20	0.00	0.00	0.00
22 Mar 24	SEDOL : 2380863 /GWW	1,008.615							
Settled	LOOP CAPITAL MARKETS LLC / 0.20 GRAINGER(WW)INC COM USD0.50 PRICE: 1008.6153846 BROKER COMMISSION: 0.20 BROKER: LOOP CAPITAL MARKETS LLC								
15 Mar 24	GRAPHIC PACKAGING HLDG CO	472.000	-13,048.44	0.00	0.00	13,048.44	0.00	0.00	0.00
19 Mar 24	COM STK	27.64							
Settled	SEDOL : B2Q8249 /GPK PENSERRASECURITIES / 2.36 GRAPHIC PACK HLDG COM STK USD0.01 PRICE: 27.64 BROKER COMMISSION: 2.36 BROKER: PENSERRASECURITIES								
16 Jan 24	GREEN PLAINS INC COM STK	696.000	-14,975.41	0.00	0.00	14,975.41	0.00	0.00	0.00
18 Jan 24	SEDOL : B11FJD6 /GPPE	21.5014							
Settled	PERSHING LLC / 10.44 GREEN PLAINS INC COM STK PRICE: 21.5013936 BROKER COMMISSION: 10.44 BROKER: PERSHING LLC								
22 Jan 24	GROUP 1 AUTOMOTIVE INC COM	10.000	-2,784.95	0.00	0.00	2,784.95	0.00	0.00	0.00
24 Jan 24	SEDOL : 2121352 /GPI	278.48							
Settled	PENSERRASECURITIES / 0.15 GROUP 1 AUTOMOTIVE COM USD0.01 PRICE: 278.48 BROKER COMMISSION: 0.15 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
<i>Purchases</i>									
Equities									
Common stock									
United States - USD									
15 Mar 24	GXO LOGISTICS INC COM	182.000	-9,008.09	0.00	0.00	9,008.09	0.00	0.00	0.00
19 Mar 24	SEDOL : BNNTGF1 /GXO	49.49							
Settled	PENSERRASECURITIES / 0.91 GXO LOGISTICS INC COM USD0.01 PRICE: 49.49 BROKER COMMISSION: 0.91 BROKER: PENSERRASECURITIES								
15 Mar 24	HALLIBURTON CO COM	328.000	-12,377.08	0.00	0.00	12,377.08	0.00	0.00	0.00
19 Mar 24	SEDOL : 2405302 /HAL	37.73							
Settled	PENSERRASECURITIES / 1.64 HALLIBURTON COM USD2.50 PRICE: 37.73 BROKER COMMISSION: 1.64 BROKER: PENSERRASECURITIES								
20 Mar 24	HALLIBURTON CO COM	277.000	-10,550.44	0.00	0.00	10,550.44	0.00	0.00	0.00
22 Mar 24	SEDOL : 2405302 /HAL	38.0732							
Settled	LOOP CAPITAL MARKETS LLC / 4.16 HALLIBURTON COM USD2.50 PRICE: 38.0732129 BROKER COMMISSION: 4.16 BROKER: LOOP CAPITAL MARKETS LLC								
20 Mar 24	HANOVER INS GROUP INC COM	66.000	-8,325.88	0.00	0.00	8,325.88	0.00	0.00	0.00
22 Mar 24	SEDOL : 2020415 /THG	126.1347							
Settled	LOOP CAPITAL MARKETS LLC / 0.99 HANOVER INS GROUP COM USD0.01 PRICE: 126.1346969 BROKER COMMISSION: 0.99 BROKER: LOOP CAPITAL MARKETS LLC								
22 Jan 24	HARMONIC INC COM	175.000	-2,043.13	0.00	0.00	2,043.13	0.00	0.00	0.00
24 Jan 24	SEDOL : 2510659 /HLIT	11.66							
Settled	PENSERRASECURITIES / 2.63 HARMONIC INC COM USD0.001 PRICE: 11.66 BROKER COMMISSION: 2.63 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
Purchases									
Equities									
Common stock									
United States - USD									
15 Mar 24	HARTFORD FINL SVCS GROUP INC	108.000	-10,700.10	0.00	0.00	10,700.10	0.00	0.00	0.00
19 Mar 24	COM	99.07							
Settled	SEDOL : 2476193 /HIG PENSERRASECURITIES / 0.54 HARTFORD FINL SVCS COM USD0.01 PRICE: 99.07 BROKER COMMISSION: 0.54 BROKER: PENSERRASECURITIES								
20 Mar 24	HARTFORD FINL SVCS GROUP INC	91.000	-9,175.09	0.00	0.00	9,175.09	0.00	0.00	0.00
22 Mar 24	COM	100.8101							
Settled	SEDOL : 2476193 /HIG LOOP CAPITAL MARKETS LLC / 1.37 HARTFORD FINL SVCS COM USD0.01 PRICE: 100.8101098 BROKER COMMISSION: 1.37 BROKER: LOOP CAPITAL MARKETS LLC								
15 Mar 24	HASBRO INC COM	203.000	-10,822.95	0.00	0.00	10,822.95	0.00	0.00	0.00
19 Mar 24	SEDOL : 2414580 /HAS	53.31							
Settled	PENSERRASECURITIES / 1.02 HASBRO INC COM USD0.50 PRICE: 53.31 BROKER COMMISSION: 1.02 BROKER: PENSERRASECURITIES								
22 Jan 24	HAYWARD HLDGS INC COM	185.000	-2,337.48	0.00	0.00	2,337.48	0.00	0.00	0.00
24 Jan 24	SEDOL : BMFQC33 /HAYW	12.62							
Settled	PENSERRASECURITIES / 2.78 HAYWARD HLDGS INC COM USD0.001 PRICE: 12.62 BROKER COMMISSION: 2.78 BROKER: PENSERRASECURITIES								
15 Mar 24	HCI GROUP INC COM NPV	108.000	-12,027.42	0.00	0.00	12,027.42	0.00	0.00	0.00
19 Mar 24	SEDOL : BBN23F5 /HCI	111.36							
Settled	PENSERRASECURITIES / 0.54 HCI GROUP INC COM NPV PRICE: 111.36 BROKER COMMISSION: 0.54 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Purchases

Equities

Common stock

United States - USD

20 Mar 24	HEALTHCARE REALTY TRUST INC	706.000	-9,287.15	0.00	0.00	9,287.15	0.00	0.00	0.00
22 Mar 24	COM USD0.01 CL A	13.1396							
Settled	SEDOL : BPQWHP8 /HR LOOP CAPITAL MARKETS LLC / 10.59 HRTI LLC COM USD0.01 CL A PRICE: 13.1396033 BROKER COMMISSION: 10.59 BROKER: LOOP CAPITAL MARKETS LLC								
15 Mar 24	HEALTHPEAK OP LLC	11,906.000	-205,318.97	0.00	0.00	205,318.97	0.00	0.00	0.00
19 Mar 24	SEDOL : BJBLRK3 /DOC	17.24							
Settled	PENSERRASECURITIES / 59.53 HEALTHPEAK OP LLC PRICE: 17.24 BROKER COMMISSION: 59.53 BROKER: PENSERRASECURITIES								
26 Mar 24	HEALTHPEAK OP LLC	600.000	-10,536.00	0.00	0.00	10,536.00	0.00	0.00	0.00
28 Mar 24	SEDOL : BJBLRK3 /DOC	17.559999							
Settled	STATE STREET BANK AND TRUST CO. HEALTHPEAK OP LLC PRICE: 17.56 NET BROKER: STATE STREET BANK AND TRUST CO.								
20 Mar 24	HEICO CORP NEW CL A CL A	55.000	-8,480.83	0.00	0.00	8,480.83	0.00	0.00	0.00
22 Mar 24	SEDOL : 2237561 /HEI/A	154.1818							
Settled	LOOP CAPITAL MARKETS LLC / 0.83 HEICO CORP COM USD0.01 PRICE: 154.1818181 BROKER COMMISSION: 0.83 BROKER: LOOP CAPITAL MARKETS LLC								
22 Jan 24	HELMERICH & PAYNE INC COM	67.000	-2,269.63	0.00	0.00	2,269.63	0.00	0.00	0.00
24 Jan 24	SEDOL : 2420101 /HP	33.86							
Settled	PENSERRASECURITIES / 1.01 HELMERICH & PAYNE COM USD0.10 PRICE: 33.86 BROKER COMMISSION: 1.01 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Broker/Commission</u>								
	<u>Narrative</u>								

Purchases

Equities

Common stock

United States - USD

15 Mar 24	HESS CORP COM STK	101.000	-15,237.37	0.00	0.00	15,237.37	0.00	0.00	0.00
19 Mar 24	SEDOL : 2023748 /HES	150.86							
Settled	PENSERRASECURITIES / 0.51 HESS CORPORATION COM USD1.00 PRICE: 150.86 BROKER COMMISSION: 0.51 BROKER: PENSERRASECURITIES								
20 Mar 24	HESS CORP COM STK	86.000	-12,841.59	0.00	0.00	12,841.59	0.00	0.00	0.00
22 Mar 24	SEDOL : 2023748 /HES	149.3058							
Settled	LOOP CAPITAL MARKETS LLC / 1.29 HESS CORPORATION COM USD1.00 PRICE: 149.3058139 BROKER COMMISSION: 1.29 BROKER: LOOP CAPITAL MARKETS LLC								
15 Mar 24	HEWLETT PACKARD ENTERPRISE	1,059.000	-17,722.37	0.00	0.00	17,722.37	0.00	0.00	0.00
19 Mar 24	CO COM	16.73							
Settled	SEDOL : BYVYWS0 /HPE PENSERRASECURITIES / 5.30 HEWLETT PACKARD EN COM USD0.01 PRICE: 16.73 BROKER COMMISSION: 5.30 BROKER: PENSERRASECURITIES								
15 Mar 24	HEXCEL CORP NEW COM	131.000	-9,300.35	0.00	0.00	9,300.35	0.00	0.00	0.00
19 Mar 24	SEDOL : 2416779 /HXL	70.99							
Settled	PENSERRASECURITIES / 0.66 HEXCEL CORP COM USD0.01 PRICE: 70.99 BROKER COMMISSION: 0.66 BROKER: PENSERRASECURITIES								
15 Mar 24	HF SINCLAIR CORPORATION COM	1,125.000	-66,763.13	0.00	0.00	66,763.13	0.00	0.00	0.00
19 Mar 24	USD0.01	59.34							
Settled	SEDOL : BMZQ9C1 /DINO PENSERRASECURITIES / 5.63 HF SINCLAIR CORPOR COM USD0.01 PRICE: 59.34 BROKER COMMISSION: 5.63 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss	
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest
Trade Status	Broker/Commission	Price	Adjustment Amt	Cost
	Narrative		Market	Translation
				Total

Purchases

Equities

Common stock

United States - USD

17 Jan 24	HIGHWOODS PPTYS INC COM	509.000	-11,117.83	0.00	0.00	11,117.83	0.00	0.00	0.00
19 Jan 24	SEDOL : 2420640 /HIW	21.84							
Settled	CABRERA CAPITAL MARKETS LLC / 1.27 HIGHWOODS PROPRTI COM USD0.01 PRICE: 21.84 BROKER COMMISSION: 1.27 BROKER: CABRERA CAPITAL MARKETS LLC								
22 Jan 24	HILLENBRAND INC COM STK	48.000	-2,215.44	0.00	0.00	2,215.44	0.00	0.00	0.00
24 Jan 24	SEDOL : B2QGDP1 /HI	46.14							
Settled	PENSERRASECURITIES / 0.72 HILLENBRAND INC COM STK NPV PRICE: 46.14 BROKER COMMISSION: 0.72 BROKER: PENSERRASECURITIES								
15 Mar 24	HILTON WORLDWIDE HLDGS INC	91.000	-18,624.52	0.00	0.00	18,624.52	0.00	0.00	0.00
19 Mar 24	COM NEW COM NEW	204.66							
Settled	SEDOL : BYVMW06 /HLT PENSERRASECURITIES / 0.46 HILTON WORLDWIDE H COM USD0.01 PRICE: 204.66 BROKER COMMISSION: 0.46 BROKER: PENSERRASECURITIES								
20 Mar 24	HILTON WORLDWIDE HLDGS INC	76.000	-15,977.68	0.00	0.00	15,977.68	0.00	0.00	0.00
22 Mar 24	COM NEW COM NEW	210.2176							
Settled	SEDOL : BYVMW06 /HLT LOOP CAPITAL MARKETS LLC / 1.14 HILTON WORLDWIDE H COM USD0.01 PRICE: 210.2176315 BROKER COMMISSION: 1.14 BROKER: LOOP CAPITAL MARKETS LLC								
16 Jan 24	HOME DEPOT INC COM	142.000	-50,841.78	0.00	0.00	50,841.78	0.00	0.00	0.00
18 Jan 24	SEDOL : 2434209 /HD	358.0257							
Settled	PERSHING LLC / 2.13 HOME DEPOT INC COM USD0.05 PRICE: 358.0257042 BROKER COMMISSION: 2.13 BROKER: PERSHING LLC								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
<i>Purchases</i>									
Equities									
Common stock									
United States - USD									
15 Mar 24	HOME DEPOT INC COM	222.000	-82,858.17	0.00	0.00	82,858.17	0.00	0.00	0.00
19 Mar 24	SEDOL : 2434209 /HD	373.23							
Settled	PENSERRASECURITIES / 1.11 HOME DEPOT INC COM USD0.05 PRICE: 373.23 BROKER COMMISSION: 1.11 BROKER: PENSERRASECURITIES								
15 Mar 24	HONEYWELL INTL INC COM STK	243.000	-48,039.89	0.00	0.00	48,039.89	0.00	0.00	0.00
19 Mar 24	SEDOL : 2020459 /HON	197.69							
Settled	PENSERRASECURITIES / 1.22 HONEYWELL INTL INC COM USD1 PRICE: 197.69 BROKER COMMISSION: 1.22 BROKER: PENSERRASECURITIES								
22 Jan 24	HOPE BANCORP INC COM	181.000	-2,162.05	0.00	0.00	2,162.05	0.00	0.00	0.00
24 Jan 24	SEDOL : BYN87K7 /HOPE	11.93							
Settled	PENSERRASECURITIES / 2.72 HOPE BANCORP INC COM PRICE: 11.93 BROKER COMMISSION: 2.72 BROKER: PENSERRASECURITIES								
15 Mar 24	HORMEL FOODS CORP COM	347.000	-11,848.32	0.00	0.00	11,848.32	0.00	0.00	0.00
19 Mar 24	SEDOL : 2437264 /HRL	34.14							
Settled	PENSERRASECURITIES / 1.74 HORMEL FOODS CORP COM USD0.1172 PRICE: 34.14 BROKER COMMISSION: 1.74 BROKER: PENSERRASECURITIES								
20 Mar 24	HOULIHAN LOKEY INC CL A CLA	76.000	-9,364.07	0.00	0.00	9,364.07	0.00	0.00	0.00
22 Mar 24	SEDOL : BYQ3PM7 /HLI	123.1965							
Settled	LOOP CAPITAL MARKETS LLC / 1.14 HOULIHAN LOKEY INC COM USD0.001 A PRICE: 123.196473 BROKER COMMISSION: 1.14 BROKER: LOOP CAPITAL MARKETS LLC								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
Purchases									
Equities									
Common stock									
United States - USD									
15 Mar 24	HOWMET AEROSPACE INC COM	225.000	-14,905.13	0.00	0.00	14,905.13	0.00	0.00	0.00
19 Mar 24	USD1.00 WI	66.24							
Settled	SEDOL : BKLJ8V2 /HWM PENSERRASECURITIES / 1.13 HOWMET AEROSPACE I COM USD1.00 PRICE: 66.24 BROKER COMMISSION: 1.13 BROKER: PENSERRASECURITIES								
20 Mar 24	HOWMET AEROSPACE INC COM	116.000	-7,829.40	0.00	0.00	7,829.40	0.00	0.00	0.00
22 Mar 24	USD1.00 WI	67.4798							
Settled	SEDOL : BKLJ8V2 /HWM LOOP CAPITAL MARKETS LLC / 1.74 HOWMET AEROSPACE I COM USD1.00 PRICE: 67.4798275 BROKER COMMISSION: 1.74 BROKER: LOOP CAPITAL MARKETS LLC								
15 Mar 24	HP INC COM	512.000	-15,577.60	0.00	0.00	15,577.60	0.00	0.00	0.00
19 Mar 24	SEDOL : BYX4D52 /HPQ	30.42							
Settled	PENSERRASECURITIES / 2.56 HP INC COM USD0.01 PRICE: 30.42 BROKER COMMISSION: 2.56 BROKER: PENSERRASECURITIES								
20 Mar 24	HP INC COM	266.000	-7,860.25	0.00	0.00	7,860.25	0.00	0.00	0.00
22 Mar 24	SEDOL : BYX4D52 /HPQ	29.5348							
Settled	LOOP CAPITAL MARKETS LLC / 3.99 HP INC COM USD0.01 PRICE: 29.534812 BROKER COMMISSION: 3.99 BROKER: LOOP CAPITAL MARKETS LLC								
20 Mar 24	HUBBELL INC COM	37.000	-15,054.94	0.00	0.00	15,054.94	0.00	0.00	0.00
22 Mar 24	SEDOL : BDFG6S3 /HUBB	406.8751							
Settled	LOOP CAPITAL MARKETS LLC / 0.56 HUBBELL INC COM USD0.001 PRICE: 406.8751351 BROKER COMMISSION: 0.56 BROKER: LOOP CAPITAL MARKETS LLC								

◆ Investment Transaction Detail

Trade Date	Security Description	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Realized gain/loss	Total
Settle Date	Asset ID / Ticker							Translation	
Trade Status	Broker/Commission	Price							
	Narrative								

Purchases

Equities

Common stock

United States - USD

15 Mar 24	HUBSPOT INC COM	76.000	-45,683.98	0.00	0.00	45,683.98	0.00	0.00	0.00
19 Mar 24	SEDOL : BR4T3B3 /HUBS	601.10							
Settled	PENSERRASECURITIES / 0.38 HUBSPOT INC COM USD0.001 PRICE: 601.1 BROKER COMMISSION: 0.38 BROKER: PENSERRASECURITIES								
20 Mar 24	HUBSPOT INC COM	14.000	-8,738.31	0.00	0.00	8,738.31	0.00	0.00	0.00
22 Mar 24	SEDOL : BR4T3B3 /HUBS	624.15							
Settled	LOOP CAPITAL MARKETS LLC / 0.21 HUBSPOT INC COM USD0.001 PRICE: 624.15 BROKER COMMISSION: 0.21 BROKER: LOOP CAPITAL MARKETS LLC								
16 Jan 24	HUMANA INC COM	94.000	-41,128.33	0.00	0.00	41,128.33	0.00	0.00	0.00
18 Jan 24	SEDOL : 2445063 /HUM	437.5204							
Settled	PERSHING LLC / 1.41 HUMANA INC COM USD0.166 PRICE: 437.5204255 BROKER COMMISSION: 1.41 BROKER: PERSHING LLC								
20 Mar 24	HUNT J B TRANS SVCS INC COM	56.000	-10,810.53	0.00	0.00	10,810.53	0.00	0.00	0.00
22 Mar 24	SEDOL : 2445416 /JBHT	193.0302							
Settled	LOOP CAPITAL MARKETS LLC / 0.84 HUNT(JB)TRANSPORT COM USD0.01 PRICE: 193.0301785 BROKER COMMISSION: 0.84 BROKER: LOOP CAPITAL MARKETS LLC								
20 Mar 24	HUNTINGTON BANCSHARES INC	968.000	-12,703.74	0.00	0.00	12,703.74	0.00	0.00	0.00
22 Mar 24	COM	13.1087							
Settled	SEDOL : 2445966 /HBAN LOOP CAPITAL MARKETS LLC / 14.52 HUNTINGTON BANCSSH COM USD0.01 PRICE: 13.1086983 BROKER COMMISSION: 14.52 BROKER: LOOP CAPITAL MARKETS LLC								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Equities

Common stock

United States - USD

20 Mar 24	HUNTINGTON INGALLS INDS INC	27.000	-7,922.66	0.00	0.00	7,922.66	0.00	0.00	0.00
22 Mar 24	COM	293.4165							
Settled	SEDOL : B40SSC9 /HII LOOP CAPITAL MARKETS LLC / 0.41 HUNTINGTON INGALLS COM USD0.01 PRICE: 293.4166666 BROKER COMMISSION: 0.41 BROKER: LOOP CAPITAL MARKETS LLC								
20 Mar 24	IDACORP INC COM	94.000	-8,492.20	0.00	0.00	8,492.20	0.00	0.00	0.00
22 Mar 24	SEDOL : 2296937 /IDA	90.3276							
Settled	LOOP CAPITAL MARKETS LLC / 1.41 IDACORP INC COM NPV PRICE: 90.3275531 BROKER COMMISSION: 1.41 BROKER: LOOP CAPITAL MARKETS LLC								
20 Mar 24	IDEX CORP COM	51.000	-12,297.88	0.00	0.00	12,297.88	0.00	0.00	0.00
22 Mar 24	SEDOL : 2456612 /IEX	241.1199							
Settled	LOOP CAPITAL MARKETS LLC / 0.77 IDEX CORP COM USD0.01 PRICE: 241.1198039 BROKER COMMISSION: 0.77 BROKER: LOOP CAPITAL MARKETS LLC								
15 Mar 24	IDEXX LABS INC COM	30.000	-15,893.25	0.00	0.00	15,893.25	0.00	0.00	0.00
19 Mar 24	SEDOL : 2459202 /IDXX	529.77							
Settled	PENSERRASECURITIES / 0.15 IDEXX LABORATORIES COM USD0.10 PRICE: 529.77 BROKER COMMISSION: 0.15 BROKER: PENSERRASECURITIES								
20 Mar 24	IDEXX LABS INC COM	26.000	-13,789.44	0.00	0.00	13,789.44	0.00	0.00	0.00
22 Mar 24	SEDOL : 2459202 /IDXX	530.3481							
Settled	LOOP CAPITAL MARKETS LLC / 0.39 IDEXX LABORATORIES COM USD0.10 PRICE: 530.3480769 BROKER COMMISSION: 0.39 BROKER: LOOP CAPITAL MARKETS LLC								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Equities

Common stock

United States - USD

15 Mar 24	ILLUMINA INC COM	94.000	-12,007.09	0.00	0.00	12,007.09	0.00	0.00	0.00
19 Mar 24	SEDOL : 2613990 /ILMN	127.73							
Settled	PENSERRASECURITIES / 0.47 ILLUMINA INC COM USD0.01 PRICE: 127.73 BROKER COMMISSION: 0.47 BROKER: PENSERRASECURITIES								
28 Mar 24	INARI MED INC COM	7,363.000	-353,313.56	0.00	0.00	353,313.56	0.00	0.00	0.00
02 Apr 24	SEDOL : BLDRF10 /NARI	47.98							
Pending	PENSERRASECURITIES / 36.82 INARI MEDICAL INC COM USD0.001 PRICE: 47.98 BROKER COMMISSION: 36.82 BROKER: PENSERRASECURITIES								
15 Mar 24	INGERSOLL RAND INC COM	148.000	-13,390.30	0.00	0.00	13,390.30	0.00	0.00	0.00
19 Mar 24	SEDOL : BL5GZ82 /IR	90.47							
Settled	PENSERRASECURITIES / 0.74 INGERSOLL RAND INC COM USD1.00 PRICE: 90.47 BROKER COMMISSION: 0.74 BROKER: PENSERRASECURITIES								
20 Mar 24	INGERSOLL RAND INC COM	125.000	-11,619.24	0.00	0.00	11,619.24	0.00	0.00	0.00
22 Mar 24	SEDOL : BL5GZ82 /IR	92.9389							
Settled	LOOP CAPITAL MARKETS LLC / 1.88 INGERSOLL RAND INC COM USD1.00 PRICE: 92.93888 BROKER COMMISSION: 1.88 BROKER: LOOP CAPITAL MARKETS LLC								
20 Mar 24	INGREDION INC COM	67.000	-7,765.33	0.00	0.00	7,765.33	0.00	0.00	0.00
22 Mar 24	SEDOL : B7K24P7 /INGR	115.8854							
Settled	LOOP CAPITAL MARKETS LLC / 1.01 INGREDION INC COM USD0.01 PRICE: 115.8853731 BROKER COMMISSION: 1.01 BROKER: LOOP CAPITAL MARKETS LLC								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
<i>Purchases</i>									
Equities									
Common stock									
United States - USD									
17 Jan 24	INNOVATIVE INDL PPTYS INC	160.000	-14,690.00	0.00	0.00	14,690.00	0.00	0.00	0.00
19 Jan 24	SEDOL : BD0NN55 /IIPR	91.81							
Settled	CABRERA CAPITAL MARKETS LLC / 0.40 INNOVATIVE INDL PP COM USD0.001 PRICE: 91.81 BROKER COMMISSION: 0.40 BROKER: CABRERA CAPITAL MARKETS LLC								
22 Jan 24	INSIGHT ENTERPRISES INC COM	18.000	-3,450.15	0.00	0.00	3,450.15	0.00	0.00	0.00
24 Jan 24	SEDOL : 2475060 /NSIT	191.66							
Settled	PENSERRASECURITIES / 0.27 INSIGHT ENTERPRISE COM USD0.01 PRICE: 191.66 BROKER COMMISSION: 0.27 BROKER: PENSERRASECURITIES								
15 Mar 24	INSPIRE MED SYS INC COM	71.000	-13,686.32	0.00	0.00	13,686.32	0.00	0.00	0.00
19 Mar 24	SEDOL : BDT5KT5 /INSP	192.76							
Settled	PENSERRASECURITIES / 0.36 INSPIRE MEDICAL SY COM USD0.001 PRICE: 192.76 BROKER COMMISSION: 0.36 BROKER: PENSERRASECURITIES								
22 Jan 24	INSTALLED BLDG PRODS INC COM	16.000	-3,172.72	0.00	0.00	3,172.72	0.00	0.00	0.00
24 Jan 24	SEDOL : BJSP4C9 /IBP	198.28							
Settled	PENSERRASECURITIES / 0.24 INSTALLED BUILDING COM USD0.01 PRICE: 198.28 BROKER COMMISSION: 0.24 BROKER: PENSERRASECURITIES								
20 Mar 24	INSULET CORP COM STK	46.000	-7,592.81	0.00	0.00	7,592.81	0.00	0.00	0.00
22 Mar 24	SEDOL : B1XGNW4 /PODD	165.0461							
Settled	LOOP CAPITAL MARKETS LLC / 0.69 INSULET CORP COM STK USD0.001 PRICE: 165.0460869 BROKER COMMISSION: 0.69 BROKER: LOOP CAPITAL MARKETS LLC								
22 Jan 24	INTEGER HLDGS CORP COM	23.000	-2,385.68	0.00	0.00	2,385.68	0.00	0.00	0.00
24 Jan 24	SEDOL : BD06LM7 /ITGR	103.71							
Settled	PENSERRASECURITIES / 0.35								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Equities

Common stock

United States - USD

INTEGER HOLDINGS C COM NPV PRICE: 103.71
 BROKER COMMISSION: 0.35 BROKER:
 PENSERRASECURITIES

15 Mar 24	INTEL CORP COM	1,539.000	-65,630.66	0.00	0.00	65,630.66	0.00	0.00	0.00
19 Mar 24	SEDOL : 2463247 /INTC	42.64							
Settled	PENSERRASECURITIES / 7.70 INTEL CORP COM USD0.001 PRICE: 42.64 BROKER COMMISSION: 7.70 BROKER: PENSERRASECURITIES								
15 Mar 24	INTERNATIONAL BUSINESS MACHS	331.000	-63,245.83	0.00	0.00	63,245.83	0.00	0.00	0.00
19 Mar 24	CORP COM	191.07							
Settled	SEDOL : 2005973 /IBM PENSERRASECURITIES / 1.66 INTL BUSINESS MCHN COM USD0.20 PRICE: 191.07 BROKER COMMISSION: 1.66 BROKER: PENSERRASECURITIES								
20 Mar 24	INTERPUBLIC GROUP COMPANIES	260.000	-8,444.18	0.00	0.00	8,444.18	0.00	0.00	0.00
22 Mar 24	INC COM	32.4626							
Settled	SEDOL : 2466321 /IPG LOOP CAPITAL MARKETS LLC / 3.90 INTERPUBLIC GROUP COM USD0.10 PRICE: 32.4626153 BROKER COMMISSION: 3.90 BROKER: LOOP CAPITAL MARKETS LLC								
15 Mar 24	INTL FLAVORS & FRAGRANCES INC	151.000	-12,511.11	0.00	0.00	12,511.11	0.00	0.00	0.00
19 Mar 24	COM	82.85							
Settled	SEDOL : 2464165 /IFF PENSERRASECURITIES / 0.76 INTL FLAVORS&FRAG COM USD0.125 PRICE: 82.85 BROKER COMMISSION: 0.76 BROKER: PENSERRASECURITIES								
20 Mar 24	INTL PAPER CO COM	233.000	-9,101.68	0.00	0.00	9,101.68	0.00	0.00	0.00
22 Mar 24	SEDOL : 2465254 /IP	39.048							
Settled	LOOP CAPITAL MARKETS LLC / 3.50								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Asset ID / Ticker</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>			<u>Realized gain/loss</u>			
<u>Settle Date</u>	<u>Broker/Commission</u>	<u>Narrative</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>

Purchases

Equities

Common stock

United States - USD

INTL PAPER CO COM USD1.00 PRICE: 39.0479828
 BROKER COMMISSION: 3.50 BROKER: LOOP
 CAPITAL MARKETS LLC

15 Mar 24	INTUIT COM		100.000	-62,552.50	0.00	0.00	62,552.50	0.00	0.00	0.00
19 Mar 24	SEDOL : 2459020 /INTU		625.52							
Settled	PENSERRASECURITIES / 0.50									
	INTUIT INC COM USD0.01 PRICE: 625.52 BROKER									
	COMMISSION: 0.50 BROKER:									
	PENSERRASECURITIES									
16 Jan 24	INTUITIVE SURGICAL INC COM NEW		154.000	-55,582.57	0.00	0.00	55,582.57	0.00	0.00	0.00
18 Jan 24	STK		360.9108							
Settled	SEDOL : 2871301 /ISRG									
	PERSHING LLC / 2.31									
	INTUITIVE SURGICAL COM USD0.001 PRICE:									
	360.9107792 BROKER COMMISSION: 2.31 BROKER:									
	PERSHING LLC									
17 Jan 24	INVITATION HOMES INC COM		376.000	-12,450.30	0.00	0.00	12,450.30	0.00	0.00	0.00
19 Jan 24	SEDOL : BD81GW9 /INVH		33.11							
Settled	CABRERA CAPITAL MARKETS LLC /									
	0.94									
	INVITATION HOMES I COM USD0.01 PRICE: 33.11									
	BROKER COMMISSION: 0.94 BROKER: CABRERA									
	CAPITAL MARKETS LLC									
15 Mar 24	INVITATION HOMES INC COM		362.000	-12,657.33	0.00	0.00	12,657.33	0.00	0.00	0.00
19 Mar 24	SEDOL : BD81GW9 /INVH		34.96							
Settled	PENSERRASECURITIES / 1.81									
	INVITATION HOMES I COM USD0.01 PRICE: 34.96									
	BROKER COMMISSION: 1.81 BROKER:									
	PENSERRASECURITIES									
15 Mar 24	IONIS PHARMACEUTICALS INC COM		221.000	-9,404.66	0.00	0.00	9,404.66	0.00	0.00	0.00
19 Mar 24	SEDOL : BDJ0LS6 /IONS		42.55							
Settled	PENSERRASECURITIES / 1.11									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
Purchases									
Equities									
Common stock									
United States - USD									
IONIS PHARMACEUTIC COM USD0.001 PRICE: 42.55 BROKER COMMISSION: 1.11 BROKER: PENSERRASECURITIES									
17 Jan 24	IRON MTN INC NEW COM	400.000	-26,136.00	0.00	0.00	26,136.00	0.00	0.00	0.00
18 Jan 24	SEDOL : BVFTF03 /IRM	65.339996							
Settled	STATE STREET BANK AND TRUST CO. IRON MTN INC NEW COM NPV PRICE: 65.34 NET BROKER: STATE STREET BANK AND TRUST CO.								
15 Mar 24	IRON MTN INC NEW COM	171.000	-13,443.17	0.00	0.00	13,443.17	0.00	0.00	0.00
19 Mar 24	SEDOL : BVFTF03 /IRM	78.61							
Settled	PENSERRASECURITIES / 0.86 IRON MTN INC NEW COM NPV PRICE: 78.61 BROKER COMMISSION: 0.86 BROKER: PENSERRASECURITIES								
26 Mar 24	IRON MTN INC NEW COM	300.000	-23,385.00	0.00	0.00	23,385.00	0.00	0.00	0.00
28 Mar 24	SEDOL : BVFTF03 /IRM	77.949997							
Settled	STATE STREET BANK AND TRUST CO. IRON MTN INC NEW COM NPV PRICE: 77.95 NET BROKER: STATE STREET BANK AND TRUST CO.								
22 Jan 24	IRONWOOD PHARMACEUTICALS	192.000	-2,525.76	0.00	0.00	2,525.76	0.00	0.00	0.00
24 Jan 24	INC COM CLA	13.14							
Settled	SEDOL : B3MZ6K5 /IRWD PENSERRASECURITIES / 2.88 IRONWOOD PHARMACEU COM CLA USD0.001 PRICE: 13.14 BROKER COMMISSION: 2.88 BROKER: PENSERRASECURITIES								
22 Jan 24	ITRON INC COM STK NPV	31.000	-2,383.13	0.00	0.00	2,383.13	0.00	0.00	0.00
24 Jan 24	SEDOL : 2471949 /ITRI	76.86							
Settled	PENSERRASECURITIES / 0.47 ITRON INC COM NPV PRICE: 76.86 BROKER COMMISSION: 0.47 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Equities

Common stock

United States - USD

20 Mar 24	JACK HENRY & ASSOC INC COM	49.000	-8,400.98	0.00	0.00	8,400.98	0.00	0.00	0.00
22 Mar 24	SEDOL : 2469193 /JKHY	171.4335							
Settled	LOOP CAPITAL MARKETS LLC / 0.74 JACK HENRY & ASSOC INC COM USD0.01 PRICE: 171.4334693 BROKER COMMISSION: 0.74 BROKER: LOOP CAPITAL MARKETS LLC								
22 Jan 24	JACKSON FINANCIAL INC CL A COM	48.000	-2,417.52	0.00	0.00	2,417.52	0.00	0.00	0.00
24 Jan 24	SEDOL : BMFX6P4 /JXN	50.35							
Settled	PENSERRASECURITIES / 0.72 JACKSON FINANCIAL COM USD0.01 CL A PRICE: 50.35 BROKER COMMISSION: 0.72 BROKER: PENSERRASECURITIES								
20 Mar 24	JACOBS SOLUTIONS INC COM	85.000	-12,853.79	0.00	0.00	12,853.79	0.00	0.00	0.00
22 Mar 24	SEDOL : BNGC0D3 /J	151.206							
Settled	LOOP CAPITAL MARKETS LLC / 1.28 JACOBS SOLUTIONS INC COM PRICE: 151.206 BROKER COMMISSION: 1.28 BROKER: LOOP CAPITAL MARKETS LLC								
22 Jan 24	JOHN BEAN TECHNOLOGIES CORP	21.000	-2,094.65	0.00	0.00	2,094.65	0.00	0.00	0.00
24 Jan 24	COM STK	99.73							
Settled	SEDOL : B3BRJZ8 /JBT PENSERRASECURITIES / 0.32 JOHN BEAN TECH COR COM USD0.01 PRICE: 99.73 BROKER COMMISSION: 0.32 BROKER: PENSERRASECURITIES								
16 Jan 24	JOHNSON & JOHNSON COM USD1	343.000	-55,278.61	0.00	0.00	55,278.61	0.00	0.00	0.00
18 Jan 24	SEDOL : 2475833 /JNJ	161.1471							
Settled	PERSHING LLC / 5.15 JOHNSON & JOHNSON COM USD1 PRICE: 161.1471137 BROKER COMMISSION: 5.15 BROKER: PERSHING LLC								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Purchases

Equities

Common stock

United States - USD

15 Mar 24	JOHNSON & JOHNSON COM USD1	536.000	-84,787.16	0.00	0.00	84,787.16	0.00	0.00	0.00
19 Mar 24	SEDOL : 2475833 /JNJ	158.18							
Settled	PENSERRASECURITIES / 2.68 JOHNSON & JOHNSON COM USD1 PRICE: 158.18 BROKER COMMISSION: 2.68 BROKER: PENSERRASECURITIES								
16 Jan 24	JPMORGAN CHASE & CO COM	410.000	-68,302.93	0.00	0.00	68,302.93	0.00	0.00	0.00
18 Jan 24	SEDOL : 2190385 /JPM	166.5775							
Settled	PERSHING LLC / 6.15 JPMORGAN CHASE &CO COM USD1.00 PRICE: 166.5775121 BROKER COMMISSION: 6.15 BROKER: PERSHING LLC								
15 Mar 24	JPMORGAN CHASE & CO COM	642.000	-122,175.81	0.00	0.00	122,175.81	0.00	0.00	0.00
19 Mar 24	SEDOL : 2190385 /JPM	190.30							
Settled	PENSERRASECURITIES / 3.21 JPMORGAN CHASE &CO COM USD1.00 PRICE: 190.3 BROKER COMMISSION: 3.21 BROKER: PENSERRASECURITIES								
20 Mar 24	JUNIPER NETWORKS INC COM	215.000	-7,902.33	0.00	0.00	7,902.33	0.00	0.00	0.00
22 Mar 24	SEDOL : 2431846 /JNPR	36.74							
Settled	LOOP CAPITAL MARKETS LLC / 3.23 JUNIPER NETWORKS COM USD0.00001 PRICE: 36.74 BROKER COMMISSION: 3.23 BROKER: LOOP CAPITAL MARKETS LLC								
20 Mar 24	KBR INC COM	151.000	-9,129.98	0.00	0.00	9,129.98	0.00	0.00	0.00
22 Mar 24	SEDOL : B1HHB18 /KBR	60.4484							
Settled	LOOP CAPITAL MARKETS LLC / 2.27 KBR INC COM USD0.001 PRICE: 60.4484105 BROKER COMMISSION: 2.27 BROKER: LOOP CAPITAL MARKETS LLC								
20 Mar 24	KELLANOVA COM USD0.25	175.000	-9,679.80	0.00	0.00	9,679.80	0.00	0.00	0.00
22 Mar 24	SEDOL : 2486813 /K	55.2981							
Settled	LOOP CAPITAL MARKETS LLC / 2.63								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Broker/Commission</u>								
	<u>Narrative</u>								

Purchases

Equities

Common stock

United States - USD

	KELLANOVA COM USD0.25 PRICE: 55.2981142 BROKER COMMISSION: 2.63 BROKER: LOOP CAPITAL MARKETS LLC								
22 Jan 24	KENNEDY-WILSON HLDGS INC COM	179.000	-2,057.61	0.00	0.00	2,057.61	0.00	0.00	0.00
24 Jan 24	SEDOL : B298495 /KW	11.48							
Settled	PENSERRASECURITIES / 2.69 KENNEDY-WILSON HOL COM STK USD0.0001 PRICE: 11.48 BROKER COMMISSION: 2.69 BROKER: PENSERRASECURITIES								
20 Mar 24	KEYCORP NEW COM	627.000	-9,182.86	0.00	0.00	9,182.86	0.00	0.00	0.00
22 Mar 24	SEDOL : 2490911 /KEY	14.6307							
Settled	LOOP CAPITAL MARKETS LLC / 9.41 KEYCORP COM USD1.00 PRICE: 14.6307017 BROKER COMMISSION: 9.41 BROKER: LOOP CAPITAL MARKETS LLC								
26 Mar 24	KILROY RLTY CORP COM	400.000	-14,280.00	0.00	0.00	14,280.00	0.00	0.00	0.00
28 Mar 24	SEDOL : 2495529 /KRC	35.700001							
Settled	STATE STREET BANK AND TRUST CO. KILROY REALTY CORP COM STK USD0.01 PRICE: 35.7 NET BROKER: STATE STREET BANK AND TRUST CO.								
16 Jan 24	KIMBERLY-CLARK CORP COM	360.000	-44,199.00	0.00	0.00	44,199.00	0.00	0.00	0.00
18 Jan 24	SEDOL : 2491839 /KMB	122.76							
Settled	PERSHING LLC / 5.40 KIMBERLY-CLARK CP COM USD1.25 PRICE: 122.76 BROKER COMMISSION: 5.40 BROKER: PERSHING LLC								
17 Jan 24	KIMCO REALTY CORPORATION	645.000	-12,888.71	0.00	0.00	12,888.71	0.00	0.00	0.00
19 Jan 24	SEDOL : 2491594 /KIM	19.98							
Settled	CABRERA CAPITAL MARKETS LLC / 1.61								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Equities

Common stock

United States - USD

KIMCO REALTY CORPORATION PRICE: 19.98
 BROKER COMMISSION: 1.61 BROKER: CABRERA
 CAPITAL MARKETS LLC

15 Mar 24	KIMCO REALTY CORPORATION	3,828.000	-72,291.78	0.00	0.00	72,291.78	0.00	0.00	0.00
19 Mar 24	SEDOL : 2491594 /KIM	18.88							
Settled	PENSERRASECURITIES / 19.14 KIMCO REALTY CORPORATION PRICE: 18.88 BROKER COMMISSION: 19.14 BROKER: PENSERRASECURITIES								
15 Mar 24	KINDER MORGAN INC DEL COM	2,526.000	-44,470.23	0.00	0.00	44,470.23	0.00	0.00	0.00
19 Mar 24	SEDOL : B3NQ4P8 /KMI	17.60							
Settled	PENSERRASECURITIES / 12.63 KINDER MORGAN INC DEL COM PRICE: 17.6 BROKER COMMISSION: 12.63 BROKER: PENSERRASECURITIES								
15 Mar 24	KKR & CO INC CL A CL A	243.000	-23,499.32	0.00	0.00	23,499.32	0.00	0.00	0.00
19 Mar 24	SEDOL : BG1FRR1 /KKR	96.70							
Settled	PENSERRASECURITIES / 1.22 KKR & CO INC COM USD0.01 PRICE: 96.7 BROKER COMMISSION: 1.22 BROKER: PENSERRASECURITIES								
20 Mar 24	KKR & CO INC CL A CL A	204.000	-19,816.05	0.00	0.00	19,816.05	0.00	0.00	0.00
22 Mar 24	SEDOL : BG1FRR1 /KKR	97.1225							
Settled	LOOP CAPITAL MARKETS LLC / 3.06 KKR & CO INC COM USD0.01 PRICE: 97.1225 BROKER COMMISSION: 3.06 BROKER: LOOP CAPITAL MARKETS LLC								
15 Mar 24	KROGER CO COM	239.000	-13,399.54	0.00	0.00	13,399.54	0.00	0.00	0.00
19 Mar 24	SEDOL : 2497406 /KR	56.06							
Settled	PENSERRASECURITIES / 1.20 KROGER CO COM USD1.00 PRICE: 56.06 BROKER COMMISSION: 1.20 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
Purchases									
Equities									
Common stock									
United States - USD									
20 Mar 24	KROGER CO COM	201.000	-11,401.15	0.00	0.00	11,401.15	0.00	0.00	0.00
22 Mar 24	SEDOL : 2497406 /KR	56.7071							
Settled	LOOP CAPITAL MARKETS LLC / 3.02 KROGER CO COM USD1.00 PRICE: 56.7071144 BROKER COMMISSION: 3.02 BROKER: LOOP CAPITAL MARKETS LLC								
22 Jan 24	KULICKE & SOFFA INDS INC COM	38.000	-2,108.81	0.00	0.00	2,108.81	0.00	0.00	0.00
24 Jan 24	SEDOL : 2498001 /KLIC	55.48							
Settled	PENSERRASECURITIES / 0.57 KULICKE&SOFFA INDS COM NPV PRICE: 55.48 BROKER COMMISSION: 0.57 BROKER: PENSERRASECURITIES								
16 Jan 24	L3HARRIS TECHNOLOGIES INC	202.000	-41,464.58	0.00	0.00	41,464.58	0.00	0.00	0.00
18 Jan 24	COM	205.2552							
Settled	SEDOL : BK9DTN5 /LHX PERSHING LLC / 3.03 L3 HARRIS TECHNOLO COM USD1.00 PRICE: 205.255198 BROKER COMMISSION: 3.03 BROKER: PERSHING LLC								
20 Mar 24	LAMB WESTON HLDGS INC COM	98.000	-10,045.89	0.00	0.00	10,045.89	0.00	0.00	0.00
22 Mar 24	USD5	102.4941							
Settled	SEDOL : BDQZFJ3 /LW LOOP CAPITAL MARKETS LLC / 1.47 LAMB WESTON HLDGS COM USD1.00 PRICE: 102.4940816 BROKER COMMISSION: 1.47 BROKER: LOOP CAPITAL MARKETS LLC								
15 Mar 24	LANDSTAR SYS INC COM	55.000	-10,099.93	0.00	0.00	10,099.93	0.00	0.00	0.00
19 Mar 24	SEDOL : 2503994 /LSTR	183.63							
Settled	PENSERRASECURITIES / 0.28 LANDSTAR SYSTEM IN COM USD0.01 PRICE: 183.63 BROKER COMMISSION: 0.28 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Equities

Common stock

United States - USD

15 Mar 24	LATTICE SEMICONDUCTOR CORP	163.000	-12,331.77	0.00	0.00	12,331.77	0.00	0.00	0.00
19 Mar 24	COM	75.65							
Settled	SEDOL : 2506658 /LSCC PENSERRASECURITIES / 0.82 LATTICE SEMICONDUCT COM USD0.01 PRICE: 75.65 BROKER COMMISSION: 0.82 BROKER: PENSERRASECURITIES								
20 Mar 24	LAZARD INC COM USD0.01	203.000	-7,980.26	0.00	0.00	7,980.26	0.00	0.00	0.00
22 Mar 24	SEDOL : BRT46K3 /LAZ	39.2966							
Settled	LOOP CAPITAL MARKETS LLC / 3.05 LAZARD INC COM USD0.01 PRICE: 39.2966009 BROKER COMMISSION: 3.05 BROKER: LOOP CAPITAL MARKETS LLC								
20 Mar 24	LEAR CORP COM NEW COM NEW	56.000	-7,995.00	0.00	0.00	7,995.00	0.00	0.00	0.00
22 Mar 24	SEDOL : B570P91 /LEA	142.7529							
Settled	LOOP CAPITAL MARKETS LLC / 0.84 LEAR CORP COM USD0.01 PRICE: 142.7528571 BROKER COMMISSION: 0.84 BROKER: LOOP CAPITAL MARKETS LLC								
20 Mar 24	LEIDOS HLDGS INC COM	92.000	-11,774.26	0.00	0.00	11,774.26	0.00	0.00	0.00
22 Mar 24	SEDOL : BDV82B8 /LDOS	127.9661							
Settled	LOOP CAPITAL MARKETS LLC / 1.38 LEIDOS HLDGS INC COM USD0.0001 PRICE: 127.9660869 BROKER COMMISSION: 1.38 BROKER: LOOP CAPITAL MARKETS LLC								
20 Mar 24	LENNAR CORP CL A CL A	74.000	-11,958.07	0.00	0.00	11,958.07	0.00	0.00	0.00
22 Mar 24	SEDOL : 2511920 /LEN	161.5805							
Settled	LOOP CAPITAL MARKETS LLC / 1.11 LENNAR CORP COM USD0.10 CLASS A PRICE: 161.5805405 BROKER COMMISSION: 1.11 BROKER: LOOP CAPITAL MARKETS LLC								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Equities

Common stock

United States - USD

20 Mar 24	LENNOX INTL INC COM	21.000	-10,201.43	0.00	0.00	10,201.43	0.00	0.00	0.00
22 Mar 24	SEDOL : 2442053 /LII	485.7671							
Settled	LOOP CAPITAL MARKETS LLC / 0.32 LENNOX INTL INC COM USD0.01 PRICE: 485.7671428 BROKER COMMISSION: 0.32 BROKER: LOOP CAPITAL MARKETS LLC								
15 Mar 24	LIBERTY BROADBAND CORP COM	139.000	-7,975.13	0.00	0.00	7,975.13	0.00	0.00	0.00
19 Mar 24	SER C COM SERC	57.37							
Settled	SEDOL : BRTLCO6 /LBRDK PENSERRASECURITIES / 0.70 LIBERTY BROADBAND COM USD0.01 CLASS C PRICE: 57.37 BROKER COMMISSION: 0.70 BROKER: PENSERRASECURITIES								
20 Mar 24	LIBERTY MEDIA CORP DEL COM	130.000	-8,895.61	0.00	0.00	8,895.61	0.00	0.00	0.00
22 Mar 24	LIBERTY FORMULA ONE SER C	68.4128							
Settled	SEDOL : BPLYVN5 /FWONK LOOP CAPITAL MARKETS LLC / 1.95 LIBERTY MEDIA CORP COM USD0.01 FORMULA ONE C PRICE: 68.4127692 BROKER COMMISSION: 1.95 BROKER: LOOP CAPITAL MARKETS LLC								
20 Mar 24	LINCOLN ELEC HLDGS INC COM	38.000	-9,649.01	0.00	0.00	9,649.01	0.00	0.00	0.00
22 Mar 24	SEDOL : 2516851 /LECO	253.9063							
Settled	LOOP CAPITAL MARKETS LLC / 0.57 LINCOLN ELEC HLDGS COM NPV PRICE: 253.9063157 BROKER COMMISSION: 0.57 BROKER: LOOP CAPITAL MARKETS LLC								
22 Jan 24	LINCOLN NATL CORP COM	114.000	-3,200.55	0.00	0.00	3,200.55	0.00	0.00	0.00
24 Jan 24	SEDOL : 2516378 /LNC	28.06							
Settled	PENSERRASECURITIES / 1.71 LINCOLN NATL CORP COM NPV PRICE: 28.06 BROKER COMMISSION: 1.71 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Equities

Common stock

United States - USD

20 Mar 24	LINCOLN NATL CORP COM	314.000	-8,746.38	0.00	0.00	8,746.38	0.00	0.00	0.00
22 Mar 24	SEDOL : 2516378 /LNC	27.8397							
Settled	LOOP CAPITAL MARKETS LLC / 4.71 LINCOLN NATL CORP COM NPV PRICE: 27.8397133 BROKER COMMISSION: 4.71 BROKER: LOOP CAPITAL MARKETS LLC								
15 Mar 24	LINDE PLC	177.000	-82,877.60	0.00	0.00	82,877.60	0.00	0.00	0.00
19 Mar 24	SEDOL : BNZHB81 /LIN	468.23							
Settled	PENSERRASECURITIES / 0.89 LINDE PLC COM EURO.001 PRICE: 468.23 BROKER COMMISSION: 0.89 BROKER: PENSERRASECURITIES								
15 Mar 24	LITHIA MTRS INC COM CLA	42.000	-11,842.53	0.00	0.00	11,842.53	0.00	0.00	0.00
19 Mar 24	SEDOL : 2515030 /LAD	281.96							
Settled	PENSERRASECURITIES / 0.21 LITHIA MOTORS INC COM NPV PRICE: 281.96 BROKER COMMISSION: 0.21 BROKER: PENSERRASECURITIES								
15 Mar 24	LITTELFUSE INC COM	38.000	-8,804.79	0.00	0.00	8,804.79	0.00	0.00	0.00
19 Mar 24	SEDOL : 2531832 /LFUS	231.70							
Settled	PENSERRASECURITIES / 0.19 LITTELFUSE INC COM USD0.01 PRICE: 231.7 BROKER COMMISSION: 0.19 BROKER: PENSERRASECURITIES								
20 Mar 24	LIVE NATION ENTERTAINMENT INC	105.000	-10,952.66	0.00	0.00	10,952.66	0.00	0.00	0.00
22 Mar 24	SEDOL : B0T7YX2 /LYV	104.296							
Settled	LOOP CAPITAL MARKETS LLC / 1.58 LIVE NATION ENTERTAINMENT INC PRICE: 104.296 BROKER COMMISSION: 1.58 BROKER: LOOP CAPITAL MARKETS LLC								
20 Mar 24	LKQ CORP COM LKQ CORP	179.000	-9,333.30	0.00	0.00	9,333.30	0.00	0.00	0.00
22 Mar 24	SEDOL : 2971029 /LKQ	52.1263							
Settled	LOOP CAPITAL MARKETS LLC / 2.69								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Equities

Common stock

United States - USD

LKQ CORP COM USD0.01 PRICE: 52.1263128
 BROKER COMMISSION: 2.69 BROKER: LOOP
 CAPITAL MARKETS LLC

20 Mar 24	LOUISIANA-PACIFIC CORP COM	119.000	-9,487.46	0.00	0.00	9,487.46	0.00	0.00	0.00
22 Mar 24	SEDOL : 2535243 /LPX	79.7115							
Settled	LOOP CAPITAL MARKETS LLC / 1.79 LOUISIANA PACIFIC COM USD1 PRICE: 79.7115126 BROKER COMMISSION: 1.79 BROKER: LOOP CAPITAL MARKETS LLC								
22 Jan 24	LXP INDUSTRIAL TRUST COM	297.000	-2,817.05	0.00	0.00	2,817.05	0.00	0.00	0.00
24 Jan 24	USD0.0001	9.47							
Settled	SEDOL : 2139151 /LXP PENSERRASECURITIES / 4.46 LXP INDUSTRIAL TRUST COM USD0.0001 PRICE: 9.47 BROKER COMMISSION: 4.46 BROKER: PENSERRASECURITIES								
30 Jan 24	LXP INDUSTRIAL TRUST COM	1,100.000	-10,263.00	0.00	0.00	10,263.00	0.00	0.00	0.00
31 Jan 24	USD0.0001	9.33							
Settled	SEDOL : 2139151 /LXP STATE STREET BANK AND TRUST CO. LXP INDUSTRIAL TRUST COM USD0.0001 PRICE: 9.33 NET BROKER: STATE STREET BANK AND TRUST CO.								
15 Mar 24	LYFT INC CL A CL A	560.000	-9,651.60	0.00	0.00	9,651.60	0.00	0.00	0.00
19 Mar 24	SEDOL : BJT1RW7 /LYFT	17.23							
Settled	PENSERRASECURITIES / 2.80 LYFT INC COM USD0.00001 CLASS A PRICE: 17.23 BROKER COMMISSION: 2.80 BROKER: PENSERRASECURITIES								
15 Mar 24	LYONDELLBASELL IND N V COM	192.000	-19,183.68	0.00	0.00	19,183.68	0.00	0.00	0.00
19 Mar 24	USD0.01 CL 'A'	99.91							
Settled	SEDOL : B3SPXZ3 /LYB PENSERRASECURITIES / 0.96								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Equities

Common stock

United States - USD

LYONDELLBASELL IND COM USD0.01 CLASS 'A'
 PRICE: 99.91 BROKER COMMISSION: 0.96 BROKER:
 PENSERRASECURITIES

20 Mar 24	LYONDELLBASELL IND N V COM	79.000	-8,000.38	0.00	0.00	8,000.38	0.00	0.00	0.00
22 Mar 24	USD0.01 CL 'A'	101.2556							
Settled	SEDOL : B3SPXZ3 /LYB LOOP CAPITAL MARKETS LLC / 1.19 LYONDELLBASELL IND COM USD0.01 CLASS 'A' PRICE: 101.255696 BROKER COMMISSION: 1.19 BROKER: LOOP CAPITAL MARKETS LLC								
15 Mar 24	M & T BK CORP COM	98.000	-13,772.43	0.00	0.00	13,772.43	0.00	0.00	0.00
19 Mar 24	SEDOL : 2340168 /MTB	140.53							
Settled	PENSERRASECURITIES / 0.49 M & T BANK CORP COM USD5 PRICE: 140.53 BROKER COMMISSION: 0.49 BROKER: PENSERRASECURITIES								
22 Jan 24	M / I HOMES INC	18.000	-2,493.09	0.00	0.00	2,493.09	0.00	0.00	0.00
24 Jan 24	SEDOL : 2549385 /MHO	138.49							
Settled	PENSERRASECURITIES / 0.27 M/I HOME INC COM USD0.01 PRICE: 138.49 BROKER COMMISSION: 0.27 BROKER: PENSERRASECURITIES								
22 Jan 24	MACERICH CO REIT	245.000	-3,928.58	0.00	0.00	3,928.58	0.00	0.00	0.00
24 Jan 24	SEDOL : 2543967 /MAC	16.02							
Settled	PENSERRASECURITIES / 3.68 MACERICH CO REIT USD 0.01 PRICE: 16.02 BROKER COMMISSION: 3.68 BROKER: PENSERRASECURITIES								
15 Mar 24	MACYS INC COM STK	419.000	-8,880.71	0.00	0.00	8,880.71	0.00	0.00	0.00
19 Mar 24	SEDOL : 2345022 /M	21.19							
Settled	PENSERRASECURITIES / 2.10 MACY'S INC COM USD0.01 PRICE: 21.19 BROKER COMMISSION: 2.10 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Equities

Common stock

United States - USD

22 Jan 24	MADISON SQUARE GARDEN	12.000	-2,262.18	0.00	0.00	2,262.18	0.00	0.00	0.00
24 Jan 24	SPORTS CORP	188.50							
Settled	SEDOL : BYQCZ35 /MSGS PENSERRASECURITIES / 0.18 MADISON SQUARE GARDEN SPORTS CORP PRICE: 188.5 BROKER COMMISSION: 0.18 BROKER: PENSERRASECURITIES								
15 Mar 24	MAGNOLIA OIL & GAS CORP CL A	26,606.000	-634,952.19	0.00	0.00	634,952.19	0.00	0.00	0.00
19 Mar 24	CL A	23.86							
Settled	SEDOL : BF2GC59 /MGY PENSERRASECURITIES / 133.03 MAGNOLIA OIL & GAS COM USD0.0001 CLASS A PRICE: 23.86 BROKER COMMISSION: 133.03 BROKER: PENSERRASECURITIES								
20 Mar 24	MANHATTAN ASSOCS INC COM	42.000	-10,524.01	0.00	0.00	10,524.01	0.00	0.00	0.00
22 Mar 24	SEDOL : 2239471 /MANH	250.5567							
Settled	LOOP CAPITAL MARKETS LLC / 0.63 MANHATTAN ASSOCIAT COM USD0.01 PRICE: 250.5566666 BROKER COMMISSION: 0.63 BROKER: LOOP CAPITAL MARKETS LLC								
15 Mar 24	MARKEL GROUP INC	8.000	-12,184.36	0.00	0.00	12,184.36	0.00	0.00	0.00
19 Mar 24	SEDOL : 2566436 /MKL	1,523.04							
Settled	PENSERRASECURITIES / 0.04 MARKEL GROUP INC PRICE: 1523.04 BROKER COMMISSION: 0.04 BROKER: PENSERRASECURITIES								
15 Mar 24	MARSH & MCLENNAN CO'S INC	180.000	-37,142.10	0.00	0.00	37,142.10	0.00	0.00	0.00
19 Mar 24	COM	206.34							
Settled	SEDOL : 2567741 /MMC PENSERRASECURITIES / 0.90 MARSH & MCLENNAN COM USD1.00 PRICE: 206.34 BROKER COMMISSION: 0.90 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
<i>Purchases</i>									
Equities									
Common stock									
United States - USD									
15 Mar 24	MARTIN MARIETTA MATLS INC COM	22.000	-13,118.05	0.00	0.00	13,118.05	0.00	0.00	0.00
19 Mar 24	SEDOL : 2572079 /MLM	596.27							
Settled	PENSERRASECURITIES / 0.11 MARTIN MAR MATERIA COM USD0.01 PRICE: 596.27 BROKER COMMISSION: 0.11 BROKER: PENSERRASECURITIES								
20 Mar 24	MARTIN MARIETTA MATLS INC COM	19.000	-11,451.51	0.00	0.00	11,451.51	0.00	0.00	0.00
22 Mar 24	SEDOL : 2572079 /MLM	602.6958							
Settled	LOOP CAPITAL MARKETS LLC / 0.29 MARTIN MAR MATERIA COM USD0.01 PRICE: 602.6957894 BROKER COMMISSION: 0.29 BROKER: LOOP CAPITAL MARKETS LLC								
15 Mar 24	MARVELL TECHNOLOGY INC COM	313.000	-20,931.88	0.00	0.00	20,931.88	0.00	0.00	0.00
19 Mar 24	SEDOL : BNKJSM5 /MRVL	66.87							
Settled	PENSERRASECURITIES / 1.57 MARVELL TECH INC COM PRICE: 66.87 BROKER COMMISSION: 1.57 BROKER: PENSERRASECURITIES								
20 Mar 24	MARVELL TECHNOLOGY INC COM	263.000	-17,160.65	0.00	0.00	17,160.65	0.00	0.00	0.00
22 Mar 24	SEDOL : BNKJSM5 /MRVL	65.2346							
Settled	LOOP CAPITAL MARKETS LLC / 3.95 MARVELL TECH INC COM PRICE: 65.2346007 BROKER COMMISSION: 3.95 BROKER: LOOP CAPITAL MARKETS LLC								
20 Mar 24	MASCO CORP COM	151.000	-11,466.79	0.00	0.00	11,466.79	0.00	0.00	0.00
22 Mar 24	SEDOL : 2570200 /MAS	75.924							
Settled	LOOP CAPITAL MARKETS LLC / 2.27 MASCO CORP COM USD1 PRICE: 75.9239735 BROKER COMMISSION: 2.27 BROKER: LOOP CAPITAL MARKETS LLC								
15 Mar 24	MASTEC INC COM	97.000	-8,188.26	0.00	0.00	8,188.26	0.00	0.00	0.00
19 Mar 24	SEDOL : 2155306 /MTZ	84.41							
Settled	PENSERRASECURITIES / 0.49								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							

Purchases

Equities

Common stock

United States - USD

	MASTEC INC COM USD0.10 PRICE: 84.41 BROKER COMMISSION: 0.49 BROKER: PENSERRASECURITIES								
16 Jan 24	MASTERCARD INC CL A	118.000	-50,505.62	0.00	0.00	50,505.62	0.00	0.00	0.00
18 Jan 24	SEDOL : B121557 /MA	427.9987							
Settled	PERSHING LLC / 1.77 MASTERCARD INCORPO COM USD0.0001 CLASS A PRICE: 427.9987288 BROKER COMMISSION: 1.77 BROKER: PERSHING LLC								
15 Mar 24	MASTERCARD INC CL A	185.000	-88,029.48	0.00	0.00	88,029.48	0.00	0.00	0.00
19 Mar 24	SEDOL : B121557 /MA	475.83							
Settled	PENSERRASECURITIES / 0.93 MASTERCARD INCORPO COM USD0.0001 CLASS A PRICE: 475.83 BROKER COMMISSION: 0.93 BROKER: PENSERRASECURITIES								
22 Jan 24	MATSON INC COM	24.000	-2,909.16	0.00	0.00	2,909.16	0.00	0.00	0.00
24 Jan 24	SEDOL : B8GNC91 /MATX	121.20							
Settled	PENSERRASECURITIES / 0.36 MATSON INC COM NPV PRICE: 121.2 BROKER COMMISSION: 0.36 BROKER: PENSERRASECURITIES								
15 Mar 24	MATTEL INC COM STOCK 1.00 PAR	546.000	-10,469.55	0.00	0.00	10,469.55	0.00	0.00	0.00
19 Mar 24	SEDOL : 2572303 /MAT	19.17							
Settled	PENSERRASECURITIES / 2.73 MATTEL INC COM USD1.00 PRICE: 19.17 BROKER COMMISSION: 2.73 BROKER: PENSERRASECURITIES								
15 Mar 24	MC CORMICK & CO INC COM	149.000	-10,158.08	0.00	0.00	10,158.08	0.00	0.00	0.00
19 Mar 24	NON-VTG	68.17							
Settled	SEDOL : 2550161 /MKC PENSERRASECURITIES / 0.75 MCCORMICK & CO INC COM N/VTG NPV PRICE: 68.17 BROKER COMMISSION: 0.75 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Equities

Common stock

United States - USD

15 Mar 24	MC DONALDS CORP COM	266.000	-74,252.57	0.00	0.00	74,252.57	0.00	0.00	0.00
19 Mar 24	SEDOL : 2550707 /MCD	279.14							
Settled	PENSERRASECURITIES / 1.33 MCDONALD'S CORP COM USD0.01 PRICE: 279.14 BROKER COMMISSION: 1.33 BROKER: PENSERRASECURITIES								
20 Mar 24	MDU RES GROUP INC COM	376.000	-8,539.75	0.00	0.00	8,539.75	0.00	0.00	0.00
22 Mar 24	SEDOL : 2547323 /MDU	22.6971							
Settled	LOOP CAPITAL MARKETS LLC / 5.64 MDU RES GROUP INC COM USD1.00 PRICE: 22.697101 BROKER COMMISSION: 5.64 BROKER: LOOP CAPITAL MARKETS LLC								
02 Jan 24	MEDICAL PPTYS TR INC COM REIT	2,100.000	-10,626.00	0.00	0.00	10,626.00	0.00	0.00	0.00
04 Jan 24	SEDOL : B0JL5L9 /MPW	5.06							
Settled	STATE STREET BANK AND TRUST CO. MED PPTYS TR INC REIT PRICE: 5.06 NET BROKER: STATE STREET BANK AND TRUST CO.								
15 Mar 24	MEDICAL PPTYS TR INC COM REIT	86,043.000	-379,019.42	0.00	0.00	379,019.42	0.00	0.00	0.00
19 Mar 24	SEDOL : B0JL5L9 /MPW	4.40							
Settled	PENSERRASECURITIES / 430.22 MED PPTYS TR INC REIT PRICE: 4.4 BROKER COMMISSION: 430.22 BROKER: PENSERRASECURITIES								
15 Mar 24	MEDPACE HLDGS INC COM	36.000	-14,283.54	0.00	0.00	14,283.54	0.00	0.00	0.00
19 Mar 24	SEDOL : BDCBC61 /MEDP	396.76							
Settled	PENSERRASECURITIES / 0.18 MEDPACE HOLDINGS COM USD0.01 PRICE: 396.76 BROKER COMMISSION: 0.18 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
<i>Purchases</i>									
Equities									
Common stock									
United States - USD									
16 Jan 24	MEDTRONIC PLC COMMON STOCK	600.000	-52,076.82	0.00	0.00	52,076.82	0.00	0.00	0.00
18 Jan 24	STOCK	86.7797							
Settled	SEDOL : BTN1Y11 /MDT PERSHING LLC / 9.00 MEDTRONIC PLC COMMON STOCK PRICE: 86.7797 BROKER COMMISSION: 9.00 BROKER: PERSHING LLC								
16 Jan 24	MERCK & CO INC NEW COM	360.000	-42,588.22	0.00	0.00	42,588.22	0.00	0.00	0.00
18 Jan 24	STOCK	118.2856							
Settled	SEDOL : 2778844 /MRK PERSHING LLC / 5.40 MERCK & CO INC COM USD0.50 PRICE: 118.2856111 BROKER COMMISSION: 5.40 BROKER: PERSHING LLC								
15 Mar 24	MERCK & CO INC NEW COM	566.000	-68,783.15	0.00	0.00	68,783.15	0.00	0.00	0.00
19 Mar 24	STOCK	121.52							
Settled	SEDOL : 2778844 /MRK PENSERRASECURITIES / 2.83 MERCK & CO INC COM USD0.50 PRICE: 121.52 BROKER COMMISSION: 2.83 BROKER: PENSERRASECURITIES								
22 Jan 24	MERCURY SYSTEMS INC	102.000	-3,216.57	0.00	0.00	3,216.57	0.00	0.00	0.00
24 Jan 24	STOCK	31.52							
Settled	SEDOL : 2144047 /MRCY PENSERRASECURITIES / 1.53 MERCURY SYSTEMS INC PRICE: 31.52 BROKER COMMISSION: 1.53 BROKER: PENSERRASECURITIES								
22 Jan 24	MERIT MED SYS INC COM	39.000	-3,169.34	0.00	0.00	3,169.34	0.00	0.00	0.00
24 Jan 24	STOCK	81.25							
Settled	SEDOL : 2580555 /MMSI PENSERRASECURITIES / 0.59 MERIT MEDICAL SYST COM NPV PRICE: 81.25 BROKER COMMISSION: 0.59 BROKER: PENSERRASECURITIES								
22 Jan 24	MERITAGE HOMES CORP COM	24.000	-4,236.36	0.00	0.00	4,236.36	0.00	0.00	0.00
24 Jan 24	STOCK	176.50							
Settled	SEDOL : 2601326 /MTH PENSERRASECURITIES / 0.36								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							

Purchases

Equities

Common stock

United States - USD

MERITAGE CORP COM USD0.01 PRICE: 176.5
 BROKER COMMISSION: 0.36 BROKER:
 PENSERRASECURITIES

16 Jan 24	META PLATFORMS INC COM	314.000	-115,991.29	0.00	0.00	115,991.29	0.00	0.00	0.00
18 Jan 24	USD0.000006 CL 'A'	369.384							
Settled	SEDOL : B7TL820 /META PERSHING LLC / 4.71								
15 Mar 24	META PLATFORMS INC COM	492.000	-238,179.66	0.00	0.00	238,179.66	0.00	0.00	0.00
19 Mar 24	USD0.000006 CL 'A'	484.10							
Settled	SEDOL : B7TL820 /META PENSERRASECURITIES / 2.46								
15 Mar 24	META PLATFORMS INC COM USD0.000006 CL 'A'								
19 Mar 24	PRICE: 484.1 BROKER COMMISSION: 2.46 BROKER: PENSERRASECURITIES								
15 Mar 24	MGE ENERGY INC COM .	5,195.000	-390,118.53	0.00	0.00	390,118.53	0.00	0.00	0.00
19 Mar 24	SEDOL : 2554163 /MGEE	75.09							
Settled	PENSERRASECURITIES / 25.98 MGE ENERGY INC COM USD1 PRICE: 75.09 BROKER COMMISSION: 25.98 BROKER: PENSERRASECURITIES								
15 Mar 24	MICRON TECH INC COM	398.000	-37,115.49	0.00	0.00	37,115.49	0.00	0.00	0.00
19 Mar 24	SEDOL : 2588184 /MU	93.25							
Settled	PENSERRASECURITIES / 1.99 MICRON TECHNOLOGY COM USD0.10 PRICE: 93.25 BROKER COMMISSION: 1.99 BROKER: PENSERRASECURITIES								
16 Jan 24	MICROSOFT CORP COM	1,056.000	-411,168.17	0.00	0.00	411,168.17	0.00	0.00	0.00
18 Jan 24	SEDOL : 2588173 /MSFT	389.3488							
Settled	PERSHING LLC / 15.84								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Asset ID / Ticker</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>			<u>Realized gain/loss</u>			
<u>Settle Date</u>	<u>Broker/Commission</u>	<u>Narrative</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>

Purchases

Equities

Common stock

United States - USD

MICROSOFT CORP COM USD0.00000625 PRICE:
389.3487973 BROKER COMMISSION: 15.84 BROKER:
PERSHING LLC

15 Mar 24	MICROSOFT CORP COM		1,658.000	-690,432.65	0.00	0.00	690,432.65	0.00	0.00	0.00
19 Mar 24	SEDOL : 2588173 /MSFT		416.42							
Settled	PENSERRASECURITIES / 8.29									
	MICROSOFT CORP COM USD0.00000625 PRICE: 416.42 BROKER COMMISSION: 8.29 BROKER: PENSERRASECURITIES									
30 Jan 24	MID-AMER APT CMNTYS INC COM		100.000	-12,997.00	0.00	0.00	12,997.00	0.00	0.00	0.00
31 Jan 24	SEDOL : 2589132 /MAA		129.970001							
Settled	NORTHERN TRUST COMPANY, THE MID-AMER APARTMENT COM USD0.01 PRICE: 129.97 NET BROKER: NORTHERN TRUST COMPANY, THE									
20 Mar 24	MID-AMER APT CMNTYS INC COM		79.000	-10,339.07	0.00	0.00	10,339.07	0.00	0.00	0.00
22 Mar 24	SEDOL : 2589132 /MAA		130.8592							
Settled	LOOP CAPITAL MARKETS LLC / 1.19 MID-AMER APARTMENT COM USD0.01 PRICE: 130.8592405 BROKER COMMISSION: 1.19 BROKER: LOOP CAPITAL MARKETS LLC									
15 Mar 24	MIDDLEBY CORP COM		82.000	-12,578.39	0.00	0.00	12,578.39	0.00	0.00	0.00
19 Mar 24	SEDOL : 2590930 /MIDD		153.39							
Settled	PENSERRASECURITIES / 0.41 MIDDLEBY CORP COM USD0.01 PRICE: 153.39 BROKER COMMISSION: 0.41 BROKER: PENSERRASECURITIES									
15 Mar 24	MKS INSTRS INC COM		103.000	-12,485.15	0.00	0.00	12,485.15	0.00	0.00	0.00
19 Mar 24	SEDOL : 2404871 /MKSI		121.21							
Settled	PENSERRASECURITIES / 0.52 MKS INSTRUMENTS IN COM NPV PRICE: 121.21 BROKER COMMISSION: 0.52 BROKER: PENSERRASECURITIES									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Equities

Common stock

United States - USD

22 Jan 24	MOELIS & CO CL A CL A	45.000	-2,500.43	0.00	0.00	2,500.43	0.00	0.00	0.00
24 Jan 24	SEDOL : BLG38Q1 /MC	55.55							
Settled	PENSERRASECURITIES / 0.68 MOELIS & COMPANY COM USD0.01 CL'A' PRICE: 55.55 BROKER COMMISSION: 0.68 BROKER: PENSERRASECURITIES								
15 Mar 24	MOHAWK INDS INC COM	82.000	-9,662.47	0.00	0.00	9,662.47	0.00	0.00	0.00
19 Mar 24	SEDOL : 2598699 /MHK	117.83							
Settled	PENSERRASECURITIES / 0.41 MOHAWK INDS COM USD0.01 PRICE: 117.83 BROKER COMMISSION: 0.41 BROKER: PENSERRASECURITIES								
15 Mar 24	MOLINA HEALTHCARE INC COM	34.000	-13,751.47	0.00	0.00	13,751.47	0.00	0.00	0.00
19 Mar 24	SEDOL : 2212706 /MOH	404.45							
Settled	PENSERRASECURITIES / 0.17 MOLINA HEALTHCARE COM USD0.001 PRICE: 404.45 BROKER COMMISSION: 0.17 BROKER: PENSERRASECURITIES								
20 Mar 24	MOLSON COORS BEVERAGE	118.000	-7,904.45	0.00	0.00	7,904.45	0.00	0.00	0.00
22 Mar 24	COMPANY COM USD0.01 CLASS B	66.9719							
Settled	SEDOL : B067BM3 /TAP LOOP CAPITAL MARKETS LLC / 1.77 MOLSON COORS BEVERAGE COMPANY COM USD0.01 CLASS B PRICE: 66.9718644 BROKER COMMISSION: 1.77 BROKER: LOOP CAPITAL MARKETS LLC								
15 Mar 24	MONGODB INC CL A CL A	79.000	-28,080.16	0.00	0.00	28,080.16	0.00	0.00	0.00
19 Mar 24	SEDOL : BF2FJ99 /MDB	355.44							
Settled	PENSERRASECURITIES / 0.40 MONGODB INC COM USD0.001 CL A PRICE: 355.44 BROKER COMMISSION: 0.40 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
<i>Purchases</i>									
Equities									
Common stock									
United States - USD									
15 Mar 24	MONOLITHIC PWR SYS INC COM	17.000	-11,678.92	0.00	0.00	11,678.92	0.00	0.00	0.00
19 Mar 24	SEDOL : B01Z7J1 /MPWR	686.99							
Settled	PENSERRASECURITIES / 0.09 MONOLITHIC PWR SYS COM STK USD0.001 PRICE: 686.99 BROKER COMMISSION: 0.09 BROKER: PENSERRASECURITIES								
20 Mar 24	MONOLITHIC PWR SYS INC COM	14.000	-9,157.07	0.00	0.00	9,157.07	0.00	0.00	0.00
22 Mar 24	SEDOL : B01Z7J1 /MPWR	654.0614							
Settled	LOOP CAPITAL MARKETS LLC / 0.21 MONOLITHIC PWR SYS COM STK USD0.001 PRICE: 654.0614285 BROKER COMMISSION: 0.21 BROKER: LOOP CAPITAL MARKETS LLC								
16 Jan 24	MONSTER BEVERAGE CORP NEW	800.000	-46,584.00	0.00	0.00	46,584.00	0.00	0.00	0.00
18 Jan 24	COM	58.215							
Settled	SEDOL : BZ07BW4 /MNST PERSHING LLC / 12.00 MONSTER BEV CORP COM USD0.005 PRICE: 58.215 BROKER COMMISSION: 12.00 BROKER: PERSHING LLC								
16 Jan 24	MOODYS CORP COM	120.000	-45,705.82	0.00	0.00	45,705.82	0.00	0.00	0.00
18 Jan 24	SEDOL : 2252058 /MCO	380.8668							
Settled	PERSHING LLC / 1.80 MOODYS CORP COM USD0.01 PRICE: 380.8668333 BROKER COMMISSION: 1.80 BROKER: PERSHING LLC								
22 Jan 24	MOOG INC CL A	20.000	-2,875.50	0.00	0.00	2,875.50	0.00	0.00	0.00
24 Jan 24	SEDOL : 2601218 /MOG/A	143.76							
Settled	PENSERRASECURITIES / 0.30 MOOG INC CLASS'A/L/VTG COM USD1 PRICE: 143.76 BROKER COMMISSION: 0.30 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Equities

Common stock

United States - USD

16 Jan 24	MORGAN STANLEY COM STK	500.000	-43,005.50	0.00	0.00	43,005.50	0.00	0.00	0.00
18 Jan 24	USD0.01	85.996							
Settled	SEDOL : 2262314 /MS PERSHING LLC / 7.50 MORGAN STANLEY COM USD0.01 PRICE: 85.996 BROKER COMMISSION: 7.50 BROKER: PERSHING LLC								
15 Mar 24	MORNINGSTAR INC COM STK	40.000	-12,169.00	0.00	0.00	12,169.00	0.00	0.00	0.00
19 Mar 24	SEDOL : B081VR8 /MORN	304.22							
Settled	PENSERRASECURITIES / 0.20 MORNINGSTAR INC COM NPV PRICE: 304.22 BROKER COMMISSION: 0.20 BROKER: PENSERRASECURITIES								
15 Mar 24	MOTOROLA SOLUTIONS INC	140.000	-48,187.30	0.00	0.00	48,187.30	0.00	0.00	0.00
19 Mar 24	SEDOL : B5BKPQ4 /MSI	344.19							
Settled	PENSERRASECURITIES / 0.70 MOTOROLA SOLUTIONS COMSTK PRICE: 344.19 BROKER COMMISSION: 0.70 BROKER: PENSERRASECURITIES								
22 Jan 24	MR COOPER GROUP INC COM	45.000	-2,941.43	0.00	0.00	2,941.43	0.00	0.00	0.00
24 Jan 24	USD0.01	65.35							
Settled	SEDOL : BGHKHS1 /COOP PENSERRASECURITIES / 0.68 MR COOPER GROUP COM USD0.01 PRICE: 65.35 BROKER COMMISSION: 0.68 BROKER: PENSERRASECURITIES								
15 Mar 24	MSA SAFETY INC COM	57.000	-10,435.85	0.00	0.00	10,435.85	0.00	0.00	0.00
19 Mar 24	SEDOL : BKM4S16 /MSA	183.08							
Settled	PENSERRASECURITIES / 0.29 MSA SAFETY INC COM NPV PRICE: 183.08 BROKER COMMISSION: 0.29 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
<i>Purchases</i>									
Equities									
Common stock									
United States - USD									
15 Mar 24	MSCI INC COM USD0.01	35.000	-19,066.08	0.00	0.00	19,066.08	0.00	0.00	0.00
19 Mar 24	SEDOL : B2972D2 /MSCI	544.74							
Settled	PENSERRASECURITIES / 0.18 MSCI INC COM USD0.01 PRICE: 544.74 BROKER COMMISSION: 0.18 BROKER: PENSERRASECURITIES								
20 Mar 24	MSCI INC COM USD0.01	24.000	-13,406.92	0.00	0.00	13,406.92	0.00	0.00	0.00
22 Mar 24	SEDOL : B2972D2 /MSCI	558.6067							
Settled	LOOP CAPITAL MARKETS LLC / 0.36 MSCI INC COM USD0.01 PRICE: 558.6066666 BROKER COMMISSION: 0.36 BROKER: LOOP CAPITAL MARKETS LLC								
22 Jan 24	MUELLER INDS INC COM	77.000	-3,647.88	0.00	0.00	3,647.88	0.00	0.00	0.00
24 Jan 24	SEDOL : 2609717 /MLI	47.36							
Settled	PENSERRASECURITIES / 1.16 MUELLER INDS INC COM USD0.01 PRICE: 47.36 BROKER COMMISSION: 1.16 BROKER: PENSERRASECURITIES								
15 Mar 24	NASDAQ INC	202.000	-12,056.37	0.00	0.00	12,056.37	0.00	0.00	0.00
19 Mar 24	SEDOL : 2965107 /NDAQ	59.68							
Settled	PENSERRASECURITIES / 1.01 NASDAQ INC PRICE: 59.68 BROKER COMMISSION: 1.01 BROKER: PENSERRASECURITIES								
15 Mar 24	NATERA INC COM	139.000	-12,443.98	0.00	0.00	12,443.98	0.00	0.00	0.00
19 Mar 24	SEDOL : BYQRG48 /NTRA	89.52							
Settled	PENSERRASECURITIES / 0.70 NATERA INC COM USD0.0001 PRICE: 89.52 BROKER COMMISSION: 0.70 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
<i>Purchases</i>									
Equities									
Common stock									
United States - USD									
02 Jan 24	NATIONAL STORAGE AFFILIATES TR	400.000	-16,996.00	0.00	0.00	16,996.00	0.00	0.00	0.00
04 Jan 24	COM SHS BEN INT COM SHS BEN	42.490002							
Settled	INT SEDOL : BWWCK85 /NSA STATE STREET BANK AND TRUST CO. NATIONAL STORAGE A USD0.01(BEN OF INT) PRICE: 42.49 NET BROKER: STATE STREET BANK AND TRUST CO.								
20 Mar 24	NATL FUEL GAS CO COM	165.000	-8,617.97	0.00	0.00	8,617.97	0.00	0.00	0.00
22 Mar 24	SEDOL : 2626103 /NFG	52.2151							
Settled	LOOP CAPITAL MARKETS LLC / 2.48 NATL FUEL GAS CO COM USD1 PRICE: 52.2150909 BROKER COMMISSION: 2.48 BROKER: LOOP CAPITAL MARKETS LLC								
05 Jan 24	NETSTREIT CORP COM USD0.01	600.000	-10,698.00	0.00	0.00	10,698.00	0.00	0.00	0.00
08 Jan 24	SEDOL : BMFLYL0 /NTST	17.83							
Settled	STATE STREET BANK AND TRUST CO. NETSTREIT CORP COM USD0.01 PRICE: 17.83 NET BROKER: STATE STREET BANK AND TRUST CO.								
20 Mar 24	NEUROCRINE BIOSCIENCES INC	65.000	-9,163.98	0.00	0.00	9,163.98	0.00	0.00	0.00
22 Mar 24	COM	140.9692							
Settled	SEDOL : 2623911 /NBIX LOOP CAPITAL MARKETS LLC / 0.98 NEUROCRINE BIOSCIE COM USD0.001 PRICE: 140.9692307 BROKER COMMISSION: 0.98 BROKER: LOOP CAPITAL MARKETS LLC								
15 Mar 24	NEW YORK TIMES CO CL A ISIN	250.000	-10,903.75	0.00	0.00	10,903.75	0.00	0.00	0.00
19 Mar 24	#US6501111073	43.61							
Settled	SEDOL : 2632003 /NYT PENSERRASECURITIES / 1.25								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Equities

Common stock

United States - USD

	NEW YORK TIMES CO CLASS'A'COM USD0.10 PRICE: 43.61 BROKER COMMISSION: 1.25 BROKER: PENSERRASECURITIES								
22 Jan 24	NEWELL BRANDS INC COM	256.000	-2,169.60	0.00	0.00	2,169.60	0.00	0.00	0.00
24 Jan 24	SEDOL : 2635701 /NWL	8.46							
Settled	PENSERRASECURITIES / 3.84 NEWELL BRANDS INC COM USD1 PRICE: 8.46 BROKER COMMISSION: 3.84 BROKER: PENSERRASECURITIES								
16 Jan 24	NEXTERA ENERGY INC COM	900.000	-54,746.01	0.00	0.00	54,746.01	0.00	0.00	0.00
18 Jan 24	SEDOL : 2328915 /NEE	60.8139							
Settled	PERSHING LLC / 13.50 NEXTERA ENERGY INC COM USD0.01 PRICE: 60.8139 BROKER COMMISSION: 13.50 BROKER: PERSHING LLC								
15 Mar 24	NEXTERA ENERGY INC COM	2,352.000	-141,319.92	0.00	0.00	141,319.92	0.00	0.00	0.00
19 Mar 24	SEDOL : 2328915 /NEE	60.08							
Settled	PENSERRASECURITIES / 11.76 NEXTERA ENERGY INC COM USD0.01 PRICE: 60.08 BROKER COMMISSION: 11.76 BROKER: PENSERRASECURITIES								
15 Mar 24	NNN REIT INC	281.000	-11,651.67	0.00	0.00	11,651.67	0.00	0.00	0.00
19 Mar 24	SEDOL : 2211811 /NNN	41.46							
Settled	PENSERRASECURITIES / 1.41 NNN REIT INC PRICE: 41.46 BROKER COMMISSION: 1.41 BROKER: PENSERRASECURITIES								
26 Mar 24	NNN REIT INC	400.000	-16,784.00	0.00	0.00	16,784.00	0.00	0.00	0.00
28 Mar 24	SEDOL : 2211811 /NNN	41.959999							
Settled	STATE STREET BANK AND TRUST CO. NNN REIT INC PRICE: 41.96 NET BROKER: STATE STREET BANK AND TRUST CO.								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Equities

Common stock

United States - USD

20 Mar 24	NORDSON CORP COM	38.000	-10,034.62	0.00	0.00	10,034.62	0.00	0.00	0.00
22 Mar 24	SEDOL : 2641838 /NDSN	264.0539							
Settled	LOOP CAPITAL MARKETS LLC / 0.57 NORDSON CORP COM NPV PRICE: 264.0539473 BROKER COMMISSION: 0.57 BROKER: LOOP CAPITAL MARKETS LLC								
15 Mar 24	NORFOLK SOUTHN CORP COM	192.000	-49,120.32	0.00	0.00	49,120.32	0.00	0.00	0.00
19 Mar 24	SEDOL : 2641894 /NSC	255.83							
Settled	PENSERRASECURITIES / 0.96 NORFOLK STHN CORP COM USD1 PRICE: 255.83 BROKER COMMISSION: 0.96 BROKER: PENSERRASECURITIES								
22 Jan 24	NORTHWEST BANCSHARES INC MD	185.000	-2,352.28	0.00	0.00	2,352.28	0.00	0.00	0.00
24 Jan 24	COM	12.70							
Settled	SEDOL : B523Z73 /NWBI PENSERRASECURITIES / 2.78 NORTHWEST BANCSHAR COM USD0.01 PRICE: 12.7 BROKER COMMISSION: 2.78 BROKER: PENSERRASECURITIES								
22 Jan 24	NORTHWEST NAT HLDG CO COM	74.000	-2,870.09	0.00	0.00	2,870.09	0.00	0.00	0.00
24 Jan 24	SEDOL : BFN303 /NWN	38.77							
Settled	PENSERRASECURITIES / 1.11 NORTHWEST NATURAL COM NPV PRICE: 38.77 BROKER COMMISSION: 1.11 BROKER: PENSERRASECURITIES								
15 Mar 24	NOV INC COM	608.000	-11,287.52	0.00	0.00	11,287.52	0.00	0.00	0.00
19 Mar 24	SEDOL : BN2RYW9 /NOV	18.56							
Settled	PENSERRASECURITIES / 3.04 NOV INC COM USD0.01 PRICE: 18.56 BROKER COMMISSION: 3.04 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
<i>Purchases</i>									
Equities									
Common stock									
United States - USD									
20 Mar 24	NUCOR CORP COM	76.000	-14,698.85	0.00	0.00	14,698.85	0.00	0.00	0.00
22 Mar 24	SEDOL : 2651086 /NUE	193.3909							
Settled	LOOP CAPITAL MARKETS LLC / 1.14 NUCOR CORP COM USD0.40 PRICE: 193.390921 BROKER COMMISSION: 1.14 BROKER: LOOP CAPITAL MARKETS LLC								
20 Mar 24	NUTANIX INC CL A CL A	164.000	-10,186.66	0.00	0.00	10,186.66	0.00	0.00	0.00
22 Mar 24	SEDOL : BYQBFT8 /NTNX	62.0988							
Settled	LOOP CAPITAL MARKETS LLC / 2.46 NUTANIX INC COM USD0.000025 CL A PRICE: 62.0987804 BROKER COMMISSION: 2.46 BROKER: LOOP CAPITAL MARKETS LLC								
20 Mar 24	NVENT ELECTRIC PLC COM	111.000	-8,073.69	0.00	0.00	8,073.69	0.00	0.00	0.00
22 Mar 24	USD0.01 WI	72.7209							
Settled	SEDOL : BDVJJQ5 /NVT LOOP CAPITAL MARKETS LLC / 1.67 NVENT ELECTRIC PLC COM USD0.01 PRICE: 72.7209009 BROKER COMMISSION: 1.67 BROKER: LOOP CAPITAL MARKETS LLC								
16 Jan 24	NVIDIA CORP COM	337.000	-189,213.31	0.00	0.00	189,213.31	0.00	0.00	0.00
18 Jan 24	SEDOL : 2379504 /NVDA	561.4488							
Settled	PERSHING LLC / 5.06 NVIDIA CORP COM USD0.001 PRICE: 561.448813 BROKER COMMISSION: 5.06 BROKER: PERSHING LLC								
15 Mar 24	NVIDIA CORP COM	530.000	-465,536.10	0.00	0.00	465,536.10	0.00	0.00	0.00
19 Mar 24	SEDOL : 2379504 /NVDA	878.365							
Settled	PENSERRASECURITIES / 2.65 NVIDIA CORP COM USD0.001 PRICE: 878.365 BROKER COMMISSION: 2.65 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Broker/Commission</u>								
	<u>Narrative</u>								

Purchases

Equities

Common stock

United States - USD

15 Mar 24 19 Mar 24 Settled	OGE ENERGY CORP COM SEDOL : 2657802 /OGE PENSERRASECURITIES / 1.55 OGE ENERGY CORP COM USD2.50 PRICE: 33.52 BROKER COMMISSION: 1.55 BROKER: PENSERRASECURITIES	310.000 33.52	-10,392.75	0.00	0.00	10,392.75	0.00	0.00	0.00
22 Jan 24 24 Jan 24 Settled	O-I GLASS INC COM SEDOL : BKLKXD2 /OI PENSERRASECURITIES / 3.06 O-I GLASS INC COM USD0.01 PRICE: 14.92 BROKER COMMISSION: 3.06 BROKER: PENSERRASECURITIES	204.000 14.92	-3,046.74	0.00	0.00	3,046.74	0.00	0.00	0.00
20 Mar 24 22 Mar 24 Settled	OKTA INC CL A CL A SEDOL : BDFZSP1 /OKTA LOOP CAPITAL MARKETS LLC / 1.55 OKTA INC COM USD0.0001 CL A PRICE: 105.7265048 BROKER COMMISSION: 1.55 BROKER: LOOP CAPITAL MARKETS LLC	103.000 105.7265	-10,891.38	0.00	0.00	10,891.38	0.00	0.00	0.00
15 Mar 24 19 Mar 24 Settled	OLD DOMINION FREIGHT LINE INC COM SEDOL : 2656423 /ODFL PENSERRASECURITIES / 0.18 OLD DOMINION FGHT COM USD0.10 PRICE: 421.11 BROKER COMMISSION: 0.18 BROKER: PENSERRASECURITIES	36.000 421.11	-15,160.14	0.00	0.00	15,160.14	0.00	0.00	0.00
20 Mar 24 22 Mar 24 Settled	OLD DOMINION FREIGHT LINE INC COM SEDOL : 2656423 /ODFL LOOP CAPITAL MARKETS LLC / 0.45 OLD DOMINION FGHT COM USD0.10 PRICE: 429.2983333 BROKER COMMISSION: 0.45 BROKER: LOOP CAPITAL MARKETS LLC	30.000 429.2983	-12,879.40	0.00	0.00	12,879.40	0.00	0.00	0.00

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Equities

Common stock

United States - USD

20 Mar 24	OLLIES BARGAIN OUTLET HLDGS	115.000	-8,618.77	0.00	0.00	8,618.77	0.00	0.00	0.00
22 Mar 24	INC COM	74.9308							
Settled	SEDOL : BZ22B38 /OLLI LOOP CAPITAL MARKETS LLC / 1.73 OLLIES BARGAIN OUT COM USD0.001 PRICE: 74.9307826 BROKER COMMISSION: 1.73 BROKER: LOOP CAPITAL MARKETS LLC								
17 Jan 24	OMEGA HEALTHCARE INVS INC	465.000	-13,737.26	0.00	0.00	13,737.26	0.00	0.00	0.00
19 Jan 24	REIT	29.54							
Settled	SEDOL : 2043274 /OHI CABRERA CAPITAL MARKETS LLC / 1.16 OMEGA HEALTHCARE I REIT USD0.10 PRICE: 29.54 BROKER COMMISSION: 1.16 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Mar 24	OMNICOM GROUP INC COM	133.000	-12,500.45	0.00	0.00	12,500.45	0.00	0.00	0.00
22 Mar 24	SEDOL : 2279303 /OMC	93.9733							
Settled	LOOP CAPITAL MARKETS LLC / 2.00 OMNICOM GROUP INC COM USD0.50 PRICE: 93.9733082 BROKER COMMISSION: 2.00 BROKER: LOOP CAPITAL MARKETS LLC								
15 Mar 24	ON SEMICONDUCTOR CORP COM	158.000	-11,830.25	0.00	0.00	11,830.25	0.00	0.00	0.00
19 Mar 24	SEDOL : 2583576 /ON	74.87							
Settled	PENSERRASECURITIES / 0.79 ON SEMICONDUCTOR COM USD0.01 PRICE: 74.87 BROKER COMMISSION: 0.79 BROKER: PENSERRASECURITIES								
20 Mar 24	ON SEMICONDUCTOR CORP COM	132.000	-9,767.83	0.00	0.00	9,767.83	0.00	0.00	0.00
22 Mar 24	SEDOL : 2583576 /ON	73.9837							
Settled	LOOP CAPITAL MARKETS LLC / 1.98 ON SEMICONDUCTOR COM USD0.01 PRICE: 73.9837121 BROKER COMMISSION: 1.98 BROKER: LOOP CAPITAL MARKETS LLC								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Equities

Common stock

United States - USD

15 Mar 24	ONEMAIN HLDGS INC COM	174.000	-8,392.89	0.00	0.00	8,392.89	0.00	0.00	0.00
19 Mar 24	SEDOL : BYSZB89 /OMF	48.23							
Settled	PENSERRASECURITIES / 0.87 ONEMAIN HLDGS INC USD0.01 PRICE: 48.23 BROKER COMMISSION: 0.87 BROKER: PENSERRASECURITIES								
15 Mar 24	ONEOK INC COM STK	213.000	-16,402.07	0.00	0.00	16,402.07	0.00	0.00	0.00
19 Mar 24	SEDOL : 2130109 /OKE	77.00							
Settled	PENSERRASECURITIES / 1.07 ONEOK INC COM NPV PRICE: 77.0 BROKER COMMISSION: 1.07 BROKER: PENSERRASECURITIES								
20 Mar 24	ONEOK INC COM STK	179.000	-14,101.46	0.00	0.00	14,101.46	0.00	0.00	0.00
22 Mar 24	SEDOL : 2130109 /OKE	78.7641							
Settled	LOOP CAPITAL MARKETS LLC / 2.69 ONEOK INC COM NPV PRICE: 78.7640782 BROKER COMMISSION: 2.69 BROKER: LOOP CAPITAL MARKETS LLC								
15 Mar 24	ORACLE CORP COM	563.000	-70,681.84	0.00	0.00	70,681.84	0.00	0.00	0.00
19 Mar 24	SEDOL : 2661568 /ORCL	125.54							
Settled	PENSERRASECURITIES / 2.82 ORACLE CORPORATION COM USD0.01 PRICE: 125.54 BROKER COMMISSION: 2.82 BROKER: PENSERRASECURITIES								
22 Jan 24	ORGANON & CO COM	272.000	-4,271.76	0.00	0.00	4,271.76	0.00	0.00	0.00
24 Jan 24	SEDOL : BLDC8J4 /OGN	15.69							
Settled	PENSERRASECURITIES / 4.08 ORGANON & CO COM USD0.01 PRICE: 15.69 BROKER COMMISSION: 4.08 BROKER: PENSERRASECURITIES								
20 Mar 24	ORGANON & CO COM	475.000	-8,491.72	0.00	0.00	8,491.72	0.00	0.00	0.00
22 Mar 24	SEDOL : BLDC8J4 /OGN	17.8623							
Settled	LOOP CAPITAL MARKETS LLC / 7.13								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Asset ID / Ticker</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>			<u>Realized gain/loss</u>			
<u>Settle Date</u>	<u>Broker/Commission</u>		<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Narrative</u>									

Purchases

Equities

Common stock

United States - USD

ORGANON & CO COM USD0.01 PRICE: 17.8622947
 BROKER COMMISSION: 7.13 BROKER: LOOP
 CAPITAL MARKETS LLC

15 Mar 24	OSHKOSH CORPORATION		101.000	-11,631.67	0.00	0.00	11,631.67	0.00	0.00	0.00
19 Mar 24	SEDOL : 2663520 /OSK		115.16							
Settled	PENSERRASECURITIES / 0.51 OSHKOSH CORPORATION PRICE: 115.16 BROKER COMMISSION: 0.51 BROKER: PENSERRASECURITIES									
22 Jan 24	OSI SYS INC COM		22.000	-2,885.63	0.00	0.00	2,885.63	0.00	0.00	0.00
24 Jan 24	SEDOL : 2111579 /OSIS		131.15							
Settled	PENSERRASECURITIES / 0.33 OSI SYSTEMS INC COM NPV PRICE: 131.15 BROKER COMMISSION: 0.33 BROKER: PENSERRASECURITIES									
15 Mar 24	OTIS WORLDWIDE CORP COM		151.000	-14,874.26	0.00	0.00	14,874.26	0.00	0.00	0.00
19 Mar 24	USD0.01 WI		98.50							
Settled	SEDOL : BK531S8 /OTIS PENSERRASECURITIES / 0.76 OTIS WORLDWIDE CORP COM USD0.01 WI PRICE: 98.5 BROKER COMMISSION: 0.76 BROKER: PENSERRASECURITIES									
20 Mar 24	OTIS WORLDWIDE CORP COM		127.000	-12,568.79	0.00	0.00	12,568.79	0.00	0.00	0.00
22 Mar 24	USD0.01 WI		98.9518							
Settled	SEDOL : BK531S8 /OTIS LOOP CAPITAL MARKETS LLC / 1.91 OTIS WORLDWIDE CORP COM USD0.01 WI PRICE: 98.951811 BROKER COMMISSION: 1.91 BROKER: LOOP CAPITAL MARKETS LLC									
22 Jan 24	OTTER TAIL CORP		28.000	-2,450.98	0.00	0.00	2,450.98	0.00	0.00	0.00
24 Jan 24	SEDOL : 2664103 /OTTR		87.52							
Settled	PENSERRASECURITIES / 0.42									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
Purchases									
Equities									
Common stock									
United States - USD									
	OTTER TAIL CORP COM USD5 PRICE: 87.52 BROKER COMMISSION: 0.42 BROKER: PENSERRASECURITIES								
22 Jan 24	OUTFRONT MEDIA INC COM	198.000	-2,658.15	0.00	0.00	2,658.15	0.00	0.00	0.00
24 Jan 24	SEDOL : BSP6611 /OUT	13.41							
Settled	PENSERRASECURITIES / 2.97 OUTFRONT MEDIA INC COM NPV PRICE: 13.41 BROKER COMMISSION: 2.97 BROKER: PENSERRASECURITIES								
15 Mar 24	OVINTIV INC COM USD0.01	307.000	-15,492.76	0.00	0.00	15,492.76	0.00	0.00	0.00
19 Mar 24	SEDOL : BJ01KB6 /OVV	50.46							
Settled	PENSERRASECURITIES / 1.54 OVINTIV INC COM USD0.01 PRICE: 50.46 BROKER COMMISSION: 1.54 BROKER: PENSERRASECURITIES								
15 Mar 24	PACCAR INC COM	188.000	-22,246.98	0.00	0.00	22,246.98	0.00	0.00	0.00
19 Mar 24	SEDOL : 2665861 /PCAR	118.33							
Settled	PENSERRASECURITIES / 0.94 PACCAR INC COM USD1 PRICE: 118.33 BROKER COMMISSION: 0.94 BROKER: PENSERRASECURITIES								
20 Mar 24	PACCAR INC COM	158.000	-19,122.52	0.00	0.00	19,122.52	0.00	0.00	0.00
22 Mar 24	SEDOL : 2665861 /PCAR	121.0136							
Settled	LOOP CAPITAL MARKETS LLC / 2.37 PACCAR INC COM USD1 PRICE: 121.0136075 BROKER COMMISSION: 2.37 BROKER: LOOP CAPITAL MARKETS LLC								
20 Mar 24	PACKAGING CORP AMER COM ISIN	59.000	-10,886.98	0.00	0.00	10,886.98	0.00	0.00	0.00
22 Mar 24	US6951561090	184.51							
Settled	SEDOL : 2504566 /PKG LOOP CAPITAL MARKETS LLC / 0.89 PACKAGING CORP OF COM USD0.01 PRICE: 184.51 BROKER COMMISSION: 0.89 BROKER: LOOP CAPITAL MARKETS LLC								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							

Purchases

Equities

Common stock

United States - USD

15 Mar 24 19 Mar 24 Settled	PALANTIR TECHNOLOGIES INC CL A CL A SEDOL : BN78DQ4 /PLTR PENSERRASECURITIES / 10.79 PALANTIR TECH INC COM USD0.001 CLASS A PRICE: 23.49 BROKER COMMISSION: 10.79 BROKER: PENSERRASECURITIES	2,157.000 23.49	-50,678.72	0.00	0.00	50,678.72	0.00	0.00	0.00
20 Mar 24 22 Mar 24 Settled	PALANTIR TECHNOLOGIES INC CL A CL A SEDOL : BN78DQ4 /PLTR LOOP CAPITAL MARKETS LLC / 8.88 PALANTIR TECH INC COM USD0.001 CLASS A PRICE: 24.2782939 BROKER COMMISSION: 8.88 BROKER: LOOP CAPITAL MARKETS LLC	592.000 24.2783	-14,381.63	0.00	0.00	14,381.63	0.00	0.00	0.00
15 Mar 24 19 Mar 24 Settled	PALO ALTO NETWORKS INC COM USD0.0001 SEDOL : B87ZMX0 /PANW PENSERRASECURITIES / 1.85 PALO ALTO NETWORKS INC COM USD0.0001 PRICE: 282.16 BROKER COMMISSION: 1.85 BROKER: PENSERRASECURITIES	370.000 282.16	-104,401.05	0.00	0.00	104,401.05	0.00	0.00	0.00
15 Mar 24 19 Mar 24 Settled	PARKER-HANNIFIN CORP COM SEDOL : 2671501 /PH PENSERRASECURITIES / 0.24 PARKER-HANNIFIN CP COM USD0.50 PRICE: 535.42 BROKER COMMISSION: 0.24 BROKER: PENSERRASECURITIES	47.000 535.42	-25,164.98	0.00	0.00	25,164.98	0.00	0.00	0.00
20 Mar 24 22 Mar 24 Settled	PARKER-HANNIFIN CORP COM SEDOL : 2671501 /PH LOOP CAPITAL MARKETS LLC / 0.59 PARKER-HANNIFIN CP COM USD0.50 PRICE: 544.36 BROKER COMMISSION: 0.59 BROKER: LOOP CAPITAL MARKETS LLC	39.000 544.36	-21,230.63	0.00	0.00	21,230.63	0.00	0.00	0.00

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
Purchases									
Equities									
Common stock									
United States - USD									
04 Jan 24	PATTERSON COS INC COM	12,300.000	-354,793.50	0.00	0.00	354,793.50	0.00	0.00	0.00
08 Jan 24	SEDOL : 2672689 /PDCO	28.83							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 184.50 PATTERSON COS INC COM USD0.01 PRICE: 28.83 BROKER COMMISSION: 184.50 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
22 Jan 24	PATTERSON COS INC COM	87.000	-2,642.63	0.00	0.00	2,642.63	0.00	0.00	0.00
24 Jan 24	SEDOL : 2672689 /PDCO	30.36							
Settled	PENSERRASECURITIES / 1.31 PATTERSON COS INC COM USD0.01 PRICE: 30.36 BROKER COMMISSION: 1.31 BROKER: PENSERRASECURITIES								
22 Jan 24	PATTERSON-UTI ENERGY INC COM	316.000	-3,256.38	0.00	0.00	3,256.38	0.00	0.00	0.00
24 Jan 24	SEDOL : 2672537 /PTEN	10.29							
Settled	PENSERRASECURITIES / 4.74 PATTERSON UTI ENEG COM USD0.01 PRICE: 10.29 BROKER COMMISSION: 4.74 BROKER: PENSERRASECURITIES								
15 Mar 24	PAYCHEX INC COM	118.000	-14,193.63	0.00	0.00	14,193.63	0.00	0.00	0.00
19 Mar 24	SEDOL : 2674458 /PAYX	120.28							
Settled	PENSERRASECURITIES / 0.59 PAYCHEX INC COM USD0.01 PRICE: 120.28 BROKER COMMISSION: 0.59 BROKER: PENSERRASECURITIES								
20 Mar 24	PAYCHEX INC COM	99.000	-12,139.80	0.00	0.00	12,139.80	0.00	0.00	0.00
22 Mar 24	SEDOL : 2674458 /PAYX	122.6092							
Settled	LOOP CAPITAL MARKETS LLC / 1.49 PAYCHEX INC COM USD0.01 PRICE: 122.6091919 BROKER COMMISSION: 1.49 BROKER: LOOP CAPITAL MARKETS LLC								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
<i>Purchases</i>									
Equities									
Common stock									
United States - USD									
15 Mar 24	PAYCOM SOFTWARE INC COM	62.000	-11,761.71	0.00	0.00	11,761.71	0.00	0.00	0.00
19 Mar 24	SEDOL : BL95MY0 /PAYC	189.70							
Settled	PENSERRASECURITIES / 0.31 PAYCOM SOFTWARE IN COM USD0.01 PRICE: 189.7 BROKER COMMISSION: 0.31 BROKER: PENSERRASECURITIES								
15 Mar 24	PAYLOCITY HLDG CORP COM	65.000	-10,828.03	0.00	0.00	10,828.03	0.00	0.00	0.00
19 Mar 24	SEDOL : BKM4N88 /PCTY	166.58							
Settled	PENSERRASECURITIES / 0.33 PAYLOCITY HLDG COR COM USD0.001 PRICE: 166.58 BROKER COMMISSION: 0.33 BROKER: PENSERRASECURITIES								
22 Jan 24	PEABODY ENERGY CORP NEW	16,031.000	-410,634.07	0.00	0.00	410,634.07	0.00	0.00	0.00
24 Jan 24	SEDOL : BDVPZV0 /BTU	25.60							
Settled	PENSERRASECURITIES / 240.47 PEABODY ENERGY CO COM USD0.01 PRICE: 25.6 BROKER COMMISSION: 240.47 BROKER: PENSERRASECURITIES								
22 Jan 24	PENGUIN SOLUTIONS INC	235.000	-5,319.23	0.00	0.00	5,319.23	0.00	0.00	0.00
24 Jan 24	SEDOL : BYPBTG4 /PENG	22.62							
Settled	PENSERRASECURITIES / 3.53 SMART GLOBAL HLDGS COM USD0.03 PRICE: 22.62 BROKER COMMISSION: 3.53 BROKER: PENSERRASECURITIES								
20 Mar 24	PENTAIR PLC COM USD0.01	111.000	-9,139.43	0.00	0.00	9,139.43	0.00	0.00	0.00
22 Mar 24	SEDOL : BLS09M3 /PNR	82.3222							
Settled	LOOP CAPITAL MARKETS LLC / 1.67 PENTAIR PLC COM USD0.01 PRICE: 82.3221621 BROKER COMMISSION: 1.67 BROKER: LOOP CAPITAL MARKETS LLC								
15 Mar 24	PENUMBRA INC COM	43.000	-9,552.67	0.00	0.00	9,552.67	0.00	0.00	0.00
19 Mar 24	SEDOL : BZOV201 /PEN	222.15							
Settled	PENSERRASECURITIES / 0.22								

◆ Investment Transaction Detail

Trade Date	Security Description	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Realized gain/loss	Total
Settle Date	Asset ID / Ticker							Translation	
Trade Status	Broker/Commission	Price							
	Narrative								

Purchases

Equities

Common stock

United States - USD

	PENUMBRA INC COM USD0.001 PRICE: 222.15 BROKER COMMISSION: 0.22 BROKER: PENSERRASECURITIES								
15 Mar 24	PEPSICO INC COM	502.000	-82,661.83	0.00	0.00	82,661.83	0.00	0.00	0.00
19 Mar 24	SEDOL : 2681511 /PEP	164.66							
Settled	PENSERRASECURITIES / 2.51 PEPSICO INC CAP USD0.016666 PRICE: 164.66 BROKER COMMISSION: 2.51 BROKER: PENSERRASECURITIES								
20 Mar 24	PERFORMANCE FOOD GROUP CO	103.000	-7,826.57	0.00	0.00	7,826.57	0.00	0.00	0.00
22 Mar 24	COM	75.9711							
Settled	SEDOL : BYVYD43 /PFGC LOOP CAPITAL MARKETS LLC / 1.55 PERFORMANCE FOOD G COM USD0.01 PRICE: 75.9710679 BROKER COMMISSION: 1.55 BROKER: LOOP CAPITAL MARKETS LLC								
15 Mar 24	PFIZER INC COM	2,060.000	-57,566.70	0.00	0.00	57,566.70	0.00	0.00	0.00
19 Mar 24	SEDOL : 2684703 /PFE	27.94							
Settled	PENSERRASECURITIES / 10.30 PFIZER INC COM USD0.05 PRICE: 27.94 BROKER COMMISSION: 10.30 BROKER: PENSERRASECURITIES								
15 Mar 24	PG& E CORP COM	745.000	-12,109.98	0.00	0.00	12,109.98	0.00	0.00	0.00
19 Mar 24	SEDOL : 2689560 /PCG	16.25							
Settled	PENSERRASECURITIES / 3.73 PG&E CORP COM NPV PRICE: 16.25 BROKER COMMISSION: 3.73 BROKER: PENSERRASECURITIES								
20 Mar 24	PG& E CORP COM	627.000	-10,136.96	0.00	0.00	10,136.96	0.00	0.00	0.00
22 Mar 24	SEDOL : 2689560 /PCG	16.1524							
Settled	LOOP CAPITAL MARKETS LLC / 9.41 PG&E CORP COM NPV PRICE: 16.1523923 BROKER COMMISSION: 9.41 BROKER: LOOP CAPITAL MARKETS LLC								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Equities

Common stock

United States - USD

15 Mar 24	PHILIP MORRIS INTL COM STK NPV	566.000	-53,359.65	0.00	0.00	53,359.65	0.00	0.00	0.00
19 Mar 24	SEDOL : B2PKRQ3 /PM	94.27							
Settled	PENSERRASECURITIES / 2.83 PHILIP MORRIS INTL COM STK NPV PRICE: 94.27 BROKER COMMISSION: 2.83 BROKER: PENSERRASECURITIES								
20 Mar 24	PHILLIPS 66 COM	135.000	-21,293.07	0.00	0.00	21,293.07	0.00	0.00	0.00
22 Mar 24	SEDOL : B78C4Y8 /PSX	157.7114							
Settled	LOOP CAPITAL MARKETS LLC / 2.03 PHILLIPS 66 COM USD0.01 PRICE: 157.7114074 BROKER COMMISSION: 2.03 BROKER: LOOP CAPITAL MARKETS LLC								
22 Jan 24	PHILLIPS EDISON & CO INC COM	225.000	-8,053.88	0.00	0.00	8,053.88	0.00	0.00	0.00
24 Jan 24	NEW COM NEW	35.78							
Settled	SEDOL : BN48ZR2 /PECO PENSERRASECURITIES / 3.38 PHILLIPS EDISON & COM USD0.01 PRICE: 35.78 BROKER COMMISSION: 3.38 BROKER: PENSERRASECURITIES								
15 Mar 24	PINNACLE FINL PARTNERS INC	116.000	-9,210.98	0.00	0.00	9,210.98	0.00	0.00	0.00
19 Mar 24	COM	79.40							
Settled	SEDOL : 2675097 /PNFP PENSERRASECURITIES / 0.58 PINNACLE FINANCIAL COM USD1.00 PRICE: 79.4 BROKER COMMISSION: 0.58 BROKER: PENSERRASECURITIES								
15 Mar 24	PLANET FITNESS INC CL A CL A	132.000	-8,001.18	0.00	0.00	8,001.18	0.00	0.00	0.00
19 Mar 24	SEDOL : BYSFJV8 /PLNT	60.61							
Settled	PENSERRASECURITIES / 0.66 PLANET FITNESS INC COM USD0.0001 A PRICE: 60.61 BROKER COMMISSION: 0.66 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Equities

Common stock

United States - USD

15 Mar 24	PNC FINANCIAL SERVICES GROUP	337.000	-50,140.55	0.00	0.00	50,140.55	0.00	0.00	0.00
19 Mar 24	COM STK	148.78							
Settled	SEDOL : 2692665 /PNC PENSERRASECURITIES / 1.69 PNC FINANCIAL SVCS COM USD5 PRICE: 148.78 BROKER COMMISSION: 1.69 BROKER: PENSERRASECURITIES								
20 Mar 24	POLARIS INC	100.000	-9,155.81	0.00	0.00	9,155.81	0.00	0.00	0.00
22 Mar 24	SEDOL : 2692933 /PII	91.5431							
Settled	LOOP CAPITAL MARKETS LLC / 1.50 POLARIS INC PRICE: 91.5431 BROKER COMMISSION: 1.50 BROKER: LOOP CAPITAL MARKETS LLC								
20 Mar 24	POOL CORP COM STK	26.000	-10,579.95	0.00	0.00	10,579.95	0.00	0.00	0.00
22 Mar 24	SEDOL : 2781585 /POOL	406.9062							
Settled	LOOP CAPITAL MARKETS LLC / 0.39 POOL CORPORATION COM USD0.001 PRICE: 406.9061538 BROKER COMMISSION: 0.39 BROKER: LOOP CAPITAL MARKETS LLC								
15 Mar 24	POPULAR INC COM NEW COM USD6	109.000	-8,965.80	0.00	0.00	8,965.80	0.00	0.00	0.00
19 Mar 24	(POST REV SPLIT)	82.25							
Settled	SEDOL : B86QM90 /BPOP PENSERRASECURITIES / 0.55 POPULAR INC COM USD0.01 PRICE: 82.25 BROKER COMMISSION: 0.55 BROKER: PENSERRASECURITIES								
15 Mar 24	PPG IND INC COM	86.000	-11,856.39	0.00	0.00	11,856.39	0.00	0.00	0.00
19 Mar 24	SEDOL : 2698470 /PPG	137.86							
Settled	PENSERRASECURITIES / 0.43 PPG INDS INC COM USD1.666 PRICE: 137.86 BROKER COMMISSION: 0.43 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Equities

Common stock

United States - USD

20 Mar 24	PPG IND INC COM	72.000	-10,201.22	0.00	0.00	10,201.22	0.00	0.00	0.00
22 Mar 24	SEDOL : 2698470 /PPG	141.6686							
Settled	LOOP CAPITAL MARKETS LLC / 1.08 PPG INDS INC COM USD1.666 PRICE: 141.6686111 BROKER COMMISSION: 1.08 BROKER: LOOP CAPITAL MARKETS LLC								
15 Mar 24	PPL CORP COM ISIN US69351T1060	438.000	-11,670.51	0.00	0.00	11,670.51	0.00	0.00	0.00
19 Mar 24	SEDOL : 2680905 /PPL	26.64							
Settled	PENSERRASECURITIES / 2.19 PPL CORP COM USD0.01 PRICE: 26.64 BROKER COMMISSION: 2.19 BROKER: PENSERRASECURITIES								
16 Jan 24	PROCTER & GAMBLE COM NPV	335.000	-50,096.58	0.00	0.00	50,096.58	0.00	0.00	0.00
18 Jan 24	SEDOL : 2704407 /PG	149.527							
Settled	PERSHING LLC / 5.03 PROCTER & GAMBLE COM NPV PRICE: 149.5270149 BROKER COMMISSION: 5.03 BROKER: PERSHING LLC								
15 Mar 24	PROCTER & GAMBLE COM NPV	523.000	-84,404.36	0.00	0.00	84,404.36	0.00	0.00	0.00
19 Mar 24	SEDOL : 2704407 /PG	161.38							
Settled	PENSERRASECURITIES / 2.62 PROCTER & GAMBLE COM NPV PRICE: 161.38 BROKER COMMISSION: 2.62 BROKER: PENSERRASECURITIES								
15 Mar 24	PROGRESSIVE CORP OH COM	213.000	-43,640.51	0.00	0.00	43,640.51	0.00	0.00	0.00
19 Mar 24	SEDOL : 2705024 /PGR	204.88							
Settled	PENSERRASECURITIES / 1.07 PROGRESSIVE CP(OH) COM USD1 PRICE: 204.88 BROKER COMMISSION: 1.07 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
Purchases									
Equities									
Common stock									
United States - USD									
05 Jan 24	PROLOGIS INC COM	100.000	-13,056.00	0.00	0.00	13,056.00	0.00	0.00	0.00
08 Jan 24	SEDOL : B44WZD7 /PLD	130.559998							
Settled	STATE STREET BANK AND TRUST CO. PROLOGIS INC COM USD0.01 PRICE: 130.56 NET BROKER: STATE STREET BANK AND TRUST CO.								
16 Jan 24	PROLOGIS INC COM	406.000	-53,029.69	0.00	0.00	53,029.69	0.00	0.00	0.00
18 Jan 24	SEDOL : B44WZD7 /PLD	130.60							
Settled	PERSHING LLC / 6.09 PROLOGIS INC COM USD0.01 PRICE: 130.6 BROKER COMMISSION: 6.09 BROKER: PERSHING LLC								
17 Jan 24	PROLOGIS INC COM	300.000	-38,058.00	0.00	0.00	38,058.00	0.00	0.00	0.00
18 Jan 24	SEDOL : B44WZD7 /PLD	126.860001							
Settled	STATE STREET BANK AND TRUST CO. PROLOGIS INC COM USD0.01 PRICE: 126.86 NET BROKER: STATE STREET BANK AND TRUST CO.								
17 Jan 24	PROLOGIS INC COM	123.000	-15,604.09	0.00	0.00	15,604.09	0.00	0.00	0.00
19 Jan 24	SEDOL : B44WZD7 /PLD	126.86							
Settled	CABRERA CAPITAL MARKETS LLC / 0.31 PROLOGIS INC COM USD0.01 PRICE: 126.86 BROKER COMMISSION: 0.31 BROKER: CABRERA CAPITAL MARKETS LLC								
17 Jan 24	PROLOGIS INC COM	100.000	-12,686.00	0.00	0.00	12,686.00	0.00	0.00	0.00
18 Jan 24	SEDOL : B44WZD7 /PLD	126.860001							
Settled	STATE STREET BANK AND TRUST CO. PROLOGIS INC COM USD0.01 PRICE: 126.86 NET BROKER: STATE STREET BANK AND TRUST CO.								
30 Jan 24	PROLOGIS INC COM	100.000	-12,653.00	0.00	0.00	12,653.00	0.00	0.00	0.00
31 Jan 24	SEDOL : B44WZD7 /PLD	126.529999							
Settled	NORTHERN TRUST COMPANY, THE								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Equities

Common stock

United States - USD

PROLOGIS INC COM USD0.01 PRICE: 126.53 NET BROKER: NORTHERN TRUST COMPANY, THE									
30 Jan 24	PROLOGIS INC COM	100.000	-12,653.00	0.00	0.00	12,653.00	0.00	0.00	0.00
31 Jan 24	SEDOL : B44WZD7 /PLD	126.529999							
Settled	STATE STREET BANK AND TRUST CO. PROLOGIS INC COM USD0.01 PRICE: 126.53 NET BROKER: STATE STREET BANK AND TRUST CO.								
26 Mar 24	PROLOGIS INC COM	500.000	-62,570.00	0.00	0.00	62,570.00	0.00	0.00	0.00
28 Mar 24	SEDOL : B44WZD7 /PLD	125.139999							
Settled	STATE STREET BANK AND TRUST CO. PROLOGIS INC COM USD0.01 PRICE: 125.14 NET BROKER: STATE STREET BANK AND TRUST CO.								
15 Mar 24	PROSPERITY BANCSHARES INC	135.000	-8,183.03	0.00	0.00	8,183.03	0.00	0.00	0.00
19 Mar 24	COM	60.61							
Settled	SEDOL : 2310257 /PB PENSERRASECURITIES / 0.68 PROSPERITY BANCSHA COM USD1 PRICE: 60.61 BROKER COMMISSION: 0.68 BROKER: PENSERRASECURITIES								
20 Mar 24	PRUDENTIAL FINL INC COM	103.000	-11,793.51	0.00	0.00	11,793.51	0.00	0.00	0.00
22 Mar 24	SEDOL : 2819118 /PRU	114.485							
Settled	LOOP CAPITAL MARKETS LLC / 1.55 PRUDENTIAL FINL COM USD0.01 PRICE: 114.4850485 BROKER COMMISSION: 1.55 BROKER: LOOP CAPITAL MARKETS LLC								
15 Mar 24	PTC INC COM	68.000	-12,363.42	0.00	0.00	12,363.42	0.00	0.00	0.00
19 Mar 24	SEDOL : B95N910 /PTC	181.81							
Settled	PENSERRASECURITIES / 0.34 PTC INC COM USD0.01 PRICE: 181.81 BROKER COMMISSION: 0.34 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Equities

Common stock

United States - USD

15 Mar 24	PUB SERVICE ENTERPRISE GROUP	181.000	-11,545.09	0.00	0.00	11,545.09	0.00	0.00	0.00
19 Mar 24	INC COM	63.78							
Settled	SEDOL : 2707677 /PEG PENSERRASECURITIES / 0.91 PUBLIC SERVICE ENT COM NPV PRICE: 63.78 BROKER COMMISSION: 0.91 BROKER: PENSERRASECURITIES								
20 Mar 24	PUB SERVICE ENTERPRISE GROUP	154.000	-9,880.29	0.00	0.00	9,880.29	0.00	0.00	0.00
22 Mar 24	INC COM	64.1427							
Settled	SEDOL : 2707677 /PEG LOOP CAPITAL MARKETS LLC / 2.31 PUBLIC SERVICE ENT COM NPV PRICE: 64.1427272 BROKER COMMISSION: 2.31 BROKER: LOOP CAPITAL MARKETS LLC								
17 Jan 24	PUB STORAGE COM	115.000	-33,867.79	0.00	0.00	33,867.79	0.00	0.00	0.00
19 Jan 24	SEDOL : 2852533 /PSA	294.50							
Settled	CABRERA CAPITAL MARKETS LLC / 0.29 PUBLIC STORAGE COM USD0.10 PRICE: 294.5 BROKER COMMISSION: 0.29 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Mar 24	PURE STORAGE INC CL A CL A	364.000	-18,187.26	0.00	0.00	18,187.26	0.00	0.00	0.00
19 Mar 24	SEDOL : BYZ62T3 /PSTG	49.96							
Settled	PENSERRASECURITIES / 1.82 PURE STORAGE INC COM USD0.0001 CL A PRICE: 49.96 BROKER COMMISSION: 1.82 BROKER: PENSERRASECURITIES								
15 Mar 24	QUALCOMM INC COM	407.000	-68,052.44	0.00	0.00	68,052.44	0.00	0.00	0.00
19 Mar 24	SEDOL : 2714923 /QCOM	167.20							
Settled	PENSERRASECURITIES / 2.04 QUALCOMM INC COM USD0.0001 PRICE: 167.2 BROKER COMMISSION: 2.04 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Equities

Common stock

United States - USD

15 Mar 24	QUANTA SVCS INC COM	52.000	-12,623.26	0.00	0.00	12,623.26	0.00	0.00	0.00
19 Mar 24	SEDOL : 2150204 /PWR	242.75							
Settled	PENSERRASECURITIES / 0.26 QUANTA SERVICES COM USD0.00001 PRICE: 242.75 BROKER COMMISSION: 0.26 BROKER: PENSERRASECURITIES								
20 Mar 24	QUANTA SVCS INC COM	44.000	-10,888.46	0.00	0.00	10,888.46	0.00	0.00	0.00
22 Mar 24	SEDOL : 2150204 /PWR	247.45							
Settled	LOOP CAPITAL MARKETS LLC / 0.66 QUANTA SERVICES COM USD0.00001 PRICE: 247.45 BROKER COMMISSION: 0.66 BROKER: LOOP CAPITAL MARKETS LLC								
20 Mar 24	QUEST DIAGNOSTICS INC COM	75.000	-9,615.76	0.00	0.00	9,615.76	0.00	0.00	0.00
22 Mar 24	SEDOL : 2702791 /DGX	128.1951							
Settled	LOOP CAPITAL MARKETS LLC / 1.13 QUEST DIAGNOSTICS COM USD0.01 PRICE: 128.1950666 BROKER COMMISSION: 1.13 BROKER: LOOP CAPITAL MARKETS LLC								
22 Jan 24	RADIAN GROUP INC COM	104.000	-3,050.84	0.00	0.00	3,050.84	0.00	0.00	0.00
24 Jan 24	SEDOL : 2173911 /RDN	29.32							
Settled	PENSERRASECURITIES / 1.56 RADIAN GROUP INC COM USD0.001 PRICE: 29.32 BROKER COMMISSION: 1.56 BROKER: PENSERRASECURITIES								
18 Mar 24	RADNET INC COM STK	709.000	-31,791.56	0.00	0.00	31,791.56	0.00	0.00	0.00
20 Mar 24	SEDOL : B1JNG19 /RDNT	44.83							
Settled	CABRERA CAPITAL MARKETS LLC / 7.09 RADNET INC COM STK USD0.01 PRICE: 44.83 BROKER COMMISSION: 7.09 BROKER: CABRERA CAPITAL MARKETS LLC								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Equities

Common stock

United States - USD

15 Mar 24	RANGE RES CORP COM	363.000	-11,632.34	0.00	0.00	11,632.34	0.00	0.00	0.00
19 Mar 24	SEDOL : 2523334 /RRC	32.04							
Settled	PENSERRASECURITIES / 1.82 RANGE RES CORP IN COM USD0.01 PRICE: 32.04 BROKER COMMISSION: 1.82 BROKER: PENSERRASECURITIES								
20 Mar 24	RAYONIER INC REIT	273.000	-9,036.88	0.00	0.00	9,036.88	0.00	0.00	0.00
22 Mar 24	SEDOL : 2473138 /RYN	33.0871							
Settled	LOOP CAPITAL MARKETS LLC / 4.10 RAYONIER INC REIT PRICE: 33.0871062 BROKER COMMISSION: 4.10 BROKER: LOOP CAPITAL MARKETS LLC								
22 Jan 24	READY CAP CORP	207.000	-2,046.20	0.00	0.00	2,046.20	0.00	0.00	0.00
24 Jan 24	SEDOL : BDFS3G6 /RC	9.87							
Settled	PENSERRASECURITIES / 3.11 READY CAP CORP COM PRICE: 9.87 BROKER COMMISSION: 3.11 BROKER: PENSERRASECURITIES								
17 Jan 24	REALTY INCOME CORP COM	300.000	-17,163.00	0.00	0.00	17,163.00	0.00	0.00	0.00
18 Jan 24	SEDOL : 2724193 /O	57.209999							
Settled	STATE STREET BANK AND TRUST CO. REALTY INCOME CORP COM USD1 PRICE: 57.21 NET BROKER: STATE STREET BANK AND TRUST CO.								
30 Jan 24	REALTY INCOME CORP COM	200.000	-11,036.00	0.00	0.00	11,036.00	0.00	0.00	0.00
31 Jan 24	SEDOL : 2724193 /O	55.18							
Settled	STATE STREET BANK AND TRUST CO. REALTY INCOME CORP COM USD1 PRICE: 55.18 NET BROKER: STATE STREET BANK AND TRUST CO.								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Equities

Common stock

United States - USD

15 Mar 24	REALTY INCOME CORP COM	432.000	-22,548.24	0.00	0.00	22,548.24	0.00	0.00	0.00
19 Mar 24	SEDOL : 2724193 /O	52.19							
Settled	PENSERRASECURITIES / 2.16 REALTY INCOME CORP COM USD1 PRICE: 52.19 BROKER COMMISSION: 2.16 BROKER: PENSERRASECURITIES								
20 Mar 24	REALTY INCOME CORP COM	256.000	-13,329.92	0.00	0.00	13,329.92	0.00	0.00	0.00
22 Mar 24	SEDOL : 2724193 /O	52.055							
Settled	LOOP CAPITAL MARKETS LLC / 3.84 REALTY INCOME CORP COM USD1 PRICE: 52.055 BROKER COMMISSION: 3.84 BROKER: LOOP CAPITAL MARKETS LLC								
26 Mar 24	REALTY INCOME CORP COM	400.000	-21,040.00	0.00	0.00	21,040.00	0.00	0.00	0.00
28 Mar 24	SEDOL : 2724193 /O	52.599998							
Settled	JPMORGAN CHASE BANK, N.A LONDON REALTY INCOME CORP COM USD1 PRICE: 52.6 NET BROKER: JPMORGAN CHASE BANK, N.A LONDON								
22 Jan 24	REDWOOD TR INC COM	563.000	-3,960.71	0.00	0.00	3,960.71	0.00	0.00	0.00
24 Jan 24	SEDOL : 2730877 /RWT	7.02							
Settled	PENSERRASECURITIES / 8.45 REDWOOD TRUST INC COM STK USD0.01 PRICE: 7.02 BROKER COMMISSION: 8.45 BROKER: PENSERRASECURITIES								
15 Mar 24	REDWOOD TR INC COM	1,619.000	-9,770.67	0.00	0.00	9,770.67	0.00	0.00	0.00
19 Mar 24	SEDOL : 2730877 /RWT	6.03							
Settled	PENSERRASECURITIES / 8.10 REDWOOD TRUST INC COM STK USD0.01 PRICE: 6.03 BROKER COMMISSION: 8.10 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>			
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<u>Broker/Commission</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Narrative</u>									

Purchases

Equities

Common stock

United States - USD

15 Mar 24 19 Mar 24 Settled	REGAL REXNORD CORPORATION COM STK USD0.01 SEDOL : 2730082 /RRX PENSERRASECURITIES / 0.40 REGAL REXNORD CORP COM USD0.01 PRICE: 172.67 BROKER COMMISSION: 0.40 BROKER: PENSERRASECURITIES	80.000 172.67	-13,814.00	0.00	0.00	13,814.00	0.00	0.00	0.00
17 Jan 24 19 Jan 24 Settled	REGENCY CTRS CORP COM SEDOL : 2726177 /REG CABRERA CAPITAL MARKETS LLC / 0.56 REGENCY CENTERS COM USD0.01 PRICE: 62.47 BROKER COMMISSION: 0.56 BROKER: CABRERA CAPITAL MARKETS LLC	223.000 62.47	-13,931.37	0.00	0.00	13,931.37	0.00	0.00	0.00
20 Mar 24 22 Mar 24 Settled	REINSURANCE GROUP AMER INC COM NEW STK SEDOL : 2731193 /RGA LOOP CAPITAL MARKETS LLC / 0.68 REINSURANCE GROUP COM USD0.01 PRICE: 185.1222222 BROKER COMMISSION: 0.68 BROKER: LOOP CAPITAL MARKETS LLC	45.000 185.1222	-8,331.18	0.00	0.00	8,331.18	0.00	0.00	0.00
15 Mar 24 19 Mar 24 Settled	RENAISSANCE RE HLDGS LTD COM SEDOL : 2728429 /RNR PENSERRASECURITIES / 0.83 RENAISSANCE RE HLG COM USD1 PRICE: 237.4 BROKER COMMISSION: 0.83 BROKER: PENSERRASECURITIES	165.000 237.40	-39,171.83	0.00	0.00	39,171.83	0.00	0.00	0.00
15 Mar 24 19 Mar 24 Settled	REPUBLIC SVCS INC COM SEDOL : 2262530 /RSG PENSERRASECURITIES / 0.38 REPUBLIC SERVICES COM USD0.01 PRICE: 186.31 BROKER COMMISSION: 0.38 BROKER: PENSERRASECURITIES	75.000 186.31	-13,973.63	0.00	0.00	13,973.63	0.00	0.00	0.00

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Equities

Common stock

United States - USD

20 Mar 24	REPUBLIC SVCS INC COM	64.000	-12,033.35	0.00	0.00	12,033.35	0.00	0.00	0.00
22 Mar 24	SEDOL : 2262530 /RSG	188.0061							
Settled	LOOP CAPITAL MARKETS LLC / 0.96 REPUBLIC SERVICES COM USD0.01 PRICE: 188.0060937 BROKER COMMISSION: 0.96 BROKER: LOOP CAPITAL MARKETS LLC								
15 Mar 24	RESMED INC COM	87.000	-16,534.79	0.00	0.00	16,534.79	0.00	0.00	0.00
19 Mar 24	SEDOL : 2732903 /RMD	190.05							
Settled	PENSERRASECURITIES / 0.44 RESMED INC COM USD0.004 PRICE: 190.05 BROKER COMMISSION: 0.44 BROKER: PENSERRASECURITIES								
20 Mar 24	RESMED INC COM	44.000	-8,417.42	0.00	0.00	8,417.42	0.00	0.00	0.00
22 Mar 24	SEDOL : 2732903 /RMD	191.29							
Settled	LOOP CAPITAL MARKETS LLC / 0.66 RESMED INC COM USD0.004 PRICE: 191.29 BROKER COMMISSION: 0.66 BROKER: LOOP CAPITAL MARKETS LLC								
22 Jan 24	RETAIL OPPORTUNITY INVTS CORP	185.000	-2,613.13	0.00	0.00	2,613.13	0.00	0.00	0.00
24 Jan 24	COM STK	14.11							
Settled	SEDOL : B28YD08 /ROIC PENSERRASECURITIES / 2.78 RETAIL OPPORTUNITY COM STK USD0.0001 PRICE: 14.11 BROKER COMMISSION: 2.78 BROKER: PENSERRASECURITIES								
15 Mar 24	RITHM CAPITAL CORP	747.000	-8,160.98	0.00	0.00	8,160.98	0.00	0.00	0.00
19 Mar 24	SEDOL : BRJ9GW0 /RITM	10.92							
Settled	PENSERRASECURITIES / 3.74 RITHM CAPITAL CORP PRICE: 10.92 BROKER COMMISSION: 3.74 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Equities

Common stock

United States - USD

15 Mar 24	RIVIAN AUTOMOTIVE INC	1,168.000	-12,900.56	0.00	0.00	12,900.56	0.00	0.00	0.00
19 Mar 24	SEDOL : BL98841 /RIVN	11.04							
Settled	PENSERRASECURITIES / 5.84 RIVIAN AUTOMOTIVE COM USD0.001 CL A PRICE: 11.04 BROKER COMMISSION: 5.84 BROKER: PENSERRASECURITIES								
15 Mar 24	RLI CORP COM	62.000	-9,109.97	0.00	0.00	9,109.97	0.00	0.00	0.00
19 Mar 24	SEDOL : 2719070 /RLI	146.93							
Settled	PENSERRASECURITIES / 0.31 RLI CORP COM USD1.00 PRICE: 146.93 BROKER COMMISSION: 0.31 BROKER: PENSERRASECURITIES								
15 Mar 24	ROBLOX CORP COM USD0.0001 CL	574.000	-22,526.63	0.00	0.00	22,526.63	0.00	0.00	0.00
19 Mar 24	A	39.24							
Settled	SEDOL : BMWBC20 /RBLX PENSERRASECURITIES / 2.87 ROBLOX CORPORATION COM USD0.0001 CL A PRICE: 39.24 BROKER COMMISSION: 2.87 BROKER: PENSERRASECURITIES								
15 Mar 24	ROCKWELL AUTOMATION	42.000	-11,797.17	0.00	0.00	11,797.17	0.00	0.00	0.00
19 Mar 24	SEDOL : 2754060 /ROK	280.88							
Settled	PENSERRASECURITIES / 0.21 ROCKWELL AUTOMATIO COM USD1 PRICE: 280.88 BROKER COMMISSION: 0.21 BROKER: PENSERRASECURITIES								
20 Mar 24	ROCKWELL AUTOMATION	35.000	-9,916.38	0.00	0.00	9,916.38	0.00	0.00	0.00
22 Mar 24	SEDOL : 2754060 /ROK	283.31							
Settled	LOOP CAPITAL MARKETS LLC / 0.53 ROCKWELL AUTOMATIO COM USD1 PRICE: 283.31 BROKER COMMISSION: 0.53 BROKER: LOOP CAPITAL MARKETS LLC								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Equities

Common stock

United States - USD

20 Mar 24	ROIVANT SCIENCES LTD COM	791.000	-7,889.91	0.00	0.00	7,889.91	0.00	0.00	0.00
22 Mar 24	0.0000000341740141	9.9596							
Settled	SEDOL : BMW4NZ9 /ROIV LOOP CAPITAL MARKETS LLC / 11.87 ROIVANT SCIENCES L COM 0.00000003 PRICE: 9.9595954 BROKER COMMISSION: 11.87 BROKER: LOOP CAPITAL MARKETS LLC								
15 Mar 24	ROKU INC COM CL A COM CL A	195.000	-12,479.03	0.00	0.00	12,479.03	0.00	0.00	0.00
19 Mar 24	SEDOL : BZ1LFG7 /ROKU	63.99							
Settled	PENSERRASECURITIES / 0.98 ROKU INC COM USD0.0001 CLASS A PRICE: 63.99 BROKER COMMISSION: 0.98 BROKER: PENSERRASECURITIES								
20 Mar 24	ROLLINS INC COM	172.000	-8,130.99	0.00	0.00	8,130.99	0.00	0.00	0.00
22 Mar 24	SEDOL : 2747305 /ROL	47.2582							
Settled	LOOP CAPITAL MARKETS LLC / 2.58 ROLLINS INC COM USD1 PRICE: 47.2581976 BROKER COMMISSION: 2.58 BROKER: LOOP CAPITAL MARKETS LLC								
16 Jan 24	ROPER TECHNOLOGIES INC	80.000	-42,862.91	0.00	0.00	42,862.91	0.00	0.00	0.00
18 Jan 24	SEDOL : 2749602 /ROP	535.7714							
Settled	PERSHING LLC / 1.20 ROPER TECHNOLOGIES INC PRICE: 535.771375 BROKER COMMISSION: 1.20 BROKER: PERSHING LLC								
20 Mar 24	ROSS STORES INC COM	102.000	-14,966.73	0.00	0.00	14,966.73	0.00	0.00	0.00
22 Mar 24	SEDOL : 2746711 /ROST	146.7176							
Settled	LOOP CAPITAL MARKETS LLC / 1.53 ROSS STORES INC COM USD0.01 PRICE: 146.717647 BROKER COMMISSION: 1.53 BROKER: LOOP CAPITAL MARKETS LLC								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Equities

Common stock

United States - USD

15 Mar 24	ROYAL CARIBBEAN GROUP COM	139.000	-17,920.58	0.00	0.00	17,920.58	0.00	0.00	0.00
19 Mar 24	STK	128.92							
Settled	SEDOL : 2754907 /RCL PENSERRASECURITIES / 0.70 ROYAL CARIBBEAN GR COM USD0.01 PRICE: 128.92 BROKER COMMISSION: 0.70 BROKER: PENSERRASECURITIES								
20 Mar 24	ROYAL CARIBBEAN GROUP COM	72.000	-9,561.24	0.00	0.00	9,561.24	0.00	0.00	0.00
22 Mar 24	STK	132.78							
Settled	SEDOL : 2754907 /RCL LOOP CAPITAL MARKETS LLC / 1.08 ROYAL CARIBBEAN GR COM USD0.01 PRICE: 132.78 BROKER COMMISSION: 1.08 BROKER: LOOP CAPITAL MARKETS LLC								
15 Mar 24	ROYALTY PHARMA PLC COM	444.000	-13,362.18	0.00	0.00	13,362.18	0.00	0.00	0.00
19 Mar 24	USD0.0001 CLASS A	30.09							
Settled	SEDOL : BMVP7Y0 /RPRX PENSERRASECURITIES / 2.22 ROYALTY PHARMA PLC COM USD0.0001 CLASS A PRICE: 30.09 BROKER COMMISSION: 2.22 BROKER: PENSERRASECURITIES								
20 Mar 24	RPM INTL INC	86.000	-10,095.25	0.00	0.00	10,095.25	0.00	0.00	0.00
22 Mar 24	SEDOL : 2756174 /RPM	117.3716							
Settled	LOOP CAPITAL MARKETS LLC / 1.29 RPM INC DEL PRICE: 117.3716279 BROKER COMMISSION: 1.29 BROKER: LOOP CAPITAL MARKETS LLC								
15 Mar 24	RTX CORPORATION COMSTK	524.000	-48,697.94	0.00	0.00	48,697.94	0.00	0.00	0.00
19 Mar 24	SEDOL : BM5M5Y3 /RTX	92.93							
Settled	PENSERRASECURITIES / 2.62 RTX CORPORATION COMSTK PRICE: 92.93 BROKER COMMISSION: 2.62 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
Purchases									
Equities									
Common stock									
United States - USD									
22 Jan 24	RUSH ENTERPRISES INC CL A CL A	67.000	-3,036.78	0.00	0.00	3,036.78	0.00	0.00	0.00
24 Jan 24	SEDOL : 2966876 /RUSHA	45.31							
Settled	PENSERRASECURITIES / 1.01 RUSH ENTERPRISES COM CLASS'A'USD0.01 PRICE: 45.31 BROKER COMMISSION: 1.01 BROKER: PENSERRASECURITIES								
20 Mar 24	RYAN SPECIALTY HOLDINGS INC	170.000	-9,501.32	0.00	0.00	9,501.32	0.00	0.00	0.00
22 Mar 24	CL A COM USD0.001 CL A	55.8751							
Settled	SEDOL : BNKSK3 /RYAN LOOP CAPITAL MARKETS LLC / 2.55 RYAN SPECIALTY GROUP HLDGS INC COM USD0.0 PRICE: 55.8751176 BROKER COMMISSION: 2.55 BROKER: LOOP CAPITAL MARKETS LLC								
17 Jan 24	RYMAN HOSPITALITY PPTYS INC	106.000	-11,993.11	0.00	0.00	11,993.11	0.00	0.00	0.00
19 Jan 24	COM	113.14							
Settled	SEDOL : B8QV5C9 /RHP CABRERA CAPITAL MARKETS LLC / 0.27 RYMAN HOSPITALITY COM USD0.01 PRICE: 113.14 BROKER COMMISSION: 0.27 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Mar 24	S.W. AIRL CO COM	353.000	-10,009.32	0.00	0.00	10,009.32	0.00	0.00	0.00
19 Mar 24	SEDOL : 2831543 /LUV	28.35							
Settled	PENSERRASECURITIES / 1.77 SOUTHWEST AIRLINES COM USD1 PRICE: 28.35 BROKER COMMISSION: 1.77 BROKER: PENSERRASECURITIES								
15 Mar 24	SAIA INC COM STK	32.000	-18,498.72	0.00	0.00	18,498.72	0.00	0.00	0.00
19 Mar 24	SEDOL : 2982399 /SAIA	578.08							
Settled	PENSERRASECURITIES / 0.16 SAIA INC COM PRICE: 578.08 BROKER COMMISSION: 0.16 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Equities

Common stock

United States - USD

22 Jan 24	SALLY BEAUTY HLDGS INC COM	173.000	-2,113.20	0.00	0.00	2,113.20	0.00	0.00	0.00
24 Jan 24	STK USD0.01	12.20							
Settled	SEDOL : B1GZ005 /SBH PENSERRASECURITIES / 2.60 SALLY BEAUTY HOLDI COM STK USD0.01 PRICE: 12.20 BROKER COMMISSION: 2.60 BROKER: PENSERRASECURITIES								
15 Mar 24	SAREPTA THERAPEUTICS INC COM	107.000	-13,166.89	0.00	0.00	13,166.89	0.00	0.00	0.00
19 Mar 24	SEDOL : B8DPDT7 /SRPT	123.05							
Settled	PENSERRASECURITIES / 0.54 SAREPTA THERA INC COM USD0.0001 PRICE: 123.05 BROKER COMMISSION: 0.54 BROKER: PENSERRASECURITIES								
15 Mar 24	SBA COMMUNICATIONS CORP COM	63.000	-13,575.56	0.00	0.00	13,575.56	0.00	0.00	0.00
19 Mar 24	USD0.01 CL A	215.48							
Settled	SEDOL : BZ6TS23 /SBAC PENSERRASECURITIES / 0.32 SBA COMMUNICATIONS COM USD0.01 CL A PRICE: 215.48 BROKER COMMISSION: 0.32 BROKER: PENSERRASECURITIES								
16 Jan 24	SCHLUMBERGER LTD COM COM	900.000	-44,041.86	0.00	0.00	44,041.86	0.00	0.00	0.00
18 Jan 24	SEDOL : 2779201 /SLB	48.9204							
Settled	PERSHING LLC / 13.50 SCHLUMBERGER COM USD0.01 PRICE: 48.9204 BROKER COMMISSION: 13.50 BROKER: PERSHING LLC								
15 Mar 24	SCHWAB CHARLES CORP COM	541.000	-36,271.35	0.00	0.00	36,271.35	0.00	0.00	0.00
19 Mar 24	NEW	67.04							
Settled	SEDOL : 2779397 /SCHW PENSERRASECURITIES / 2.71 SCHWAB(Charles)CP COM USD0.01 PRICE: 67.04 BROKER COMMISSION: 2.71 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
Purchases									
Equities									
Common stock									
United States - USD									
20 Mar 24	SCOTTS MIRACLE-GRO	115.000	-7,948.12	0.00	0.00	7,948.12	0.00	0.00	0.00
22 Mar 24	CLASS'A'COM NPV	69.099							
Settled	SEDOL : 2781518 /SMG LOOP CAPITAL MARKETS LLC / 1.73 SCOTTS MIRACLE-GRO CLASS'A'COM NPV PRICE: 69.0990434 BROKER COMMISSION: 1.73 BROKER: LOOP CAPITAL MARKETS LLC								
22 Jan 24	SEALED AIR CORP NEW COM STK	98.000	-3,503.99	0.00	0.00	3,503.99	0.00	0.00	0.00
24 Jan 24	SEDOL : 2232793 /SEE	35.74							
Settled	PENSERRASECURITIES / 1.47 SEALED AIR CORP COM USD0.1 PRICE: 35.74 BROKER COMMISSION: 1.47 BROKER: PENSERRASECURITIES								
15 Mar 24	SEALED AIR CORP NEW COM STK	223.000	-8,055.88	0.00	0.00	8,055.88	0.00	0.00	0.00
19 Mar 24	SEDOL : 2232793 /SEE	36.12							
Settled	PENSERRASECURITIES / 1.12 SEALED AIR CORP COM USD0.1 PRICE: 36.12 BROKER COMMISSION: 1.12 BROKER: PENSERRASECURITIES								
15 Mar 24	SENSATA TECHNOLOGIES B V	234.000	-8,324.55	0.00	0.00	8,324.55	0.00	0.00	0.00
19 Mar 24	HOLDING	35.57							
Settled	SEDOL : BFM8T8 /ST PENSERRASECURITIES / 1.17 SENSATA TECHNO PLC COM EUR0.01 PRICE: 35.57 BROKER COMMISSION: 1.17 BROKER: PENSERRASECURITIES								
15 Mar 24	SENTINELONE INC CL A COM CL A	534.000	-11,798.73	0.00	0.00	11,798.73	0.00	0.00	0.00
19 Mar 24	COM	22.09							
Settled	SEDOL : BP7L1B8 /S PENSERRASECURITIES / 2.67 SENTINELONE INC COM USD0.0001 CL A PRICE: 22.09 BROKER COMMISSION: 2.67 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Equities

Common stock

United States - USD

15 Mar 24	SERVICENOW INC COM USD0.001	74.000	-55,049.71	0.00	0.00	55,049.71	0.00	0.00	0.00
19 Mar 24	SEDOL : B80NXX8 /NOW	743.91							
Settled	PENSERRASECURITIES / 0.37 SERVICENOW INC COM USD0.001 PRICE: 743.91 BROKER COMMISSION: 0.37 BROKER: PENSERRASECURITIES								
22 Jan 24	SERVISFIRST BANCSHARES INC	33.000	-2,187.08	0.00	0.00	2,187.08	0.00	0.00	0.00
24 Jan 24	COMMON STOCK	66.26							
Settled	SEDOL : BMHOMP5 /SFBS PENSERRASECURITIES / 0.50 SERVISFIRST BANCSHARES INC COMMON STOCK PRICE: 66.26 BROKER COMMISSION: 0.50 BROKER: PENSERRASECURITIES								
15 Mar 24	SHERWIN-WILLIAMS CO COM	157.000	-52,542.41	0.00	0.00	52,542.41	0.00	0.00	0.00
19 Mar 24	SEDOL : 2804211 /SHW	334.66							
Settled	PENSERRASECURITIES / 0.79 SHERWIN-WILLIAMS COM USD1 PRICE: 334.66 BROKER COMMISSION: 0.79 BROKER: PENSERRASECURITIES								
22 Jan 24	SIGNET JEWELERS LTD ORD	30.000	-3,049.05	0.00	0.00	3,049.05	0.00	0.00	0.00
24 Jan 24	USD0.18	101.62							
Settled	SEDOL : B3CTNK6 /SIG PENSERRASECURITIES / 0.45 SIGNET JEWELERS LT ORD USD0.18 PRICE: 101.62 BROKER COMMISSION: 0.45 BROKER: PENSERRASECURITIES								
05 Jan 24	SIMON PROPERTY GROUP INC COM	100.000	-14,065.00	0.00	0.00	14,065.00	0.00	0.00	0.00
08 Jan 24	SEDOL : 2812452 /SPG	140.649994							
Settled	STATE STREET BANK AND TRUST CO. SIMON PROPERTY GROUP INC COM USD0.0001 PRICE: 140.65 NET BROKER: STATE STREET BANK AND TRUST CO.								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
Purchases									
Equities									
Common stock									
United States - USD									
17 Jan 24	SIMON PROPERTY GROUP INC COM	100.000	-14,212.00	0.00	0.00	14,212.00	0.00	0.00	0.00
18 Jan 24	SEDOL : 2812452 /SPG	142.119995							
Settled	STATE STREET BANK AND TRUST CO. SIMON PROPERTY GROUP INC COM USD0.0001 PRICE: 142.12 NET BROKER: STATE STREET BANK AND TRUST CO.								
30 Jan 24	SIMON PROPERTY GROUP INC COM	100.000	-13,924.00	0.00	0.00	13,924.00	0.00	0.00	0.00
31 Jan 24	SEDOL : 2812452 /SPG	139.240005							
Settled	STATE STREET BANK AND TRUST CO. SIMON PROPERTY GROUP INC COM USD0.0001 PRICE: 139.24 NET BROKER: STATE STREET BANK AND TRUST CO.								
15 Mar 24	SIMON PROPERTY GROUP INC COM	118.000	-17,791.45	0.00	0.00	17,791.45	0.00	0.00	0.00
19 Mar 24	SEDOL : 2812452 /SPG	150.77							
Settled	PENSERRASECURITIES / 0.59 SIMON PROPERTY GROUP INC COM USD0.0001 PRICE: 150.77 BROKER COMMISSION: 0.59 BROKER: PENSERRASECURITIES								
20 Mar 24	SIMON PROPERTY GROUP INC COM	100.000	-15,461.00	0.00	0.00	15,461.00	0.00	0.00	0.00
22 Mar 24	SEDOL : 2812452 /SPG	154.595							
Settled	LOOP CAPITAL MARKETS LLC / 1.50 SIMON PROPERTY GROUP INC COM USD0.0001 PRICE: 154.595 BROKER COMMISSION: 1.50 BROKER: LOOP CAPITAL MARKETS LLC								
22 Jan 24	SIMPLY GOOD FOODS CO COM	62.000	-2,554.71	0.00	0.00	2,554.71	0.00	0.00	0.00
24 Jan 24	SEDOL : BF27XF9 /SMPL	41.19							
Settled	PENSERRASECURITIES / 0.93 SIMPLY GOOD FOODS CO COM USD0.01 PRICE: 41.19 BROKER COMMISSION: 0.93 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Broker/Commission</u>								
	<u>Narrative</u>								

Purchases

Equities

Common stock

United States - USD

22 Jan 24	SIRIUSPOINT LTD COM USD0.1	224.000	-2,561.44	0.00	0.00	2,561.44	0.00	0.00	0.00
24 Jan 24	SEDOL : BMCQX44 /SPNT	11.42							
Settled	PENSERRASECURITIES / 3.36 SIRIUSPOINT LTD COM USD0.1 PRICE: 11.42 BROKER COMMISSION: 3.36 BROKER: PENSERRASECURITIES								
15 Mar 24	SITEONE LANDSCAPE SUPPLY INC	69.000	-11,731.04	0.00	0.00	11,731.04	0.00	0.00	0.00
19 Mar 24	COM	170.01							
Settled	SEDOL : BYQ7X81 /SITE PENSERRASECURITIES / 0.35 SITEONE LANDSCAPE COM USD0.01 PRICE: 170.01 BROKER COMMISSION: 0.35 BROKER: PENSERRASECURITIES								
20 Mar 24	SKYWORKS SOLUTIONS INC COM	107.000	-11,196.16	0.00	0.00	11,196.16	0.00	0.00	0.00
22 Mar 24	SEDOL : 2961053 /SWKS	104.622							
Settled	LOOP CAPITAL MARKETS LLC / 1.61 SKYWORKS SOLUTIONS COM USD0.25 PRICE: 104.6219626 BROKER COMMISSION: 1.61 BROKER: LOOP CAPITAL MARKETS LLC								
22 Jan 24	SM ENERGY CO COM	78.000	-2,800.59	0.00	0.00	2,800.59	0.00	0.00	0.00
24 Jan 24	SEDOL : 2764188 /SM	35.89							
Settled	PENSERRASECURITIES / 1.17 SM ENERGY COMPANY COM USD0.01 PRICE: 35.89 BROKER COMMISSION: 1.17 BROKER: PENSERRASECURITIES								
20 Mar 24	SMITH A O CORP COM	108.000	-9,445.13	0.00	0.00	9,445.13	0.00	0.00	0.00
22 Mar 24	SEDOL : 2816023 /AOS	87.4399							
Settled	LOOP CAPITAL MARKETS LLC / 1.62 SMITH(AO)CORP COM USD1 PRICE: 87.4399074 BROKER COMMISSION: 1.62 BROKER: LOOP CAPITAL MARKETS LLC								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Equities

Common stock

United States - USD

20 Mar 24	SMUCKER J M CO COM NEW	69.000	-8,545.86	0.00	0.00	8,545.86	0.00	0.00	0.00
22 Mar 24	SEDOL : 2951452 /SJM	123.838							
Settled	LOOP CAPITAL MARKETS LLC / 1.04 SMUCKER(JM)CO COM NPV PRICE: 123.837971 BROKER COMMISSION: 1.04 BROKER: LOOP CAPITAL MARKETS LLC								
20 Mar 24	SNAP-ON INC COM	35.000	-10,185.98	0.00	0.00	10,185.98	0.00	0.00	0.00
22 Mar 24	SEDOL : 2818740 /SNA	291.0129							
Settled	LOOP CAPITAL MARKETS LLC / 0.53 SNAP-ON INC COM USD1 PRICE: 291.0128571 BROKER COMMISSION: 0.53 BROKER: LOOP CAPITAL MARKETS LLC								
15 Mar 24	SOFI TECHNOLOGIES INC COM	1,581.000	-11,122.34	0.00	0.00	11,122.34	0.00	0.00	0.00
19 Mar 24	SEDOL : BM8J4C2 /SOFI	7.03							
Settled	PENSERRASECURITIES / 7.91 SOFI TECHNOLOGIES COM USD0.0001 CL A PRICE: 7.03 BROKER COMMISSION: 7.91 BROKER: PENSERRASECURITIES								
22 Jan 24	SOLAREEDGE TECHNOLOGIES INC	38.000	-2,730.87	0.00	0.00	2,730.87	0.00	0.00	0.00
24 Jan 24	COM	71.85							
Settled	SEDOL : BWC52Q6 /SEDG PENSERRASECURITIES / 0.57 SOLAREEDGE TECHNOLO USD0.0001 PRICE: 71.85 BROKER COMMISSION: 0.57 BROKER: PENSERRASECURITIES								
15 Mar 24	SONOCO PROD CO COM	152.000	-8,663.24	0.00	0.00	8,663.24	0.00	0.00	0.00
19 Mar 24	SEDOL : 2821395 /SON	56.99							
Settled	PENSERRASECURITIES / 0.76 SONOCO PRODUCTS CO COM NPV PRICE: 56.99 BROKER COMMISSION: 0.76 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss
Settle Date	Asset ID / Ticker	Shares/PAR	Translation
Trade Status	Broker/Commission	Price	Total
	Narrative	Principal	Accrued Interest
		Adjustment Amt	Cost
		Market	Realized gain/loss

Purchases

Equities

Common stock

United States - USD

15 Mar 24	SOTERA HEALTH CO COM	1,925.000	-27,960.63	0.00	0.00	27,960.63	0.00	0.00	0.00
19 Mar 24	SEDOL : BNKVRZ7 /SHC	14.52							
Settled	PENSERRASECURITIES / 9.63								
	SOTERA HEALTH CO COM USD0.01 PRICE: 14.52								
	BROKER COMMISSION: 9.63 BROKER:								
	PENSERRASECURITIES								
16 Jan 24	SOUTHERN CO COM STK	700.000	-49,517.02	0.00	0.00	49,517.02	0.00	0.00	0.00
18 Jan 24	SEDOL : 2829601 /SO	70.7236							
Settled	PERSHING LLC / 10.50								
	SOUTHERN CO COM USD5 PRICE: 70.7236								
	BROKER COMMISSION: 10.50 BROKER: PERSHING								
	LLC								
15 Mar 24	SPIRIT AEROSYSTEMS HLDGS INC	914.000	-29,490.21	0.00	0.00	29,490.21	0.00	0.00	0.00
19 Mar 24	CL A	32.26							
Settled	SEDOL : B1HMMS7 /SPR								
	PENSERRASECURITIES / 4.57								
	SPIRIT AEROSYSTEMS COM STK USD0.01 CLASS'A'								
	PRICE: 32.26 BROKER COMMISSION: 4.57 BROKER:								
	PENSERRASECURITIES								
01 Mar 24	SPRINKLR INC CL A CL A	15,211.000	-204,207.68	0.00	0.00	204,207.68	0.00	0.00	0.00
05 Mar 24	SEDOL : BNKCPP6 /CXM	13.42							
Settled	CABRERA CAPITAL MARKETS LLC /								
	76.06								
	SPRINKLR INC COM USD0.00003 CL A PRICE: 13.42								
	BROKER COMMISSION: 76.06 BROKER: CABRERA								
	CAPITAL MARKETS LLC								
15 Mar 24	SPRINKLR INC CL A CL A	1,775.000	-23,172.63	0.00	0.00	23,172.63	0.00	0.00	0.00
19 Mar 24	SEDOL : BNKCPP6 /CXM	13.05							
Settled	PENSERRASECURITIES / 8.88								
	SPRINKLR INC COM USD0.00003 CL A PRICE: 13.05								
	BROKER COMMISSION: 8.88 BROKER:								
	PENSERRASECURITIES								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Broker/Commission</u>								
	<u>Narrative</u>								

Purchases

Equities

Common stock

United States - USD

22 Jan 24	SPS COMM INC COM	25.000	-4,711.88	0.00	0.00	4,711.88	0.00	0.00	0.00
24 Jan 24	SEDOL : B57VWJ3 /SPSC	188.46							
Settled	PENSERRASECURITIES / 0.38 SPS COMMERCE INC COM USD0.001 PRICE: 188.46 BROKER COMMISSION: 0.38 BROKER: PENSERRASECURITIES								
22 Jan 24	SPX TECHNOLOGIES INC COM	30.000	-3,060.15	0.00	0.00	3,060.15	0.00	0.00	0.00
24 Jan 24	SEDOL : BQ1L7V3 /SPXC	101.99							
Settled	PENSERRASECURITIES / 0.45 SPX TECHNOLOGIES COM USD0.01 PRICE: 101.99 BROKER COMMISSION: 0.45 BROKER: PENSERRASECURITIES								
20 Mar 24	SS&C TECHNOLOGIES HLDGS INC	147.000	-9,338.12	0.00	0.00	9,338.12	0.00	0.00	0.00
22 Mar 24	COM	63.5096							
Settled	SEDOL : B58YSC6 /SSNC LOOP CAPITAL MARKETS LLC / 2.21 SS&C TECH HLDGS COM USD0.01 PRICE: 63.5095918 BROKER COMMISSION: 2.21 BROKER: LOOP CAPITAL MARKETS LLC								
26 Mar 24	STAG INDL INC COM	400.000	-15,028.00	0.00	0.00	15,028.00	0.00	0.00	0.00
28 Mar 24	SEDOL : B64BRQ5 /STAG	37.57							
Settled	STATE STREET BANK AND TRUST CO. STAG INDL INC COM USD0.01 PRICE: 37.57 NET BROKER: STATE STREET BANK AND TRUST CO.								
20 Mar 24	STANLEY BLACK & DECKER INC	103.000	-9,448.97	0.00	0.00	9,448.97	0.00	0.00	0.00
22 Mar 24	COM	91.7225							
Settled	SEDOL : B3Q2FJ4 /SWK LOOP CAPITAL MARKETS LLC / 1.55 STANLEY BLACK & DECKER INC COM PRICE: 91.7225242 BROKER COMMISSION: 1.55 BROKER: LOOP CAPITAL MARKETS LLC								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
<i>Purchases</i>									
Equities									
Common stock									
United States - USD									
16 Jan 24	STARBUCKS CORP COM	500.000	-46,011.50	0.00	0.00	46,011.50	0.00	0.00	0.00
18 Jan 24	SEDOL : 2842255 /SBUX	92.008							
Settled	PERSHING LLC / 7.50 STARBUCKS CORP COM USD0.001 PRICE: 92.008 BROKER COMMISSION: 7.50 BROKER: PERSHING LLC								
15 Mar 24	STARWOOD PROPERTY TRUST INC	456.000	-9,172.44	0.00	0.00	9,172.44	0.00	0.00	0.00
19 Mar 24	COM REIT	20.11							
Settled	SEDOL : B3PQ520 /STWD PENSERRASECURITIES / 2.28 STARWOOD PROPERTY COM USD0.01 PRICE: 20.11 BROKER COMMISSION: 2.28 BROKER: PENSERRASECURITIES								
15 Mar 24	STERIS PLC ORD USD0.001	59.000	-13,573.25	0.00	0.00	13,573.25	0.00	0.00	0.00
19 Mar 24	SEDOL : BFY8C75 /STE	230.05							
Settled	PENSERRASECURITIES / 0.30 STERIS PLC ORD USD0.001 PRICE: 230.05 BROKER COMMISSION: 0.30 BROKER: PENSERRASECURITIES								
16 Jan 24	STRYKER CORP	157.000	-49,165.32	0.00	0.00	49,165.32	0.00	0.00	0.00
18 Jan 24	SEDOL : 2853688 /SYK	313.1399							
Settled	PERSHING LLC / 2.36 STRYKER CORP USD0.10 PRICE: 313.1398726 BROKER COMMISSION: 2.36 BROKER: PERSHING LLC								
02 Jan 24	SUN COMMUNITIES INC COM	100.000	-13,552.00	0.00	0.00	13,552.00	0.00	0.00	0.00
04 Jan 24	SEDOL : 2860257 /SUI	135.520004							
Settled	STATE STREET BANK AND TRUST CO. SUN COMMUNITIES COM USD0.01 PRICE: 135.52 NET BROKER: STATE STREET BANK AND TRUST CO.								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
Purchases									
Equities									
Common stock									
United States - USD									
17 Jan 24	SUN COMMUNITIES INC COM	110.000	-14,402.58	0.00	0.00	14,402.58	0.00	0.00	0.00
19 Jan 24	SEDOL : 2860257 /SUI	130.93							
Settled	CABRERA CAPITAL MARKETS LLC / 0.28 SUN COMMUNITIES COM USD0.01 PRICE: 130.93 BROKER COMMISSION: 0.28 BROKER: CABRERA CAPITAL MARKETS LLC								
20 Mar 24	SUN COMMUNITIES INC COM	83.000	-10,857.67	0.00	0.00	10,857.67	0.00	0.00	0.00
22 Mar 24	SEDOL : 2860257 /SUI	130.8002							
Settled	LOOP CAPITAL MARKETS LLC / 1.25 SUN COMMUNITIES COM USD0.01 PRICE: 130.8002409 BROKER COMMISSION: 1.25 BROKER: LOOP CAPITAL MARKETS LLC								
26 Mar 24	SUN COMMUNITIES INC COM	100.000	-12,518.00	0.00	0.00	12,518.00	0.00	0.00	0.00
28 Mar 24	SEDOL : 2860257 /SUI	125.18							
Settled	STATE STREET BANK AND TRUST CO. SUN COMMUNITIES COM USD0.01 PRICE: 125.18 NET BROKER: STATE STREET BANK AND TRUST CO.								
28 Mar 24	SUNRUN INC COM	31,299.000	-412,677.32	0.00	0.00	412,677.32	0.00	0.00	0.00
02 Apr 24	SEDOL : BYXB1Y8 /RUN	13.18							
Pending	PENSERRASECURITIES / 156.50 SUNRUN INC COM USD0.0001 PRICE: 13.18 BROKER COMMISSION: 156.50 BROKER: PENSERRASECURITIES								
22 Jan 24	SUNSTONE HOTEL INVS INC NEW	239.000	-2,570.45	0.00	0.00	2,570.45	0.00	0.00	0.00
24 Jan 24	COM	10.74							
Settled	SEDOL : B034LG1 /SHO PENSERRASECURITIES / 3.59 SUNSTONE HOTEL INV COM USD0.01 PRICE: 10.74 BROKER COMMISSION: 3.59 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Equities

Common stock

United States - USD

15 Mar 24	SYNOVUS FINL CORP COM NEW	224.000	-8,481.76	0.00	0.00	8,481.76	0.00	0.00	0.00
19 Mar 24	COM NEW	37.86							
Settled	SEDOL : BMH4NJ8 /SNV PENSERRASECURITIES / 1.12 SYNOVUS FINANCIAL COM USD1.00 PRICE: 37.86 BROKER COMMISSION: 1.12 BROKER: PENSERRASECURITIES								
15 Mar 24	T ROWE PRICE GROUP INC	163.000	-18,723.00	0.00	0.00	18,723.00	0.00	0.00	0.00
19 Mar 24	SEDOL : 2702337 /TROW	114.86							
Settled	PENSERRASECURITIES / 0.82 T ROWE PRICE GROUP INC PRICE: 114.86 BROKER COMMISSION: 0.82 BROKER: PENSERRASECURITIES								
20 Mar 24	T ROWE PRICE GROUP INC	68.000	-7,880.49	0.00	0.00	7,880.49	0.00	0.00	0.00
22 Mar 24	SEDOL : 2702337 /TROW	115.8746							
Settled	LOOP CAPITAL MARKETS LLC / 1.02 T ROWE PRICE GROUP INC PRICE: 115.8745588 BROKER COMMISSION: 1.02 BROKER: LOOP CAPITAL MARKETS LLC								
15 Mar 24	TAKE-TWO INTERACTIVE SOFTWARE	60.000	-8,634.90	0.00	0.00	8,634.90	0.00	0.00	0.00
19 Mar 24	INC COM STK USD0.01	143.91							
Settled	SEDOL : 2122117 /TTWO PENSERRASECURITIES / 0.30 TAKE TWO INTERACTI COM USD0.01 PRICE: 143.91 BROKER COMMISSION: 0.30 BROKER: PENSERRASECURITIES								
19 Jan 24	TALOS ENERGY INC COM STK	4,418.000	-56,307.41	0.00	0.00	56,307.41	0.00	0.00	0.00
23 Jan 24	SEDOL : BDT56V9 /TALO	12.73							
Settled	PERSHING LLC / 66.27 TALOS ENERGY INC COM STK PRICE: 12.73 BROKER COMMISSION: 66.27 BROKER: PERSHING LLC								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Equities

Common stock

United States - USD

18 Mar 24	TANGER INC	600.000	-17,039.22	0.00	0.00	17,039.22	0.00	0.00	0.00
20 Mar 24	SEDOL : 2874582 /SKT	28.3917							
Settled	INSTINET INVESTMENT SERVICES LIMITE / 4.20 TANGER INC PRICE: 28.3917 BROKER COMMISSION: 4.20 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
15 Mar 24	TD SYNEX CORPORATION COM	398.000	-41,234.79	0.00	0.00	41,234.79	0.00	0.00	0.00
19 Mar 24	USD0.001	103.60							
Settled	SEDOL : 2002554 /SNX PENSERRASECURITIES / 1.99 TD SYNEX CORPORATION COM USD0.001 PRICE: 103.6 BROKER COMMISSION: 1.99 BROKER: PENSERRASECURITIES								
20 Mar 24	TECHNIPFMC PLC COM USD1	385.000	-9,597.05	0.00	0.00	9,597.05	0.00	0.00	0.00
22 Mar 24	SEDOL : BDSFG98 /FTI	24.9124							
Settled	LOOP CAPITAL MARKETS LLC / 5.78 TECHNIPFMC PLC USD1 PRICE: 24.9123896 BROKER COMMISSION: 5.78 BROKER: LOOP CAPITAL MARKETS LLC								
15 Mar 24	TELEDYNE TECHNOLOGIES INC	28.000	-11,623.50	0.00	0.00	11,623.50	0.00	0.00	0.00
19 Mar 24	COM	415.12							
Settled	SEDOL : 2503477 /TDY PENSERRASECURITIES / 0.14 TELEDYNE TECHNOLOG COM USD0.01 PRICE: 415.12 BROKER COMMISSION: 0.14 BROKER: PENSERRASECURITIES								
22 Jan 24	TELEPHONE & DATA SYS INC COM	120.000	-2,266.20	0.00	0.00	2,266.20	0.00	0.00	0.00
24 Jan 24	STK	18.87							
Settled	SEDOL : B6YR5K3 /TDS PENSERRASECURITIES / 1.80 TELEPHONE & DATA SYS INC COM STK PRICE: 18.87 BROKER COMMISSION: 1.80 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
<i>Purchases</i>									
Equities									
Common stock									
United States - USD									
15 Mar 24	TENET HEALTHCARE CORP COM	156.000	-15,413.58	0.00	0.00	15,413.58	0.00	0.00	0.00
19 Mar 24	NEW .	98.80							
Settled	SEDOL : B8DMK08 /THC PENSERRASECURITIES / 0.78 TENET HEALTHCARE COM USD0.05 PRICE: 98.8 BROKER COMMISSION: 0.78 BROKER: PENSERRASECURITIES								
20 Mar 24	TERADYNE INC COM	111.000	-11,775.05	0.00	0.00	11,775.05	0.00	0.00	0.00
22 Mar 24	SEDOL : 2884183 /TER	106.0665							
Settled	LOOP CAPITAL MARKETS LLC / 1.67 TERADYNE INC COM USD0.125 PRICE: 106.0664864 BROKER COMMISSION: 1.67 BROKER: LOOP CAPITAL MARKETS LLC								
06 Mar 24	TERRENO RLTY CORP	300.000	-19,161.00	0.00	0.00	19,161.00	0.00	0.00	0.00
08 Mar 24	SEDOL : B3N4753 /TRNO	63.869999							
Settled	STATE STREET BANK AND TRUST CO. TERRENO REALTY COR PRICE: 63.87 NET BROKER: STATE STREET BANK AND TRUST CO.								
16 Jan 24	TESLA INC COM USD0.001	392.000	-86,160.54	0.00	0.00	86,160.54	0.00	0.00	0.00
18 Jan 24	SEDOL : B616C79 /TSLA	219.7823							
Settled	PERSHING LLC / 5.88 TESLA INC COM USD0.001 PRICE: 219.7822959 BROKER COMMISSION: 5.88 BROKER: PERSHING LLC								
15 Mar 24	TESLA INC COM USD0.001	614.000	-100,435.05	0.00	0.00	100,435.05	0.00	0.00	0.00
19 Mar 24	SEDOL : B616C79 /TSLA	163.57							
Settled	PENSERRASECURITIES / 3.07 TESLA INC COM USD0.001 PRICE: 163.57 BROKER COMMISSION: 3.07 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Equities

Common stock

United States - USD

15 Mar 24	TEXAS INSTRUMENTS INC COM	331.000	-57,105.78	0.00	0.00	57,105.78	0.00	0.00	0.00
19 Mar 24	SEDOL : 2885409 /TXN	172.52							
Settled	PENSERRASECURITIES / 1.66 TEXAS INSTRUMENTS INC USD1 PRICE: 172.52 BROKER COMMISSION: 1.66 BROKER: PENSERRASECURITIES								
20 Mar 24	THE COOPER COMPANIES, INC.	129.000	-13,031.60	0.00	0.00	13,031.60	0.00	0.00	0.00
22 Mar 24	SEDOL : BQPDXR3 /COO	101.0051							
Settled	LOOP CAPITAL MARKETS LLC / 1.94 COOPER COS INC COM USD0.10 (P/S) PRICE: 101.0051162 BROKER COMMISSION: 1.94 BROKER: LOOP CAPITAL MARKETS LLC								
15 Mar 24	THE TRADE DESK INC COM CL A	161.000	-12,352.73	0.00	0.00	12,352.73	0.00	0.00	0.00
19 Mar 24	COM CL A	76.72							
Settled	SEDOL : BD8FDD1 /TTD PENSERRASECURITIES / 0.81 THE TRADE DESK INC COM USD0.000001 CL A PRICE: 76.72 BROKER COMMISSION: 0.81 BROKER: PENSERRASECURITIES								
20 Mar 24	THE TRADE DESK INC COM CL A	136.000	-11,143.42	0.00	0.00	11,143.42	0.00	0.00	0.00
22 Mar 24	COM CL A	81.9219							
Settled	SEDOL : BD8FDD1 /TTD LOOP CAPITAL MARKETS LLC / 2.04 THE TRADE DESK INC COM USD0.000001 CL A PRICE: 81.9219117 BROKER COMMISSION: 2.04 BROKER: LOOP CAPITAL MARKETS LLC								
15 Mar 24	THERMO FISHER SCIENTIFIC INC	140.000	-81,781.70	0.00	0.00	81,781.70	0.00	0.00	0.00
19 Mar 24	COM USD1	584.15							
Settled	SEDOL : 2886907 /TMO PENSERRASECURITIES / 0.70 THERMO FISHER SCIE COM USD1 PRICE: 584.15 BROKER COMMISSION: 0.70 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
<i>Purchases</i>									
Equities									
Common stock									
United States - USD									
20 Mar 24	THOR INDS INC COM STK	95.000	-10,064.78	0.00	0.00	10,064.78	0.00	0.00	0.00
22 Mar 24	SEDOL : 2889876 /THO	105.93							
Settled	LOOP CAPITAL MARKETS LLC / 1.43 THOR INDUSTRIES COM USD0.10 PRICE: 105.93 BROKER COMMISSION: 1.43 BROKER: LOOP CAPITAL MARKETS LLC								
16 Jan 24	TJX COS INC COM NEW	500.000	-47,768.50	0.00	0.00	47,768.50	0.00	0.00	0.00
18 Jan 24	SEDOL : 2989301 /TJX	95.522							
Settled	PERSHING LLC / 7.50 TJX COS INC COM USD1 PRICE: 95.522 BROKER COMMISSION: 7.50 BROKER: PERSHING LLC								
20 Mar 24	TKO GROUP HLDGS INC COM	118.000	-10,249.83	0.00	0.00	10,249.83	0.00	0.00	0.00
22 Mar 24	SEDOL : BQBBFD1 /TKO	86.848							
Settled	LOOP CAPITAL MARKETS LLC / 1.77 TKO GROUP HLDGS COM USD0.01 CLA PRICE: 86.8479661 BROKER COMMISSION: 1.77 BROKER: LOOP CAPITAL MARKETS LLC								
15 Mar 24	TOAST INC COM USD0.000001	1,428.000	-33,636.54	0.00	0.00	33,636.54	0.00	0.00	0.00
19 Mar 24	CLASS A	23.55							
Settled	SEDOL : BP6D7B7 /TOST PENSERRASECURITIES / 7.14 TOAST INC COM USD0.000001 CLASS A PRICE: 23.55 BROKER COMMISSION: 7.14 BROKER: PENSERRASECURITIES								
20 Mar 24	TOPBUILD CORP COM	21.000	-8,803.73	0.00	0.00	8,803.73	0.00	0.00	0.00
22 Mar 24	SEDOL : BZOP3W2 /BLD	419.21							
Settled	LOOP CAPITAL MARKETS LLC / 0.32 TOPBUILD CORP COM USD0.01 'WI' PRICE: 419.21 BROKER COMMISSION: 0.32 BROKER: LOOP CAPITAL MARKETS LLC								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss	
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest
Trade Status	Broker/Commission	Price	Adjustment Amt	Cost
	Narrative		Market	Translation
				Total

Purchases

Equities

Common stock

United States - USD

22 Jan 24	TOPGOLF CALLAWAY BRANDS	195.000	-2,814.83	0.00	0.00	2,814.83	0.00	0.00	0.00
24 Jan 24	CORP	14.42							
Settled	SEDOL : 2173933 /MODG PENSERRASECURITIES / 2.93 TOPGOLF CALLAWAY BRANDS CORP PRICE: 14.42 BROKER COMMISSION: 2.93 BROKER: PENSERRASECURITIES								
15 Mar 24	TPG PARTNERS LLC CL A COM	628.000	-27,716.78	0.00	0.00	27,716.78	0.00	0.00	0.00
19 Mar 24	SEDOL : BNKBB55 /TPG	44.13							
Settled	PENSERRASECURITIES / 3.14 TPG INC COM USD0.001 CL A PRICE: 44.13 BROKER COMMISSION: 3.14 BROKER: PENSERRASECURITIES								
20 Mar 24	TRADEWEB MKTS INC CL A CL A	77.000	-8,023.71	0.00	0.00	8,023.71	0.00	0.00	0.00
22 Mar 24	SEDOL : BJXMVK2 /TW	104.189							
Settled	LOOP CAPITAL MARKETS LLC / 1.16 TRADEWEB MARKETS I COM USD0.00001 CL A PRICE: 104.188961 BROKER COMMISSION: 1.16 BROKER: LOOP CAPITAL MARKETS LLC								
15 Mar 24	TRANE TECHNOLOGIES PLC COM	83.000	-24,187.45	0.00	0.00	24,187.45	0.00	0.00	0.00
19 Mar 24	USD1	291.41							
Settled	SEDOL : BK9ZQ96 /TT PENSERRASECURITIES / 0.42 TRANE TECHNOLOGIES COM USD1 PRICE: 291.41 BROKER COMMISSION: 0.42 BROKER: PENSERRASECURITIES								
20 Mar 24	TRANE TECHNOLOGIES PLC COM	71.000	-21,144.45	0.00	0.00	21,144.45	0.00	0.00	0.00
22 Mar 24	USD1	297.7941							
Settled	SEDOL : BK9ZQ96 /TT LOOP CAPITAL MARKETS LLC / 1.07 TRANE TECHNOLOGIES COM USD1 PRICE: 297.7940845 BROKER COMMISSION: 1.07 BROKER: LOOP CAPITAL MARKETS LLC								

◆ Investment Transaction Detail

Trade Date	Security Description	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Realized gain/loss	Total
Settle Date	Asset ID / Ticker							Translation	
Trade Status	Broker/Commission	Price							
	Narrative								

Purchases

Equities

Common stock

United States - USD

15 Mar 24	TRANSDIGM GROUP INC COM	20.000	-23,444.10	0.00	0.00	23,444.10	0.00	0.00	0.00
19 Mar 24	SEDOL : B11FJK3 /TDG	1,172.20							
Settled	PENSERRASECURITIES / 0.10 TRANSDIGM GP INC COM USD0.01 PRICE: 1172.2 BROKER COMMISSION: 0.10 BROKER: PENSERRASECURITIES								
20 Mar 24	TRANSDIGM GROUP INC COM	16.000	-19,397.28	0.00	0.00	19,397.28	0.00	0.00	0.00
22 Mar 24	SEDOL : B11FJK3 /TDG	1,212.315							
Settled	LOOP CAPITAL MARKETS LLC / 0.24 TRANSDIGM GP INC COM USD0.01 PRICE: 1212.315 BROKER COMMISSION: 0.24 BROKER: LOOP CAPITAL MARKETS LLC								
20 Mar 24	TRANSUNION COM	130.000	-10,131.98	0.00	0.00	10,131.98	0.00	0.00	0.00
22 Mar 24	SEDOL : BYMWL86 /TRU	77.9233							
Settled	LOOP CAPITAL MARKETS LLC / 1.95 TRANSUNION COM USD0.01 PRICE: 77.9233076 BROKER COMMISSION: 1.95 BROKER: LOOP CAPITAL MARKETS LLC								
22 Jan 24	TRI POINTE HOMES INC	66.000	-2,394.81	0.00	0.00	2,394.81	0.00	0.00	0.00
24 Jan 24	SEDOL : B92CQF3 /TPH	36.27							
Settled	PENSERRASECURITIES / 0.99 TRI POINTE HOMES INC PRICE: 36.27 BROKER COMMISSION: 0.99 BROKER: PENSERRASECURITIES								
20 Mar 24	TRIMBLE INC COM TRIMBLE INC	166.000	-10,545.57	0.00	0.00	10,545.57	0.00	0.00	0.00
22 Mar 24	SEDOL : 2903958 /TRMB	63.5125							
Settled	LOOP CAPITAL MARKETS LLC / 2.49 TRIMBLE INC COM NPV PRICE: 63.5125301 BROKER COMMISSION: 2.49 BROKER: LOOP CAPITAL MARKETS LLC								
22 Jan 24	TWO HBRS INVT CORP COM PAR \$	165.000	-2,201.93	0.00	0.00	2,201.93	0.00	0.00	0.00
24 Jan 24	SEDOL : BP9S504 /TWO	13.33							
Settled	PENSERRASECURITIES / 2.48								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
Purchases									
Equities									
Common stock									
United States - USD									
	TWO HARBORS INVESM COM USD0.01(POST REV SPLIT) PRICE: 13.33 BROKER COMMISSION: 2.48 BROKER: PENSERRASECURITIES								
15 Mar 24	TWO HBRS INVT CORP COM PAR \$	823.000	-10,513.83	0.00	0.00	10,513.83	0.00	0.00	0.00
19 Mar 24	SEDOL : BP9S504 /TWO	12.77							
Settled	PENSERRASECURITIES / 4.12 TWO HARBORS INVESM COM USD0.01(POST REV SPLIT) PRICE: 12.77 BROKER COMMISSION: 4.12 BROKER: PENSERRASECURITIES								
20 Mar 24	TYLER TECHNOLOGIES INC COM	28.000	-11,738.30	0.00	0.00	11,738.30	0.00	0.00	0.00
22 Mar 24	STK	419.21							
Settled	SEDOL : 2909644 /TYL LOOP CAPITAL MARKETS LLC / 0.42 TYLER TECHNOLOGIES COM USD0.01 PRICE: 419.21 BROKER COMMISSION: 0.42 BROKER: LOOP CAPITAL MARKETS LLC								
20 Mar 24	TYSON FOODS INC CL A COM	187.000	-10,817.23	0.00	0.00	10,817.23	0.00	0.00	0.00
22 Mar 24	(DELAWARE)	57.8311							
Settled	SEDOL : 2909730 /TSN LOOP CAPITAL MARKETS LLC / 2.81 TYSON FOODS INC CLASS'A'COM USD0.10 PRICE: 57.8311229 BROKER COMMISSION: 2.81 BROKER: LOOP CAPITAL MARKETS LLC								
15 Mar 24	UBER TECHNOLOGIES INC COM	718.000	-54,621.85	0.00	0.00	54,621.85	0.00	0.00	0.00
19 Mar 24	USD0.00001	76.07							
Settled	SEDOL : BK6N347 /UBER PENSERRASECURITIES / 3.59 UBER TECHNOLOGIES COM USD0.00001 PRICE: 76.07 BROKER COMMISSION: 3.59 BROKER: PENSERRASECURITIES								
17 Jan 24	UDR INC COM STK	400.000	-14,996.00	0.00	0.00	14,996.00	0.00	0.00	0.00
18 Jan 24	SEDOL : 2727910 /UDR	37.490002							
Settled	STATE STREET BANK AND TRUST CO.								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Equities

Common stock

United States - USD

UDR INC COM USD0.01 PRICE: 37.49 NET BROKER:
STATE STREET BANK AND TRUST CO.

20 Mar 24	UDR INC COM STK	221.000	-8,114.95	0.00	0.00	8,114.95	0.00	0.00	0.00
22 Mar 24	SEDOL : 2727910 /UDR	36.7042							
Settled	LOOP CAPITAL MARKETS LLC / 3.32 UDR INC COM USD0.01 PRICE: 36.7042081 BROKER COMMISSION: 3.32 BROKER: LOOP CAPITAL MARKETS LLC								
15 Mar 24	UGI CORP NEW COM	324.000	-7,800.30	0.00	0.00	7,800.30	0.00	0.00	0.00
19 Mar 24	SEDOL : 2910118 /UGI	24.07							
Settled	PENSERRASECURITIES / 1.62 UGI CORP COM NPV PRICE: 24.07 BROKER COMMISSION: 1.62 BROKER: PENSERRASECURITIES								
20 Mar 24	U-HAUL HOLDING COMPANY	151.000	-9,747.79	0.00	0.00	9,747.79	0.00	0.00	0.00
22 Mar 24	SEDOL : BPOVMC3 /UHALB	64.5399							
Settled	LOOP CAPITAL MARKETS LLC / 2.27 U-HAUL HOLDING COMPANY PRICE: 64.5398675 BROKER COMMISSION: 2.27 BROKER: LOOP CAPITAL MARKETS LLC								
20 Mar 24	ULTA BEAUTY INC COM STK	15.000	-7,922.78	0.00	0.00	7,922.78	0.00	0.00	0.00
22 Mar 24	USD0.01	528.17							
Settled	SEDOL : B28TS42 /ULTA LOOP CAPITAL MARKETS LLC / 0.23 ULTA BEAUTY INC COM STK USD0.01 PRICE: 528.17 BROKER COMMISSION: 0.23 BROKER: LOOP CAPITAL MARKETS LLC								
15 Mar 24	UNION PAC CORP COM	222.000	-54,197.97	0.00	0.00	54,197.97	0.00	0.00	0.00
19 Mar 24	SEDOL : 2914734 /UNP	244.13							
Settled	PENSERRASECURITIES / 1.11 UNION PACIFIC CORP COM USD2.50 PRICE: 244.13 BROKER COMMISSION: 1.11 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Equities

Common stock

United States - USD

20 Mar 24	UNITED AIRLINES HOLDINGS INC	220.000	-9,919.47	0.00	0.00	9,919.47	0.00	0.00	0.00
22 Mar 24	COM USD0.01	45.0735							
Settled	SEDOL : B4QG225 /UAL LOOP CAPITAL MARKETS LLC / 3.30 UNITED AIRLINES HOLDINGS INC COM USD0.01 PRICE: 45.0735 BROKER COMMISSION: 3.30 BROKER: LOOP CAPITAL MARKETS LLC								
22 Jan 24	UNITED CMNTY BK BLAIRSVILLE GA	80.000	-2,376.40	0.00	0.00	2,376.40	0.00	0.00	0.00
24 Jan 24	COM	29.69							
Settled	SEDOL : 2862156 /UCB PENSERRASECURITIES / 1.20 UNITED CMNTY BK BLAIRSVILLE GA COM PRICE: 29.69 BROKER COMMISSION: 1.20 BROKER: PENSERRASECURITIES								
16 Jan 24	UNITED PARCEL SVC INC CL B	319.000	-49,877.82	0.00	0.00	49,877.82	0.00	0.00	0.00
18 Jan 24	SEDOL : 2517382 /UPS	156.3418							
Settled	PERSHING LLC / 4.79 UTD PARCEL SERV CLASS'B'COM USD0.01 PRICE: 156.3417868 BROKER COMMISSION: 4.79 BROKER: PERSHING LLC								
16 Jan 24	UNITEDHEALTH GROUP INC COM	132.000	-68,566.83	0.00	0.00	68,566.83	0.00	0.00	0.00
18 Jan 24	SEDOL : 2917766 /UNH	519.4307							
Settled	PERSHING LLC / 1.98 UNITEDHEALTH GRP COM USD0.01 PRICE: 519.4306818 BROKER COMMISSION: 1.98 BROKER: PERSHING LLC								
15 Mar 24	UNITEDHEALTH GROUP INC COM	207.000	-101,600.78	0.00	0.00	101,600.78	0.00	0.00	0.00
19 Mar 24	SEDOL : 2917766 /UNH	490.82							
Settled	PENSERRASECURITIES / 1.04 UNITEDHEALTH GRP COM USD0.01 PRICE: 490.82 BROKER COMMISSION: 1.04 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Equities

Common stock

United States - USD

20 Mar 24	US FOODS HLDG CORP COM	152.000	-8,126.09	0.00	0.00	8,126.09	0.00	0.00	0.00
22 Mar 24	SEDOL : BYVFC94 /USFD	53.4461							
Settled	LOOP CAPITAL MARKETS LLC / 2.28 US FOODS HLDG CORP COM USD0.01 PRICE: 53.4461184 BROKER COMMISSION: 2.28 BROKER: LOOP CAPITAL MARKETS LLC								
15 Mar 24	V F CORP COM	542.000	-8,013.47	0.00	0.00	8,013.47	0.00	0.00	0.00
19 Mar 24	SEDOL : 2928683 /MFC	14.78							
Settled	PENSERRASECURITIES / 2.71 VF CORP COM NPV PRICE: 14.78 BROKER COMMISSION: 2.71 BROKER: PENSERRASECURITIES								
20 Mar 24	VALMONT INDS INC COM	38.000	-8,191.93	0.00	0.00	8,191.93	0.00	0.00	0.00
22 Mar 24	SEDOL : 2926825 /VMI	215.562							
Settled	LOOP CAPITAL MARKETS LLC / 0.57 VALMONT INDS INC COM USD1 PRICE: 215.5621052 BROKER COMMISSION: 0.57 BROKER: LOOP CAPITAL MARKETS LLC								
15 Mar 24	VEEVA SYS INC CL A COM CL A	53.000	-12,030.21	0.00	0.00	12,030.21	0.00	0.00	0.00
19 Mar 24	COM	226.98							
Settled	SEDOL : BFH3N85 /VEEV PENSERRASECURITIES / 0.27 VEEVA SYSTEMS INC COM USD0.00001 CL 'A' PRICE: 226.98 BROKER COMMISSION: 0.27 BROKER: PENSERRASECURITIES								
20 Mar 24	VEEVA SYS INC CL A COM CL A	45.000	-10,364.18	0.00	0.00	10,364.18	0.00	0.00	0.00
22 Mar 24	COM	230.30							
Settled	SEDOL : BFH3N85 /VEEV LOOP CAPITAL MARKETS LLC / 0.68 VEEVA SYSTEMS INC COM USD0.00001 CL 'A' PRICE: 230.3 BROKER COMMISSION: 0.68 BROKER: LOOP CAPITAL MARKETS LLC								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Equities

Common stock

United States - USD

17 Jan 24	VENTAS INC REIT	411.000	-19,737.25	0.00	0.00	19,737.25	0.00	0.00	0.00
19 Jan 24	SEDOL : 2927925 /VTR	48.02							
Settled	CABRERA CAPITAL MARKETS LLC / 1.03 VENTAS INC REIT USD0.25 PRICE: 48.02 BROKER COMMISSION: 1.03 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Mar 24	VENTAS INC REIT	237.000	-10,068.95	0.00	0.00	10,068.95	0.00	0.00	0.00
19 Mar 24	SEDOL : 2927925 /VTR	42.48							
Settled	PENSERRASECURITIES / 1.19 VENTAS INC REIT USD0.25 PRICE: 42.48 BROKER COMMISSION: 1.19 BROKER: PENSERRASECURITIES								
15 Mar 24	VERISK ANALYTICS INC COM	52.000	-12,195.30	0.00	0.00	12,195.30	0.00	0.00	0.00
19 Mar 24	USD0.001	234.52							
Settled	SEDOL : B4P9W92 /VRSK PENSERRASECURITIES / 0.26 VERISK ANALYTICS I COM USD0.001 PRICE: 234.52 BROKER COMMISSION: 0.26 BROKER: PENSERRASECURITIES								
20 Mar 24	VERISK ANALYTICS INC COM	44.000	-10,419.49	0.00	0.00	10,419.49	0.00	0.00	0.00
22 Mar 24	USD0.001	236.7915							
Settled	SEDOL : B4P9W92 /VRSK LOOP CAPITAL MARKETS LLC / 0.66 VERISK ANALYTICS I COM USD0.001 PRICE: 236.7915909 BROKER COMMISSION: 0.66 BROKER: LOOP CAPITAL MARKETS LLC								
15 Mar 24	VERIZON COMMUNICATIONS COM	1,534.000	-60,585.33	0.00	0.00	60,585.33	0.00	0.00	0.00
19 Mar 24	SEDOL : 2090571 /VZ	39.49							
Settled	PENSERRASECURITIES / 7.67 VERIZON COMMUN COM USD0.10 PRICE: 39.49 BROKER COMMISSION: 7.67 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Equities

Common stock

United States - USD

22 Jan 24 24 Jan 24 Settled	VERRA MOBILITY CORP SEDOL : BFX5X8 /VRRM PENSERRASECURITIES / 1.68 VERRA MOBILITY COR COM USD0.0001 PRICE: 23.22 BROKER COMMISSION: 1.68 BROKER: PENSERRASECURITIES	112.000 23.22	-2,602.32	0.00	0.00	2,602.32	0.00	0.00	0.00
15 Mar 24 19 Mar 24 Settled	VERTEX PHARMACEUTICALS INC COM SEDOL : 2931034 /VRTX PENSERRASECURITIES / 0.47 VERTEX PHARMACEUTI COM USD0.01 PRICE: 407.69 BROKER COMMISSION: 0.47 BROKER: PENSERRASECURITIES	94.000 407.69	-38,323.33	0.00	0.00	38,323.33	0.00	0.00	0.00
15 Mar 24 19 Mar 24 Settled	VERTIV HOLDINGS LLC COM USD0.0001 SEDOL : BL3LWS8 /VRT PENSERRASECURITIES / 0.63 VERTIV HOLDINGS CO COM USD0.0001 PRICE: 74.16 BROKER COMMISSION: 0.63 BROKER: PENSERRASECURITIES	125.000 74.16	-9,270.63	0.00	0.00	9,270.63	0.00	0.00	0.00
20 Mar 24 22 Mar 24 Settled	VERTIV HOLDINGS LLC COM USD0.0001 SEDOL : BL3LWS8 /VRT LOOP CAPITAL MARKETS LLC / 1.59 VERTIV HOLDINGS CO COM USD0.0001 PRICE: 77.6240566 BROKER COMMISSION: 1.59 BROKER: LOOP CAPITAL MARKETS LLC	106.000 77.6241	-8,229.74	0.00	0.00	8,229.74	0.00	0.00	0.00
20 Mar 24 22 Mar 24 Settled	VIATRIS INC SEDOL : BMWS3X9 /VTRS LOOP CAPITAL MARKETS LLC / 12.09 VIATRIS INC COM USD0.01 PRICE: 11.8426054 BROKER COMMISSION: 12.09 BROKER: LOOP CAPITAL MARKETS LLC	806.000 11.8426	-9,557.23	0.00	0.00	9,557.23	0.00	0.00	0.00

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
<i>Purchases</i>									
Equities									
Common stock									
United States - USD									
22 Jan 24	VIAVI SOLUTIONS INC COM NPV	249.000	-2,536.07	0.00	0.00	2,536.07	0.00	0.00	0.00
24 Jan 24	SEDOL : BYXB201 /VIAV	10.17							
Settled	PENSERRASECURITIES / 3.74 VIAVI SOLUTIONS INC COM NPV PRICE: 10.17 BROKER COMMISSION: 3.74 BROKER: PENSERRASECURITIES								
17 Jan 24	VICI PPTYS INC COM	597.000	-18,257.75	0.00	0.00	18,257.75	0.00	0.00	0.00
19 Jan 24	SEDOL : BYWH073 /VICI	30.58							
Settled	CABRERA CAPITAL MARKETS LLC / 1.49 VICI PPTYS INC COM USD0.01 PRICE: 30.58 BROKER COMMISSION: 1.49 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Mar 24	VICI PPTYS INC COM	379.000	-10,966.37	0.00	0.00	10,966.37	0.00	0.00	0.00
19 Mar 24	SEDOL : BYWH073 /VICI	28.93							
Settled	PENSERRASECURITIES / 1.90 VICI PPTYS INC COM USD0.01 PRICE: 28.93 BROKER COMMISSION: 1.90 BROKER: PENSERRASECURITIES								
20 Mar 24	VICI PPTYS INC COM	318.000	-9,121.00	0.00	0.00	9,121.00	0.00	0.00	0.00
22 Mar 24	SEDOL : BYWH073 /VICI	28.6674							
Settled	LOOP CAPITAL MARKETS LLC / 4.77 VICI PPTYS INC COM USD0.01 PRICE: 28.6673899 BROKER COMMISSION: 4.77 BROKER: LOOP CAPITAL MARKETS LLC								
16 Jan 24	VISA INC COM CL A STK	227.000	-60,101.12	0.00	0.00	60,101.12	0.00	0.00	0.00
18 Jan 24	SEDOL : B2PZN04 /V	264.7476							
Settled	PERSHING LLC / 3.41 VISA INC COM STK USD0.0001 PRICE: 264.7476211 BROKER COMMISSION: 3.41 BROKER: PERSHING LLC								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
<i>Purchases</i>									
Equities									
Common stock									
United States - USD									
15 Mar 24	VISA INC COM CL A STK	355.000	-100,480.98	0.00	0.00	100,480.98	0.00	0.00	0.00
19 Mar 24	SEDOL : B2PZN04 /V	283.04							
Settled	PENSERRASECURITIES / 1.78 VISA INC COM STK USD0.0001 PRICE: 283.04 BROKER COMMISSION: 1.78 BROKER: PENSERRASECURITIES								
15 Mar 24	VONTIER CORP COM USD0.0001 WI	241.000	-10,410.00	0.00	0.00	10,410.00	0.00	0.00	0.00
19 Mar 24	SEDOL : BH4GV32 /VNT	43.19							
Settled	PENSERRASECURITIES / 1.21 VONTIER CORP COM USD0.0001 PRICE: 43.19 BROKER COMMISSION: 1.21 BROKER: PENSERRASECURITIES								
20 Mar 24	VORNADO RLTY TR COM	329.000	-8,766.21	0.00	0.00	8,766.21	0.00	0.00	0.00
22 Mar 24	SEDOL : 2933632 /VNO	26.63							
Settled	LOOP CAPITAL MARKETS LLC / 4.94 VORNADO REALTY TR COM SHS OF BEN INT USD0.04 PRICE: 26.63 BROKER COMMISSION: 4.94 BROKER: LOOP CAPITAL MARKETS LLC								
15 Mar 24	VULCAN MATERIALS CO COM	49.000	-13,076.39	0.00	0.00	13,076.39	0.00	0.00	0.00
19 Mar 24	SEDOL : 2931205 /VMC	266.86							
Settled	PENSERRASECURITIES / 0.25 VULCAN MATERIALS COM STK USD1 PRICE: 266.86 BROKER COMMISSION: 0.25 BROKER: PENSERRASECURITIES								
20 Mar 24	VULCAN MATERIALS CO COM	40.000	-10,867.20	0.00	0.00	10,867.20	0.00	0.00	0.00
22 Mar 24	SEDOL : 2931205 /VMC	271.665							
Settled	LOOP CAPITAL MARKETS LLC / 0.60 VULCAN MATERIALS COM STK USD1 PRICE: 271.665 BROKER COMMISSION: 0.60 BROKER: LOOP CAPITAL MARKETS LLC								
06 Mar 24	W P CAREY INC COM	500.000	-28,808.50	0.00	0.00	28,808.50	0.00	0.00	0.00
08 Mar 24	SEDOL : B826YT8 /WPC	57.61							
Settled	RBC CAPITAL MARKETS, LLC / 3.50								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Equities

Common stock

United States - USD

W P CAREY INC COM PRICE: 57.61 BROKER
COMMISSION: 3.50 BROKER: RBC CAPITAL
MARKETS, LLC

15 Mar 24	W P CAREY INC COM	412.000	-23,069.94	0.00	0.00	23,069.94	0.00	0.00	0.00
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19 Mar 24
Settled
SEDOL : B826YT8 /WPC
PENSERRASECURITIES / 2.06
W P CAREY INC COM PRICE: 55.99 BROKER
COMMISSION: 2.06 BROKER:
PENSERRASECURITIES

18 Mar 24	W P CAREY INC COM	300.000	-16,718.10	0.00	0.00	16,718.10	0.00	0.00	0.00
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20 Mar 24
Settled
SEDOL : B826YT8 /WPC
J.P. MORGAN SECURITIES LLC /
2.10
W P CAREY INC COM PRICE: 55.72 BROKER
COMMISSION: 2.10 BROKER: J.P. MORGAN
SECURITIES LLC

15 Mar 24	WABTEC CORP COM	106.000	-14,821.45	0.00	0.00	14,821.45	0.00	0.00	0.00
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19 Mar 24
Settled
SEDOL : 2955733 /WAB
PENSERRASECURITIES / 0.53
WABTEC CORP COM USD0.01 PRICE: 139.82
BROKER COMMISSION: 0.53 BROKER:
PENSERRASECURITIES

20 Mar 24	WABTEC CORP COM	55.000	-7,843.58	0.00	0.00	7,843.58	0.00	0.00	0.00
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22 Mar 24
Settled
SEDOL : 2955733 /WAB
LOOP CAPITAL MARKETS LLC / 0.83
WABTEC CORP COM USD0.01 PRICE: 142.5954545
BROKER COMMISSION: 0.83 BROKER: LOOP
CAPITAL MARKETS LLC

15 Mar 24	WAFD INC COM STK USD1	377.000	-10,090.41	0.00	0.00	10,090.41	0.00	0.00	0.00
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19 Mar 24
Settled
SEDOL : 2941981 /WAFD
PENSERRASECURITIES / 1.89
WAFD INC COM STK USD1 PRICE: 26.76 BROKER
COMMISSION: 1.89 BROKER:
PENSERRASECURITIES

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Equities

Common stock

United States - USD

15 Mar 24	WALGREENS BOOTS ALLIANCE INC	425.000	-8,850.63	0.00	0.00	8,850.63	0.00	0.00	0.00
19 Mar 24	COM	20.82							
Settled	SEDOL : BTN1Y44 /WBA PENSERRASECURITIES / 2.13 WALGREENS BOOTS AL COM USD0.01 PRICE: 20.82 BROKER COMMISSION: 2.13 BROKER: PENSERRASECURITIES								
22 Jan 24	WALKER & DUNLOP INC COM .	23.000	-2,321.28	0.00	0.00	2,321.28	0.00	0.00	0.00
24 Jan 24	SEDOL : B4TZV44 /WD	100.91							
Settled	PENSERRASECURITIES / 0.35 WALKER AND DUNLOP COM PRICE: 100.91 BROKER COMMISSION: 0.35 BROKER: PENSERRASECURITIES								
15 Mar 24	WALMART INC COM	1,562.000	-94,789.97	0.00	0.00	94,789.97	0.00	0.00	0.00
19 Mar 24	SEDOL : 2936921 /WMT	60.68							
Settled	PENSERRASECURITIES / 7.81 WALMART INC COM USD0.10 PRICE: 60.68 BROKER COMMISSION: 7.81 BROKER: PENSERRASECURITIES								
15 Mar 24	WALT DISNEY CO	667.000	-74,673.99	0.00	0.00	74,673.99	0.00	0.00	0.00
19 Mar 24	SEDOL : 2270726 /DIS	111.95							
Settled	PENSERRASECURITIES / 3.34 WALT DISNEY CO PRICE: 111.95 BROKER COMMISSION: 3.34 BROKER: PENSERRASECURITIES								
20 Mar 24	WARNER BROS DISCOVERY INC	1,484.000	-12,615.34	0.00	0.00	12,615.34	0.00	0.00	0.00
22 Mar 24	SEDOL : BM8JYX3 /WBD	8.4859							
Settled	LOOP CAPITAL MARKETS LLC / 22.26 WARNER BROS DISCOV COM USD0.01 SER A PRICE: 8.4859029 BROKER COMMISSION: 22.26 BROKER: LOOP CAPITAL MARKETS LLC								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
<i>Purchases</i>									
Equities									
Common stock									
United States - USD									
22 Jan 24	WARRIOR MET COAL INC COM	35.000	-2,408.18	0.00	0.00	2,408.18	0.00	0.00	0.00
24 Jan 24	SEDOL : BF2X272 /HCC	68.79							
Settled	PENSERRASECURITIES / 0.53 WARRIOR MET COAL I COM USD0.01 PRICE: 68.79 BROKER COMMISSION: 0.53 BROKER: PENSERRASECURITIES								
15 Mar 24	WASTE MGMT INC DEL COM STK	269.000	-56,633.92	0.00	0.00	56,633.92	0.00	0.00	0.00
19 Mar 24	SEDOL : 2937667 /WM	210.53							
Settled	PENSERRASECURITIES / 1.35 WASTE MANAGEMENT COM USD0.01 PRICE: 210.53 BROKER COMMISSION: 1.35 BROKER: PENSERRASECURITIES								
20 Mar 24	WATERS CORP COM	39.000	-13,494.79	0.00	0.00	13,494.79	0.00	0.00	0.00
22 Mar 24	SEDOL : 2937689 /WAT	346.005							
Settled	LOOP CAPITAL MARKETS LLC / 0.59 WATERS CORP COM USD0.01 PRICE: 346.0051282 BROKER COMMISSION: 0.59 BROKER: LOOP CAPITAL MARKETS LLC								
15 Mar 24	WATSCO INC COM	43.000	-17,380.82	0.00	0.00	17,380.82	0.00	0.00	0.00
19 Mar 24	SEDOL : 2943039 /WSO	404.20							
Settled	PENSERRASECURITIES / 0.22 WATSCO INC COM USD0.50 PRICE: 404.2 BROKER COMMISSION: 0.22 BROKER: PENSERRASECURITIES								
15 Mar 24	WAYFAIR INC CL A CL A	256.000	-15,604.48	0.00	0.00	15,604.48	0.00	0.00	0.00
19 Mar 24	SEDOL : BQXZP64 /W	60.95							
Settled	PENSERRASECURITIES / 1.28 WAYFAIR INC COM USD0.001 A PRICE: 60.95 BROKER COMMISSION: 1.28 BROKER: PENSERRASECURITIES								
22 Jan 24	WD 40 CO COM STK	9.000	-2,389.01	0.00	0.00	2,389.01	0.00	0.00	0.00
24 Jan 24	SEDOL : 2944742 /WDFC	265.43							
Settled	PENSERRASECURITIES / 0.14								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>		Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
<u>Trade Status</u>	<u>Broker/Commission</u>	<u>Price</u>							
	<u>Narrative</u>								

Purchases

Equities

Common stock

United States - USD

WD-40 CO COM USD0.001 PRICE: 265.43 BROKER
 COMMISSION: 0.14 BROKER:
 PENSERRASECURITIES

15 Mar 24	WEC ENERGY GROUP INC COM	116.000	-9,371.06	0.00	0.00	9,371.06	0.00	0.00	0.00
19 Mar 24	SEDOL : BYY8XK8 /WEC	80.78							
Settled	PENSERRASECURITIES / 0.58 WEC ENERGY GROUP COM USD0.01 PRICE: 80.78 BROKER COMMISSION: 0.58 BROKER: PENSERRASECURITIES								
20 Mar 24	WEC ENERGY GROUP INC COM	97.000	-7,848.79	0.00	0.00	7,848.79	0.00	0.00	0.00
22 Mar 24	SEDOL : BYY8XK8 /WEC	80.9003							
Settled	LOOP CAPITAL MARKETS LLC / 1.46 WEC ENERGY GROUP COM USD0.01 PRICE: 80.9003092 BROKER COMMISSION: 1.46 BROKER: LOOP CAPITAL MARKETS LLC								
17 Jan 24	WELLTOWER INC COM REIT	428.000	-38,366.99	0.00	0.00	38,366.99	0.00	0.00	0.00
19 Jan 24	SEDOL : BYVYHH4 /WELL	89.64							
Settled	CABRERA CAPITAL MARKETS LLC / 1.07 WELLTOWER OP LLC COM USD1 PRICE: 89.64 BROKER COMMISSION: 1.07 BROKER: CABRERA CAPITAL MARKETS LLC								
06 Mar 24	WELLTOWER INC COM REIT	400.000	-36,832.80	0.00	0.00	36,832.80	0.00	0.00	0.00
08 Mar 24	SEDOL : BYVYHH4 /WELL	92.075							
Settled	RBC CAPITAL MARKETS, LLC / 2.80 WELLTOWER OP LLC COM USD1 PRICE: 92.075 BROKER COMMISSION: 2.80 BROKER: RBC CAPITAL MARKETS, LLC								
13 Mar 24	WELLTOWER INC COM REIT	300.000	-27,804.00	0.00	0.00	27,804.00	0.00	0.00	0.00
15 Mar 24	SEDOL : BYVYHH4 /WELL	92.68							
Settled	STATE STREET BANK AND TRUST CO. WELLTOWER OP LLC COM USD1 PRICE: 92.68 NET BROKER: STATE STREET BANK AND TRUST CO.								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Equities

Common stock

United States - USD

15 Mar 24	WELLTOWER INC COM REIT	1,900.000	-173,569.75	0.00	0.00	173,569.75	0.00	0.00	0.00
19 Mar 24	SEDOL : BYVYHH4 /WELL	91.35							
Settled	CABRERA CAPITAL MARKETS LLC / 4.75 WELLTOWER OP LLC COM USD1 PRICE: 91.35 BROKER COMMISSION: 4.75 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Mar 24	WELLTOWER INC COM REIT	1,418.000	-129,541.39	0.00	0.00	129,541.39	0.00	0.00	0.00
19 Mar 24	SEDOL : BYVYHH4 /WELL	91.35							
Settled	PENSERRASECURITIES / 7.09 WELLTOWER OP LLC COM USD1 PRICE: 91.35 BROKER COMMISSION: 7.09 BROKER: PENSERRASECURITIES								
15 Mar 24	WELLTOWER INC COM REIT	200.000	-18,270.00	0.00	0.00	18,270.00	0.00	0.00	0.00
19 Mar 24	SEDOL : BYVYHH4 /WELL	91.349998							
Settled	STATE STREET BANK AND TRUST CO. WELLTOWER OP LLC COM USD1 PRICE: 91.35 NET BROKER: STATE STREET BANK AND TRUST CO.								
20 Mar 24	WELLTOWER INC COM REIT	170.000	-15,744.13	0.00	0.00	15,744.13	0.00	0.00	0.00
22 Mar 24	SEDOL : BYVYHH4 /WELL	92.5975							
Settled	LOOP CAPITAL MARKETS LLC / 2.55 WELLTOWER OP LLC COM USD1 PRICE: 92.5975294 BROKER COMMISSION: 2.55 BROKER: LOOP CAPITAL MARKETS LLC								
26 Mar 24	WELLTOWER INC COM REIT	400.000	-36,404.00	0.00	0.00	36,404.00	0.00	0.00	0.00
28 Mar 24	SEDOL : BYVYHH4 /WELL	91.010002							
Settled	STATE STREET BANK AND TRUST CO. WELLTOWER OP LLC COM USD1 PRICE: 91.01 NET BROKER: STATE STREET BANK AND TRUST CO.								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
<i>Purchases</i>									
Equities									
Common stock									
United States - USD									
15 Mar 24	WESCO INTL INC COM	68.000	-10,889.18	0.00	0.00	10,889.18	0.00	0.00	0.00
19 Mar 24	SEDOL : 2416973 /WCC	160.13							
Settled	PENSERRASECURITIES / 0.34 WESCO INTL INC COM USD0.01 PRICE: 160.13 BROKER COMMISSION: 0.34 BROKER: PENSERRASECURITIES								
15 Mar 24	WEST PHARMACEUTICAL SVCS INC	44.000	-17,055.50	0.00	0.00	17,055.50	0.00	0.00	0.00
19 Mar 24	COM	387.62							
Settled	SEDOL : 2950482 /WST PENSERRASECURITIES / 0.22 WEST PHARMACEUTICA COM USD0.25 PRICE: 387.62 BROKER COMMISSION: 0.22 BROKER: PENSERRASECURITIES								
20 Mar 24	WEST PHARMACEUTICAL SVCS INC	23.000	-9,085.49	0.00	0.00	9,085.49	0.00	0.00	0.00
22 Mar 24	COM	395.0061							
Settled	SEDOL : 2950482 /WST LOOP CAPITAL MARKETS LLC / 0.35 WEST PHARMACEUTICA COM USD0.25 PRICE: 395.0060869 BROKER COMMISSION: 0.35 BROKER: LOOP CAPITAL MARKETS LLC								
15 Mar 24	WESTERN ALLIANCE	168.000	-9,741.48	0.00	0.00	9,741.48	0.00	0.00	0.00
19 Mar 24	BANCORPORATION COM	57.98							
Settled	SEDOL : B0CCGJ4 /WAL PENSERRASECURITIES / 0.84 WESTERN ALLIANCE B COM USD0.0001 PRICE: 57.98 BROKER COMMISSION: 0.84 BROKER: PENSERRASECURITIES								
20 Mar 24	WESTLAKE CORPORATION COM	61.000	-9,103.85	0.00	0.00	9,103.85	0.00	0.00	0.00
22 Mar 24	USD0.01	149.2284							
Settled	SEDOL : B01ZP20 /WLK LOOP CAPITAL MARKETS LLC / 0.92 WESTLAKE CORPORATION COM USD0.01 PRICE: 149.2283606 BROKER COMMISSION: 0.92 BROKER: LOOP CAPITAL MARKETS LLC								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss
Settle Date	Asset ID / Ticker	Shares/PAR	Translation
Trade Status	Broker/Commission	Price	Principal
	Narrative	Accrued Interest	Adjustment Amt
		Cost	Market
			Total

Purchases

Equities

Common stock

United States - USD

20 Mar 24	WESTN DIGITAL CORP COM	219.000	-13,155.77	0.00	0.00	13,155.77	0.00	0.00	0.00
22 Mar 24	SEDOL : 2954699 /WDC	60.057							
Settled	LOOP CAPITAL MARKETS LLC / 3.29 WESTN DIGITAL CORP COM USD0.01 PRICE: 60.0569863 BROKER COMMISSION: 3.29 BROKER: LOOP CAPITAL MARKETS LLC								
15 Mar 24	WEYERHAEUSER CO COM	434.000	-14,901.39	0.00	0.00	14,901.39	0.00	0.00	0.00
19 Mar 24	SEDOL : 2958936 /WY	34.33							
Settled	PENSERRASECURITIES / 2.17 WEYERHAEUSER CO COM USD1.25 PRICE: 34.33 BROKER COMMISSION: 2.17 BROKER: PENSERRASECURITIES								
15 Mar 24	WHIRLPOOL CORP COM	83.000	-8,725.38	0.00	0.00	8,725.38	0.00	0.00	0.00
19 Mar 24	SEDOL : 2960384 /WHR	105.12							
Settled	PENSERRASECURITIES / 0.42 WHIRLPOOL CORP COM USD1 PRICE: 105.12 BROKER COMMISSION: 0.42 BROKER: PENSERRASECURITIES								
15 Mar 24	WILLIAMS CO INC COM	445.000	-16,467.23	0.00	0.00	16,467.23	0.00	0.00	0.00
19 Mar 24	SEDOL : 2967181 /WMB	37.00							
Settled	PENSERRASECURITIES / 2.23 WILLIAMS COS INC COM USD1.00 PRICE: 37.0 BROKER COMMISSION: 2.23 BROKER: PENSERRASECURITIES								
20 Mar 24	WILLIAMS CO INC COM	375.000	-14,168.52	0.00	0.00	14,168.52	0.00	0.00	0.00
22 Mar 24	SEDOL : 2967181 /WMB	37.7677							
Settled	LOOP CAPITAL MARKETS LLC / 5.63 WILLIAMS COS INC COM USD1.00 PRICE: 37.7677066 BROKER COMMISSION: 5.63 BROKER: LOOP CAPITAL MARKETS LLC								
15 Mar 24	WINTRUST FINL CORP COM	94.000	-9,125.05	0.00	0.00	9,125.05	0.00	0.00	0.00
19 Mar 24	SEDOL : 2425258 /WTFC	97.07							
Settled	PENSERRASECURITIES / 0.47								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Equities

Common stock

United States - USD

WINTRUST FINL CORP COM NPV PRICE: 97.07
 BROKER COMMISSION: 0.47 BROKER:
 PENSERRASECURITIES

15 Mar 24	WYNN RESORTS LTD COM	125.000	-12,386.88	0.00	0.00	12,386.88	0.00	0.00	0.00
19 Mar 24	SEDOL : 2963811 /WYNN	99.09							
Settled	PENSERRASECURITIES / 0.63 WYNN RESORTS LTD COM USD0.01 PRICE: 99.09 BROKER COMMISSION: 0.63 BROKER: PENSERRASECURITIES								
15 Mar 24	XCEL ENERGY INC COM	202.000	-10,502.99	0.00	0.00	10,502.99	0.00	0.00	0.00
19 Mar 24	SEDOL : 2614807 /XEL	51.99							
Settled	PENSERRASECURITIES / 1.01 XCEL ENERGY INC COM USD2.5 PRICE: 51.99 BROKER COMMISSION: 1.01 BROKER: PENSERRASECURITIES								
20 Mar 24	XCEL ENERGY INC COM	169.000	-8,853.76	0.00	0.00	8,853.76	0.00	0.00	0.00
22 Mar 24	SEDOL : 2614807 /XEL	52.3741							
Settled	LOOP CAPITAL MARKETS LLC / 2.54 XCEL ENERGY INC COM USD2.5 PRICE: 52.3740828 BROKER COMMISSION: 2.54 BROKER: LOOP CAPITAL MARKETS LLC								
22 Jan 24	XENIA HOTELS & RESORTS INC	172.000	-2,276.42	0.00	0.00	2,276.42	0.00	0.00	0.00
24 Jan 24	COM	13.22							
Settled	SEDOL : BVV6CY1 /XHR PENSERRASECURITIES / 2.58 XENIA HOTELS & RES COM USD0.01 PRICE: 13.22 BROKER COMMISSION: 2.58 BROKER: PENSERRASECURITIES								
20 Mar 24	XPO INC COM	77.000	-9,405.17	0.00	0.00	9,405.17	0.00	0.00	0.00
22 Mar 24	SEDOL : B6Z1355 /XPO	122.13							
Settled	LOOP CAPITAL MARKETS LLC / 1.16 XPO INC COM PRICE: 122.13 BROKER COMMISSION: 1.16 BROKER: LOOP CAPITAL MARKETS LLC								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Equities

Common stock

United States - USD

15 Mar 24	XYLEM INC COM	141.000	-17,945.78	0.00	0.00	17,945.78	0.00	0.00	0.00
19 Mar 24	SEDOL : B3P2CN8 /XYL	127.27							
Settled	PENSERRASECURITIES / 0.71 XYLEM INC COM USD0.01 PRICE: 127.27 BROKER COMMISSION: 0.71 BROKER: PENSERRASECURITIES								
20 Mar 24	XYLEM INC COM	73.000	-9,347.39	0.00	0.00	9,347.39	0.00	0.00	0.00
22 Mar 24	SEDOL : B3P2CN8 /XYL	128.0314							
Settled	LOOP CAPITAL MARKETS LLC / 1.10 XYLEM INC COM USD0.01 PRICE: 128.0313698 BROKER COMMISSION: 1.10 BROKER: LOOP CAPITAL MARKETS LLC								
22 Jan 24	YELP INC COM	46.000	-2,048.61	0.00	0.00	2,048.61	0.00	0.00	0.00
24 Jan 24	SEDOL : B7KCD72 /YELP	44.52							
Settled	PENSERRASECURITIES / 0.69 YELP INC COM USD0.000001 PRICE: 44.52 BROKER COMMISSION: 0.69 BROKER: PENSERRASECURITIES								
15 Mar 24	YUM BRANDS INC COM	103.000	-14,095.04	0.00	0.00	14,095.04	0.00	0.00	0.00
19 Mar 24	SEDOL : 2098876 /YUM	136.84							
Settled	PENSERRASECURITIES / 0.52 YUM BRANDS INC COM NPV PRICE: 136.84 BROKER COMMISSION: 0.52 BROKER: PENSERRASECURITIES								
20 Mar 24	YUM BRANDS INC COM	86.000	-11,738.57	0.00	0.00	11,738.57	0.00	0.00	0.00
22 Mar 24	SEDOL : 2098876 /YUM	136.48							
Settled	LOOP CAPITAL MARKETS LLC / 1.29 YUM BRANDS INC COM NPV PRICE: 136.48 BROKER COMMISSION: 1.29 BROKER: LOOP CAPITAL MARKETS LLC								
20 Mar 24	ZEBRA TECHNOLOGIES CORP CL A	35.000	-9,874.44	0.00	0.00	9,874.44	0.00	0.00	0.00
22 Mar 24	SEDOL : 2989356 /ZBRA	282.1117							
Settled	LOOP CAPITAL MARKETS LLC / 0.53								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Equities

Common stock

United States - USD

ZEBRA TECHNOLOGIES 'A'COM USD0.01 PRICE:
282.1117142 BROKER COMMISSION: 0.53 BROKER:
LOOP CAPITAL MARKETS LLC

15 Mar 24	ZIMMER BIOMET HLDGS INC COM	77.000	-9,638.48	0.00	0.00	9,638.48	0.00	0.00	0.00
19 Mar 24	SEDOL : 2783815 /ZBH	125.17							
Settled	PENSERRASECURITIES / 0.39 ZIMMER BIOMET COM USD0.01 PRICE: 125.17 BROKER COMMISSION: 0.39 BROKER: PENSERRASECURITIES								
20 Mar 24	ZIMMER BIOMET HLDGS INC COM	65.000	-8,216.93	0.00	0.00	8,216.93	0.00	0.00	0.00
22 Mar 24	SEDOL : 2783815 /ZBH	126.3992							
Settled	LOOP CAPITAL MARKETS LLC / 0.98 ZIMMER BIOMET COM USD0.01 PRICE: 126.3992307 BROKER COMMISSION: 0.98 BROKER: LOOP CAPITAL MARKETS LLC								
15 Mar 24	ZIONS BANCORPORATION N A	226.000	-8,993.67	0.00	0.00	8,993.67	0.00	0.00	0.00
19 Mar 24	SEDOL : 2989828 /ZION	39.79							
Settled	PENSERRASECURITIES / 1.13 ZIONS BANCORPORATION N A PRICE: 39.79 BROKER COMMISSION: 1.13 BROKER: PENSERRASECURITIES								
15 Mar 24	ZOOM COMMUNICATIONS INC	340.000	-22,428.10	0.00	0.00	22,428.10	0.00	0.00	0.00
19 Mar 24	SEDOL : BGSP7M9 /ZM	65.96							
Settled	PENSERRASECURITIES / 1.70 ZOOM VIDEO COMMUNI COM USD0.001 CL A PRICE: 65.96 BROKER COMMISSION: 1.70 BROKER: PENSERRASECURITIES								
20 Mar 24	ZSCALER INC COM	60.000	-11,734.80	0.00	0.00	11,734.80	0.00	0.00	0.00
22 Mar 24	SEDOL : BZ00V34 /ZS	195.565							
Settled	LOOP CAPITAL MARKETS LLC / 0.90 ZSCALER INC COM USD0.001 PRICE: 195.565 BROKER COMMISSION: 0.90 BROKER: LOOP CAPITAL MARKETS LLC								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Asset ID / Ticker</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>			<u>Realized gain/loss</u>			
<u>Settle Date</u>	<u>Broker/Commission</u>		<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Narrative</u>									

Purchases

Equities

Common stock

Total United States - USD				-27,811,686.74	0.00	0.00	27,811,686.74	0.00	0.00	0.00
Total common stock				-27,918,115.35	0.00	0.00	27,918,115.35	0.00	0.00	0.00

Funds - common stock

International Region - USD

29 Jan 24	CF SSGA MSCI CAD INDX SL FUND		4.033	-591.19	0.00	0.00	591.19	0.00	0.00	0.00
29 Jan 24	ZV1E2		146.5881477							
Settled	CUSIP : 8ST999P14 / SPECIAL ASSET - CHICAGO									
	CF SSGA MSCI CAD INDX SL FUND (CA12LEN)									
	PRICE: 146.5881477 NET BROKER: SPECIAL ASSET - CHICAGO									
26 Feb 24	CF SSGA MSCI CAD INDX SL FUND		2.689	-396.89	0.00	0.00	396.89	0.00	0.00	0.00
26 Feb 24	ZV1E2		147.5976199							
Settled	CUSIP : 8ST999P14 / SPECIAL ASSET - CHICAGO									
	CF SSGA MSCI CAD INDX SL FUND (CA12LEN)									
	PRICE: 147.5976199 NET BROKER: SPECIAL ASSET - CHICAGO									
25 Mar 24	CF SSGA MSCI CAD INDX SL FUND		2.340	-354.71	0.00	0.00	354.71	0.00	0.00	0.00
25 Mar 24	ZV1E2		151.58547							
Settled	CUSIP : 8ST999P14 / SPECIAL ASSET - CHICAGO									
	CF SSGA MSCI CAD INDX SL FUND (CA12LEN)									
	PRICE: 151.58547 NET BROKER: SPECIAL ASSET - CHICAGO									
29 Jan 24	CF SSGA MSCI CAD SMALL CAP		129.276	-1,882.65	0.00	0.00	1,882.65	0.00	0.00	0.00
29 Jan 24	INDX SL FUND ZVCB2		14.5630279							
Settled	CUSIP : 8ST999O49 / SPECIAL ASSET - CHICAGO									
	CF SSGA MSCI CAD SMALL CAP INDX SL FUND (ZVCBLEN) PRICE: 14.5630279 NET BROKER: SPECIAL ASSET - CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Equities

Funds - common stock

International Region - USD

26 Feb 24	CF SSGA MSCI CAD SMALL CAP	111.010	-1,592.44	0.00	0.00	1,592.44	0.00	0.00	0.00
26 Feb 24	INDX SL FUND ZVCB2	14.3450139							
Settled	CUSIP : 8ST999O49 / SPECIAL ASSET - CHICAGO CF SSGA MSCI CAD SMALL CAP INDX SL FUND (ZVCBLEN) PRICE: 14.3450139 NET BROKER: SPECIAL ASSET - CHICAGO								
29 Feb 24	CF SSGA MSCI CAD SMALL CAP	24,939.383	-360,000.00	0.00	0.00	360,000.00	0.00	0.00	0.00
29 Feb 24	INDX SL FUND ZVCB2	14.4350002							
Settled	CUSIP : 8ST999O49 / SPECIAL ASSET - CHICAGO CF SSGA MSCI CAD SMALL CAP INDX SL FUND (ZVCBLEN) PRICE: 14.4350002 NET BROKER: SPECIAL ASSET - CHICAGO								
25 Mar 24	CF SSGA MSCI CAD SMALL CAP	92.685	-1,402.33	0.00	0.00	1,402.33	0.00	0.00	0.00
25 Mar 24	INDX SL FUND ZVCB2	15.1300641							
Settled	CUSIP : 8ST999O49 / SPECIAL ASSET - CHICAGO CF SSGA MSCI CAD SMALL CAP INDX SL FUND (ZVCBLEN) PRICE: 15.1300641 NET BROKER: SPECIAL ASSET - CHICAGO								
29 Jan 24	CF SSGA MSCI EAFE SMALL CAP	435.824	-8,327.72	0.00	0.00	8,327.72	0.00	0.00	0.00
29 Jan 24	INDX SL FUND ZVY02	19.1079885							
Settled	CUSIP : 8ST999O56 / SPECIAL ASSET - CHICAGO CF SSGA MSCI EAFE SMALL CAP INDX SL FUND (ZVYOLEN) PRICE: 19.1079885 NET BROKER: SPECIAL ASSET - CHICAGO								
26 Feb 24	CF SSGA MSCI EAFE SMALL CAP	411.083	-7,935.13	0.00	0.00	7,935.13	0.00	0.00	0.00
26 Feb 24	INDX SL FUND ZVY02	19.3029874							
Settled	CUSIP : 8ST999O56 / SPECIAL ASSET - CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Equities

Funds - common stock

International Region - USD

CF SSGA MSCI EAFE SMALL CAP INDX SL FUND
(ZVYOLEN) PRICE: 19.3029874 NET BROKER:
SPECIAL ASSET - CHICAGO

25 Mar 24	CF SSGA MSCI EAFE SMALL CAP	409.541	-8,150.27	0.00	0.00	8,150.27	0.00	0.00	0.00
25 Mar 24	INDX SL FUND ZVYO2	19.9009867							
Settled	CUSIP : 8ST999O56 / SPECIAL ASSET - CHICAGO								
	CF SSGA MSCI EAFE SMALL CAP INDX SL FUND (ZVYOLEN) PRICE: 19.9009867 NET BROKER: SPECIAL ASSET - CHICAGO								
Total International Region - USD			-390,633.33	0.00	0.00	390,633.33	0.00	0.00	0.00

United States - USD

29 Jan 24	CF DAILY MSCI EMG MKTS INDX SL	162.143	-6,058.62	0.00	0.00	6,058.62	0.00	0.00	0.00
29 Jan 24	FUND ZV862	37.3659054							
Settled	CUSIP : 1SS999Y12 / SPECIAL ASSET - CHICAGO								
	CF DAILY MSCI EMG MKTS INDX SL FUND (ZV86LEN) PRICE: 37.3659054 NET BROKER: SPECIAL ASSET - CHICAGO								
26 Feb 24	CF DAILY MSCI EMG MKTS INDX SL	94.122	-3,644.39	0.00	0.00	3,644.39	0.00	0.00	0.00
26 Feb 24	FUND ZV862	38.7198529							
Settled	CUSIP : 1SS999Y12 / SPECIAL ASSET - CHICAGO								
	CF DAILY MSCI EMG MKTS INDX SL FUND (ZV86LEN) PRICE: 38.7198529 NET BROKER: SPECIAL ASSET - CHICAGO								
25 Mar 24	CF DAILY MSCI EMG MKTS INDX SL	51.445	-2,021.98	0.00	0.00	2,021.98	0.00	0.00	0.00
25 Mar 24	FUND ZV862	39.3037224							
Settled	CUSIP : 1SS999Y12 / SPECIAL ASSET - CHICAGO								
	CF DAILY MSCI EMG MKTS INDX SL FUND (ZV86LEN) PRICE: 39.3037224 NET BROKER: SPECIAL ASSET - CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Equities

Funds - common stock

United States - USD

29 Jan 24	CF MSCI EMG MKTS SMALL CAP	580.130	-11,183.17	0.00	0.00	11,183.17	0.00	0.00	0.00
29 Jan 24	INDX SL FUND ZVY92	19.2770068							
Settled	CUSIP : 1SS999Y38 / SPECIAL ASSET - CHICAGO CF MSCI EMG MKTS SMALL CAP INDX SL FUND (ZVY9LEN) PRICE: 19.2770068 NET BROKER: SPECIAL ASSET - CHICAGO								
26 Feb 24	CF MSCI EMG MKTS SMALL CAP	459.207	-9,156.59	0.00	0.00	9,156.59	0.00	0.00	0.00
26 Feb 24	INDX SL FUND ZVY92	19.9400052							
Settled	CUSIP : 1SS999Y38 / SPECIAL ASSET - CHICAGO CF MSCI EMG MKTS SMALL CAP INDX SL FUND (ZVY9LEN) PRICE: 19.9400052 NET BROKER: SPECIAL ASSET - CHICAGO								
25 Mar 24	CF MSCI EMG MKTS SMALL CAP	333.270	-6,662.06	0.00	0.00	6,662.06	0.00	0.00	0.00
25 Mar 24	INDX SL FUND ZVY92	19.989978							
Settled	CUSIP : 1SS999Y38 / SPECIAL ASSET - CHICAGO CF MSCI EMG MKTS SMALL CAP INDX SL FUND (ZVY9LEN) PRICE: 19.989978 NET BROKER: SPECIAL ASSET - CHICAGO								
29 Jan 24	CF SSGA MSCI EAFE INDX SL FUND	21.717	-2,828.38	0.00	0.00	2,828.38	0.00	0.00	0.00
29 Jan 24	(FD12SL)	130.2380623							
Settled	CUSIP : 8ST999O80 / SPECIAL ASSET - CHICAGO CF SSGA MSCI EAFE INDX SL FUND (FD12SL) PRICE: 130.2380623 NET BROKER: SPECIAL ASSET - CHICAGO								
26 Feb 24	CF SSGA MSCI EAFE INDX SL FUND	12.534	-1,679.79	0.00	0.00	1,679.79	0.00	0.00	0.00
26 Feb 24	(FD12SL)	134.0186692							
Settled	CUSIP : 8ST999O80 / SPECIAL ASSET - CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Equities

Funds - common stock

United States - USD

CF SSGA MSCI EAFE INDX SL FUND (FD12SL)
 PRICE: 134.0186692 NET BROKER: SPECIAL ASSET
 - CHICAGO

25 Mar 24	CF SSGA MSCI EAFE INDX SL FUND	11.438	-1,578.90	0.00	0.00	1,578.90	0.00	0.00	0.00
25 Mar 24	(FD12SL)	138.0398671							
Settled	CUSIP : 8ST999O80 / SPECIAL ASSET - CHICAGO								
	CF SSGA MSCI EAFE INDX SL FUND (FD12SL) PRICE: 138.0398671 NET BROKER: SPECIAL ASSET - CHICAGO								
Total United States - USD			-44,813.88	0.00	0.00	44,813.88	0.00	0.00	0.00
Total funds - common stock			-435,447.21	0.00	0.00	435,447.21	0.00	0.00	0.00

Preferred stock

United States - USD

25 Mar 24	TRINITY CAP INC SR NT	200,000.000	-5,000,000.00	0.00	0.00	5,000,000.00	0.00	0.00	0.00
28 Mar 24	SEDOL : BNK9GN2 /TRINZ	25.00							
Settled	STIFEL NICOLAUS & CO, INCORPORATED TRINITY CAP INC PRICE: 25.0 NET BROKER: STIFEL NICOLAUS & CO, INCORPORATED								
Total United States - USD			-5,000,000.00	0.00	0.00	5,000,000.00	0.00	0.00	0.00
Total preferred stock			-5,000,000.00	0.00	0.00	5,000,000.00	0.00	0.00	0.00

Funds - equities etf

United States - USD

16 Jan 24	ISHARES CORE S P 500 ETF	1,900.000	-905,266.59	0.00	0.00	905,266.59	0.00	0.00	0.00
18 Jan 24	SEDOL : 2593025 /IVV	476.4411							
Settled	PERSHING LLC / 28.50 ISHARES CORE S P 500 ETF PRICE: 476.4411 BROKER COMMISSION: 28.50 BROKER: PERSHING LLC								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Equities

Funds - equities etf

United States - USD

08 Mar 24	ISHARES CORE S P 500 ETF	6,379.000	-3,283,251.53	0.00	0.00	3,283,251.53	0.00	0.00	0.00
12 Mar 24	SEDOL : 2593025 /IVV	514.6819							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 95.69 ISHARES CORE S P 500 ETF PRICE: 514.6818999 BROKER COMMISSION: 95.69 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
20 Mar 24	ISHARES CORE S P 500 ETF	4,339.000	-2,263,330.88	0.00	0.00	2,263,330.88	0.00	0.00	0.00
22 Mar 24	SEDOL : 2593025 /IVV	521.61							
Settled	LOOP CAPITAL MARKETS LLC / 65.09 ISHARES CORE S P 500 ETF PRICE: 521.61 BROKER COMMISSION: 65.09 BROKER: LOOP CAPITAL MARKETS LLC								
16 Jan 24	MFC ISHARES TR CORE S&P	849.000	-87,722.93	0.00	0.00	87,722.93	0.00	0.00	0.00
18 Jan 24	SMALL-CAP ETF	103.31							
Settled	SEDOL : 2678869 /IJR PERSHING LLC / 12.74 ISHARES CORE S&P SMALL-CAP ETF PRICE: 103.31 BROKER COMMISSION: 12.74 BROKER: PERSHING LLC								
22 Jan 24	MFC ISHARES TR CORE S&P	3,990.000	-424,715.55	0.00	0.00	424,715.55	0.00	0.00	0.00
24 Jan 24	SMALL-CAP ETF	106.43							
Settled	SEDOL : 2678869 /IJR PENSERRASECURITIES / 59.85 ISHARES CORE S&P SMALL-CAP ETF PRICE: 106.43 BROKER COMMISSION: 59.85 BROKER: PENSERRASECURITIES								
18 Mar 24	MFC ISHARES TR CORE S&P	1,900.000	-200,906.00	0.00	0.00	200,906.00	0.00	0.00	0.00
20 Mar 24	SMALL-CAP ETF	105.73							
Settled	SEDOL : 2678869 /IJR CABRERA CAPITAL MARKETS LLC / 19.00								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Equities

Funds - equities etf

United States - USD

ISHARES CORE S&P SMALL-CAP ETF PRICE: 105.73
 BROKER COMMISSION: 19.00 BROKER: CABRERA
 CAPITAL MARKETS LLC

11 Jan 24	MFC ISHARES TR RUSSELL	14,933.000	-1,141,605.46	0.00	0.00	1,141,605.46	0.00	0.00	0.00
16 Jan 24	MID-CAP ETF	76.4335							
Settled	SEDOL : B4ZD2Y9 /IWR WILLIAMS CAPITAL GROUP L.P.,THE / 224.00 ISHARES TRUST RUSSELL MID CAP ETF PRICE: 76.4335003 BROKER COMMISSION: 224.00 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
08 Mar 24	MFC ISHARES TR RUSSELL	19,681.000	-1,615,884.89	0.00	0.00	1,615,884.89	0.00	0.00	0.00
12 Mar 24	MID-CAP ETF	82.0888							
Settled	SEDOL : B4ZD2Y9 /IWR WILLIAMS CAPITAL GROUP L.P.,THE / 295.22 ISHARES TRUST RUSSELL MID CAP ETF PRICE: 82.0887998 BROKER COMMISSION: 295.22 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
20 Mar 24	MFC ISHARES TR RUSSELL	8,046.000	-663,300.98	0.00	0.00	663,300.98	0.00	0.00	0.00
22 Mar 24	MID-CAP ETF	82.4236							
Settled	SEDOL : B4ZD2Y9 /IWR LOOP CAPITAL MARKETS LLC / 120.69 ISHARES TRUST RUSSELL MID CAP ETF PRICE: 82.4236005 BROKER COMMISSION: 120.69 BROKER: LOOP CAPITAL MARKETS LLC								
Total United States - USD			-10,585,984.81	0.00	0.00	10,585,984.81	0.00	0.00	0.00
Total funds - equities etf			-10,585,984.81	0.00	0.00	10,585,984.81	0.00	0.00	0.00
Total equities			-43,939,547.37	0.00	0.00	43,939,547.37	0.00	0.00	0.00

Fixed Income

Government bonds

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Fixed Income

Government bonds

Azerbaijan - USD

18 Mar 24	AZERBAIJAN (REPUBL 3.5% SNR	200,000.000	-169,250.00	-369.44	0.00	169,250.00	0.00	0.00	0.00
20 Mar 24	01/09/32 USD150000	84.625							
Settled	SEDOL : BF243X8 / MORGAN STANLEY AND CO., LLC AZERBAIJAN (REPUBL 3.5% SNR 01/09/32 USD150000 PRICE: 84.625 NET BROKER: MORGAN STANLEY AND CO., LLC								
Total Azerbaijan - USD			-169,250.00	-369.44	0.00	169,250.00	0.00	0.00	0.00

Bahrain - USD

23 Feb 24	BAHRAIN (KINGDOM) 5.25% SNR	200,000.000	-175,462.00	-933.33	0.00	175,462.00	0.00	0.00	0.00
27 Feb 24	MTN 25/01/33USD	87.731							
Settled	SEDOL : BN4N9S6 / MARKETAXESS CORPORATION BAHRAIN (KINGDOM) 5.25% SNR MTN 25/01/33USD PRICE: 87.731 NET BROKER: MARKETAXESS CORPORATION								
Total Bahrain - USD			-175,462.00	-933.33	0.00	175,462.00	0.00	0.00	0.00

Benin - USD

05 Mar 24	THOMSON-BRANDT BV 7.96%	200,000.000	-193,999.99	-1,061.34	0.00	193,999.99	0.00	0.00	0.00
07 Mar 24	13/02/2038	97.00							
Settled	SEDOL : BRBZFN0 / HSBC SECURITIES (USA) INC. THOMSON-BRANDT BV 7.96% 13/02/2038 PRICE: 97.0 BROKER: HSBC SECURITIES (USA) INC.								
Total Benin - USD			-193,999.99	-1,061.34	0.00	193,999.99	0.00	0.00	0.00

Brazil - USD

20 Feb 24	FED REPUBLIC OF BRAZIL 6.0%	200,000.000	-197,100.00	-4,066.67	0.00	197,100.00	0.00	0.00	0.00
22 Feb 24	DUE 10-20-2033	98.55							
Settled	CUSIP : 105756CF5 / PERSHING LLC								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Asset ID / Ticker</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>			<u>Realized gain/loss</u>			
<u>Settle Date</u>	<u>Broker/Commission</u>		<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Narrative</u>									

Purchases

Fixed Income

Government bonds

Brazil - USD

BRAZIL(FED REP OF) BDS 20/10/2033 USD PRICE:
98.55 NET BROKER: PERSHING LLC

Total Brazil - USD				-197,100.00	-4,066.67	0.00	197,100.00	0.00	0.00	0.00
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Cote d'Ivoire - USD

08 Feb 24	COTE D'IVOIRE 6.125% SNR		250,000.000	-224,850.00	-2,424.48	0.00	224,850.00	0.00	0.00	0.00
12 Feb 24	15/06/2033 USD		89.94							
Settled	SEDOL : BYW5KQ6 / MORGAN STANLEY AND CO., LLC COTE D'IVOIRE 6.125% SNR 15/06/2033 USD PRICE: 89.94 NET BROKER: MORGAN STANLEY AND CO., LLC									
29 Jan 24	COTE D'IVOIRE 7.625% SNR		300,000.000	-297,150.00	0.00	0.00	297,150.00	0.00	0.00	0.00
31 Jan 24	30/01/2033 USD		99.05							
Settled	SEDOL : BN72KZ4 / MORGAN STANLEY AND CO., LLC COTE D'IVOIRE 7.625% SNR 30/01/2033 USD PRICE: 99.05 NET BROKER: MORGAN STANLEY AND CO., LLC									
29 Jan 24	COTE D'IVOIRE 8.25% SNR		500,000.000	-501,150.00	0.00	0.00	501,150.00	0.00	0.00	0.00
31 Jan 24	30/01/2037 USD		100.23							
Settled	SEDOL : BN72KY3 / MORGAN STANLEY AND CO., LLC COTE D'IVOIRE 8.25% SNR 30/01/2037 USD PRICE: 100.23 NET BROKER: MORGAN STANLEY AND CO., LLC									
13 Mar 24	COTE D'IVOIRE 8.25% SNR		250,000.000	-249,375.00	-2,578.13	0.00	249,375.00	0.00	0.00	0.00
15 Mar 24	30/01/2037 USD		99.75							
Settled	SEDOL : BN72KY3 / MARKETAXESS CORPORATION COTE D'IVOIRE 8.25% SNR 30/01/2037 USD PRICE: 99.75 NET BROKER: MARKETAXESS CORPORATION									
Total Cote d'Ivoire - USD				-1,272,525.00	-5,002.61	0.00	1,272,525.00	0.00	0.00	0.00

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
Purchases									
Fixed Income									
Government bonds									
Hungary - USD									
16 Jan 24	HUNGARY 6.25% 22/09/2032	200,000.000	-210,560.00	-4,027.78	0.00	210,560.00	0.00	0.00	0.00
18 Jan 24	SEDOL : BPXYFH5 /	105.28							
Settled	MARKETAXESS CORPORATION HUNGARY 6.25% 22/09/2032 PRICE: 105.28 NET BROKER: MARKETAXESS CORPORATION								
08 Feb 24	HUNGARY 6.25% 22/09/2032	200,000.000	-206,780.00	-4,861.11	0.00	206,780.00	0.00	0.00	0.00
12 Feb 24	SEDOL : BPXYFH5 /	103.39							
Settled	SANTANDER BANK, N.A HUNGARY 6.25% 22/09/2032 PRICE: 103.39 NET BROKER: SANTANDER BANK, N.A								
31 Jan 24	HUNGARY(REP OF) 5.5% SNR	400,000.000	-392,760.00	-1,344.44	0.00	392,760.00	0.00	0.00	0.00
02 Feb 24	26/03/2036 USD1000	98.19							
Settled	SEDOL : BQRD616 / JEFFERIES INTERNATIONAL LTD HUNGARY (REPUBLIC 5.5% 26/03/2036 PRICE: 98.19 NET BROKER: JEFFERIES INTERNATIONAL LTD								
Total Hungary - USD			-810,100.00	-10,233.33	0.00	810,100.00	0.00	0.00	0.00
Kenya - USD									
18 Mar 24	KENYA (REP OF) 7% SNR 22/05/2027	200,000.000	-193,180.00	-4,588.89	0.00	193,180.00	0.00	0.00	0.00
20 Mar 24	USD200000	96.59							
Settled	SEDOL : BKDSPC7 / MARKETAXESS CORPORATION KENYA (REP OF) 7% SNR 22/05/2027 USD200000 PRICE: 96.59 NET BROKER: MARKETAXESS CORPORATION								
23 Feb 24	KENYA (REP OF) 8% SNR 22/05/2032	200,000.000	-182,366.00	-4,222.22	0.00	182,366.00	0.00	0.00	0.00
27 Feb 24	USD200000	91.183							
Settled	SEDOL : BKDSPG1 / MARKETAXESS CORPORATION KENYA (REP OF) 8% SNR 22/05/2032 USD200000 PRICE: 91.183 NET BROKER: MARKETAXESS CORPORATION								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Fixed Income

Government bonds

Total Kenya - USD			-375,546.00	-8,811.11	0.00	375,546.00	0.00	0.00	0.00
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Mexico - USD

24 Jan 24	UNITED MEXICAN STATES 6.0%	200,000.000	-200,298.00	-600.00	0.00	200,298.00	0.00	0.00	0.00
26 Jan 24	05-07-2036	100.149							
Settled	CUSIP : 91087BAZ3 / JEFFERIES LLC. MEXICO(UTD MEX ST) 6% SNR 07/05/2036 USD PRICE: 100.149 NET BROKER: JEFFERIES LLC.								

Total Mexico - USD			-200,298.00	-600.00	0.00	200,298.00	0.00	0.00	0.00
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Panama - USD

16 Jan 24	PANAMA REP 6.875% 01-31-2036	200,000.000	-196,180.00	-3,972.22	0.00	196,180.00	0.00	0.00	0.00
18 Jan 24	CUSIP : 698299BW3 /	98.09							
Settled	J.P. MORGAN SECURITIES LLC PANAMA REP SR NT 6.875% 31/01/2036 PRICE: 98.09 NET BROKER: J.P. MORGAN SECURITIES LLC								

28 Feb 24	PANAMA(REPUBLIC OF) 8.0%	300,000.000	-306,690.00	-133.33	0.00	306,690.00	0.00	0.00	0.00
01 Mar 24	03-01-2038	102.23							
Settled	CUSIP : 698299BY9 / PERSHING LLC PANAMA(REP OF) BDS 01/03/2038 USD PRICE: 102.23 NET BROKER: PERSHING LLC								

Total Panama - USD			-502,870.00	-4,105.55	0.00	502,870.00	0.00	0.00	0.00
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Philippines - USD

24 Jan 24	PHILIPPINES REP 5.609% DUE	300,000.000	-313,530.00	-4,814.39	0.00	313,530.00	0.00	0.00	0.00
26 Jan 24	04-13-2033 REG	104.51							
Settled	CUSIP : 718286CT2 / MARKETAXESS CORPORATION PHILIPPINES REP GLOBAL BD 5.609% 13/04/2033 PRICE: 104.51 NET BROKER: MARKETAXESS CORPORATION								

Total Philippines - USD			-313,530.00	-4,814.39	0.00	313,530.00	0.00	0.00	0.00
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Poland - USD

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Broker/Commission</u>								
	<u>Narrative</u>								

Purchases

Fixed Income

Government bonds

Poland - USD

27 Mar 24	REPUBLIC OF POLAND 5.125%	700,000.000	-698,600.01	-1,295.48	0.00	698,600.01	0.00	0.00	0.00
01 Apr 24	09-18-2034	99.80							
Pending	CUSIP : 731011AY8 / GOLDMAN, SACHS AND CO. REPUBLIC OF POLAND 5.125% 18/09/2034 PRICE: 99.8 OTHER CHARGES: 0.01 BROKER: GOLDMAN, SACHS AND CO.								

27 Mar 24	REPUBLIC OF POLAND 5.5%	700,000.000	-693,700.00	-1,390.28	0.00	693,700.00	0.00	0.00	0.00
01 Apr 24	03-18-2054	99.10							
Pending	CUSIP : 731011AZ5 / GOLDMAN, SACHS AND CO. REPUBLIC OF POLAND 5.5% 18/03/2054 PRICE: 99.1 NET BROKER: GOLDMAN, SACHS AND CO.								

Total Poland - USD			-1,392,300.01	-2,685.76	0.00	1,392,300.01	0.00	0.00	0.00
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Romania - USD

29 Jan 24	ROMANIA 5.875% 30/01/2029	500,000.000	-502,150.00	0.00	0.00	502,150.00	0.00	0.00	0.00
31 Jan 24	SEDOL : BN7B501 /	100.43							
Settled	CITIGROUP GLOBAL MARKETS INC. ROMANIA 5.875% 30/01/2029 PRICE: 100.43 NET BROKER: CITIGROUP GLOBAL MARKETS INC.								

13 Mar 24	ROMANIA 5.875% 30/01/2029	200,000.000	-200,006.00	-1,468.75	0.00	200,006.00	0.00	0.00	0.00
15 Mar 24	SEDOL : BN7B501 /	100.003							
Settled	MARKETAXESS CORPORATION ROMANIA 5.875% 30/01/2029 PRICE: 100.003 NET BROKER: MARKETAXESS CORPORATION								

29 Jan 24	ROMANIA 6.375% 01-30-2034	500,000.000	-506,690.00	0.00	0.00	506,690.00	0.00	0.00	0.00
31 Jan 24	CUSIP : X7360WCT7 /	101.338							
Settled	MARKETAXESS CORPORATION ROMANIA 6.375% 6.375% 30/01/2034 PRICE: 101.338 NET BROKER: MARKETAXESS CORPORATION								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Fixed Income

Government bonds

Romania - USD

05 Feb 24	ROMANIA(REP OF) 6.625% SNR MTN	200,000.000	-206,500.00	-6,256.94	0.00	206,500.00	0.00	0.00	0.00
07 Feb 24	17/02/28 USD	103.25							
Settled	SEDOL : BPZJW66 / SG AMERICAS SECURITIES LLC ROMANIA(REP OF) 6.625% SNR SEC 17/02/28 USD PRICE: 103.25 NET BROKER: SG AMERICAS SECURITIES LLC								
24 Jan 24	ROMANIA(REP OF) 7.125% SNR MTN	500,000.000	-529,400.00	-890.62	0.00	529,400.00	0.00	0.00	0.00
26 Jan 24	17/01/33 USD	105.88							
Settled	SEDOL : BPZK623 / BANK OF AMERICA MERRILL LYNCH-BAML ROMANIA(REP OF) 7.125% SNR MTN 17/01/33 USD PRICE: 105.88 NET BROKER: BANK OF AMERICA MERRILL LYNCH-BAML								
Total Romania - USD			-1,944,746.00	-8,616.31	0.00	1,944,746.00	0.00	0.00	0.00

Saudi Arabia - USD

05 Feb 24	SAUDI ARABIA 4.75% SNR MTN	200,000.000	-199,712.00	-501.39	0.00	199,712.00	0.00	0.00	0.00
07 Feb 24	18/01/28 USD	99.856							
Settled	SEDOL : BQFKWX3 / GOLDMAN, SACHS AND CO. SAUDI ARABIA 4.75% SNR MTN 18/01/28 USD PRICE: 99.856 NET BROKER: GOLDMAN, SACHS AND CO.								
29 Jan 24	SAUDI ARABIA 5.75% SNR MTN	600,000.000	-579,720.00	-1,341.67	0.00	579,720.00	0.00	0.00	0.00
31 Jan 24	16/01/54 USD	96.62							
Settled	SEDOL : BPQWK15 / CITIGROUP GLOBAL MARKETS INC. SAUDI ARABIA 5.75% SNR MTN 16/01/54 USD PRICE: 96.62 NET BROKER: CITIGROUP GLOBAL MARKETS INC.								
Total Saudi Arabia - USD			-779,432.00	-1,843.06	0.00	779,432.00	0.00	0.00	0.00

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Fixed Income

Government bonds

South Africa - USD

19 Jan 24	REPUBLIC OF SOUTH AFRICA 7.3%	200,000.000	-178,480.00	-3,771.67	0.00	178,480.00	0.00	0.00	0.00
23 Jan 24	DUE 04-20-2052 REG	89.24							
Settled	CUSIP : 836205BE3 / GOLDMAN, SACHS AND CO. REP OF S AFRICA TBOND 7.3% 20/04/2052 PRICE: 89.24 NET BROKER: GOLDMAN, SACHS AND CO.								
Total South Africa - USD			-178,480.00	-3,771.67	0.00	178,480.00	0.00	0.00	0.00

Turkey - USD

24 Jan 24	TURKEY(REPUBLIC OF) 4.75% 26	400,000.000	-388,792.00	0.00	0.00	388,792.00	0.00	0.00	0.00
26 Jan 24	JAN 2026 USD	97.198							
Settled	CUSIP : 900123DB3 / BARCLAYS BANK PLC TURKEY(REPUBLIC 4.75% 26/01/2026 PRICE: 97.198 NET BROKER: BARCLAYS BANK PLC								
Total Turkey - USD			-388,792.00	0.00	0.00	388,792.00	0.00	0.00	0.00

United States - USD

18 Jan 24	UNITED STATES OF AMER TREAS	6,090,000.000	-4,423,814.06	-66,609.37	0.00	4,423,814.06	0.00	0.00	0.00
23 Jan 24	BONDS DTD 02/15/2015 2.5% DUE	72.640625							
Settled	02-15-2045 REG SEDOL : BVVT273 / GREAT PACIFIC SECURITIES USA TREASURY BDS 2.5% BDS 15/02/2045 PRICE: 72.64062 NET BROKER: GREAT PACIFIC SECURITIES								
29 Jan 24	UNITED STATES OF AMER TREAS	4,400,000.000	-4,081,515.63	0.00	0.00	4,081,515.63	0.00	0.00	0.00
31 Jan 24	NOTES 1.5% DUE 01-31-2027 REG	92.7617187							
Settled	SEDOL : BKMH699 / BANK OF AMERICA MERRILL LYNCH-BAML USA TREASURY NTS 1.5% NTS 31/01/2027 USD1000 PRICE: 92.76171 NET BROKER: BANK OF AMERICA MERRILL LYNCH-BAML								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Fixed Income

Government bonds

United States - USD

29 Jan 24 31 Jan 24 Settled	UNITED STATES OF AMER TREAS NOTES 4% 01-15-2027 SEDOL : BQPG6W8 / CITIGROUP GLOBAL MARKETS INC USA TREASURY NTS 4% NTS 15/01/2027 USD1000 PRICE: 99.74218 BROKER: CITIGROUP GLOBAL MARKETS INC	1,865,000.000 99.7421875	-1,860,191.79	-3,279.12	0.00	1,860,191.79	0.00	0.00	0.00
29 Jan 24 31 Jan 24 Settled	UNITED STATES OF AMER TREAS NOTES 4% 01-15-2027 SEDOL : BQPG6W8 / BMO NESBITT BURNS INC USA TREASURY NTS 4% NTS 15/01/2027 USD1000 PRICE: 99.72265 NET BROKER: BMO NESBITT BURNS INC	1,885,000.000 99.7226562	-1,879,772.07	-3,314.29	0.00	1,879,772.07	0.00	0.00	0.00
27 Feb 24 29 Feb 24 Settled	UNITED STATES OF AMER TREAS NOTES 4.125%02-15-2027 SEDOL : BS2G197 / PERSHING LLC USA TREASURY NTS 4.125% NTS 15/02/27 USD1000 PRICE: 98.99218 OTHER CHARGES: 0.01 BROKER: PERSHING LLC	3,500,000.000 98.9921875	-3,464,726.57	-5,552.88	0.00	3,464,726.57	0.00	0.00	0.00
26 Mar 24 01 Apr 24 Pending	UNITED STATES OF AMER TREAS NOTES 4.5% 03-31-2026 SEDOL : BQV12S5 / ACADEMY SECURITIES, INC USA TREASURY NTS 4.5% NTS 31/03/2026 USD PRICE: 99.83984 NET BROKER: ACADEMY SECURITIES, INC	2,500,000.000 99.8398437	-2,495,996.09	-307.38	0.00	2,495,996.09	0.00	0.00	0.00
27 Feb 24 29 Feb 24 Settled	UNITED STATES OF AMER TREAS NOTES 4.625%02-28-2026 SEDOL : BMG7NLO / PERSHING LLC USA TREASURY NTS 4.625% NTS 28/02/2026 USD PRICE: 99.85937 NET BROKER: PERSHING LLC	2,150,000.000 99.859375	-2,146,976.56	0.00	0.00	2,146,976.56	0.00	0.00	0.00

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Fixed Income

Government bonds

United States - USD

29 Feb 24 01 Mar 24 Settled	UNITED STATES OF AMER TREAS NOTES 4.625%02-28-2026 SEDOL : BMG7NL0 / PERSHING LLC USA TREASURY NTS 4.625% NTS 28/02/26 USD1000 PRICE: 99.96875 NET BROKER: PERSHING LLC	300,000.000 99.96875	-299,906.25	-37.70	0.00	299,906.25	0.00	0.00	0.00
03 Jan 24 04 Jan 24 Settled	UNITED STATES OF AMER TREAS NOTES 5% DUE 10-31-2025 SEDOL : BMWPY04 / BARCLAYS BANK PLC USA TREASURY NTS 5% NTS 31/10/2025 USD1000 PRICE: 101.03515 NET BROKER: BARCLAYS BANK PLC	7,500,000.000 101.035156	-7,577,636.72	-66,964.29	0.00	7,577,636.72	0.00	0.00	0.00
27 Feb 24 29 Feb 24 Settled	UNITED STATES OF AMER TREAS NOTES DTD 02/28/2022 1.875% 02-28-2027 SEDOL : BP94LV5 / PERSHING LLC USA TREASURY NTS 1.875% NTS 28/02/27 USD1000 PRICE: 92.73437 NET BROKER: PERSHING LLC	3,000,000.000 92.734375	-2,782,031.25	0.00	0.00	2,782,031.25	0.00	0.00	0.00
26 Mar 24 28 Mar 24 Settled	UNITED STATES OF AMER TREAS NOTES DTD 03/31/2022 2.5% 03-31-2027 SEDOL : BPRT3V6 / PERSHING LLC USA TREASURY NTS 2.5% NTS 31/03/2027 USD1000 PRICE: 94.77343 NET BROKER: PERSHING LLC	2,750,000.000 94.7734375	-2,606,269.53	-33,811.48	0.00	2,606,269.53	0.00	0.00	0.00
27 Feb 24 29 Feb 24 Settled	UNITED STATES TREAS 2.25% DUE 02-15-2027 REG SEDOL : BYPG9T2 / MISCHLER FINANCIAL GROUP, INC. USA TREASURY NTS 2.25% SNR 15/02/2027 USD100 PRICE: 93.84375 NET BROKER: MISCHLER FINANCIAL GROUP, INC.	3,000,000.000 93.84375	-2,815,312.50	-2,596.15	0.00	2,815,312.50	0.00	0.00	0.00

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Purchases

Fixed Income

Government bonds

United States - USD

13 Mar 24	UNITED STATES TREAS BDS DTD	5,000,000.000	-4,593,554.69	-13,942.31	0.00	4,593,554.69	0.00	0.00	0.00
15 Mar 24	00209 3.5% DUE 02-15-2039 REG	91.871094							
Settled	SEDOL : BYQLTX0 / MORGAN STANLEY AND CO., LLC USA TREASURY BDS 3.5% SNR 15/02/2039 USD100 PRICE: 91.87109 NET BROKER: MORGAN STANLEY AND CO., LLC								
27 Feb 24	UNITED STATES TREAS BDS DTD	500,000.000	-530,839.84	-1,274.04	0.00	530,839.84	0.00	0.00	0.00
29 Feb 24	02/15/1997 6.625% DUE 02-15-2027	106.1679687							
Settled	REG SEDOL : 2894999 / ACADEMY SECURITIES, INC USA TREASURY BDS 6.625% BDS 15/02/27 USD100 PRICE: 106.16796 NET BROKER: ACADEMY SECURITIES, INC								
02 Feb 24	UNITED STATES TREAS BDS DTD	28,600,000.000	-26,799,093.75	-524,009.51	0.00	26,799,093.75	0.00	0.00	0.00
05 Feb 24	02/15/2023 3.875% 02-15-2043	93.703125							
Settled	SEDOL : BMXHQM5 / BARCLAYS BANK PLC USA TREASURY BDS 3.875% BDS 15/02/43 USD1000 PRICE: 93.70312 NET BROKER: BARCLAYS BANK PLC								
21 Feb 24	UNITED STATES TREAS BDS DTD	26,500,000.000	-13,588,496.09	-7,007.21	0.00	13,588,496.09	0.00	0.00	0.00
22 Feb 24	08/15/2020 1.375% 08-15-2050	51.277344							
Settled	SEDOL : BMDNWD6 / CITIGROUP GLOBAL MARKETS INC. USA TREASURY BDS 1.375% BDS 15/08/50 USD1000 PRICE: 51.27734 NET BROKER: CITIGROUP GLOBAL MARKETS INC.								
27 Feb 24	UNITED STATES TREAS NTS 1.125%	1,000,000.000	-906,679.69	0.00	0.00	906,679.69	0.00	0.00	0.00
29 Feb 24	DUE 02-28-2027	90.6679687							
Settled	SEDOL : BL1LY73 / PERSHING LLC								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
Purchases									
Fixed Income									
Government bonds									
United States - USD									
	USA TREASURY NTS 1.125% NTS 28/02/27 USD1000 PRICE: 90.66796 NET BROKER: PERSHING LLC								
18 Jan 24	UNITED STATES TREAS NTS DTD	3,540,000.000	-3,373,509.38	-54,206.25	0.00	3,373,509.38	0.00	0.00	0.00
23 Jan 24	02/15/2023 3.5% 02-15-2033	95.296875							
Settled	SEDOL : BQXLPX9 / PERSHING LLC USA TREASURY NTS 3.5% NTS 15/02/2033 USD1000 PRICE: 95.29687 NET BROKER: PERSHING LLC								
25 Jan 24	UNITED STATES TREAS NTS DTD	2,015,000.000	-1,917,713.28	-32,004.55	0.00	1,917,713.28	0.00	0.00	0.00
29 Jan 24	02/15/2023 3.5% 02-15-2033	95.171875							
Settled	SEDOL : BQXLPX9 / MFR SECURITIES INC. USA TREASURY NTS 3.5% NTS 15/02/2033 USD1000 PRICE: 95.17187 NET BROKER: MFR SECURITIES INC.								
16 Feb 24	UNITED STATES TREAS NTS DTD	2,120,000.000	-1,990,564.06	-1,223.08	0.00	1,990,564.06	0.00	0.00	0.00
21 Feb 24	02/15/2023 3.5% 02-15-2033	93.894531							
Settled	SEDOL : BQXLPX9 / PERSHING LLC USA TREASURY NTS 3.5% NTS 15/02/2033 USD1000 PRICE: 93.89453 NET BROKER: PERSHING LLC								
26 Feb 24	UNITED STATES TREAS NTS DTD	3,280,000.000	-3,081,406.25	-4,100.00	0.00	3,081,406.25	0.00	0.00	0.00
28 Feb 24	02/15/2023 3.5% 02-15-2033	93.945312							
Settled	SEDOL : BQXLPX9 / PERSHING LLC USA TREASURY NTS 3.5% NTS 15/02/2033 USD1000 PRICE: 93.94531 NET BROKER: PERSHING LLC								
22 Mar 24	UNITED STATES TREAS NTS DTD	7,525,000.000	-7,126,410.16	-28,942.31	0.00	7,126,410.16	0.00	0.00	0.00
26 Mar 24	02/15/2023 3.5% 02-15-2033	94.703125							
Settled	SEDOL : BQXLPX9 / CASTLEOAK SECURITIES LP USA TREASURY NTS 3.5% NTS 15/02/2033 USD1000 PRICE: 94.70312 NET BROKER: CASTLEOAK SECURITIES LP								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Purchases

Fixed Income

Government bonds

United States - USD

25 Mar 24	UNITED STATES TREAS NTS DTD	4,020,000.000	-3,795,759.38	-15,848.08	0.00	3,795,759.38	0.00	0.00	0.00
27 Mar 24	02/15/2023 3.5% 02-15-2033	94.421875							
Settled	SEDOL : BQXLPX9 / THE BANK OF NEW YORK MELLON USA TREASURY NTS 3.5% NTS 15/02/2033 USD1000 PRICE: 94.42187 NET BROKER: THE BANK OF NEW YORK MELLON								
26 Mar 24	UNITED STATES TREAS NTS DTD	3,000,000.000	-2,988,867.19	-4,504.08	0.00	2,988,867.19	0.00	0.00	0.00
28 Mar 24	03/15/2024 4.25% 03-15-2027	99.6289062							
Settled	SEDOL : BQ2MK50 / PERSHING LLC USA TREASURY NTS 4.25% NTS 15/03/27 USD1000 PRICE: 99.6289 NET BROKER: PERSHING LLC								
12 Feb 24	US TREASURY N/B 1.5% DUE	11,325,000.000	-9,751,001.95	0.00	0.00	9,751,001.95	0.00	0.00	0.00
15 Feb 24	02-15-2030 REG	86.101562							
Settled	SEDOL : BK8ZZ12 / PERSHING LLC USA TREASURY NTS 1.5% NTS 15/02/2030 USD1000 PRICE: 86.10156 NET BROKER: PERSHING LLC								
14 Feb 24	US TREASURY N/B 1.5% DUE	2,590,000.000	-2,215,259.38	-533.65	0.00	2,215,259.38	0.00	0.00	0.00
20 Feb 24	02-15-2030 REG	85.53125							
Settled	SEDOL : BK8ZZ12 / PERSHING LLC USA TREASURY NTS 1.5% NTS 15/02/2030 USD1000 PRICE: 85.53125 NET BROKER: PERSHING LLC								
14 Feb 24	US TREASURY N/B 1.5% DUE	3,265,000.000	-2,793,870.70	-672.73	0.00	2,793,870.70	0.00	0.00	0.00
20 Feb 24	02-15-2030 REG	85.570312							
Settled	SEDOL : BK8ZZ12 / GREAT PACIFIC SECURITIES USA TREASURY NTS 1.5% NTS 15/02/2030 USD1000 PRICE: 85.57031 NET BROKER: GREAT PACIFIC SECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Fixed Income

Government bonds

United States - USD

26 Mar 24	UTD STATES TREAS .625% DUE	1,250,000.000	-1,119,238.28	-3,842.21	0.00	1,119,238.28	0.00	0.00	0.00
28 Mar 24	03-31-2027	89.5390625							
Settled	SEDOL : BKPSY95 / PERSHING LLC USA TREASURY NTS 0.625% NTS 31/03/27 USD1000 PRICE: 89.53906 NET BROKER: PERSHING LLC								
Total United States - USD			-123,006,413.09	-874,582.67	0.00	123,006,413.09	0.00	0.00	0.00

Uruguay - USD

09 Jan 24	REPUBLICA ORIENT URUGUAY	200,000.000	-212,698.00	-2,331.94	0.00	212,698.00	0.00	0.00	0.00
11 Jan 24	5.75% 10-28-2034	106.349							
Settled	CUSIP : 760942BE1 / MARKETAXESS CORPORATION URUGUAY(REP OF) 5.75% SNR 28/10/34 USD1000 PRICE: 106.349 NET BROKER: MARKETAXESS CORPORATION								
Total Uruguay - USD			-212,698.00	-2,331.94	0.00	212,698.00	0.00	0.00	0.00
Total government bonds			-132,113,542.09	-933,829.18	0.00	132,113,542.09	0.00	0.00	0.00

Government agencies

Chile - USD

08 Feb 24	CODELCO INC 5.95% DUE	200,000.000	-199,280.00	-1,123.89	0.00	199,280.00	0.00	0.00	0.00
12 Feb 24	01-08-2034	99.64							
Settled	CUSIP : P3143NBQ6 / J.P. MORGAN SECURITIES LLC CODELCO INC 5.95% 08/01/2034 PRICE: 99.64 NET BROKER: J.P. MORGAN SECURITIES LLC								
07 Feb 24	CODELCO INC 6.3% 09-08-2053	200,000.000	-195,210.00	-5,285.00	0.00	195,210.00	0.00	0.00	0.00
09 Feb 24	CUSIP : P3143NBR4 /	97.605							
Settled	BBVA SECURITIES INC. CODELCO INC 6.3% 6.3% 08/09/2053 PRICE: 97.605 NET BROKER: BBVA SECURITIES INC.								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Fixed Income

Government agencies

Total Chile - USD			-394,490.00	-6,408.89	0.00	394,490.00	0.00	0.00	0.00
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Turkey - USD

21 Mar 24	TURK IHRACAT KR BK 7.5%	200,000.000	-201,534.00	-2,041.67	0.00	201,534.00	0.00	0.00	0.00
25 Mar 24	06/02/2028	100.767							
Settled	SEDOL : 0AZHZBU / BBVA SECURITIES INC. TURK IHRACAT KR BK 7.5% 06 PRICE: 100.767 NET BROKER: BBVA SECURITIES INC.								

Total Turkey - USD			-201,534.00	-2,041.67	0.00	201,534.00	0.00	0.00	0.00
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United Arab Emirates - USD

16 Jan 24	MDGH GMTN RSC LTD 5.084% GTD	200,000.000	-191,200.00	-1,581.69	0.00	191,200.00	0.00	0.00	0.00
18 Jan 24	SNR 22/05/53 USD	95.60							
Settled	SEDOL : BMCJZN6 / ING FINANCIAL MARKETS LLC MDGH GMTN RSC LTD 5.084% GTD SNR 22/05/53 U PRICE: 95.6 NET BROKER: ING FINANCIAL MARKETS LLC								

Total United Arab Emirates - USD			-191,200.00	-1,581.69	0.00	191,200.00	0.00	0.00	0.00
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Total government agencies			-787,224.00	-10,032.25	0.00	787,224.00	0.00	0.00	0.00
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Corporate bonds

Sweden - USD

27 Feb 24	PVTPL SKANDINAVISKA ENSKILDA	3,055,000.000	-3,038,900.15	0.00	0.00	3,038,900.15	0.00	0.00	0.00
05 Mar 24	5.375% 03-05-2029	99.473							
Settled	CUSIP : 830505BB8 /PVTPL1 J.P. MORGAN SECURITIES LLC SKANDINAVISKA 0.0% 05/03/2029 PRICE: 99.473 NET BROKER: J.P. MORGAN SECURITIES LLC								

27 Mar 24	SIRIUSPOINT LTD 7.0% 04-05-2029	3,585,000.000	-3,571,771.35	0.00	0.00	3,571,771.35	0.00	0.00	0.00
05 Apr 24	SEDOL : BQZCJH2 /	99.631							
Pending	HSBC SECURITIES (USA) INC.								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Asset ID / Ticker</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>			<u>Realized gain/loss</u>			
<u>Settle Date</u>	<u>Broker/Commission</u>		<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Narrative</u>									

Purchases

Fixed Income

Corporate bonds

Sweden - USD

SIRIUSPOINT LTD 7.0% 05/04/2029 PRICE: 99.631
NET BROKER: HSBC SECURITIES (USA) INC.

Total Sweden - USD				-6,610,671.50	0.00	0.00	6,610,671.50	0.00	0.00	0.00
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United States - USD

04 Jan 24	PVTPL ATHENE GLOBAL FDG 5.583%		4,705,000.000	-4,705,000.00	0.00	0.00	4,705,000.00	0.00	0.00	0.00
09 Jan 24	01-09-2029		100.00							
Settled	SEDOL : BRXJQ71 /PVTPL1 DEUTSCHE BANK SECURITIES INC. ATHENE GLOBAL FDG TRANCHE # 0.0% 09/01/2029 PRICE: 100.0 NET BROKER: DEUTSCHE BANK SECURITIES INC.									
08 Jan 24	PVTPL BREAD FINL HLDGS INC		1,845,000.000	-1,863,450.00	-13,491.56	0.00	1,863,450.00	0.00	0.00	0.00
19 Jan 24	9.75% 03-15-2029		101.00							
Settled	SEDOL : BPDHLQ5 /PVTPL1 J.P. MORGAN SECURITIES LLC BREAD FINANCIAL HO 9.75% GTD SNR 15/03/29 U PRICE: 101.0 NET BROKER: J.P. MORGAN SECURITIES LLC									
08 Jan 24	PVTPL RGA GLOBAL FUNDING 5.5%		3,685,000.000	-3,670,223.15	0.00	0.00	3,670,223.15	0.00	0.00	0.00
11 Jan 24	01-11-2031		99.599							
Settled	SEDOL : BPRBY53 /PVTPL1 WELLS FARGO BANK, N.A. RGA GLOBAL FUNDING 5.5% 144A 11/01/2031 PRICE: 99.599 NET BROKER: WELLS FARGO BANK, N.A.									
Total United States - USD				-10,238,673.15	-13,491.56	0.00	10,238,673.15	0.00	0.00	0.00
Total corporate bonds				-16,849,344.65	-13,491.56	0.00	16,849,344.65	0.00	0.00	0.00

Bank loans

United Kingdom - USD

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Fixed Income

Bank loans

United Kingdom - USD

08 Feb 24	CONNECT FINCO SAR FLTG RT TBL	1,925,000.000	-1,925,019.00	0.00	0.00	1,925,019.00	0.00	0.00	0.00
01 Mar 24	12-11-2026	100.00							
Settled	CUSIP : L2000DAD6 / BARCLAYS BANK PLC CONNECT FINCO SAR FLTG RT 11/12/2026 PRICE: 100.00098 NET BROKER: BARCLAYS BANK PLC								
Total United Kingdom - USD			-1,925,019.00	0.00	0.00	1,925,019.00	0.00	0.00	0.00

United States - USD

02 Aug 23	REVERSAL: CENTRAL PARENT INC	-4,488,693.470	4,488,693.47	0.00	0.00	-4,488,693.47	0.00	0.00	0.00
22 Apr 24	2023 REFINANCING TERMLOAN	100.00							
NA	(FIRST LIEN) SR SECD TL 07-06-2029 CUSIP : 15477BAD9 / MORGAN STANLEY AND CO., LLC CENTRAL PARENT INC 2023 REFINANCING TERMLOAN (FIRS PRICE: 100.0 NET BROKER: MORGAN STANLEY AND CO., LLC								
02 Aug 23	CENTRAL PARENT INC 2023	4,488,693.470	-4,488,712.47	0.00	0.00	4,488,712.47	0.00	0.00	0.00
23 Feb 24	REFINANCING TERMLOAN (FIRST	100.00							
Settled	LIEN) SR SECD TL 07-06-2029 CUSIP : 15477BAD9 / MORGAN STANLEY AND CO., LLC CENTRAL PARENT INC 2023 REFINANCING TERMLOAN (FIRS PRICE: 100.00042 NET BROKER: MORGAN STANLEY AND CO., LLC								
19 Mar 24	LENDINGTREE, INC. TLB 09-15-2028	1,506,167.510	-1,427,093.72	0.00	0.00	1,427,093.72	0.00	0.00	0.00
16 Sep 24	CUSIP : LX1970321 /	94.75							
Pending	CHICAGO BKL TEAM LENDINGTREE, INC TLB 15/09/2028 PRICE: 94.75 NET BROKER: CHICAGO BKL TEAM								
19 Mar 24	LENDINGTREE, INC. TLB 09-15-2028	1,695,685.280	-1,606,661.80	0.00	0.00	1,606,661.80	0.00	0.00	0.00
16 Sep 24	CUSIP : LX1970321 /	94.75							
Pending	CHICAGO BKL TEAM								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Asset ID / Ticker</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>			<u>Realized gain/loss</u>			
<u>Settle Date</u>	<u>Broker/Commission</u>		<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Narrative</u>									

Purchases

Fixed Income

Bank loans

United States - USD

LENDINGTREE, INC TLB 15/09/2028 PRICE: 94.74999
NET BROKER: CHICAGO BKL TEAM

20 Feb 24	MPH ACQUISITION HOLDINGS LLC		3,000,000.000	-2,895,019.00	0.00	0.00	2,895,019.00	0.00	0.00	0.00
14 Mar 24	TERM LOAN B SR TL 08-17-2028		96.50							
Settled	CUSIP : 55328HAK7 / GOLDMAN SACHS BANK USA. MPH ACQUISITION HOLDINGS LLC TERM LOAN PRICE: 96.50063 NET BROKER: GOLDMAN SACHS BANK USA.									
29 Feb 24	MPH ACQUISITION HOLDINGS LLC		2,000,000.000	-1,940,019.00	0.00	0.00	1,940,019.00	0.00	0.00	0.00
22 Mar 24	TERM LOAN B SR TL 08-17-2028		97.00							
Settled	CUSIP : 55328HAK7 / GOLDMAN SACHS BANK USA. MPH ACQUISITION HOLDINGS LLC TERM LOAN PRICE: 97.00095 NET BROKER: GOLDMAN SACHS BANK USA.									
06 Mar 24	MPH ACQUISITION HOLDINGS LLC		1,261,764.710	-1,223,911.77	0.00	0.00	1,223,911.77	0.00	0.00	0.00
03 Sep 24	TERM LOAN B SR TL 08-17-2028		97.00							
Pending	CUSIP : 55328HAK7 / BNP PARIBAS PARIS MPH ACQUISITION HOLDINGS LLC TERM LOAN PRICE: 97.0 NET BROKER: BNP PARIBAS PARIS									
31 Oct 23	REVERSAL: PROPULSION (BC)		-3,735,000.000	3,697,650.00	0.00	0.00	-3,697,650.00	0.00	0.00	0.00
06 May 24	NEWCO LLC INITIAL TERM LN		99.00							
NA	SR SECD TERM LN 09-14-2029 CUSIP : 74347UAC4 / ROYAL BANK OF CANADA PROPULSION (BC) NEWCO LLC INITIAL TERM LN SR PRICE: 99.0 NET BROKER: ROYAL BANK OF CANADA									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Fixed Income

Bank loans

United States - USD

31 Oct 23	PROPULSION (BC) NEWCO LLC	3,735,000.000	-3,697,665.71	0.00	0.00	3,697,665.71	0.00	0.00	0.00
01 Mar 24	INITIAL TERM LN SR SECD	99.00							
Settled	TERM LN 09-14-2029 CUSIP : 74347UAC4 / ROYAL BANK OF CANADA PROPULSION (BC) NEWCO LLC INITIAL TERM LN SR PRICE: 99.00042 NET BROKER: ROYAL BANK OF CANADA								
22 Jan 24	SYSTEM ONE HOLDINGS, LLC FLTG	925,000.000	-922,706.50	0.00	0.00	922,706.50	0.00	0.00	0.00
15 Feb 24	RT TBL 02-28-2028	99.75							
Settled	CUSIP : LX1920508 / CHICAGO BKL TEAM SYS 1 HOLDINGS, FLTG RT 28/02/2028 PRICE: 99.75205 NET BROKER: CHICAGO BKL TEAM								
15 Feb 24	UNITED AIRLINES INC TERM LOAN	5,305,000.000	-5,278,487.22	0.00	0.00	5,278,487.22	0.00	0.00	0.00
28 Feb 24	B SENIOR SECURED 02-15-2031	99.50							
Settled	CUSIP : 90932RAM6 / JPMORGAN CHASE BANK, N.A. UNITED AIRLINES INC TERM LOAN B SENIOR SECD 15/02/ PRICE: 99.50023 NET BROKER: JPMORGAN CHASE BANK, N.A.								
Total United States - USD			-15,293,933.72	0.00	0.00	15,293,933.72	0.00	0.00	0.00
Total bank loans			-17,218,952.72	0.00	0.00	17,218,952.72	0.00	0.00	0.00

Government mortgage backed securities

United States - USD

30 Jan 24	FNMA POOL #MA4548 2.5% DUE	1,089,414.410	-910,171.69	-2,269.61	0.00	910,171.69	0.00	0.00	0.00
31 Jan 24	02-01-2052 BEO	83.546875							
Settled	CUSIP : 31418EBS8 /FNMA GREAT PACIFIC SECURITIES FED NATL MORT ASSC 2.5% MBS 01/02/2052 USD PRICE: 83.54687 NET BROKER: GREAT PACIFIC SECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Fixed Income

Government mortgage backed securities

Total United States - USD			-910,171.69	-2,269.61	0.00	910,171.69	0.00	0.00	0.00
Total government mortgage backed securities			-910,171.69	-2,269.61	0.00	910,171.69	0.00	0.00	0.00

Commercial mortgage-backed

United States - USD

01 Mar 24	DK TR 2024-SPBX COML MTG	7,250,000.000	-7,250,000.00	0.00	0.00	7,250,000.00	0.00	0.00	0.00
15 Mar 24	PASSTHRU CTF CLB 6.14709%	100.00							
Settled	03-15-2034 CUSIP : 23346LAG3 / BANK OF AMERICA MERRILL LYNCH-BAML DK TRUST 2024-SPBX 0% MBS 15/03/2034 USD144A PRICE: 100.0 NET BROKER: BANK OF AMERICA MERRILL LYNCH-BAML								
Total United States - USD			-7,250,000.00	0.00	0.00	7,250,000.00	0.00	0.00	0.00
Total commercial mortgage-backed			-7,250,000.00	0.00	0.00	7,250,000.00	0.00	0.00	0.00

Asset backed securities

United States - USD

21 Feb 24	PVTPL GOLUB CAP PARTNERS CLO	3,465,000.000	-3,465,000.00	0.00	0.00	3,465,000.00	0.00	0.00	0.00
25 Mar 24	SR 24-72A CL B FLTG RT 04-25-2037	100.00							
Settled	CUSIP : 381941AC7 /SPCL1 J.P. MORGAN SECURITIES LLC GOLUB CAP PARTNERS SR SECD NT 25/04/2037 PRICE: 100.0 NET BROKER: J.P. MORGAN SECURITIES LLC								
05 Mar 24	PVTPL LCM LTD PARTNERSHIP SER	5,000,000.000	-5,000,000.00	0.00	0.00	5,000,000.00	0.00	0.00	0.00
09 Apr 24	41A CL B FLTG RT 04-15-2036	100.00							
Pending	CUSIP : 501971AE5 /SPCL1 BANK OF AMERICA MERRILL LYNCH-BAML LCM 41 LTD/LLC FRN SNR 04/2036 USD '144A' PRICE: 100.0 NET BROKER: BANK OF AMERICA MERRILL LYNCH-BAML								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
Purchases									
Fixed Income									
Asset backed securities									
Total United States - USD			-8,465,000.00	0.00	0.00	8,465,000.00	0.00	0.00	0.00
Total asset backed securities			-8,465,000.00	0.00	0.00	8,465,000.00	0.00	0.00	0.00
Total fixed income			-183,594,235.15	-959,622.60	0.00	183,594,235.15	0.00	0.00	0.00
Sukuk									
Sukuk									
Indonesia - USD									
02 Jan 24	PERUSAHAAN 5.6% DUE 11-15-2033	200,000.000	-211,260.00	-1,524.44	0.00	211,260.00	0.00	0.00	0.00
04 Jan 24	CUSIP : 71567RAY2 /	105.63							
Settled	MARKETAXESS CORPORATION PERUSAHAAN TRANCHE # 5.6% 15/11/2033 PRICE: 105.63 NET BROKER: MARKETAXESS CORPORATION								
Total Indonesia - USD			-211,260.00	-1,524.44	0.00	211,260.00	0.00	0.00	0.00
Philippines - USD									
24 Jan 24	ROP SUKUK TRUST 5.045% DUE	300,000.000	-303,000.00	-2,102.08	0.00	303,000.00	0.00	0.00	0.00
26 Jan 24	06-06-2029	101.00							
Settled	CUSIP : Y7329CAA3 / MORGAN STANLEY AND CO., LLC ROP SUKUK TRUST 5.045% 06/06/2029 PRICE: 101.0 NET BROKER: MORGAN STANLEY AND CO., LLC								
Total Philippines - USD			-303,000.00	-2,102.08	0.00	303,000.00	0.00	0.00	0.00
Saudi Arabia - USD									
08 Feb 24	SUCI SECOND INVEST CO 6.0%	200,000.000	-207,200.00	-3,566.67	0.00	207,200.00	0.00	0.00	0.00
12 Feb 24	25/10/2028	103.60							
Settled	SEDOL : BMWPXT6 / MIZUHO INTERNATIONAL PLC SUCI SECOND INVEST CO 6.0% 25/10 PRICE: 103.6 NET BROKER: MIZUHO INTERNATIONAL PLC								
Total Saudi Arabia - USD			-207,200.00	-3,566.67	0.00	207,200.00	0.00	0.00	0.00
Total sukuk			-721,460.00	-7,193.19	0.00	721,460.00	0.00	0.00	0.00
Total sukuk			-721,460.00	-7,193.19	0.00	721,460.00	0.00	0.00	0.00

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

02 Jan 24	NT COLLECTIVE GOVT SHORT TERM	95,262.960	-95,262.96	0.00	0.00	95,262.96	0.00	0.00	0.00
02 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
02 Jan 24	NT COLLECTIVE GOVT SHORT TERM	155,197.940	-155,197.94	0.00	0.00	155,197.94	0.00	0.00	0.00
02 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
02 Jan 24	NT COLLECTIVE GOVT SHORT TERM	45,430.550	-45,430.55	0.00	0.00	45,430.55	0.00	0.00	0.00
02 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
02 Jan 24	NT COLLECTIVE GOVT SHORT TERM	22,729.000	-22,729.00	0.00	0.00	22,729.00	0.00	0.00	0.00
02 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
02 Jan 24	NT COLLECTIVE GOVT SHORT TERM	11,974.880	-11,974.88	0.00	0.00	11,974.88	0.00	0.00	0.00
02 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

02 Jan 24	NT COLLECTIVE GOVT SHORT TERM	117,832.130	-117,832.13	0.00	0.00	117,832.13	0.00	0.00	0.00
02 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
02 Jan 24	NT COLLECTIVE GOVT SHORT TERM	147,534.860	-147,534.86	0.00	0.00	147,534.86	0.00	0.00	0.00
02 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
02 Jan 24	NT COLLECTIVE GOVT SHORT TERM	2,425.350	-2,425.35	0.00	0.00	2,425.35	0.00	0.00	0.00
02 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
02 Jan 24	NT COLLECTIVE GOVT SHORT TERM	216,650.830	-216,650.83	0.00	0.00	216,650.83	0.00	0.00	0.00
02 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

03 Jan 24	NT COLLECTIVE GOVT SHORT TERM	24,395.010	-24,395.01	0.00	0.00	24,395.01	0.00	0.00	0.00
03 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
03 Jan 24	NT COLLECTIVE GOVT SHORT TERM	38,228.610	-38,228.61	0.00	0.00	38,228.61	0.00	0.00	0.00
03 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
03 Jan 24	NT COLLECTIVE GOVT SHORT TERM	5,900,344.460	-5,900,344.46	0.00	0.00	5,900,344.46	0.00	0.00	0.00
03 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
03 Jan 24	NT COLLECTIVE GOVT SHORT TERM	44,236.420	-44,236.42	0.00	0.00	44,236.42	0.00	0.00	0.00
03 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	250.580	-250.58	0.00	0.00	250.58	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	2,284.880	-2,284.88	0.00	0.00	2,284.88	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	19.250	-19.25	0.00	0.00	19.25	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	392.930	-392.93	0.00	0.00	392.93	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	159.590	-159.59	0.00	0.00	159.59	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	3.980	-3.98	0.00	0.00	3.98	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	2.970	-2.97	0.00	0.00	2.97	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	17.270	-17.27	0.00	0.00	17.27	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	4.670	-4.67	0.00	0.00	4.67	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	0.020	-0.02	0.00	0.00	0.02	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	0.020	-0.02	0.00	0.00	0.02	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	215.330	-215.33	0.00	0.00	215.33	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	78.020	-78.02	0.00	0.00	78.02	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	2.300	-2.30	0.00	0.00	2.30	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	87.560	-87.56	0.00	0.00	87.56	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	89.660	-89.66	0.00	0.00	89.66	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	61.430	-61.43	0.00	0.00	61.43	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	215.190	-215.19	0.00	0.00	215.19	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	15.740	-15.74	0.00	0.00	15.74	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	1.470	-1.47	0.00	0.00	1.47	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	73.580	-73.58	0.00	0.00	73.58	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	65.300	-65.30	0.00	0.00	65.30	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	1,616.370	-1,616.37	0.00	0.00	1,616.37	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	757.890	-757.89	0.00	0.00	757.89	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	0.520	-0.52	0.00	0.00	0.52	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	27.520	-27.52	0.00	0.00	27.52	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	0.140	-0.14	0.00	0.00	0.14	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	221.020	-221.02	0.00	0.00	221.02	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	1,261.640	-1,261.64	0.00	0.00	1,261.64	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	2.960	-2.96	0.00	0.00	2.96	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	242.920	-242.92	0.00	0.00	242.92	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	842.750	-842.75	0.00	0.00	842.75	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	120.460	-120.46	0.00	0.00	120.46	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	220.660	-220.66	0.00	0.00	220.66	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	110.790	-110.79	0.00	0.00	110.79	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	553.520	-553.52	0.00	0.00	553.52	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	596.090	-596.09	0.00	0.00	596.09	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	5.060	-5.06	0.00	0.00	5.06	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	25.630	-25.63	0.00	0.00	25.63	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	903.100	-903.10	0.00	0.00	903.10	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	444.190	-444.19	0.00	0.00	444.19	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	328.570	-328.57	0.00	0.00	328.57	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	18.510	-18.51	0.00	0.00	18.51	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	587.060	-587.06	0.00	0.00	587.06	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	18.640	-18.64	0.00	0.00	18.64	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	198.930	-198.93	0.00	0.00	198.93	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	16.470	-16.47	0.00	0.00	16.47	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	11.820	-11.82	0.00	0.00	11.82	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	4,613.890	-4,613.89	0.00	0.00	4,613.89	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	56.490	-56.49	0.00	0.00	56.49	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	118,515.240	-118,515.24	0.00	0.00	118,515.24	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	0.040	-0.04	0.00	0.00	0.04	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	71.800	-71.80	0.00	0.00	71.80	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	35.670	-35.67	0.00	0.00	35.67	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	2.970	-2.97	0.00	0.00	2.97	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	1.320	-1.32	0.00	0.00	1.32	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	1,093.720	-1,093.72	0.00	0.00	1,093.72	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	50.160	-50.16	0.00	0.00	50.16	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	145.040	-145.04	0.00	0.00	145.04	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	109.320	-109.32	0.00	0.00	109.32	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	14.580	-14.58	0.00	0.00	14.58	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	8.470	-8.47	0.00	0.00	8.47	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	63.490	-63.49	0.00	0.00	63.49	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	21.020	-21.02	0.00	0.00	21.02	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	0.020	-0.02	0.00	0.00	0.02	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	32.360	-32.36	0.00	0.00	32.36	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	612.020	-612.02	0.00	0.00	612.02	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	41.410	-41.41	0.00	0.00	41.41	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	38.050	-38.05	0.00	0.00	38.05	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	88.260	-88.26	0.00	0.00	88.26	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	37.530	-37.53	0.00	0.00	37.53	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	146.530	-146.53	0.00	0.00	146.53	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	105.660	-105.66	0.00	0.00	105.66	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	23.590	-23.59	0.00	0.00	23.59	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	51,757.950	-51,757.95	0.00	0.00	51,757.95	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	19.570	-19.57	0.00	0.00	19.57	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	1,990.220	-1,990.22	0.00	0.00	1,990.22	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	0.020	-0.02	0.00	0.00	0.02	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	1,608.800	-1,608.80	0.00	0.00	1,608.80	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	32.770	-32.77	0.00	0.00	32.77	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	225.690	-225.69	0.00	0.00	225.69	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	48.170	-48.17	0.00	0.00	48.17	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	32.790	-32.79	0.00	0.00	32.79	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	296.000	-296.00	0.00	0.00	296.00	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	236,880.030	-236,880.03	0.00	0.00	236,880.03	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	292.970	-292.97	0.00	0.00	292.97	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	176.300	-176.30	0.00	0.00	176.30	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	40.280	-40.28	0.00	0.00	40.28	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	87.810	-87.81	0.00	0.00	87.81	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	238.890	-238.89	0.00	0.00	238.89	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	0.020	-0.02	0.00	0.00	0.02	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	0.040	-0.04	0.00	0.00	0.04	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	75,946.820	-75,946.82	0.00	0.00	75,946.82	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	0.020	-0.02	0.00	0.00	0.02	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	416.840	-416.84	0.00	0.00	416.84	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Broker/Commission</u>								
	<u>Narrative</u>								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	11,611.160	-11,611.16	0.00	0.00	11,611.16	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	642.640	-642.64	0.00	0.00	642.64	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	153.740	-153.74	0.00	0.00	153.74	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	5,942.900	-5,942.90	0.00	0.00	5,942.90	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	293.250	-293.25	0.00	0.00	293.25	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	375.270	-375.27	0.00	0.00	375.27	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	169,158.450	-169,158.45	0.00	0.00	169,158.45	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	19.530	-19.53	0.00	0.00	19.53	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	16,057.560	-16,057.56	0.00	0.00	16,057.56	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	305.280	-305.28	0.00	0.00	305.28	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	7.080	-7.08	0.00	0.00	7.08	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	91.850	-91.85	0.00	0.00	91.85	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	160.810	-160.81	0.00	0.00	160.81	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	178.890	-178.89	0.00	0.00	178.89	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	165.500	-165.50	0.00	0.00	165.50	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	300.660	-300.66	0.00	0.00	300.66	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	0.080	-0.08	0.00	0.00	0.08	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	0.020	-0.02	0.00	0.00	0.02	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	0.040	-0.04	0.00	0.00	0.04	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	113.640	-113.64	0.00	0.00	113.64	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	4.340	-4.34	0.00	0.00	4.34	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	278.140	-278.14	0.00	0.00	278.14	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	533.750	-533.75	0.00	0.00	533.75	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	0.020	-0.02	0.00	0.00	0.02	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	50.120	-50.12	0.00	0.00	50.12	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	225.280	-225.28	0.00	0.00	225.28	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	45.170	-45.17	0.00	0.00	45.17	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	226.410	-226.41	0.00	0.00	226.41	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	661.470	-661.47	0.00	0.00	661.47	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	8.300	-8.30	0.00	0.00	8.30	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	50.640	-50.64	0.00	0.00	50.64	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	28.020	-28.02	0.00	0.00	28.02	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	18.830	-18.83	0.00	0.00	18.83	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	994.330	-994.33	0.00	0.00	994.33	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	81.620	-81.62	0.00	0.00	81.62	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	26.370	-26.37	0.00	0.00	26.37	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Broker/Commission</u>								
	<u>Narrative</u>								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	0.040	-0.04	0.00	0.00	0.04	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	28.100	-28.10	0.00	0.00	28.10	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	396.550	-396.55	0.00	0.00	396.55	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	407.450	-407.45	0.00	0.00	407.45	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	99.670	-99.67	0.00	0.00	99.67	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	59.190	-59.19	0.00	0.00	59.19	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	17.040	-17.04	0.00	0.00	17.04	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	108.480	-108.48	0.00	0.00	108.48	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	115.070	-115.07	0.00	0.00	115.07	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	134.680	-134.68	0.00	0.00	134.68	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	6.900	-6.90	0.00	0.00	6.90	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	85.590	-85.59	0.00	0.00	85.59	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	20.470	-20.47	0.00	0.00	20.47	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	0.020	-0.02	0.00	0.00	0.02	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	147.120	-147.12	0.00	0.00	147.12	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	71.190	-71.19	0.00	0.00	71.19	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	17,201.990	-17,201.99	0.00	0.00	17,201.99	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	18,317.440	-18,317.44	0.00	0.00	18,317.44	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>		Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
<u>Trade Status</u>	<u>Broker/Commission</u>	<u>Price</u>							
	<u>Narrative</u>								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	7,995.000	-7,995.00	0.00	0.00	7,995.00	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	140,184.280	-140,184.28	0.00	0.00	140,184.28	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	6,316,233.120	-6,316,233.12	0.00	0.00	6,316,233.12	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	1,391,357.360	-1,391,357.36	0.00	0.00	1,391,357.36	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	12,800.350	-12,800.35	0.00	0.00	12,800.35	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Asset ID / Ticker</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>			<u>Realized gain/loss</u>			
<u>Settle Date</u>	<u>Broker/Commission</u>		<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Narrative</u>									

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

08 Jan 24	NT COLLECTIVE GOVT SHORT TERM		27,723.030	-27,723.03	0.00	0.00	27,723.03	0.00	0.00	0.00
08 Jan 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
08 Jan 24	NT COLLECTIVE GOVT SHORT TERM		261,212.160	-261,212.16	0.00	0.00	261,212.16	0.00	0.00	0.00
08 Jan 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
08 Jan 24	NT COLLECTIVE GOVT SHORT TERM		50,288.610	-50,288.61	0.00	0.00	50,288.61	0.00	0.00	0.00
08 Jan 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
08 Jan 24	NT COLLECTIVE GOVT SHORT TERM		74,100.380	-74,100.38	0.00	0.00	74,100.38	0.00	0.00	0.00
08 Jan 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Broker/Commission</u>								
	<u>Narrative</u>								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

08 Jan 24	NT COLLECTIVE GOVT SHORT TERM	289,237.640	-289,237.64	0.00	0.00	289,237.64	0.00	0.00	0.00
08 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
08 Jan 24	NT COLLECTIVE GOVT SHORT TERM	112,206.250	-112,206.25	0.00	0.00	112,206.25	0.00	0.00	0.00
08 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
08 Jan 24	NT COLLECTIVE GOVT SHORT TERM	22,250.850	-22,250.85	0.00	0.00	22,250.85	0.00	0.00	0.00
08 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
08 Jan 24	NT COLLECTIVE GOVT SHORT TERM	130,789.890	-130,789.89	0.00	0.00	130,789.89	0.00	0.00	0.00
08 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
09 Jan 24	NT COLLECTIVE GOVT SHORT TERM	5,666.930	-5,666.93	0.00	0.00	5,666.93	0.00	0.00	0.00
09 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

09 Jan 24	NT COLLECTIVE GOVT SHORT TERM	11,776.950	-11,776.95	0.00	0.00	11,776.95	0.00	0.00	0.00
09 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
09 Jan 24	NT COLLECTIVE GOVT SHORT TERM	20,000.000	-20,000.00	0.00	0.00	20,000.00	0.00	0.00	0.00
09 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
09 Jan 24	NT COLLECTIVE GOVT SHORT TERM	9,442.680	-9,442.68	0.00	0.00	9,442.68	0.00	0.00	0.00
09 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
10 Jan 24	NT COLLECTIVE GOVT SHORT TERM	97,877.340	-97,877.34	0.00	0.00	97,877.34	0.00	0.00	0.00
10 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

10 Jan 24	NT COLLECTIVE GOVT SHORT TERM	6,475.420	-6,475.42	0.00	0.00	6,475.42	0.00	0.00	0.00
10 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
10 Jan 24	NT COLLECTIVE GOVT SHORT TERM	9,368.240	-9,368.24	0.00	0.00	9,368.24	0.00	0.00	0.00
10 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
10 Jan 24	NT COLLECTIVE GOVT SHORT TERM	289,025.940	-289,025.94	0.00	0.00	289,025.94	0.00	0.00	0.00
10 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
11 Jan 24	NT COLLECTIVE GOVT SHORT TERM	33,187.580	-33,187.58	0.00	0.00	33,187.58	0.00	0.00	0.00
11 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
11 Jan 24	NT COLLECTIVE GOVT SHORT TERM	15,837.900	-15,837.90	0.00	0.00	15,837.90	0.00	0.00	0.00
11 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

11 Jan 24	NT COLLECTIVE GOVT SHORT TERM	19,866.900	-19,866.90	0.00	0.00	19,866.90	0.00	0.00	0.00
11 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
11 Jan 24	NT COLLECTIVE GOVT SHORT TERM	236,000.000	-236,000.00	0.00	0.00	236,000.00	0.00	0.00	0.00
11 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
11 Jan 24	NT COLLECTIVE GOVT SHORT TERM	52,082.000	-52,082.00	0.00	0.00	52,082.00	0.00	0.00	0.00
11 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
11 Jan 24	NT COLLECTIVE GOVT SHORT TERM	30,438.560	-30,438.56	0.00	0.00	30,438.56	0.00	0.00	0.00
11 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Broker/Commission</u>								
	<u>Narrative</u>								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

11 Jan 24	NT COLLECTIVE GOVT SHORT TERM	21,536.100	-21,536.10	0.00	0.00	21,536.10	0.00	0.00	0.00
11 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
11 Jan 24	NT COLLECTIVE GOVT SHORT TERM	8,315.990	-8,315.99	0.00	0.00	8,315.99	0.00	0.00	0.00
11 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
11 Jan 24	NT COLLECTIVE GOVT SHORT TERM	366,458.550	-366,458.55	0.00	0.00	366,458.55	0.00	0.00	0.00
11 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
11 Jan 24	NT COLLECTIVE GOVT SHORT TERM	7,511.490	-7,511.49	0.00	0.00	7,511.49	0.00	0.00	0.00
11 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
11 Jan 24	NT COLLECTIVE GOVT SHORT TERM	62,547.450	-62,547.45	0.00	0.00	62,547.45	0.00	0.00	0.00
11 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

11 Jan 24	NT COLLECTIVE GOVT SHORT TERM	100,663.200	-100,663.20	0.00	0.00	100,663.20	0.00	0.00	0.00
11 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
11 Jan 24	NT COLLECTIVE GOVT SHORT TERM	122,000.000	-122,000.00	0.00	0.00	122,000.00	0.00	0.00	0.00
11 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
12 Jan 24	NT COLLECTIVE GOVT SHORT TERM	227,803.140	-227,803.14	0.00	0.00	227,803.14	0.00	0.00	0.00
12 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
12 Jan 24	NT COLLECTIVE GOVT SHORT TERM	464.630	-464.63	0.00	0.00	464.63	0.00	0.00	0.00
12 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

12 Jan 24	NT COLLECTIVE GOVT SHORT TERM	232,937.500	-232,937.50	0.00	0.00	232,937.50	0.00	0.00	0.00
12 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
12 Jan 24	NT COLLECTIVE GOVT SHORT TERM	58,550.850	-58,550.85	0.00	0.00	58,550.85	0.00	0.00	0.00
12 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
12 Jan 24	NT COLLECTIVE GOVT SHORT TERM	591,189.130	-591,189.13	0.00	0.00	591,189.13	0.00	0.00	0.00
12 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
12 Jan 24	NT COLLECTIVE GOVT SHORT TERM	4,690,280.490	-4,690,280.49	0.00	0.00	4,690,280.49	0.00	0.00	0.00
12 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
12 Jan 24	NT COLLECTIVE GOVT SHORT TERM	135,263.860	-135,263.86	0.00	0.00	135,263.86	0.00	0.00	0.00
12 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Asset ID / Ticker</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>			<u>Realized gain/loss</u>			
<u>Settle Date</u>	<u>Broker/Commission</u>		<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Narrative</u>									

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

16 Jan 24	NT COLLECTIVE GOVT SHORT TERM		27,508.000	-27,508.00	0.00	0.00	27,508.00	0.00	0.00	0.00
16 Jan 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
16 Jan 24	NT COLLECTIVE GOVT SHORT TERM		215,668.750	-215,668.75	0.00	0.00	215,668.75	0.00	0.00	0.00
16 Jan 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
16 Jan 24	NT COLLECTIVE GOVT SHORT TERM		32,746.430	-32,746.43	0.00	0.00	32,746.43	0.00	0.00	0.00
16 Jan 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
16 Jan 24	NT COLLECTIVE GOVT SHORT TERM		171,714.380	-171,714.38	0.00	0.00	171,714.38	0.00	0.00	0.00
16 Jan 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

16 Jan 24	NT COLLECTIVE GOVT SHORT TERM	20,210.460	-20,210.46	0.00	0.00	20,210.46	0.00	0.00	0.00
16 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
16 Jan 24	NT COLLECTIVE GOVT SHORT TERM	48,773.190	-48,773.19	0.00	0.00	48,773.19	0.00	0.00	0.00
16 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
16 Jan 24	NT COLLECTIVE GOVT SHORT TERM	26,559.410	-26,559.41	0.00	0.00	26,559.41	0.00	0.00	0.00
16 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
16 Jan 24	NT COLLECTIVE GOVT SHORT TERM	831,517.970	-831,517.97	0.00	0.00	831,517.97	0.00	0.00	0.00
16 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
16 Jan 24	NT COLLECTIVE GOVT SHORT TERM	86,138.820	-86,138.82	0.00	0.00	86,138.82	0.00	0.00	0.00
16 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

16 Jan 24	NT COLLECTIVE GOVT SHORT TERM	2.300	-2.30	0.00	0.00	2.30	0.00	0.00	0.00
16 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
16 Jan 24	NT COLLECTIVE GOVT SHORT TERM	346,453.920	-346,453.92	0.00	0.00	346,453.92	0.00	0.00	0.00
16 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
16 Jan 24	NT COLLECTIVE GOVT SHORT TERM	1,658,199.470	-1,658,199.47	0.00	0.00	1,658,199.47	0.00	0.00	0.00
16 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
17 Jan 24	NT COLLECTIVE GOVT SHORT TERM	219,345.000	-219,345.00	0.00	0.00	219,345.00	0.00	0.00	0.00
17 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>		Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
<u>Trade Status</u>	<u>Broker/Commission</u>	<u>Price</u>							
	<u>Narrative</u>								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

17 Jan 24	NT COLLECTIVE GOVT SHORT TERM	7,602.940	-7,602.94	0.00	0.00	7,602.94	0.00	0.00	0.00
17 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
17 Jan 24	NT COLLECTIVE GOVT SHORT TERM	25,097.270	-25,097.27	0.00	0.00	25,097.27	0.00	0.00	0.00
17 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
17 Jan 24	NT COLLECTIVE GOVT SHORT TERM	4,590.400	-4,590.40	0.00	0.00	4,590.40	0.00	0.00	0.00
17 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
17 Jan 24	NT COLLECTIVE GOVT SHORT TERM	12,235.540	-12,235.54	0.00	0.00	12,235.54	0.00	0.00	0.00
17 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
18 Jan 24	NT COLLECTIVE GOVT SHORT TERM	21,212.740	-21,212.74	0.00	0.00	21,212.74	0.00	0.00	0.00
18 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Asset ID / Ticker</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>			<u>Realized gain/loss</u>			
<u>Settle Date</u>	<u>Broker/Commission</u>		<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Narrative</u>									

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

19 Jan 24	NT COLLECTIVE GOVT SHORT TERM		7,397.730	-7,397.73	0.00	0.00	7,397.73	0.00	0.00	0.00
19 Jan 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
19 Jan 24	NT COLLECTIVE GOVT SHORT TERM		272,309.000	-272,309.00	0.00	0.00	272,309.00	0.00	0.00	0.00
19 Jan 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
19 Jan 24	NT COLLECTIVE GOVT SHORT TERM		13,575.100	-13,575.10	0.00	0.00	13,575.10	0.00	0.00	0.00
19 Jan 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
19 Jan 24	NT COLLECTIVE GOVT SHORT TERM		1,389,104.170	-1,389,104.17	0.00	0.00	1,389,104.17	0.00	0.00	0.00
19 Jan 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>			
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<u>Broker/Commission</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Narrative</u>									

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

19 Jan 24	NT COLLECTIVE GOVT SHORT TERM	40,312.500	-40,312.50	0.00	0.00	40,312.50	0.00	0.00	0.00	
19 Jan 24	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
19 Jan 24	NT COLLECTIVE GOVT SHORT TERM	663,300.500	-663,300.50	0.00	0.00	663,300.50	0.00	0.00	0.00	
19 Jan 24	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
19 Jan 24	NT COLLECTIVE GOVT SHORT TERM	50,955.140	-50,955.14	0.00	0.00	50,955.14	0.00	0.00	0.00	
19 Jan 24	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
22 Jan 24	NT COLLECTIVE GOVT SHORT TERM	6,293.690	-6,293.69	0.00	0.00	6,293.69	0.00	0.00	0.00	
22 Jan 24	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
22 Jan 24	NT COLLECTIVE GOVT SHORT TERM	46,549.300	-46,549.30	0.00	0.00	46,549.30	0.00	0.00	0.00	
22 Jan 24	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Asset ID / Ticker</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>			<u>Realized gain/loss</u>			
<u>Settle Date</u>	<u>Broker/Commission</u>		<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Narrative</u>									

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

22 Jan 24	NT COLLECTIVE GOVT SHORT TERM		662,682.410	-662,682.41	0.00	0.00	662,682.41	0.00	0.00	0.00
22 Jan 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
22 Jan 24	NT COLLECTIVE GOVT SHORT TERM		20,165.600	-20,165.60	0.00	0.00	20,165.60	0.00	0.00	0.00
22 Jan 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
22 Jan 24	NT COLLECTIVE GOVT SHORT TERM		7,799,900.590	-7,799,900.59	0.00	0.00	7,799,900.59	0.00	0.00	0.00
22 Jan 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
22 Jan 24	NT COLLECTIVE GOVT SHORT TERM		70,816.280	-70,816.28	0.00	0.00	70,816.28	0.00	0.00	0.00
22 Jan 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>		Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
<u>Trade Status</u>	<u>Broker/Commission</u>	<u>Price</u>							
	<u>Narrative</u>								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

22 Jan 24	NT COLLECTIVE GOVT SHORT TERM	61,288.850	-61,288.85	0.00	0.00	61,288.85	0.00	0.00	0.00
22 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
22 Jan 24	NT COLLECTIVE GOVT SHORT TERM	672,000.000	-672,000.00	0.00	0.00	672,000.00	0.00	0.00	0.00
22 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
22 Jan 24	NT COLLECTIVE GOVT SHORT TERM	2,880.000	-2,880.00	0.00	0.00	2,880.00	0.00	0.00	0.00
22 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
22 Jan 24	NT COLLECTIVE GOVT SHORT TERM	9.000	-9.00	0.00	0.00	9.00	0.00	0.00	0.00
22 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
22 Jan 24	NT COLLECTIVE GOVT SHORT TERM	1,188,950.000	-1,188,950.00	0.00	0.00	1,188,950.00	0.00	0.00	0.00
22 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

22 Jan 24	NT COLLECTIVE GOVT SHORT TERM	103,756.110	-103,756.11	0.00	0.00	103,756.11	0.00	0.00	0.00
22 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
22 Jan 24	NT COLLECTIVE GOVT SHORT TERM	80,138.930	-80,138.93	0.00	0.00	80,138.93	0.00	0.00	0.00
22 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
22 Jan 24	NT COLLECTIVE GOVT SHORT TERM	151,120.150	-151,120.15	0.00	0.00	151,120.15	0.00	0.00	0.00
22 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
22 Jan 24	NT COLLECTIVE GOVT SHORT TERM	332,704.790	-332,704.79	0.00	0.00	332,704.79	0.00	0.00	0.00
22 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Broker/Commission</u>								
	<u>Narrative</u>								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

23 Jan 24	NT COLLECTIVE GOVT SHORT TERM	13,839.080	-13,839.08	0.00	0.00	13,839.08	0.00	0.00	0.00
23 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
23 Jan 24	NT COLLECTIVE GOVT SHORT TERM	900,229.830	-900,229.83	0.00	0.00	900,229.83	0.00	0.00	0.00
23 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
23 Jan 24	NT COLLECTIVE GOVT SHORT TERM	1,800.000	-1,800.00	0.00	0.00	1,800.00	0.00	0.00	0.00
23 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
23 Jan 24	NT COLLECTIVE GOVT SHORT TERM	9,191.800	-9,191.80	0.00	0.00	9,191.80	0.00	0.00	0.00
23 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
23 Jan 24	NT COLLECTIVE GOVT SHORT TERM	3,221.040	-3,221.04	0.00	0.00	3,221.04	0.00	0.00	0.00
23 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Asset ID / Ticker</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>			<u>Realized gain/loss</u>			
<u>Settle Date</u>	<u>Broker/Commission</u>		<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Narrative</u>									

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

24 Jan 24	NT COLLECTIVE GOVT SHORT TERM		184,732.900	-184,732.90	0.00	0.00	184,732.90	0.00	0.00	0.00
24 Jan 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
24 Jan 24	NT COLLECTIVE GOVT SHORT TERM		20,225.330	-20,225.33	0.00	0.00	20,225.33	0.00	0.00	0.00
24 Jan 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
24 Jan 24	NT COLLECTIVE GOVT SHORT TERM		13,818.620	-13,818.62	0.00	0.00	13,818.62	0.00	0.00	0.00
24 Jan 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
24 Jan 24	NT COLLECTIVE GOVT SHORT TERM		12,275.830	-12,275.83	0.00	0.00	12,275.83	0.00	0.00	0.00
24 Jan 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>		Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
<u>Trade Status</u>	<u>Broker/Commission</u>	<u>Price</u>							
	<u>Narrative</u>								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

25 Jan 24	NT COLLECTIVE GOVT SHORT TERM	78,200.000	-78,200.00	0.00	0.00	78,200.00	0.00	0.00	0.00
25 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
25 Jan 24	NT COLLECTIVE GOVT SHORT TERM	59,078.180	-59,078.18	0.00	0.00	59,078.18	0.00	0.00	0.00
25 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
25 Jan 24	NT COLLECTIVE GOVT SHORT TERM	50,993.410	-50,993.41	0.00	0.00	50,993.41	0.00	0.00	0.00
25 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
25 Jan 24	NT COLLECTIVE GOVT SHORT TERM	47,295.920	-47,295.92	0.00	0.00	47,295.92	0.00	0.00	0.00
25 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
25 Jan 24	NT COLLECTIVE GOVT SHORT TERM	4,403.180	-4,403.18	0.00	0.00	4,403.18	0.00	0.00	0.00
25 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

25 Jan 24	NT COLLECTIVE GOVT SHORT TERM	800,000.000	-800,000.00	0.00	0.00	800,000.00	0.00	0.00	0.00
25 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
25 Jan 24	NT COLLECTIVE GOVT SHORT TERM	12,700.000	-12,700.00	0.00	0.00	12,700.00	0.00	0.00	0.00
25 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
25 Jan 24	NT COLLECTIVE GOVT SHORT TERM	87,743.110	-87,743.11	0.00	0.00	87,743.11	0.00	0.00	0.00
25 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
25 Jan 24	NT COLLECTIVE GOVT SHORT TERM	35,052.720	-35,052.72	0.00	0.00	35,052.72	0.00	0.00	0.00
25 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

25 Jan 24	NT COLLECTIVE GOVT SHORT TERM	25,000.000	-25,000.00	0.00	0.00	25,000.00	0.00	0.00	0.00
25 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
25 Jan 24	NT COLLECTIVE GOVT SHORT TERM	53,856.100	-53,856.10	0.00	0.00	53,856.10	0.00	0.00	0.00
25 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
25 Jan 24	NT COLLECTIVE GOVT SHORT TERM	99,000.000	-99,000.00	0.00	0.00	99,000.00	0.00	0.00	0.00
25 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
25 Jan 24	NT COLLECTIVE GOVT SHORT TERM	81,929.710	-81,929.71	0.00	0.00	81,929.71	0.00	0.00	0.00
25 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
25 Jan 24	NT COLLECTIVE GOVT SHORT TERM	2,946,496.610	-2,946,496.61	0.00	0.00	2,946,496.61	0.00	0.00	0.00
25 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

25 Jan 24	NT COLLECTIVE GOVT SHORT TERM	110,670.240	-110,670.24	0.00	0.00	110,670.24	0.00	0.00	0.00
25 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
25 Jan 24	NT COLLECTIVE GOVT SHORT TERM	419,687.500	-419,687.50	0.00	0.00	419,687.50	0.00	0.00	0.00
25 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
25 Jan 24	NT COLLECTIVE GOVT SHORT TERM	8,731.370	-8,731.37	0.00	0.00	8,731.37	0.00	0.00	0.00
25 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
25 Jan 24	NT COLLECTIVE GOVT SHORT TERM	3,633.070	-3,633.07	0.00	0.00	3,633.07	0.00	0.00	0.00
25 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

25 Jan 24	NT COLLECTIVE GOVT SHORT TERM	25,300.000	-25,300.00	0.00	0.00	25,300.00	0.00	0.00	0.00
25 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
26 Jan 24	NT COLLECTIVE GOVT SHORT TERM	464.630	-464.63	0.00	0.00	464.63	0.00	0.00	0.00
26 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
26 Jan 24	NT COLLECTIVE GOVT SHORT TERM	3,609,143.050	-3,609,143.05	0.00	0.00	3,609,143.05	0.00	0.00	0.00
26 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
26 Jan 24	NT COLLECTIVE GOVT SHORT TERM	249,726.060	-249,726.06	0.00	0.00	249,726.06	0.00	0.00	0.00
26 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
26 Jan 24	NT COLLECTIVE GOVT SHORT TERM	751,078.600	-751,078.60	0.00	0.00	751,078.60	0.00	0.00	0.00
26 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

26 Jan 24	NT COLLECTIVE GOVT SHORT TERM	9,776.700	-9,776.70	0.00	0.00	9,776.70	0.00	0.00	0.00
26 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
26 Jan 24	NT COLLECTIVE GOVT SHORT TERM	68,162.440	-68,162.44	0.00	0.00	68,162.44	0.00	0.00	0.00
26 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
26 Jan 24	NT COLLECTIVE GOVT SHORT TERM	120,000.000	-120,000.00	0.00	0.00	120,000.00	0.00	0.00	0.00
26 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
26 Jan 24	NT COLLECTIVE GOVT SHORT TERM	152,689.870	-152,689.87	0.00	0.00	152,689.87	0.00	0.00	0.00
26 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

26 Jan 24	NT COLLECTIVE GOVT SHORT TERM	24,353.860	-24,353.86	0.00	0.00	24,353.86	0.00	0.00	0.00
26 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
29 Jan 24	NT COLLECTIVE GOVT SHORT TERM	40,800.000	-40,800.00	0.00	0.00	40,800.00	0.00	0.00	0.00
29 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
29 Jan 24	NT COLLECTIVE GOVT SHORT TERM	21,200.000	-21,200.00	0.00	0.00	21,200.00	0.00	0.00	0.00
29 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
29 Jan 24	NT COLLECTIVE GOVT SHORT TERM	230,600.000	-230,600.00	0.00	0.00	230,600.00	0.00	0.00	0.00
29 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
29 Jan 24	NT COLLECTIVE GOVT SHORT TERM	21,200.000	-21,200.00	0.00	0.00	21,200.00	0.00	0.00	0.00
29 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Asset ID / Ticker</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>			<u>Realized gain/loss</u>			
<u>Settle Date</u>	<u>Broker/Commission</u>		<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Narrative</u>									

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

29 Jan 24	NT COLLECTIVE GOVT SHORT TERM		36,861.000	-36,861.00	0.00	0.00	36,861.00	0.00	0.00	0.00
29 Jan 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
29 Jan 24	NT COLLECTIVE GOVT SHORT TERM		116,300.000	-116,300.00	0.00	0.00	116,300.00	0.00	0.00	0.00
29 Jan 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
29 Jan 24	NT COLLECTIVE GOVT SHORT TERM		39,100.000	-39,100.00	0.00	0.00	39,100.00	0.00	0.00	0.00
29 Jan 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
29 Jan 24	NT COLLECTIVE GOVT SHORT TERM		16,800.000	-16,800.00	0.00	0.00	16,800.00	0.00	0.00	0.00
29 Jan 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

29 Jan 24	NT COLLECTIVE GOVT SHORT TERM	19,600.000	-19,600.00	0.00	0.00	19,600.00	0.00	0.00	0.00
29 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
29 Jan 24	NT COLLECTIVE GOVT SHORT TERM	409,800.000	-409,800.00	0.00	0.00	409,800.00	0.00	0.00	0.00
29 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
29 Jan 24	NT COLLECTIVE GOVT SHORT TERM	111,830.930	-111,830.93	0.00	0.00	111,830.93	0.00	0.00	0.00
29 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
29 Jan 24	NT COLLECTIVE GOVT SHORT TERM	52,100.000	-52,100.00	0.00	0.00	52,100.00	0.00	0.00	0.00
29 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
29 Jan 24	NT COLLECTIVE GOVT SHORT TERM	87,900.000	-87,900.00	0.00	0.00	87,900.00	0.00	0.00	0.00
29 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

29 Jan 24	NT COLLECTIVE GOVT SHORT TERM	18,300.000	-18,300.00	0.00	0.00	18,300.00	0.00	0.00	0.00
29 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
29 Jan 24	NT COLLECTIVE GOVT SHORT TERM	39,200.000	-39,200.00	0.00	0.00	39,200.00	0.00	0.00	0.00
29 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
29 Jan 24	NT COLLECTIVE GOVT SHORT TERM	31,400.000	-31,400.00	0.00	0.00	31,400.00	0.00	0.00	0.00
29 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
29 Jan 24	NT COLLECTIVE GOVT SHORT TERM	33,100.000	-33,100.00	0.00	0.00	33,100.00	0.00	0.00	0.00
29 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Broker/Commission</u>								
	<u>Narrative</u>								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

29 Jan 24	NT COLLECTIVE GOVT SHORT TERM	22,700.000	-22,700.00	0.00	0.00	22,700.00	0.00	0.00	0.00
29 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
29 Jan 24	NT COLLECTIVE GOVT SHORT TERM	18,300.000	-18,300.00	0.00	0.00	18,300.00	0.00	0.00	0.00
29 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
29 Jan 24	NT COLLECTIVE GOVT SHORT TERM	156,900.000	-156,900.00	0.00	0.00	156,900.00	0.00	0.00	0.00
29 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
29 Jan 24	NT COLLECTIVE GOVT SHORT TERM	298,200.000	-298,200.00	0.00	0.00	298,200.00	0.00	0.00	0.00
29 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
29 Jan 24	NT COLLECTIVE GOVT SHORT TERM	83,467.920	-83,467.92	0.00	0.00	83,467.92	0.00	0.00	0.00
29 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

29 Jan 24	NT COLLECTIVE GOVT SHORT TERM	270,800.000	-270,800.00	0.00	0.00	270,800.00	0.00	0.00	0.00
29 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
29 Jan 24	NT COLLECTIVE GOVT SHORT TERM	45,100.000	-45,100.00	0.00	0.00	45,100.00	0.00	0.00	0.00
29 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
29 Jan 24	NT COLLECTIVE GOVT SHORT TERM	19,000.000	-19,000.00	0.00	0.00	19,000.00	0.00	0.00	0.00
29 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
29 Jan 24	NT COLLECTIVE GOVT SHORT TERM	124,000.000	-124,000.00	0.00	0.00	124,000.00	0.00	0.00	0.00
29 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>			<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<u>Shares/PAR</u>								
<u>Trade Status</u>	<u>Broker/Commission</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>	

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

29 Jan 24	NT COLLECTIVE GOVT SHORT TERM	4,978.350	-4,978.35	0.00	0.00	4,978.35	0.00	0.00	0.00	
29 Jan 24	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
29 Jan 24	NT COLLECTIVE GOVT SHORT TERM	49,000.000	-49,000.00	0.00	0.00	49,000.00	0.00	0.00	0.00	
29 Jan 24	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
29 Jan 24	NT COLLECTIVE GOVT SHORT TERM	29,900.000	-29,900.00	0.00	0.00	29,900.00	0.00	0.00	0.00	
29 Jan 24	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
29 Jan 24	NT COLLECTIVE GOVT SHORT TERM	24,600.000	-24,600.00	0.00	0.00	24,600.00	0.00	0.00	0.00	
29 Jan 24	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
29 Jan 24	NT COLLECTIVE GOVT SHORT TERM	53,700.000	-53,700.00	0.00	0.00	53,700.00	0.00	0.00	0.00	
29 Jan 24	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

29 Jan 24	NT COLLECTIVE GOVT SHORT TERM	19,300.000	-19,300.00	0.00	0.00	19,300.00	0.00	0.00	0.00
29 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
29 Jan 24	NT COLLECTIVE GOVT SHORT TERM	6,000.000	-6,000.00	0.00	0.00	6,000.00	0.00	0.00	0.00
29 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
29 Jan 24	NT COLLECTIVE GOVT SHORT TERM	75,000.000	-75,000.00	0.00	0.00	75,000.00	0.00	0.00	0.00
29 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
29 Jan 24	NT COLLECTIVE GOVT SHORT TERM	45,247.260	-45,247.26	0.00	0.00	45,247.26	0.00	0.00	0.00
29 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Broker/Commission</u>								
	<u>Narrative</u>								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

29 Jan 24	NT COLLECTIVE GOVT SHORT TERM	74,700.000	-74,700.00	0.00	0.00	74,700.00	0.00	0.00	0.00
29 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
29 Jan 24	NT COLLECTIVE GOVT SHORT TERM	6,615.870	-6,615.87	0.00	0.00	6,615.87	0.00	0.00	0.00
29 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
29 Jan 24	NT COLLECTIVE GOVT SHORT TERM	2,850,000.000	-2,850,000.00	0.00	0.00	2,850,000.00	0.00	0.00	0.00
29 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
29 Jan 24	NT COLLECTIVE GOVT SHORT TERM	19,300.000	-19,300.00	0.00	0.00	19,300.00	0.00	0.00	0.00
29 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
29 Jan 24	NT COLLECTIVE GOVT SHORT TERM	52,600.000	-52,600.00	0.00	0.00	52,600.00	0.00	0.00	0.00
29 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

29 Jan 24	NT COLLECTIVE GOVT SHORT TERM	105,100.000	-105,100.00	0.00	0.00	105,100.00	0.00	0.00	0.00
29 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
29 Jan 24	NT COLLECTIVE GOVT SHORT TERM	348,600.000	-348,600.00	0.00	0.00	348,600.00	0.00	0.00	0.00
29 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
29 Jan 24	NT COLLECTIVE GOVT SHORT TERM	18,000.000	-18,000.00	0.00	0.00	18,000.00	0.00	0.00	0.00
29 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
29 Jan 24	NT COLLECTIVE GOVT SHORT TERM	71,177.200	-71,177.20	0.00	0.00	71,177.20	0.00	0.00	0.00
29 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Broker/Commission</u>								
	<u>Narrative</u>								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

29 Jan 24	NT COLLECTIVE GOVT SHORT TERM	655,200.000	-655,200.00	0.00	0.00	655,200.00	0.00	0.00	0.00
29 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
29 Jan 24	NT COLLECTIVE GOVT SHORT TERM	855,300.000	-855,300.00	0.00	0.00	855,300.00	0.00	0.00	0.00
29 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
29 Jan 24	NT COLLECTIVE GOVT SHORT TERM	66,200.000	-66,200.00	0.00	0.00	66,200.00	0.00	0.00	0.00
29 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
30 Jan 24	NT COLLECTIVE GOVT SHORT TERM	27,565.200	-27,565.20	0.00	0.00	27,565.20	0.00	0.00	0.00
30 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
30 Jan 24	NT COLLECTIVE GOVT SHORT TERM	122,942.190	-122,942.19	0.00	0.00	122,942.19	0.00	0.00	0.00
30 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

30 Jan 24	NT COLLECTIVE GOVT SHORT TERM	201,400.000	-201,400.00	0.00	0.00	201,400.00	0.00	0.00	0.00
30 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
30 Jan 24	NT COLLECTIVE GOVT SHORT TERM	23,700.000	-23,700.00	0.00	0.00	23,700.00	0.00	0.00	0.00
30 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
30 Jan 24	NT COLLECTIVE GOVT SHORT TERM	19,900.000	-19,900.00	0.00	0.00	19,900.00	0.00	0.00	0.00
30 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
30 Jan 24	NT COLLECTIVE GOVT SHORT TERM	116,429.670	-116,429.67	0.00	0.00	116,429.67	0.00	0.00	0.00
30 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>			
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<u>Broker/Commission</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Narrative</u>									

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

30 Jan 24	NT COLLECTIVE GOVT SHORT TERM	126,300.000		-126,300.00	0.00	0.00	126,300.00	0.00	0.00	0.00
30 Jan 24	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
30 Jan 24	NT COLLECTIVE GOVT SHORT TERM	160,995.620		-160,995.62	0.00	0.00	160,995.62	0.00	0.00	0.00
30 Jan 24	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
30 Jan 24	NT COLLECTIVE GOVT SHORT TERM	3,868.240		-3,868.24	0.00	0.00	3,868.24	0.00	0.00	0.00
30 Jan 24	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
30 Jan 24	NT COLLECTIVE GOVT SHORT TERM	10,685.420		-10,685.42	0.00	0.00	10,685.42	0.00	0.00	0.00
30 Jan 24	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
30 Jan 24	NT COLLECTIVE GOVT SHORT TERM	57,554.500		-57,554.50	0.00	0.00	57,554.50	0.00	0.00	0.00
30 Jan 24	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

30 Jan 24	NT COLLECTIVE GOVT SHORT TERM	6,700.000	-6,700.00	0.00	0.00	6,700.00	0.00	0.00	0.00
30 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
30 Jan 24	NT COLLECTIVE GOVT SHORT TERM	41,600.000	-41,600.00	0.00	0.00	41,600.00	0.00	0.00	0.00
30 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
30 Jan 24	NT COLLECTIVE GOVT SHORT TERM	12,000.000	-12,000.00	0.00	0.00	12,000.00	0.00	0.00	0.00
30 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
30 Jan 24	NT COLLECTIVE GOVT SHORT TERM	31,900.000	-31,900.00	0.00	0.00	31,900.00	0.00	0.00	0.00
30 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

30 Jan 24	NT COLLECTIVE GOVT SHORT TERM	1,219,217.650	-1,219,217.65	0.00	0.00	1,219,217.65	0.00	0.00	0.00
30 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
30 Jan 24	NT COLLECTIVE GOVT SHORT TERM	37,500.000	-37,500.00	0.00	0.00	37,500.00	0.00	0.00	0.00
30 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
30 Jan 24	NT COLLECTIVE GOVT SHORT TERM	73,900.000	-73,900.00	0.00	0.00	73,900.00	0.00	0.00	0.00
30 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
30 Jan 24	NT COLLECTIVE GOVT SHORT TERM	45,700.000	-45,700.00	0.00	0.00	45,700.00	0.00	0.00	0.00
30 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
30 Jan 24	NT COLLECTIVE GOVT SHORT TERM	43,300.000	-43,300.00	0.00	0.00	43,300.00	0.00	0.00	0.00
30 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

30 Jan 24	NT COLLECTIVE GOVT SHORT TERM	9,700.000	-9,700.00	0.00	0.00	9,700.00	0.00	0.00	0.00
30 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
30 Jan 24	NT COLLECTIVE GOVT SHORT TERM	41,700.000	-41,700.00	0.00	0.00	41,700.00	0.00	0.00	0.00
30 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
30 Jan 24	NT COLLECTIVE GOVT SHORT TERM	93,800.000	-93,800.00	0.00	0.00	93,800.00	0.00	0.00	0.00
30 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
30 Jan 24	NT COLLECTIVE GOVT SHORT TERM	31,700.000	-31,700.00	0.00	0.00	31,700.00	0.00	0.00	0.00
30 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

30 Jan 24	NT COLLECTIVE GOVT SHORT TERM	45,000.000	-45,000.00	0.00	0.00	45,000.00	0.00	0.00	0.00
30 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
30 Jan 24	NT COLLECTIVE GOVT SHORT TERM	646,100.000	-646,100.00	0.00	0.00	646,100.00	0.00	0.00	0.00
30 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
30 Jan 24	NT COLLECTIVE GOVT SHORT TERM	10,600.000	-10,600.00	0.00	0.00	10,600.00	0.00	0.00	0.00
30 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
30 Jan 24	NT COLLECTIVE GOVT SHORT TERM	20,100.000	-20,100.00	0.00	0.00	20,100.00	0.00	0.00	0.00
30 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
30 Jan 24	NT COLLECTIVE GOVT SHORT TERM	49,000.000	-49,000.00	0.00	0.00	49,000.00	0.00	0.00	0.00
30 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

31 Jan 24	NT COLLECTIVE GOVT SHORT TERM	15,000,000.000	-15,000,000.00	0.00	0.00	15,000,000.00	0.00	0.00	0.00
31 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
31 Jan 24	NT COLLECTIVE GOVT SHORT TERM	2,267,119.140	-2,267,119.14	0.00	0.00	2,267,119.14	0.00	0.00	0.00
31 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
31 Jan 24	NT COLLECTIVE GOVT SHORT TERM	111,426.540	-111,426.54	0.00	0.00	111,426.54	0.00	0.00	0.00
31 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
31 Jan 24	NT COLLECTIVE GOVT SHORT TERM	259,672.300	-259,672.30	0.00	0.00	259,672.30	0.00	0.00	0.00
31 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Broker/Commission</u>								
	<u>Narrative</u>								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

31 Jan 24	NT COLLECTIVE GOVT SHORT TERM	33,533.630	-33,533.63	0.00	0.00	33,533.63	0.00	0.00	0.00
31 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
31 Jan 24	NT COLLECTIVE GOVT SHORT TERM	10,034,067.000	-10,034,067.00	0.00	0.00	10,034,067.00	0.00	0.00	0.00
31 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
01 Feb 24	NT COLLECTIVE GOVT SHORT TERM	41,800.010	-41,800.01	0.00	0.00	41,800.01	0.00	0.00	0.00
01 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
01 Feb 24	NT COLLECTIVE GOVT SHORT TERM	550,671.120	-550,671.12	0.00	0.00	550,671.12	0.00	0.00	0.00
01 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
01 Feb 24	NT COLLECTIVE GOVT SHORT TERM	15,000,000.000	-15,000,000.00	0.00	0.00	15,000,000.00	0.00	0.00	0.00
01 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Asset ID / Ticker</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Broker/Commission</u>		<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Narrative</u>									

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

01 Feb 24	NT COLLECTIVE GOVT SHORT TERM		50,298.080	-50,298.08	0.00	0.00	50,298.08	0.00	0.00	0.00
01 Feb 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
01 Feb 24	NT COLLECTIVE GOVT SHORT TERM		17,730.850	-17,730.85	0.00	0.00	17,730.85	0.00	0.00	0.00
01 Feb 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
01 Feb 24	NT COLLECTIVE GOVT SHORT TERM		44,826.590	-44,826.59	0.00	0.00	44,826.59	0.00	0.00	0.00
01 Feb 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
01 Feb 24	NT COLLECTIVE GOVT SHORT TERM		3,742,141.850	-3,742,141.85	0.00	0.00	3,742,141.85	0.00	0.00	0.00
01 Feb 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

01 Feb 24	NT COLLECTIVE GOVT SHORT TERM	15,043.600	-15,043.60	0.00	0.00	15,043.60	0.00	0.00	0.00
01 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
02 Feb 24	NT COLLECTIVE GOVT SHORT TERM	17,917.980	-17,917.98	0.00	0.00	17,917.98	0.00	0.00	0.00
02 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
02 Feb 24	NT COLLECTIVE GOVT SHORT TERM	27,897.900	-27,897.90	0.00	0.00	27,897.90	0.00	0.00	0.00
02 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
02 Feb 24	NT COLLECTIVE GOVT SHORT TERM	4,581.200	-4,581.20	0.00	0.00	4,581.20	0.00	0.00	0.00
02 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
02 Feb 24	NT COLLECTIVE GOVT SHORT TERM	5,341.450	-5,341.45	0.00	0.00	5,341.45	0.00	0.00	0.00
02 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

02 Feb 24	NT COLLECTIVE GOVT SHORT TERM	346,426.820	-346,426.82	0.00	0.00	346,426.82	0.00	0.00	0.00
02 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
02 Feb 24	NT COLLECTIVE GOVT SHORT TERM	3,278,930.650	-3,278,930.65	0.00	0.00	3,278,930.65	0.00	0.00	0.00
02 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	183.880	-183.88	0.00	0.00	183.88	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	6.540	-6.54	0.00	0.00	6.54	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	7.120	-7.12	0.00	0.00	7.12	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	190.670	-190.67	0.00	0.00	190.67	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	35.480	-35.48	0.00	0.00	35.48	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	0.010	-0.01	0.00	0.00	0.01	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	2.930	-2.93	0.00	0.00	2.93	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	11.660	-11.66	0.00	0.00	11.66	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	6.200	-6.20	0.00	0.00	6.20	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	200,100.000	-200,100.00	0.00	0.00	200,100.00	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	64.790	-64.79	0.00	0.00	64.79	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	0.010	-0.01	0.00	0.00	0.01	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	19.270	-19.27	0.00	0.00	19.27	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	14.250	-14.25	0.00	0.00	14.25	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	0.040	-0.04	0.00	0.00	0.04	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	18.370	-18.37	0.00	0.00	18.37	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	11.370	-11.37	0.00	0.00	11.37	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	0.110	-0.11	0.00	0.00	0.11	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	2,184.830	-2,184.83	0.00	0.00	2,184.83	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	6.630	-6.63	0.00	0.00	6.63	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	391.850	-391.85	0.00	0.00	391.85	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	5.710	-5.71	0.00	0.00	5.71	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	0.010	-0.01	0.00	0.00	0.01	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	12.820	-12.82	0.00	0.00	12.82	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	22.070	-22.07	0.00	0.00	22.07	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	32.850	-32.85	0.00	0.00	32.85	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	101.450	-101.45	0.00	0.00	101.45	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	277.590	-277.59	0.00	0.00	277.59	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	7.340	-7.34	0.00	0.00	7.34	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	363.580	-363.58	0.00	0.00	363.58	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	0.120	-0.12	0.00	0.00	0.12	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	16.190	-16.19	0.00	0.00	16.19	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	14.320	-14.32	0.00	0.00	14.32	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	1,418.770	-1,418.77	0.00	0.00	1,418.77	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Asset ID / Ticker</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>			<u>Realized gain/loss</u>			
<u>Settle Date</u>	<u>Broker/Commission</u>		<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Narrative</u>									

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

05 Feb 24	NT COLLECTIVE GOVT SHORT TERM		10.780	-10.78	0.00	0.00	10.78	0.00	0.00	0.00
05 Feb 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM		2,498.080	-2,498.08	0.00	0.00	2,498.08	0.00	0.00	0.00
05 Feb 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM		6.220	-6.22	0.00	0.00	6.22	0.00	0.00	0.00
05 Feb 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM		45.660	-45.66	0.00	0.00	45.66	0.00	0.00	0.00
05 Feb 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	5,082.970	-5,082.97	0.00	0.00	5,082.97	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	11.400	-11.40	0.00	0.00	11.40	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	1,721.700	-1,721.70	0.00	0.00	1,721.70	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	8.760	-8.76	0.00	0.00	8.76	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	16.170	-16.17	0.00	0.00	16.17	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	0.010	-0.01	0.00	0.00	0.01	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	25.720	-25.72	0.00	0.00	25.72	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	17.870	-17.87	0.00	0.00	17.87	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	6.300	-6.30	0.00	0.00	6.30	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	70.600	-70.60	0.00	0.00	70.60	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	15.630	-15.63	0.00	0.00	15.63	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	39.850	-39.85	0.00	0.00	39.85	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	63,758.200	-63,758.20	0.00	0.00	63,758.20	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	35.690	-35.69	0.00	0.00	35.69	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	119.250	-119.25	0.00	0.00	119.25	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	1.790	-1.79	0.00	0.00	1.79	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	0.020	-0.02	0.00	0.00	0.02	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	33.850	-33.85	0.00	0.00	33.85	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	38.670	-38.67	0.00	0.00	38.67	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	36.100	-36.10	0.00	0.00	36.10	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	10,285.950	-10,285.95	0.00	0.00	10,285.95	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	0.010	-0.01	0.00	0.00	0.01	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	5.570	-5.57	0.00	0.00	5.57	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	9.140	-9.14	0.00	0.00	9.14	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	2.480	-2.48	0.00	0.00	2.48	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	0.010	-0.01	0.00	0.00	0.01	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	10.190	-10.19	0.00	0.00	10.19	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	0.010	-0.01	0.00	0.00	0.01	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	0.030	-0.03	0.00	0.00	0.03	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	0.050	-0.05	0.00	0.00	0.05	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	0.090	-0.09	0.00	0.00	0.09	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	93.980	-93.98	0.00	0.00	93.98	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	67.120	-67.12	0.00	0.00	67.12	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	0.010	-0.01	0.00	0.00	0.01	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	0.030	-0.03	0.00	0.00	0.03	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	0.010	-0.01	0.00	0.00	0.01	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	676.260	-676.26	0.00	0.00	676.26	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	4,278.490	-4,278.49	0.00	0.00	4,278.49	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	78.910	-78.91	0.00	0.00	78.91	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	11.420	-11.42	0.00	0.00	11.42	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	5.910	-5.91	0.00	0.00	5.91	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Asset ID / Ticker</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>			<u>Realized gain/loss</u>			
<u>Settle Date</u>	<u>Broker/Commission</u>		<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Narrative</u>									

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

05 Feb 24	NT COLLECTIVE GOVT SHORT TERM		34.400	-34.40	0.00	0.00	34.40	0.00	0.00	0.00
05 Feb 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM		0.010	-0.01	0.00	0.00	0.01	0.00	0.00	0.00
05 Feb 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM		111.000	-111.00	0.00	0.00	111.00	0.00	0.00	0.00
05 Feb 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM		50.480	-50.48	0.00	0.00	50.48	0.00	0.00	0.00
05 Feb 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	3.650	-3.65	0.00	0.00	3.65	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	1.410	-1.41	0.00	0.00	1.41	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	248.950	-248.95	0.00	0.00	248.95	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	88.110	-88.11	0.00	0.00	88.11	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	15.210	-15.21	0.00	0.00	15.21	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Asset ID / Ticker</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>			<u>Realized gain/loss</u>			
<u>Settle Date</u>	<u>Broker/Commission</u>		<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Narrative</u>									

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

05 Feb 24	NT COLLECTIVE GOVT SHORT TERM		1.410	-1.41	0.00	0.00	1.41	0.00	0.00	0.00
05 Feb 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM		0.060	-0.06	0.00	0.00	0.06	0.00	0.00	0.00
05 Feb 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM		5.320	-5.32	0.00	0.00	5.32	0.00	0.00	0.00
05 Feb 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM		216,970.290	-216,970.29	0.00	0.00	216,970.29	0.00	0.00	0.00
05 Feb 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	13.150	-13.15	0.00	0.00	13.15	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	53.430	-53.43	0.00	0.00	53.43	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	52,296.330	-52,296.33	0.00	0.00	52,296.33	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	11.970	-11.97	0.00	0.00	11.97	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	0.020	-0.02	0.00	0.00	0.02	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	0.030	-0.03	0.00	0.00	0.03	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	0.020	-0.02	0.00	0.00	0.02	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	0.040	-0.04	0.00	0.00	0.04	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	30.600	-30.60	0.00	0.00	30.60	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	18.040	-18.04	0.00	0.00	18.04	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	9.600	-9.60	0.00	0.00	9.60	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	14.440	-14.44	0.00	0.00	14.44	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	5.520	-5.52	0.00	0.00	5.52	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	9.130	-9.13	0.00	0.00	9.13	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	0.010	-0.01	0.00	0.00	0.01	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	4.660	-4.66	0.00	0.00	4.66	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	0.010	-0.01	0.00	0.00	0.01	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	0.010	-0.01	0.00	0.00	0.01	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	87.240	-87.24	0.00	0.00	87.24	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	0.080	-0.08	0.00	0.00	0.08	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	3.450	-3.45	0.00	0.00	3.45	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	200.060	-200.06	0.00	0.00	200.06	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	8.730	-8.73	0.00	0.00	8.73	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	0.980	-0.98	0.00	0.00	0.98	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	19.940	-19.94	0.00	0.00	19.94	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	87.130	-87.13	0.00	0.00	87.13	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	5.640	-5.64	0.00	0.00	5.64	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	34.330	-34.33	0.00	0.00	34.33	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	0.020	-0.02	0.00	0.00	0.02	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	0.010	-0.01	0.00	0.00	0.01	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	4.340	-4.34	0.00	0.00	4.34	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	15.960	-15.96	0.00	0.00	15.96	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	0.020	-0.02	0.00	0.00	0.02	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	7.560	-7.56	0.00	0.00	7.56	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	13.930	-13.93	0.00	0.00	13.93	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	0.080	-0.08	0.00	0.00	0.08	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	0.840	-0.84	0.00	0.00	0.84	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	0.010	-0.01	0.00	0.00	0.01	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	29.290	-29.29	0.00	0.00	29.29	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	17.140	-17.14	0.00	0.00	17.14	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	6.680	-6.68	0.00	0.00	6.68	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Asset ID / Ticker</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>			<u>Realized gain/loss</u>			
<u>Settle Date</u>	<u>Broker/Commission</u>		<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Narrative</u>									

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

05 Feb 24	NT COLLECTIVE GOVT SHORT TERM		116.750	-116.75	0.00	0.00	116.75	0.00	0.00	0.00
05 Feb 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM		4.850	-4.85	0.00	0.00	4.85	0.00	0.00	0.00
05 Feb 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM		8.680	-8.68	0.00	0.00	8.68	0.00	0.00	0.00
05 Feb 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM		108.710	-108.71	0.00	0.00	108.71	0.00	0.00	0.00
05 Feb 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	5.110	-5.11	0.00	0.00	5.11	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	1.850	-1.85	0.00	0.00	1.85	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	829.400	-829.40	0.00	0.00	829.40	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	173.930	-173.93	0.00	0.00	173.93	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	0.010	-0.01	0.00	0.00	0.01	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	2.310	-2.31	0.00	0.00	2.31	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	0.020	-0.02	0.00	0.00	0.02	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	62.020	-62.02	0.00	0.00	62.02	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	8.850	-8.85	0.00	0.00	8.85	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>		Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
<u>Trade Status</u>	<u>Broker/Commission</u>	<u>Price</u>							
	<u>Narrative</u>								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	24.290	-24.29	0.00	0.00	24.29	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	6.070	-6.07	0.00	0.00	6.07	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
06 Feb 24	NT COLLECTIVE GOVT SHORT TERM	4,250.000	-4,250.00	0.00	0.00	4,250.00	0.00	0.00	0.00
06 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
06 Feb 24	NT COLLECTIVE GOVT SHORT TERM	336,933.780	-336,933.78	0.00	0.00	336,933.78	0.00	0.00	0.00
06 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
06 Feb 24	NT COLLECTIVE GOVT SHORT TERM	100,000.000	-100,000.00	0.00	0.00	100,000.00	0.00	0.00	0.00
06 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss	Total					
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
	Narrative	Price	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

06 Feb 24	NT COLLECTIVE GOVT SHORT TERM	85,000.000	-85,000.00	0.00	0.00	85,000.00	0.00	0.00	0.00
06 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
06 Feb 24	NT COLLECTIVE GOVT SHORT TERM	11,410.760	-11,410.76	0.00	0.00	11,410.76	0.00	0.00	0.00
06 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	965,543.730	-965,543.73	0.00	0.00	965,543.73	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	43,132.100	-43,132.10	0.00	0.00	43,132.10	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>		Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
<u>Trade Status</u>	<u>Broker/Commission</u>	<u>Price</u>							
	<u>Narrative</u>								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	148,826.300	-148,826.30	0.00	0.00	148,826.30	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	18,490.130	-18,490.13	0.00	0.00	18,490.13	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	617.780	-617.78	0.00	0.00	617.78	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	4,230.000	-4,230.00	0.00	0.00	4,230.00	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	3,393,254.030	-3,393,254.03	0.00	0.00	3,393,254.03	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Asset ID / Ticker</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>			<u>Realized gain/loss</u>			
<u>Settle Date</u>	<u>Broker/Commission</u>		<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Narrative</u>									

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

07 Feb 24	NT COLLECTIVE GOVT SHORT TERM		210,276.520	-210,276.52	0.00	0.00	210,276.52	0.00	0.00	0.00
07 Feb 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM		377,999.990	-377,999.99	0.00	0.00	377,999.99	0.00	0.00	0.00
07 Feb 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
08 Feb 24	NT COLLECTIVE GOVT SHORT TERM		105,749.180	-105,749.18	0.00	0.00	105,749.18	0.00	0.00	0.00
08 Feb 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
08 Feb 24	NT COLLECTIVE GOVT SHORT TERM		208,288.560	-208,288.56	0.00	0.00	208,288.56	0.00	0.00	0.00
08 Feb 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>			
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<u>Broker/Commission</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Narrative</u>									

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

08 Feb 24	NT COLLECTIVE GOVT SHORT TERM	101,907.760		-101,907.76	0.00	0.00	101,907.76	0.00	0.00	0.00
08 Feb 24	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
08 Feb 24	NT COLLECTIVE GOVT SHORT TERM	54,926.430		-54,926.43	0.00	0.00	54,926.43	0.00	0.00	0.00
08 Feb 24	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
08 Feb 24	NT COLLECTIVE GOVT SHORT TERM	113,602.500		-113,602.50	0.00	0.00	113,602.50	0.00	0.00	0.00
08 Feb 24	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
08 Feb 24	NT COLLECTIVE GOVT SHORT TERM	275,380.000		-275,380.00	0.00	0.00	275,380.00	0.00	0.00	0.00
08 Feb 24	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
08 Feb 24	NT COLLECTIVE GOVT SHORT TERM	29,188.960		-29,188.96	0.00	0.00	29,188.96	0.00	0.00	0.00
08 Feb 24	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Asset ID / Ticker</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>			<u>Realized gain/loss</u>			
<u>Settle Date</u>	<u>Broker/Commission</u>		<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Narrative</u>									

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

08 Feb 24	NT COLLECTIVE GOVT SHORT TERM		201,830.890	-201,830.89	0.00	0.00	201,830.89	0.00	0.00	0.00
08 Feb 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
08 Feb 24	NT COLLECTIVE GOVT SHORT TERM		8,919.870	-8,919.87	0.00	0.00	8,919.87	0.00	0.00	0.00
08 Feb 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
08 Feb 24	NT COLLECTIVE GOVT SHORT TERM		26,180.700	-26,180.70	0.00	0.00	26,180.70	0.00	0.00	0.00
08 Feb 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
08 Feb 24	NT COLLECTIVE GOVT SHORT TERM		112,560.810	-112,560.81	0.00	0.00	112,560.81	0.00	0.00	0.00
08 Feb 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

08 Feb 24	NT COLLECTIVE GOVT SHORT TERM	235,118.740	-235,118.74	0.00	0.00	235,118.74	0.00	0.00	0.00
08 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
09 Feb 24	NT COLLECTIVE GOVT SHORT TERM	82,257.060	-82,257.06	0.00	0.00	82,257.06	0.00	0.00	0.00
09 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
09 Feb 24	NT COLLECTIVE GOVT SHORT TERM	2,250.000	-2,250.00	0.00	0.00	2,250.00	0.00	0.00	0.00
09 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
09 Feb 24	NT COLLECTIVE GOVT SHORT TERM	40,643.780	-40,643.78	0.00	0.00	40,643.78	0.00	0.00	0.00
09 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
12 Feb 24	NT COLLECTIVE GOVT SHORT TERM	71,082.200	-71,082.20	0.00	0.00	71,082.20	0.00	0.00	0.00
12 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Asset ID / Ticker</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>			<u>Realized gain/loss</u>			
<u>Settle Date</u>	<u>Broker/Commission</u>		<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Narrative</u>									

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

12 Feb 24	NT COLLECTIVE GOVT SHORT TERM		75,017.450	-75,017.45	0.00	0.00	75,017.45	0.00	0.00	0.00
12 Feb 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
12 Feb 24	NT COLLECTIVE GOVT SHORT TERM		81,025.590	-81,025.59	0.00	0.00	81,025.59	0.00	0.00	0.00
12 Feb 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
12 Feb 24	NT COLLECTIVE GOVT SHORT TERM		271.200	-271.20	0.00	0.00	271.20	0.00	0.00	0.00
12 Feb 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
12 Feb 24	NT COLLECTIVE GOVT SHORT TERM		22,524.000	-22,524.00	0.00	0.00	22,524.00	0.00	0.00	0.00
12 Feb 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

12 Feb 24	NT COLLECTIVE GOVT SHORT TERM	237,095.270	-237,095.27	0.00	0.00	237,095.27	0.00	0.00	0.00
12 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
12 Feb 24	NT COLLECTIVE GOVT SHORT TERM	40,228.940	-40,228.94	0.00	0.00	40,228.94	0.00	0.00	0.00
12 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
12 Feb 24	NT COLLECTIVE GOVT SHORT TERM	581.400	-581.40	0.00	0.00	581.40	0.00	0.00	0.00
12 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
13 Feb 24	NT COLLECTIVE GOVT SHORT TERM	212,801.680	-212,801.68	0.00	0.00	212,801.68	0.00	0.00	0.00
13 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
13 Feb 24	NT COLLECTIVE GOVT SHORT TERM	79,296.100	-79,296.10	0.00	0.00	79,296.10	0.00	0.00	0.00
13 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

13 Feb 24	NT COLLECTIVE GOVT SHORT TERM	7,457.640	-7,457.64	0.00	0.00	7,457.64	0.00	0.00	0.00
13 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
13 Feb 24	NT COLLECTIVE GOVT SHORT TERM	6,570.000	-6,570.00	0.00	0.00	6,570.00	0.00	0.00	0.00
13 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
13 Feb 24	NT COLLECTIVE GOVT SHORT TERM	108,286.380	-108,286.38	0.00	0.00	108,286.38	0.00	0.00	0.00
13 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
13 Feb 24	NT COLLECTIVE GOVT SHORT TERM	464.630	-464.63	0.00	0.00	464.63	0.00	0.00	0.00
13 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

14 Feb 24	NT COLLECTIVE GOVT SHORT TERM	4,499.900	-4,499.90	0.00	0.00	4,499.90	0.00	0.00	0.00
14 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
14 Feb 24	NT COLLECTIVE GOVT SHORT TERM	4,951.200	-4,951.20	0.00	0.00	4,951.20	0.00	0.00	0.00
14 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
14 Feb 24	NT COLLECTIVE GOVT SHORT TERM	19,056.450	-19,056.45	0.00	0.00	19,056.45	0.00	0.00	0.00
14 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
14 Feb 24	NT COLLECTIVE GOVT SHORT TERM	9,795,983.130	-9,795,983.13	0.00	0.00	9,795,983.13	0.00	0.00	0.00
14 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
14 Feb 24	NT COLLECTIVE GOVT SHORT TERM	58,794.110	-58,794.11	0.00	0.00	58,794.11	0.00	0.00	0.00
14 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Asset ID / Ticker</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>			<u>Realized gain/loss</u>			
<u>Settle Date</u>	<u>Broker/Commission</u>		<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Narrative</u>									

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

14 Feb 24	NT COLLECTIVE GOVT SHORT TERM		71,380.000	-71,380.00	0.00	0.00	71,380.00	0.00	0.00	0.00
14 Feb 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
15 Feb 24	NT COLLECTIVE GOVT SHORT TERM		1,300,000.000	-1,300,000.00	0.00	0.00	1,300,000.00	0.00	0.00	0.00
15 Feb 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
15 Feb 24	NT COLLECTIVE GOVT SHORT TERM		1,844,660.080	-1,844,660.08	0.00	0.00	1,844,660.08	0.00	0.00	0.00
15 Feb 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
15 Feb 24	NT COLLECTIVE GOVT SHORT TERM		854,672.830	-854,672.83	0.00	0.00	854,672.83	0.00	0.00	0.00
15 Feb 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

15 Feb 24	NT COLLECTIVE GOVT SHORT TERM	73,985.160	-73,985.16	0.00	0.00	73,985.16	0.00	0.00	0.00
15 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
15 Feb 24	NT COLLECTIVE GOVT SHORT TERM	1,060,000.000	-1,060,000.00	0.00	0.00	1,060,000.00	0.00	0.00	0.00
15 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
15 Feb 24	NT COLLECTIVE GOVT SHORT TERM	1.750	-1.75	0.00	0.00	1.75	0.00	0.00	0.00
15 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
15 Feb 24	NT COLLECTIVE GOVT SHORT TERM	30,605.750	-30,605.75	0.00	0.00	30,605.75	0.00	0.00	0.00
15 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
15 Feb 24	NT COLLECTIVE GOVT SHORT TERM	25,301.570	-25,301.57	0.00	0.00	25,301.57	0.00	0.00	0.00
15 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Asset ID / Ticker</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>			<u>Realized gain/loss</u>			
<u>Settle Date</u>	<u>Broker/Commission</u>		<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Narrative</u>									

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

15 Feb 24	NT COLLECTIVE GOVT SHORT TERM		102,899.020	-102,899.02	0.00	0.00	102,899.02	0.00	0.00	0.00
15 Feb 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
15 Feb 24	NT COLLECTIVE GOVT SHORT TERM		32,048.700	-32,048.70	0.00	0.00	32,048.70	0.00	0.00	0.00
15 Feb 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
15 Feb 24	NT COLLECTIVE GOVT SHORT TERM		362,792.510	-362,792.51	0.00	0.00	362,792.51	0.00	0.00	0.00
15 Feb 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
15 Feb 24	NT COLLECTIVE GOVT SHORT TERM		103,672.250	-103,672.25	0.00	0.00	103,672.25	0.00	0.00	0.00
15 Feb 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

16 Feb 24	NT COLLECTIVE GOVT SHORT TERM	5,046,875.640	-5,046,875.64	0.00	0.00	5,046,875.64	0.00	0.00	0.00
16 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
16 Feb 24	NT COLLECTIVE GOVT SHORT TERM	10,720.640	-10,720.64	0.00	0.00	10,720.64	0.00	0.00	0.00
16 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
16 Feb 24	NT COLLECTIVE GOVT SHORT TERM	75,026.690	-75,026.69	0.00	0.00	75,026.69	0.00	0.00	0.00
16 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
16 Feb 24	NT COLLECTIVE GOVT SHORT TERM	30,430.680	-30,430.68	0.00	0.00	30,430.68	0.00	0.00	0.00
16 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
16 Feb 24	NT COLLECTIVE GOVT SHORT TERM	11,315.580	-11,315.58	0.00	0.00	11,315.58	0.00	0.00	0.00
16 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

16 Feb 24	NT COLLECTIVE GOVT SHORT TERM	29,173.510	-29,173.51	0.00	0.00	29,173.51	0.00	0.00	0.00
16 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
16 Feb 24	NT COLLECTIVE GOVT SHORT TERM	18,969.050	-18,969.05	0.00	0.00	18,969.05	0.00	0.00	0.00
16 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
16 Feb 24	NT COLLECTIVE GOVT SHORT TERM	6,839.750	-6,839.75	0.00	0.00	6,839.75	0.00	0.00	0.00
16 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
16 Feb 24	NT COLLECTIVE GOVT SHORT TERM	404,840.390	-404,840.39	0.00	0.00	404,840.39	0.00	0.00	0.00
16 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

20 Feb 24	NT COLLECTIVE GOVT SHORT TERM	8.120	-8.12	0.00	0.00	8.12	0.00	0.00	0.00
20 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
20 Feb 24	NT COLLECTIVE GOVT SHORT TERM	65,353.450	-65,353.45	0.00	0.00	65,353.45	0.00	0.00	0.00
20 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
20 Feb 24	NT COLLECTIVE GOVT SHORT TERM	1,059.360	-1,059.36	0.00	0.00	1,059.36	0.00	0.00	0.00
20 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
20 Feb 24	NT COLLECTIVE GOVT SHORT TERM	109,430.000	-109,430.00	0.00	0.00	109,430.00	0.00	0.00	0.00
20 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
20 Feb 24	NT COLLECTIVE GOVT SHORT TERM	7,707.790	-7,707.79	0.00	0.00	7,707.79	0.00	0.00	0.00
20 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

20 Feb 24	NT COLLECTIVE GOVT SHORT TERM	3,632,262.540	-3,632,262.54	0.00	0.00	3,632,262.54	0.00	0.00	0.00
20 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
20 Feb 24	NT COLLECTIVE GOVT SHORT TERM	92,818.000	-92,818.00	0.00	0.00	92,818.00	0.00	0.00	0.00
20 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
21 Feb 24	NT COLLECTIVE GOVT SHORT TERM	23,968.750	-23,968.75	0.00	0.00	23,968.75	0.00	0.00	0.00
21 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
21 Feb 24	NT COLLECTIVE GOVT SHORT TERM	3,116,364.600	-3,116,364.60	0.00	0.00	3,116,364.60	0.00	0.00	0.00
21 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

21 Feb 24	NT COLLECTIVE GOVT SHORT TERM	7,133.550	-7,133.55	0.00	0.00	7,133.55	0.00	0.00	0.00
21 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
21 Feb 24	NT COLLECTIVE GOVT SHORT TERM	6,456.280	-6,456.28	0.00	0.00	6,456.28	0.00	0.00	0.00
21 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
21 Feb 24	NT COLLECTIVE GOVT SHORT TERM	78,911.100	-78,911.10	0.00	0.00	78,911.10	0.00	0.00	0.00
21 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
22 Feb 24	NT COLLECTIVE GOVT SHORT TERM	14,523.510	-14,523.51	0.00	0.00	14,523.51	0.00	0.00	0.00
22 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
22 Feb 24	NT COLLECTIVE GOVT SHORT TERM	60,326.110	-60,326.11	0.00	0.00	60,326.11	0.00	0.00	0.00
22 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Asset ID / Ticker</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>			<u>Realized gain/loss</u>			
<u>Settle Date</u>	<u>Broker/Commission</u>		<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Narrative</u>									

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

22 Feb 24	NT COLLECTIVE GOVT SHORT TERM		1,980.000	-1,980.00	0.00	0.00	1,980.00	0.00	0.00	0.00
22 Feb 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
22 Feb 24	NT COLLECTIVE GOVT SHORT TERM		334,599.470	-334,599.47	0.00	0.00	334,599.47	0.00	0.00	0.00
22 Feb 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
22 Feb 24	NT COLLECTIVE GOVT SHORT TERM		9,177.690	-9,177.69	0.00	0.00	9,177.69	0.00	0.00	0.00
22 Feb 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
22 Feb 24	NT COLLECTIVE GOVT SHORT TERM		1,100,000.000	-1,100,000.00	0.00	0.00	1,100,000.00	0.00	0.00	0.00
22 Feb 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

22 Feb 24	NT COLLECTIVE GOVT SHORT TERM	139,681.800	-139,681.80	0.00	0.00	139,681.80	0.00	0.00	0.00
22 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
22 Feb 24	NT COLLECTIVE GOVT SHORT TERM	125,882.290	-125,882.29	0.00	0.00	125,882.29	0.00	0.00	0.00
22 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
22 Feb 24	NT COLLECTIVE GOVT SHORT TERM	57,484.890	-57,484.89	0.00	0.00	57,484.89	0.00	0.00	0.00
22 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
22 Feb 24	NT COLLECTIVE GOVT SHORT TERM	1,824,210.510	-1,824,210.51	0.00	0.00	1,824,210.51	0.00	0.00	0.00
22 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
22 Feb 24	NT COLLECTIVE GOVT SHORT TERM	5,293.630	-5,293.63	0.00	0.00	5,293.63	0.00	0.00	0.00
22 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Asset ID / Ticker</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>			<u>Realized gain/loss</u>			
<u>Settle Date</u>	<u>Broker/Commission</u>		<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Narrative</u>									

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

22 Feb 24	NT COLLECTIVE GOVT SHORT TERM		9,540.800	-9,540.80	0.00	0.00	9,540.80	0.00	0.00	0.00
22 Feb 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
22 Feb 24	NT COLLECTIVE GOVT SHORT TERM		224,319.560	-224,319.56	0.00	0.00	224,319.56	0.00	0.00	0.00
22 Feb 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
23 Feb 24	NT COLLECTIVE GOVT SHORT TERM		46,770.890	-46,770.89	0.00	0.00	46,770.89	0.00	0.00	0.00
23 Feb 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
23 Feb 24	NT COLLECTIVE GOVT SHORT TERM		21,048.320	-21,048.32	0.00	0.00	21,048.32	0.00	0.00	0.00
23 Feb 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

23 Feb 24	NT COLLECTIVE GOVT SHORT TERM	152,248.760	-152,248.76	0.00	0.00	152,248.76	0.00	0.00	0.00
23 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
23 Feb 24	NT COLLECTIVE GOVT SHORT TERM	360.000	-360.00	0.00	0.00	360.00	0.00	0.00	0.00
23 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
26 Feb 24	NT COLLECTIVE GOVT SHORT TERM	65,131.490	-65,131.49	0.00	0.00	65,131.49	0.00	0.00	0.00
26 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
26 Feb 24	NT COLLECTIVE GOVT SHORT TERM	147,909.140	-147,909.14	0.00	0.00	147,909.14	0.00	0.00	0.00
26 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
26 Feb 24	NT COLLECTIVE GOVT SHORT TERM	563,100.000	-563,100.00	0.00	0.00	563,100.00	0.00	0.00	0.00
26 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

26 Feb 24	NT COLLECTIVE GOVT SHORT TERM	20,300.000	-20,300.00	0.00	0.00	20,300.00	0.00	0.00	0.00
26 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
26 Feb 24	NT COLLECTIVE GOVT SHORT TERM	42,197.880	-42,197.88	0.00	0.00	42,197.88	0.00	0.00	0.00
26 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
26 Feb 24	NT COLLECTIVE GOVT SHORT TERM	26,200.000	-26,200.00	0.00	0.00	26,200.00	0.00	0.00	0.00
26 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
26 Feb 24	NT COLLECTIVE GOVT SHORT TERM	2,814.440	-2,814.44	0.00	0.00	2,814.44	0.00	0.00	0.00
26 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

26 Feb 24	NT COLLECTIVE GOVT SHORT TERM	58,463.000	-58,463.00	0.00	0.00	58,463.00	0.00	0.00	0.00
26 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
26 Feb 24	NT COLLECTIVE GOVT SHORT TERM	8,500.000	-8,500.00	0.00	0.00	8,500.00	0.00	0.00	0.00
26 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
26 Feb 24	NT COLLECTIVE GOVT SHORT TERM	99,300.000	-99,300.00	0.00	0.00	99,300.00	0.00	0.00	0.00
26 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
26 Feb 24	NT COLLECTIVE GOVT SHORT TERM	25,100.000	-25,100.00	0.00	0.00	25,100.00	0.00	0.00	0.00
26 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
26 Feb 24	NT COLLECTIVE GOVT SHORT TERM	55,946.330	-55,946.33	0.00	0.00	55,946.33	0.00	0.00	0.00
26 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

26 Feb 24	NT COLLECTIVE GOVT SHORT TERM	65,540.830	-65,540.83	0.00	0.00	65,540.83	0.00	0.00	0.00
26 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
26 Feb 24	NT COLLECTIVE GOVT SHORT TERM	73,516.530	-73,516.53	0.00	0.00	73,516.53	0.00	0.00	0.00
26 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
26 Feb 24	NT COLLECTIVE GOVT SHORT TERM	13,600.000	-13,600.00	0.00	0.00	13,600.00	0.00	0.00	0.00
26 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
26 Feb 24	NT COLLECTIVE GOVT SHORT TERM	75,582.730	-75,582.73	0.00	0.00	75,582.73	0.00	0.00	0.00
26 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

26 Feb 24	NT COLLECTIVE GOVT SHORT TERM	19,592.120	-19,592.12	0.00	0.00	19,592.12	0.00	0.00	0.00
26 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
26 Feb 24	NT COLLECTIVE GOVT SHORT TERM	14,300.000	-14,300.00	0.00	0.00	14,300.00	0.00	0.00	0.00
26 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
26 Feb 24	NT COLLECTIVE GOVT SHORT TERM	19,700.000	-19,700.00	0.00	0.00	19,700.00	0.00	0.00	0.00
26 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
26 Feb 24	NT COLLECTIVE GOVT SHORT TERM	5,100.000	-5,100.00	0.00	0.00	5,100.00	0.00	0.00	0.00
26 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
26 Feb 24	NT COLLECTIVE GOVT SHORT TERM	62,000.000	-62,000.00	0.00	0.00	62,000.00	0.00	0.00	0.00
26 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

26 Feb 24	NT COLLECTIVE GOVT SHORT TERM	41,800.000	-41,800.00	0.00	0.00	41,800.00	0.00	0.00	0.00
26 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
26 Feb 24	NT COLLECTIVE GOVT SHORT TERM	48,600.000	-48,600.00	0.00	0.00	48,600.00	0.00	0.00	0.00
26 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
26 Feb 24	NT COLLECTIVE GOVT SHORT TERM	765,400.000	-765,400.00	0.00	0.00	765,400.00	0.00	0.00	0.00
26 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
26 Feb 24	NT COLLECTIVE GOVT SHORT TERM	134,292.420	-134,292.42	0.00	0.00	134,292.42	0.00	0.00	0.00
26 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

26 Feb 24	NT COLLECTIVE GOVT SHORT TERM	20,117.700	-20,117.70	0.00	0.00	20,117.70	0.00	0.00	0.00
26 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
26 Feb 24	NT COLLECTIVE GOVT SHORT TERM	14,200.000	-14,200.00	0.00	0.00	14,200.00	0.00	0.00	0.00
26 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
26 Feb 24	NT COLLECTIVE GOVT SHORT TERM	3,079,743.620	-3,079,743.62	0.00	0.00	3,079,743.62	0.00	0.00	0.00
26 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
26 Feb 24	NT COLLECTIVE GOVT SHORT TERM	14,600.000	-14,600.00	0.00	0.00	14,600.00	0.00	0.00	0.00
26 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
26 Feb 24	NT COLLECTIVE GOVT SHORT TERM	225,000.000	-225,000.00	0.00	0.00	225,000.00	0.00	0.00	0.00
26 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Asset ID / Ticker</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>			<u>Realized gain/loss</u>			
<u>Settle Date</u>	<u>Broker/Commission</u>		<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Narrative</u>									

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

26 Feb 24	NT COLLECTIVE GOVT SHORT TERM		519,691.000	-519,691.00	0.00	0.00	519,691.00	0.00	0.00	0.00
26 Feb 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
26 Feb 24	NT COLLECTIVE GOVT SHORT TERM		293,100.000	-293,100.00	0.00	0.00	293,100.00	0.00	0.00	0.00
26 Feb 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
26 Feb 24	NT COLLECTIVE GOVT SHORT TERM		6,100.000	-6,100.00	0.00	0.00	6,100.00	0.00	0.00	0.00
26 Feb 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
26 Feb 24	NT COLLECTIVE GOVT SHORT TERM		127,563.410	-127,563.41	0.00	0.00	127,563.41	0.00	0.00	0.00
26 Feb 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

26 Feb 24	NT COLLECTIVE GOVT SHORT TERM	18,300.000	-18,300.00	0.00	0.00	18,300.00	0.00	0.00	0.00
26 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
26 Feb 24	NT COLLECTIVE GOVT SHORT TERM	71,300.000	-71,300.00	0.00	0.00	71,300.00	0.00	0.00	0.00
26 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
26 Feb 24	NT COLLECTIVE GOVT SHORT TERM	51,522.010	-51,522.01	0.00	0.00	51,522.01	0.00	0.00	0.00
26 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
26 Feb 24	NT COLLECTIVE GOVT SHORT TERM	22,200.000	-22,200.00	0.00	0.00	22,200.00	0.00	0.00	0.00
26 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
26 Feb 24	NT COLLECTIVE GOVT SHORT TERM	212,563.750	-212,563.75	0.00	0.00	212,563.75	0.00	0.00	0.00
26 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Asset ID / Ticker</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>			<u>Realized gain/loss</u>			
<u>Settle Date</u>	<u>Broker/Commission</u>		<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Narrative</u>									

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

26 Feb 24	NT COLLECTIVE GOVT SHORT TERM		61,900.000	-61,900.00	0.00	0.00	61,900.00	0.00	0.00	0.00
26 Feb 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
26 Feb 24	NT COLLECTIVE GOVT SHORT TERM		21,200.000	-21,200.00	0.00	0.00	21,200.00	0.00	0.00	0.00
26 Feb 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
26 Feb 24	NT COLLECTIVE GOVT SHORT TERM		65,600.000	-65,600.00	0.00	0.00	65,600.00	0.00	0.00	0.00
26 Feb 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
26 Feb 24	NT COLLECTIVE GOVT SHORT TERM		438,000.000	-438,000.00	0.00	0.00	438,000.00	0.00	0.00	0.00
26 Feb 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

26 Feb 24	NT COLLECTIVE GOVT SHORT TERM	11,734,723.780	-11,734,723.78	0.00	0.00	11,734,723.78	0.00	0.00	0.00
26 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
26 Feb 24	NT COLLECTIVE GOVT SHORT TERM	26,997.300	-26,997.30	0.00	0.00	26,997.30	0.00	0.00	0.00
26 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
26 Feb 24	NT COLLECTIVE GOVT SHORT TERM	40,000.000	-40,000.00	0.00	0.00	40,000.00	0.00	0.00	0.00
26 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
27 Feb 24	NT COLLECTIVE GOVT SHORT TERM	2,341,908.830	-2,341,908.83	0.00	0.00	2,341,908.83	0.00	0.00	0.00
27 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
27 Feb 24	NT COLLECTIVE GOVT SHORT TERM	13,156.970	-13,156.97	0.00	0.00	13,156.97	0.00	0.00	0.00
27 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Asset ID / Ticker</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>			<u>Realized gain/loss</u>		<u>Total</u>
<u>Settle Date</u>	<u>Broker/Commission</u>	<u>Narrative</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

27 Feb 24	NT COLLECTIVE GOVT SHORT TERM		15,386.260	-15,386.26	0.00	0.00	15,386.26	0.00	0.00	0.00
27 Feb 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
27 Feb 24	NT COLLECTIVE GOVT SHORT TERM		3,221.040	-3,221.04	0.00	0.00	3,221.04	0.00	0.00	0.00
27 Feb 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
27 Feb 24	NT COLLECTIVE GOVT SHORT TERM		7,591.500	-7,591.50	0.00	0.00	7,591.50	0.00	0.00	0.00
27 Feb 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
27 Feb 24	NT COLLECTIVE GOVT SHORT TERM		400,000.000	-400,000.00	0.00	0.00	400,000.00	0.00	0.00	0.00
27 Feb 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

27 Feb 24	NT COLLECTIVE GOVT SHORT TERM	50,522.700	-50,522.70	0.00	0.00	50,522.70	0.00	0.00	0.00
27 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Feb 24	NT COLLECTIVE GOVT SHORT TERM	73,400.000	-73,400.00	0.00	0.00	73,400.00	0.00	0.00	0.00
28 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Feb 24	NT COLLECTIVE GOVT SHORT TERM	34,900.000	-34,900.00	0.00	0.00	34,900.00	0.00	0.00	0.00
28 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Feb 24	NT COLLECTIVE GOVT SHORT TERM	36,300.000	-36,300.00	0.00	0.00	36,300.00	0.00	0.00	0.00
28 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Feb 24	NT COLLECTIVE GOVT SHORT TERM	6,900.000	-6,900.00	0.00	0.00	6,900.00	0.00	0.00	0.00
28 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Asset ID / Ticker</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>			<u>Realized gain/loss</u>			
<u>Settle Date</u>	<u>Broker/Commission</u>		<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Narrative</u>									

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

28 Feb 24	NT COLLECTIVE GOVT SHORT TERM		120,500.000	-120,500.00	0.00	0.00	120,500.00	0.00	0.00	0.00
28 Feb 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Feb 24	NT COLLECTIVE GOVT SHORT TERM		19,200.000	-19,200.00	0.00	0.00	19,200.00	0.00	0.00	0.00
28 Feb 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Feb 24	NT COLLECTIVE GOVT SHORT TERM		93,842.730	-93,842.73	0.00	0.00	93,842.73	0.00	0.00	0.00
28 Feb 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Feb 24	NT COLLECTIVE GOVT SHORT TERM		236,919.050	-236,919.05	0.00	0.00	236,919.05	0.00	0.00	0.00
28 Feb 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

28 Feb 24	NT COLLECTIVE GOVT SHORT TERM	3,323.440	-3,323.44	0.00	0.00	3,323.44	0.00	0.00	0.00
28 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Feb 24	NT COLLECTIVE GOVT SHORT TERM	397,500.000	-397,500.00	0.00	0.00	397,500.00	0.00	0.00	0.00
28 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Feb 24	NT COLLECTIVE GOVT SHORT TERM	32,600.000	-32,600.00	0.00	0.00	32,600.00	0.00	0.00	0.00
28 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Feb 24	NT COLLECTIVE GOVT SHORT TERM	450.000	-450.00	0.00	0.00	450.00	0.00	0.00	0.00
28 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Feb 24	NT COLLECTIVE GOVT SHORT TERM	48,241.980	-48,241.98	0.00	0.00	48,241.98	0.00	0.00	0.00
28 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

28 Feb 24	NT COLLECTIVE GOVT SHORT TERM	27,800.000	-27,800.00	0.00	0.00	27,800.00	0.00	0.00	0.00
28 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Feb 24	NT COLLECTIVE GOVT SHORT TERM	318,478.400	-318,478.40	0.00	0.00	318,478.40	0.00	0.00	0.00
28 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Feb 24	NT COLLECTIVE GOVT SHORT TERM	400,000.000	-400,000.00	0.00	0.00	400,000.00	0.00	0.00	0.00
28 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Feb 24	NT COLLECTIVE GOVT SHORT TERM	68,400.000	-68,400.00	0.00	0.00	68,400.00	0.00	0.00	0.00
28 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

28 Feb 24	NT COLLECTIVE GOVT SHORT TERM	35,500.000	-35,500.00	0.00	0.00	35,500.00	0.00	0.00	0.00
28 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Feb 24	NT COLLECTIVE GOVT SHORT TERM	9,964.360	-9,964.36	0.00	0.00	9,964.36	0.00	0.00	0.00
28 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Feb 24	NT COLLECTIVE GOVT SHORT TERM	578,000.000	-578,000.00	0.00	0.00	578,000.00	0.00	0.00	0.00
28 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Feb 24	NT COLLECTIVE GOVT SHORT TERM	191,089.730	-191,089.73	0.00	0.00	191,089.73	0.00	0.00	0.00
28 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Feb 24	NT COLLECTIVE GOVT SHORT TERM	280,100.000	-280,100.00	0.00	0.00	280,100.00	0.00	0.00	0.00
28 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

28 Feb 24	NT COLLECTIVE GOVT SHORT TERM	65,900.000	-65,900.00	0.00	0.00	65,900.00	0.00	0.00	0.00
28 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Feb 24	NT COLLECTIVE GOVT SHORT TERM	60,398.450	-60,398.45	0.00	0.00	60,398.45	0.00	0.00	0.00
28 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Feb 24	NT COLLECTIVE GOVT SHORT TERM	21,600.000	-21,600.00	0.00	0.00	21,600.00	0.00	0.00	0.00
28 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Feb 24	NT COLLECTIVE GOVT SHORT TERM	123,000.000	-123,000.00	0.00	0.00	123,000.00	0.00	0.00	0.00
28 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

28 Feb 24	NT COLLECTIVE GOVT SHORT TERM	151,238.260	-151,238.26	0.00	0.00	151,238.26	0.00	0.00	0.00
28 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Feb 24	NT COLLECTIVE GOVT SHORT TERM	55,000.000	-55,000.00	0.00	0.00	55,000.00	0.00	0.00	0.00
28 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Feb 24	NT COLLECTIVE GOVT SHORT TERM	126,267.540	-126,267.54	0.00	0.00	126,267.54	0.00	0.00	0.00
28 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Feb 24	NT COLLECTIVE GOVT SHORT TERM	158,000.000	-158,000.00	0.00	0.00	158,000.00	0.00	0.00	0.00
28 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Feb 24	NT COLLECTIVE GOVT SHORT TERM	16,200.000	-16,200.00	0.00	0.00	16,200.00	0.00	0.00	0.00
28 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Asset ID / Ticker</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>			<u>Realized gain/loss</u>			
<u>Settle Date</u>	<u>Broker/Commission</u>		<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Narrative</u>									

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

28 Feb 24	NT COLLECTIVE GOVT SHORT TERM		93,760.960	-93,760.96	0.00	0.00	93,760.96	0.00	0.00	0.00
28 Feb 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
28 Feb 24	NT COLLECTIVE GOVT SHORT TERM		464.630	-464.63	0.00	0.00	464.63	0.00	0.00	0.00
28 Feb 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
28 Feb 24	NT COLLECTIVE GOVT SHORT TERM		41,778.970	-41,778.97	0.00	0.00	41,778.97	0.00	0.00	0.00
28 Feb 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
28 Feb 24	NT COLLECTIVE GOVT SHORT TERM		233,900.000	-233,900.00	0.00	0.00	233,900.00	0.00	0.00	0.00
28 Feb 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

28 Feb 24	NT COLLECTIVE GOVT SHORT TERM	64,995.330	-64,995.33	0.00	0.00	64,995.33	0.00	0.00	0.00
28 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Feb 24	NT COLLECTIVE GOVT SHORT TERM	26,000.000	-26,000.00	0.00	0.00	26,000.00	0.00	0.00	0.00
28 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Feb 24	NT COLLECTIVE GOVT SHORT TERM	21,900.000	-21,900.00	0.00	0.00	21,900.00	0.00	0.00	0.00
28 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Feb 24	NT COLLECTIVE GOVT SHORT TERM	47,900.000	-47,900.00	0.00	0.00	47,900.00	0.00	0.00	0.00
28 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Feb 24	NT COLLECTIVE GOVT SHORT TERM	83,754.410	-83,754.41	0.00	0.00	83,754.41	0.00	0.00	0.00
28 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

28 Feb 24	NT COLLECTIVE GOVT SHORT TERM	12,700.000	-12,700.00	0.00	0.00	12,700.00	0.00	0.00	0.00
28 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Feb 24	NT COLLECTIVE GOVT SHORT TERM	7,846,077.410	-7,846,077.41	0.00	0.00	7,846,077.41	0.00	0.00	0.00
28 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Feb 24	NT COLLECTIVE GOVT SHORT TERM	27,200.000	-27,200.00	0.00	0.00	27,200.00	0.00	0.00	0.00
28 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Feb 24	NT COLLECTIVE GOVT SHORT TERM	160,600.000	-160,600.00	0.00	0.00	160,600.00	0.00	0.00	0.00
28 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

28 Feb 24	NT COLLECTIVE GOVT SHORT TERM	543,400.000	-543,400.00	0.00	0.00	543,400.00	0.00	0.00	0.00
28 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Feb 24	NT COLLECTIVE GOVT SHORT TERM	259,214.240	-259,214.24	0.00	0.00	259,214.24	0.00	0.00	0.00
28 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Feb 24	NT COLLECTIVE GOVT SHORT TERM	19,200.000	-19,200.00	0.00	0.00	19,200.00	0.00	0.00	0.00
28 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Feb 24	NT COLLECTIVE GOVT SHORT TERM	53,700.000	-53,700.00	0.00	0.00	53,700.00	0.00	0.00	0.00
28 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Feb 24	NT COLLECTIVE GOVT SHORT TERM	78,433.050	-78,433.05	0.00	0.00	78,433.05	0.00	0.00	0.00
28 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

28 Feb 24	NT COLLECTIVE GOVT SHORT TERM	23,095.400	-23,095.40	0.00	0.00	23,095.40	0.00	0.00	0.00
28 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Feb 24	NT COLLECTIVE GOVT SHORT TERM	109,077.080	-109,077.08	0.00	0.00	109,077.08	0.00	0.00	0.00
28 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Feb 24	NT COLLECTIVE GOVT SHORT TERM	34,921.250	-34,921.25	0.00	0.00	34,921.25	0.00	0.00	0.00
28 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Feb 24	NT COLLECTIVE GOVT SHORT TERM	320,200.000	-320,200.00	0.00	0.00	320,200.00	0.00	0.00	0.00
28 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

28 Feb 24	NT COLLECTIVE GOVT SHORT TERM	844,600.000	-844,600.00	0.00	0.00	844,600.00	0.00	0.00	0.00
28 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Feb 24	NT COLLECTIVE GOVT SHORT TERM	124,898.880	-124,898.88	0.00	0.00	124,898.88	0.00	0.00	0.00
28 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
29 Feb 24	NT COLLECTIVE GOVT SHORT TERM	18,300.770	-18,300.77	0.00	0.00	18,300.77	0.00	0.00	0.00
29 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
29 Feb 24	NT COLLECTIVE GOVT SHORT TERM	19,434.100	-19,434.10	0.00	0.00	19,434.10	0.00	0.00	0.00
29 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
29 Feb 24	NT COLLECTIVE GOVT SHORT TERM	73,939.330	-73,939.33	0.00	0.00	73,939.33	0.00	0.00	0.00
29 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Asset ID / Ticker</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>			<u>Realized gain/loss</u>			
<u>Settle Date</u>	<u>Broker/Commission</u>		<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Narrative</u>									

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

29 Feb 24	NT COLLECTIVE GOVT SHORT TERM		160,000.000	-160,000.00	0.00	0.00	160,000.00	0.00	0.00	0.00
29 Feb 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
29 Feb 24	NT COLLECTIVE GOVT SHORT TERM		51,300.000	-51,300.00	0.00	0.00	51,300.00	0.00	0.00	0.00
29 Feb 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
29 Feb 24	NT COLLECTIVE GOVT SHORT TERM		1,737,524.860	-1,737,524.86	0.00	0.00	1,737,524.86	0.00	0.00	0.00
29 Feb 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
29 Feb 24	NT COLLECTIVE GOVT SHORT TERM		175,500.000	-175,500.00	0.00	0.00	175,500.00	0.00	0.00	0.00
29 Feb 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

29 Feb 24	NT COLLECTIVE GOVT SHORT TERM	22,482.300	-22,482.30	0.00	0.00	22,482.30	0.00	0.00	0.00
29 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
29 Feb 24	NT COLLECTIVE GOVT SHORT TERM	36,644.670	-36,644.67	0.00	0.00	36,644.67	0.00	0.00	0.00
29 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
29 Feb 24	NT COLLECTIVE GOVT SHORT TERM	260,000.000	-260,000.00	0.00	0.00	260,000.00	0.00	0.00	0.00
29 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
29 Feb 24	NT COLLECTIVE GOVT SHORT TERM	187,100.000	-187,100.00	0.00	0.00	187,100.00	0.00	0.00	0.00
29 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
29 Feb 24	NT COLLECTIVE GOVT SHORT TERM	129,035.000	-129,035.00	0.00	0.00	129,035.00	0.00	0.00	0.00
29 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

29 Feb 24	NT COLLECTIVE GOVT SHORT TERM	16,700.000	-16,700.00	0.00	0.00	16,700.00	0.00	0.00	0.00
29 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
01 Mar 24	NT COLLECTIVE GOVT SHORT TERM	8,319.070	-8,319.07	0.00	0.00	8,319.07	0.00	0.00	0.00
01 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
01 Mar 24	NT COLLECTIVE GOVT SHORT TERM	215,459.210	-215,459.21	0.00	0.00	215,459.21	0.00	0.00	0.00
01 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
01 Mar 24	NT COLLECTIVE GOVT SHORT TERM	20,830.320	-20,830.32	0.00	0.00	20,830.32	0.00	0.00	0.00
01 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>		Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
<u>Trade Status</u>	<u>Broker/Commission</u>	<u>Price</u>							
	<u>Narrative</u>								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

01 Mar 24	NT COLLECTIVE GOVT SHORT TERM	4,500.000	-4,500.00	0.00	0.00	4,500.00	0.00	0.00	0.00
01 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
01 Mar 24	NT COLLECTIVE GOVT SHORT TERM	1,471,762.610	-1,471,762.61	0.00	0.00	1,471,762.61	0.00	0.00	0.00
01 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
01 Mar 24	NT COLLECTIVE GOVT SHORT TERM	606,879.080	-606,879.08	0.00	0.00	606,879.08	0.00	0.00	0.00
01 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
01 Mar 24	NT COLLECTIVE GOVT SHORT TERM	9,833,502.890	-9,833,502.89	0.00	0.00	9,833,502.89	0.00	0.00	0.00
01 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
04 Mar 24	NT COLLECTIVE GOVT SHORT TERM	231,800.000	-231,800.00	0.00	0.00	231,800.00	0.00	0.00	0.00
04 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

04 Mar 24	NT COLLECTIVE GOVT SHORT TERM	400,000.000	-400,000.00	0.00	0.00	400,000.00	0.00	0.00	0.00
04 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
04 Mar 24	NT COLLECTIVE GOVT SHORT TERM	11,353.400	-11,353.40	0.00	0.00	11,353.40	0.00	0.00	0.00
04 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
04 Mar 24	NT COLLECTIVE GOVT SHORT TERM	8,932.230	-8,932.23	0.00	0.00	8,932.23	0.00	0.00	0.00
04 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
04 Mar 24	NT COLLECTIVE GOVT SHORT TERM	102,559.910	-102,559.91	0.00	0.00	102,559.91	0.00	0.00	0.00
04 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>		Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
<u>Trade Status</u>	<u>Broker/Commission</u>	<u>Price</u>							
	<u>Narrative</u>								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

04 Mar 24	NT COLLECTIVE GOVT SHORT TERM	204,412.990	-204,412.99	0.00	0.00	204,412.99	0.00	0.00	0.00
04 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
04 Mar 24	NT COLLECTIVE GOVT SHORT TERM	205,200.000	-205,200.00	0.00	0.00	205,200.00	0.00	0.00	0.00
04 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
04 Mar 24	NT COLLECTIVE GOVT SHORT TERM	705,219.000	-705,219.00	0.00	0.00	705,219.00	0.00	0.00	0.00
04 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
04 Mar 24	NT COLLECTIVE GOVT SHORT TERM	53,327.310	-53,327.31	0.00	0.00	53,327.31	0.00	0.00	0.00
04 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
04 Mar 24	NT COLLECTIVE GOVT SHORT TERM	467,400.000	-467,400.00	0.00	0.00	467,400.00	0.00	0.00	0.00
04 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

04 Mar 24	NT COLLECTIVE GOVT SHORT TERM	278,900.000	-278,900.00	0.00	0.00	278,900.00	0.00	0.00	0.00
04 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	4.700	-4.70	0.00	0.00	4.70	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	10.120	-10.12	0.00	0.00	10.12	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	92.950	-92.95	0.00	0.00	92.95	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	110.780	-110.78	0.00	0.00	110.78	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	105.150	-105.15	0.00	0.00	105.15	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	167.800	-167.80	0.00	0.00	167.80	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	0.240	-0.24	0.00	0.00	0.24	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	17.970	-17.97	0.00	0.00	17.97	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	27.770	-27.77	0.00	0.00	27.77	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	36.990	-36.99	0.00	0.00	36.99	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	10.540	-10.54	0.00	0.00	10.54	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	5.310	-5.31	0.00	0.00	5.31	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	7.590	-7.59	0.00	0.00	7.59	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	101.540	-101.54	0.00	0.00	101.54	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	23.230	-23.23	0.00	0.00	23.23	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	92.160	-92.16	0.00	0.00	92.16	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	14.870	-14.87	0.00	0.00	14.87	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	7.900	-7.90	0.00	0.00	7.90	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	36.610	-36.61	0.00	0.00	36.61	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	34.990	-34.99	0.00	0.00	34.99	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	12.330	-12.33	0.00	0.00	12.33	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	171,117.670	-171,117.67	0.00	0.00	171,117.67	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	0.020	-0.02	0.00	0.00	0.02	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	0.420	-0.42	0.00	0.00	0.42	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	21.480	-21.48	0.00	0.00	21.48	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	44.500	-44.50	0.00	0.00	44.50	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	91.270	-91.27	0.00	0.00	91.27	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	17.940	-17.94	0.00	0.00	17.94	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	5.840	-5.84	0.00	0.00	5.84	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	19.590	-19.59	0.00	0.00	19.59	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	19.860	-19.86	0.00	0.00	19.86	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	1,120.890	-1,120.89	0.00	0.00	1,120.89	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	55.340	-55.34	0.00	0.00	55.34	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	27,896.720	-27,896.72	0.00	0.00	27,896.72	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	0.020	-0.02	0.00	0.00	0.02	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	88.710	-88.71	0.00	0.00	88.71	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	103.340	-103.34	0.00	0.00	103.34	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	141.980	-141.98	0.00	0.00	141.98	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	46.630	-46.63	0.00	0.00	46.63	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	20.500	-20.50	0.00	0.00	20.50	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	0.020	-0.02	0.00	0.00	0.02	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	13.600	-13.60	0.00	0.00	13.60	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	15.580	-15.58	0.00	0.00	15.58	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	0.020	-0.02	0.00	0.00	0.02	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Asset ID / Ticker</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>			<u>Realized gain/loss</u>			
<u>Settle Date</u>	<u>Broker/Commission</u>		<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Narrative</u>									

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

05 Mar 24	NT COLLECTIVE GOVT SHORT TERM		0.640	-0.64	0.00	0.00	0.64	0.00	0.00	0.00
05 Mar 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM		0.040	-0.04	0.00	0.00	0.04	0.00	0.00	0.00
05 Mar 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM		4.150	-4.15	0.00	0.00	4.15	0.00	0.00	0.00
05 Mar 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM		58.050	-58.05	0.00	0.00	58.05	0.00	0.00	0.00
05 Mar 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	36.650	-36.65	0.00	0.00	36.65	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	0.020	-0.02	0.00	0.00	0.02	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	47.700	-47.70	0.00	0.00	47.70	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	6.260	-6.26	0.00	0.00	6.26	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	18.150	-18.15	0.00	0.00	18.15	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	17.540	-17.54	0.00	0.00	17.54	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	6.360	-6.36	0.00	0.00	6.36	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	157.760	-157.76	0.00	0.00	157.76	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	0.200	-0.20	0.00	0.00	0.20	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	11,973.010	-11,973.01	0.00	0.00	11,973.01	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	0.020	-0.02	0.00	0.00	0.02	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	116.130	-116.13	0.00	0.00	116.13	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	5.320	-5.32	0.00	0.00	5.32	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	65.230	-65.23	0.00	0.00	65.23	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	81.330	-81.33	0.00	0.00	81.33	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	18.890	-18.89	0.00	0.00	18.89	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	14.500	-14.50	0.00	0.00	14.50	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	37.740	-37.74	0.00	0.00	37.74	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	39.050	-39.05	0.00	0.00	39.05	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	13.920	-13.92	0.00	0.00	13.92	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	15.830	-15.83	0.00	0.00	15.83	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	52.680	-52.68	0.00	0.00	52.68	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	38.920	-38.92	0.00	0.00	38.92	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Asset ID / Ticker</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>			<u>Realized gain/loss</u>			
<u>Settle Date</u>	<u>Broker/Commission</u>		<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Narrative</u>									

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

05 Mar 24	NT COLLECTIVE GOVT SHORT TERM		20.950	-20.95	0.00	0.00	20.95	0.00	0.00	0.00
05 Mar 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM		33.630	-33.63	0.00	0.00	33.63	0.00	0.00	0.00
05 Mar 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM		0.060	-0.06	0.00	0.00	0.06	0.00	0.00	0.00
05 Mar 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM		21.790	-21.79	0.00	0.00	21.79	0.00	0.00	0.00
05 Mar 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	25.500	-25.50	0.00	0.00	25.50	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	0.020	-0.02	0.00	0.00	0.02	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	127.010	-127.01	0.00	0.00	127.01	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	31.660	-31.66	0.00	0.00	31.66	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	913.940	-913.94	0.00	0.00	913.94	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	163.260	-163.26	0.00	0.00	163.26	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	0.080	-0.08	0.00	0.00	0.08	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	239.980	-239.98	0.00	0.00	239.98	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	121.530	-121.53	0.00	0.00	121.53	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	19.140	-19.14	0.00	0.00	19.14	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	27.160	-27.16	0.00	0.00	27.16	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	0.460	-0.46	0.00	0.00	0.46	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	58.070	-58.07	0.00	0.00	58.07	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	225.640	-225.64	0.00	0.00	225.64	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	0.020	-0.02	0.00	0.00	0.02	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	1.780	-1.78	0.00	0.00	1.78	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	367.400	-367.40	0.00	0.00	367.40	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	407.220	-407.22	0.00	0.00	407.22	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	4.120	-4.12	0.00	0.00	4.12	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	15.960	-15.96	0.00	0.00	15.96	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	74.110	-74.11	0.00	0.00	74.11	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	0.120	-0.12	0.00	0.00	0.12	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	384.180	-384.18	0.00	0.00	384.18	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	12.120	-12.12	0.00	0.00	12.12	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	67.910	-67.91	0.00	0.00	67.91	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	0.210	-0.21	0.00	0.00	0.21	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	36.320	-36.32	0.00	0.00	36.32	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	19.030	-19.03	0.00	0.00	19.03	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	11.590	-11.59	0.00	0.00	11.59	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	118.940	-118.94	0.00	0.00	118.94	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	5.890	-5.89	0.00	0.00	5.89	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	84.980	-84.98	0.00	0.00	84.98	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	2,694,197.920	-2,694,197.92	0.00	0.00	2,694,197.92	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	20.020	-20.02	0.00	0.00	20.02	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	52.530	-52.53	0.00	0.00	52.53	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	2,601.850	-2,601.85	0.00	0.00	2,601.85	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	25.440	-25.44	0.00	0.00	25.44	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	35.730	-35.73	0.00	0.00	35.73	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	0.040	-0.04	0.00	0.00	0.04	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	9.460	-9.46	0.00	0.00	9.46	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	26.390	-26.39	0.00	0.00	26.39	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Asset ID / Ticker</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>			<u>Realized gain/loss</u>			
<u>Settle Date</u>	<u>Broker/Commission</u>		<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Narrative</u>									

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

05 Mar 24	NT COLLECTIVE GOVT SHORT TERM		109.530	-109.53	0.00	0.00	109.53	0.00	0.00	0.00
05 Mar 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM		7.560	-7.56	0.00	0.00	7.56	0.00	0.00	0.00
05 Mar 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM		0.020	-0.02	0.00	0.00	0.02	0.00	0.00	0.00
05 Mar 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM		177.440	-177.44	0.00	0.00	177.44	0.00	0.00	0.00
05 Mar 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	109.280	-109.28	0.00	0.00	109.28	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	4,432.680	-4,432.68	0.00	0.00	4,432.68	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	28.780	-28.78	0.00	0.00	28.78	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	0.620	-0.62	0.00	0.00	0.62	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	0.060	-0.06	0.00	0.00	0.06	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	245.270	-245.27	0.00	0.00	245.27	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	0.020	-0.02	0.00	0.00	0.02	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	3.680	-3.68	0.00	0.00	3.68	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	202,420.070	-202,420.07	0.00	0.00	202,420.07	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	251.160	-251.16	0.00	0.00	251.16	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	221.920	-221.92	0.00	0.00	221.92	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	115.400	-115.40	0.00	0.00	115.40	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	961.300	-961.30	0.00	0.00	961.30	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	45.860	-45.86	0.00	0.00	45.86	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	8.080	-8.08	0.00	0.00	8.08	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	21.910	-21.91	0.00	0.00	21.91	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	1.480	-1.48	0.00	0.00	1.48	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	14.080	-14.08	0.00	0.00	14.08	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	4.060	-4.06	0.00	0.00	4.06	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	0.040	-0.04	0.00	0.00	0.04	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	5.580	-5.58	0.00	0.00	5.58	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	0.020	-0.02	0.00	0.00	0.02	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	21.310	-21.31	0.00	0.00	21.31	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

06 Mar 24	NT COLLECTIVE GOVT SHORT TERM	11,169.150	-11,169.15	0.00	0.00	11,169.15	0.00	0.00	0.00
06 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
06 Mar 24	NT COLLECTIVE GOVT SHORT TERM	2,589.220	-2,589.22	0.00	0.00	2,589.22	0.00	0.00	0.00
06 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
06 Mar 24	NT COLLECTIVE GOVT SHORT TERM	51,375.100	-51,375.10	0.00	0.00	51,375.10	0.00	0.00	0.00
06 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
06 Mar 24	NT COLLECTIVE GOVT SHORT TERM	4,873,609.100	-4,873,609.10	0.00	0.00	4,873,609.10	0.00	0.00	0.00
06 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

06 Mar 24	NT COLLECTIVE GOVT SHORT TERM	492,597.400	-492,597.40	0.00	0.00	492,597.40	0.00	0.00	0.00
06 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	55,065.050	-55,065.05	0.00	0.00	55,065.05	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	90,344.740	-90,344.74	0.00	0.00	90,344.74	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	102,405.840	-102,405.84	0.00	0.00	102,405.84	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	59,712.990	-59,712.99	0.00	0.00	59,712.99	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	634,042.240	-634,042.24	0.00	0.00	634,042.24	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	403,274.350	-403,274.35	0.00	0.00	403,274.35	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	153,819.360	-153,819.36	0.00	0.00	153,819.36	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	298,984.440	-298,984.44	0.00	0.00	298,984.44	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	3,803,019.120	-3,803,019.12	0.00	0.00	3,803,019.12	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	50,886.000	-50,886.00	0.00	0.00	50,886.00	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	116,061.020	-116,061.02	0.00	0.00	116,061.02	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	33,216.490	-33,216.49	0.00	0.00	33,216.49	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	9,159.540	-9,159.54	0.00	0.00	9,159.54	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Asset ID / Ticker</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>			<u>Realized gain/loss</u>			
<u>Settle Date</u>	<u>Broker/Commission</u>		<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Narrative</u>									

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

07 Mar 24	NT COLLECTIVE GOVT SHORT TERM		78,308.160	-78,308.16	0.00	0.00	78,308.16	0.00	0.00	0.00
07 Mar 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM		27,490.530	-27,490.53	0.00	0.00	27,490.53	0.00	0.00	0.00
07 Mar 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM		20,363.790	-20,363.79	0.00	0.00	20,363.79	0.00	0.00	0.00
07 Mar 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM		63,959.200	-63,959.20	0.00	0.00	63,959.20	0.00	0.00	0.00
07 Mar 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	7,321.220	-7,321.22	0.00	0.00	7,321.22	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	106,550.380	-106,550.38	0.00	0.00	106,550.38	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	1,127,999.580	-1,127,999.58	0.00	0.00	1,127,999.58	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	92,459.800	-92,459.80	0.00	0.00	92,459.80	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	156,792.460	-156,792.46	0.00	0.00	156,792.46	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Asset ID / Ticker</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>			<u>Realized gain/loss</u>			
<u>Settle Date</u>	<u>Broker/Commission</u>		<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Narrative</u>									

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

07 Mar 24	NT COLLECTIVE GOVT SHORT TERM		239,407.860	-239,407.86	0.00	0.00	239,407.86	0.00	0.00	0.00
07 Mar 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM		235,478.270	-235,478.27	0.00	0.00	235,478.27	0.00	0.00	0.00
07 Mar 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM		349,402.360	-349,402.36	0.00	0.00	349,402.36	0.00	0.00	0.00
07 Mar 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM		731,362.300	-731,362.30	0.00	0.00	731,362.30	0.00	0.00	0.00
07 Mar 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	201,376.140	-201,376.14	0.00	0.00	201,376.14	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	921,817.950	-921,817.95	0.00	0.00	921,817.95	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	82,739.790	-82,739.79	0.00	0.00	82,739.79	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	26,972.070	-26,972.07	0.00	0.00	26,972.07	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	236,380.310	-236,380.31	0.00	0.00	236,380.31	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	358,868.920	-358,868.92	0.00	0.00	358,868.92	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
08 Mar 24	NT COLLECTIVE GOVT SHORT TERM	14,198.780	-14,198.78	0.00	0.00	14,198.78	0.00	0.00	0.00
08 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
08 Mar 24	NT COLLECTIVE GOVT SHORT TERM	500,000.000	-500,000.00	0.00	0.00	500,000.00	0.00	0.00	0.00
08 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
08 Mar 24	NT COLLECTIVE GOVT SHORT TERM	62,745.490	-62,745.49	0.00	0.00	62,745.49	0.00	0.00	0.00
08 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

08 Mar 24	NT COLLECTIVE GOVT SHORT TERM	228,210.060	-228,210.06	0.00	0.00	228,210.06	0.00	0.00	0.00
08 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
08 Mar 24	NT COLLECTIVE GOVT SHORT TERM	1.000	-1.00	0.00	0.00	1.00	0.00	0.00	0.00
08 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
08 Mar 24	NT COLLECTIVE GOVT SHORT TERM	850,000.000	-850,000.00	0.00	0.00	850,000.00	0.00	0.00	0.00
08 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
11 Mar 24	NT COLLECTIVE GOVT SHORT TERM	6,198.080	-6,198.08	0.00	0.00	6,198.08	0.00	0.00	0.00
11 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
11 Mar 24	NT COLLECTIVE GOVT SHORT TERM	623,786.260	-623,786.26	0.00	0.00	623,786.26	0.00	0.00	0.00
11 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Asset ID / Ticker</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>			<u>Realized gain/loss</u>			
<u>Settle Date</u>	<u>Broker/Commission</u>		<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Narrative</u>									

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

11 Mar 24 11 Mar 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	66,518.810 1.00	-66,518.81	0.00	0.00	66,518.81	0.00	0.00	0.00
11 Mar 24 11 Mar 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	60,477.340 1.00	-60,477.34	0.00	0.00	60,477.34	0.00	0.00	0.00
11 Mar 24 11 Mar 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	160,972.950 1.00	-160,972.95	0.00	0.00	160,972.95	0.00	0.00	0.00
11 Mar 24 11 Mar 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	785,686.000 1.00	-785,686.00	0.00	0.00	785,686.00	0.00	0.00	0.00

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

11 Mar 24	NT COLLECTIVE GOVT SHORT TERM	148,400.770	-148,400.77	0.00	0.00	148,400.77	0.00	0.00	0.00
11 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
11 Mar 24	NT COLLECTIVE GOVT SHORT TERM	110,242.230	-110,242.23	0.00	0.00	110,242.23	0.00	0.00	0.00
11 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
11 Mar 24	NT COLLECTIVE GOVT SHORT TERM	3,420.000	-3,420.00	0.00	0.00	3,420.00	0.00	0.00	0.00
11 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
11 Mar 24	NT COLLECTIVE GOVT SHORT TERM	387,301.650	-387,301.65	0.00	0.00	387,301.65	0.00	0.00	0.00
11 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
11 Mar 24	NT COLLECTIVE GOVT SHORT TERM	61,109.270	-61,109.27	0.00	0.00	61,109.27	0.00	0.00	0.00
11 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

11 Mar 24	NT COLLECTIVE GOVT SHORT TERM	374,953.680	-374,953.68	0.00	0.00	374,953.68	0.00	0.00	0.00
11 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
11 Mar 24	NT COLLECTIVE GOVT SHORT TERM	89,175.810	-89,175.81	0.00	0.00	89,175.81	0.00	0.00	0.00
11 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
11 Mar 24	NT COLLECTIVE GOVT SHORT TERM	633,387.020	-633,387.02	0.00	0.00	633,387.02	0.00	0.00	0.00
11 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
11 Mar 24	NT COLLECTIVE GOVT SHORT TERM	71,806.890	-71,806.89	0.00	0.00	71,806.89	0.00	0.00	0.00
11 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>		Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
<u>Trade Status</u>	<u>Broker/Commission</u>	<u>Price</u>							
	<u>Narrative</u>								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

11 Mar 24	NT COLLECTIVE GOVT SHORT TERM	168,718.370	-168,718.37	0.00	0.00	168,718.37	0.00	0.00	0.00
11 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
11 Mar 24	NT COLLECTIVE GOVT SHORT TERM	152,135.130	-152,135.13	0.00	0.00	152,135.13	0.00	0.00	0.00
11 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
11 Mar 24	NT COLLECTIVE GOVT SHORT TERM	77,937.170	-77,937.17	0.00	0.00	77,937.17	0.00	0.00	0.00
11 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
12 Mar 24	NT COLLECTIVE GOVT SHORT TERM	48,733.000	-48,733.00	0.00	0.00	48,733.00	0.00	0.00	0.00
12 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
12 Mar 24	NT COLLECTIVE GOVT SHORT TERM	7,449.500	-7,449.50	0.00	0.00	7,449.50	0.00	0.00	0.00
12 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

12 Mar 24	NT COLLECTIVE GOVT SHORT TERM	1,518,000.000	-1,518,000.00	0.00	0.00	1,518,000.00	0.00	0.00	0.00
12 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
12 Mar 24	NT COLLECTIVE GOVT SHORT TERM	189,425.250	-189,425.25	0.00	0.00	189,425.25	0.00	0.00	0.00
12 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
12 Mar 24	NT COLLECTIVE GOVT SHORT TERM	13,128.830	-13,128.83	0.00	0.00	13,128.83	0.00	0.00	0.00
12 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
13 Mar 24	NT COLLECTIVE GOVT SHORT TERM	17,985.660	-17,985.66	0.00	0.00	17,985.66	0.00	0.00	0.00
13 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Broker/Commission</u>								
	<u>Narrative</u>								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

13 Mar 24	NT COLLECTIVE GOVT SHORT TERM	8,125.000	-8,125.00	0.00	0.00	8,125.00	0.00	0.00	0.00
13 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
13 Mar 24	NT COLLECTIVE GOVT SHORT TERM	5,917.230	-5,917.23	0.00	0.00	5,917.23	0.00	0.00	0.00
13 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
13 Mar 24	NT COLLECTIVE GOVT SHORT TERM	464.630	-464.63	0.00	0.00	464.63	0.00	0.00	0.00
13 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
13 Mar 24	NT COLLECTIVE GOVT SHORT TERM	15,068.680	-15,068.68	0.00	0.00	15,068.68	0.00	0.00	0.00
13 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
14 Mar 24	NT COLLECTIVE GOVT SHORT TERM	17,014.960	-17,014.96	0.00	0.00	17,014.96	0.00	0.00	0.00
14 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

14 Mar 24	NT COLLECTIVE GOVT SHORT TERM	600,000.000	-600,000.00	0.00	0.00	600,000.00	0.00	0.00	0.00
14 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
14 Mar 24	NT COLLECTIVE GOVT SHORT TERM	67,485.940	-67,485.94	0.00	0.00	67,485.94	0.00	0.00	0.00
14 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
14 Mar 24	NT COLLECTIVE GOVT SHORT TERM	914,904.250	-914,904.25	0.00	0.00	914,904.25	0.00	0.00	0.00
14 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
14 Mar 24	NT COLLECTIVE GOVT SHORT TERM	13,271.840	-13,271.84	0.00	0.00	13,271.84	0.00	0.00	0.00
14 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

14 Mar 24	NT COLLECTIVE GOVT SHORT TERM	43,613.270	-43,613.27	0.00	0.00	43,613.27	0.00	0.00	0.00
14 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
14 Mar 24	NT COLLECTIVE GOVT SHORT TERM	74,635.410	-74,635.41	0.00	0.00	74,635.41	0.00	0.00	0.00
14 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
14 Mar 24	NT COLLECTIVE GOVT SHORT TERM	26,035.760	-26,035.76	0.00	0.00	26,035.76	0.00	0.00	0.00
14 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
14 Mar 24	NT COLLECTIVE GOVT SHORT TERM	88,250.380	-88,250.38	0.00	0.00	88,250.38	0.00	0.00	0.00
14 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
14 Mar 24	NT COLLECTIVE GOVT SHORT TERM	450,105.430	-450,105.43	0.00	0.00	450,105.43	0.00	0.00	0.00
14 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

14 Mar 24	NT COLLECTIVE GOVT SHORT TERM	15,795.380	-15,795.38	0.00	0.00	15,795.38	0.00	0.00	0.00
14 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
15 Mar 24	NT COLLECTIVE GOVT SHORT TERM	237,234.770	-237,234.77	0.00	0.00	237,234.77	0.00	0.00	0.00
15 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
15 Mar 24	NT COLLECTIVE GOVT SHORT TERM	1.750	-1.75	0.00	0.00	1.75	0.00	0.00	0.00
15 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
15 Mar 24	NT COLLECTIVE GOVT SHORT TERM	305,527.870	-305,527.87	0.00	0.00	305,527.87	0.00	0.00	0.00
15 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Broker/Commission</u>								
	<u>Narrative</u>								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

15 Mar 24	NT COLLECTIVE GOVT SHORT TERM	404,963.830	-404,963.83	0.00	0.00	404,963.83	0.00	0.00	0.00
15 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
15 Mar 24	NT COLLECTIVE GOVT SHORT TERM	82,817.110	-82,817.11	0.00	0.00	82,817.11	0.00	0.00	0.00
15 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
15 Mar 24	NT COLLECTIVE GOVT SHORT TERM	250,751.250	-250,751.25	0.00	0.00	250,751.25	0.00	0.00	0.00
15 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
18 Mar 24	NT COLLECTIVE GOVT SHORT TERM	220,098.040	-220,098.04	0.00	0.00	220,098.04	0.00	0.00	0.00
18 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
18 Mar 24	NT COLLECTIVE GOVT SHORT TERM	350,629.700	-350,629.70	0.00	0.00	350,629.70	0.00	0.00	0.00
18 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Asset ID / Ticker</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>			<u>Realized gain/loss</u>			
<u>Settle Date</u>	<u>Broker/Commission</u>		<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Narrative</u>									

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

18 Mar 24	NT COLLECTIVE GOVT SHORT TERM		4,234.170	-4,234.17	0.00	0.00	4,234.17	0.00	0.00	0.00
18 Mar 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
18 Mar 24	NT COLLECTIVE GOVT SHORT TERM		325,989.430	-325,989.43	0.00	0.00	325,989.43	0.00	0.00	0.00
18 Mar 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
18 Mar 24	NT COLLECTIVE GOVT SHORT TERM		987,700.000	-987,700.00	0.00	0.00	987,700.00	0.00	0.00	0.00
18 Mar 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
18 Mar 24	NT COLLECTIVE GOVT SHORT TERM		29,054.610	-29,054.61	0.00	0.00	29,054.61	0.00	0.00	0.00
18 Mar 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>		Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
<u>Trade Status</u>	<u>Broker/Commission</u>	<u>Price</u>							
	<u>Narrative</u>								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

18 Mar 24	NT COLLECTIVE GOVT SHORT TERM	154,362.280	-154,362.28	0.00	0.00	154,362.28	0.00	0.00	0.00
18 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
18 Mar 24	NT COLLECTIVE GOVT SHORT TERM	1,848,343.010	-1,848,343.01	0.00	0.00	1,848,343.01	0.00	0.00	0.00
18 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
18 Mar 24	NT COLLECTIVE GOVT SHORT TERM	252,224.250	-252,224.25	0.00	0.00	252,224.25	0.00	0.00	0.00
18 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
18 Mar 24	NT COLLECTIVE GOVT SHORT TERM	113,938.810	-113,938.81	0.00	0.00	113,938.81	0.00	0.00	0.00
18 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
18 Mar 24	NT COLLECTIVE GOVT SHORT TERM	2,563,617.870	-2,563,617.87	0.00	0.00	2,563,617.87	0.00	0.00	0.00
18 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

18 Mar 24	NT COLLECTIVE GOVT SHORT TERM	400,403.000	-400,403.00	0.00	0.00	400,403.00	0.00	0.00	0.00
18 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
18 Mar 24	NT COLLECTIVE GOVT SHORT TERM	39,419.750	-39,419.75	0.00	0.00	39,419.75	0.00	0.00	0.00
18 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
18 Mar 24	NT COLLECTIVE GOVT SHORT TERM	52,852.080	-52,852.08	0.00	0.00	52,852.08	0.00	0.00	0.00
18 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
18 Mar 24	NT COLLECTIVE GOVT SHORT TERM	251,703.940	-251,703.94	0.00	0.00	251,703.94	0.00	0.00	0.00
18 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss	
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest
Trade Status	Broker/Commission	Price	Adjustment Amt	Cost
	Narrative		Market	Translation
				Total

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

18 Mar 24	NT COLLECTIVE GOVT SHORT TERM	230,414.750	-230,414.75	0.00	0.00	230,414.75	0.00	0.00	0.00
18 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
18 Mar 24	NT COLLECTIVE GOVT SHORT TERM	1,177,856.050	-1,177,856.05	0.00	0.00	1,177,856.05	0.00	0.00	0.00
18 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
18 Mar 24	NT COLLECTIVE GOVT SHORT TERM	1,480,000.000	-1,480,000.00	0.00	0.00	1,480,000.00	0.00	0.00	0.00
18 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
18 Mar 24	NT COLLECTIVE GOVT SHORT TERM	122,617.920	-122,617.92	0.00	0.00	122,617.92	0.00	0.00	0.00
18 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
18 Mar 24	NT COLLECTIVE GOVT SHORT TERM	14,265.360	-14,265.36	0.00	0.00	14,265.36	0.00	0.00	0.00
18 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Asset ID / Ticker</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>		<u>Realized gain/loss</u>				
<u>Settle Date</u>	<u>Broker/Commission</u>		<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Narrative</u>									

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

18 Mar 24	NT COLLECTIVE GOVT SHORT TERM		142,942.280	-142,942.28	0.00	0.00	142,942.28	0.00	0.00	0.00
18 Mar 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
18 Mar 24	NT COLLECTIVE GOVT SHORT TERM		66,753.770	-66,753.77	0.00	0.00	66,753.77	0.00	0.00	0.00
18 Mar 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
19 Mar 24	NT COLLECTIVE GOVT SHORT TERM		336,528.260	-336,528.26	0.00	0.00	336,528.26	0.00	0.00	0.00
19 Mar 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
19 Mar 24	NT COLLECTIVE GOVT SHORT TERM		153,482.750	-153,482.75	0.00	0.00	153,482.75	0.00	0.00	0.00
19 Mar 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Broker/Commission</u>								
	<u>Narrative</u>								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

19 Mar 24	NT COLLECTIVE GOVT SHORT TERM	91,579.870	-91,579.87	0.00	0.00	91,579.87	0.00	0.00	0.00
19 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
19 Mar 24	NT COLLECTIVE GOVT SHORT TERM	215,650.000	-215,650.00	0.00	0.00	215,650.00	0.00	0.00	0.00
19 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
19 Mar 24	NT COLLECTIVE GOVT SHORT TERM	59,043.000	-59,043.00	0.00	0.00	59,043.00	0.00	0.00	0.00
19 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
20 Mar 24	NT COLLECTIVE GOVT SHORT TERM	64,167.010	-64,167.01	0.00	0.00	64,167.01	0.00	0.00	0.00
20 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
20 Mar 24	NT COLLECTIVE GOVT SHORT TERM	989,456.410	-989,456.41	0.00	0.00	989,456.41	0.00	0.00	0.00
20 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

20 Mar 24	NT COLLECTIVE GOVT SHORT TERM	40,000.000	-40,000.00	0.00	0.00	40,000.00	0.00	0.00	0.00
20 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
20 Mar 24	NT COLLECTIVE GOVT SHORT TERM	59,393.550	-59,393.55	0.00	0.00	59,393.55	0.00	0.00	0.00
20 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
20 Mar 24	NT COLLECTIVE GOVT SHORT TERM	31,942.560	-31,942.56	0.00	0.00	31,942.56	0.00	0.00	0.00
20 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
20 Mar 24	NT COLLECTIVE GOVT SHORT TERM	8.340	-8.34	0.00	0.00	8.34	0.00	0.00	0.00
20 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>			
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<u>Broker/Commission</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Narrative</u>									

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

21 Mar 24	NT COLLECTIVE GOVT SHORT TERM	61,751.930		-61,751.93	0.00	0.00	61,751.93	0.00	0.00	0.00
21 Mar 24	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
21 Mar 24	NT COLLECTIVE GOVT SHORT TERM	20,813.110		-20,813.11	0.00	0.00	20,813.11	0.00	0.00	0.00
21 Mar 24	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
21 Mar 24	NT COLLECTIVE GOVT SHORT TERM	110,343.750		-110,343.75	0.00	0.00	110,343.75	0.00	0.00	0.00
21 Mar 24	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
21 Mar 24	NT COLLECTIVE GOVT SHORT TERM	75,897.130		-75,897.13	0.00	0.00	75,897.13	0.00	0.00	0.00
21 Mar 24	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
21 Mar 24	NT COLLECTIVE GOVT SHORT TERM	9,191.230		-9,191.23	0.00	0.00	9,191.23	0.00	0.00	0.00
21 Mar 24	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

21 Mar 24	NT COLLECTIVE GOVT SHORT TERM	10,896.770	-10,896.77	0.00	0.00	10,896.77	0.00	0.00	0.00
21 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
21 Mar 24	NT COLLECTIVE GOVT SHORT TERM	10,604,600.130	-10,604,600.13	0.00	0.00	10,604,600.13	0.00	0.00	0.00
21 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
21 Mar 24	NT COLLECTIVE GOVT SHORT TERM	295,985.330	-295,985.33	0.00	0.00	295,985.33	0.00	0.00	0.00
21 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
21 Mar 24	NT COLLECTIVE GOVT SHORT TERM	14,457.860	-14,457.86	0.00	0.00	14,457.86	0.00	0.00	0.00
21 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Broker/Commission</u>								
	<u>Narrative</u>								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

21 Mar 24	NT COLLECTIVE GOVT SHORT TERM	31,763.810	-31,763.81	0.00	0.00	31,763.81	0.00	0.00	0.00
21 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
21 Mar 24	NT COLLECTIVE GOVT SHORT TERM	116,536.590	-116,536.59	0.00	0.00	116,536.59	0.00	0.00	0.00
21 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
21 Mar 24	NT COLLECTIVE GOVT SHORT TERM	689,143.000	-689,143.00	0.00	0.00	689,143.00	0.00	0.00	0.00
21 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
22 Mar 24	NT COLLECTIVE GOVT SHORT TERM	16,952.320	-16,952.32	0.00	0.00	16,952.32	0.00	0.00	0.00
22 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
22 Mar 24	NT COLLECTIVE GOVT SHORT TERM	222,300.000	-222,300.00	0.00	0.00	222,300.00	0.00	0.00	0.00
22 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Asset ID / Ticker</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>			<u>Realized gain/loss</u>			
<u>Settle Date</u>	<u>Broker/Commission</u>		<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Narrative</u>									

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

22 Mar 24	NT COLLECTIVE GOVT SHORT TERM		200,000.000	-200,000.00	0.00	0.00	200,000.00	0.00	0.00	0.00
22 Mar 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
22 Mar 24	NT COLLECTIVE GOVT SHORT TERM		1,000,000.000	-1,000,000.00	0.00	0.00	1,000,000.00	0.00	0.00	0.00
22 Mar 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
22 Mar 24	NT COLLECTIVE GOVT SHORT TERM		3,960.000	-3,960.00	0.00	0.00	3,960.00	0.00	0.00	0.00
22 Mar 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
22 Mar 24	NT COLLECTIVE GOVT SHORT TERM		60,125.000	-60,125.00	0.00	0.00	60,125.00	0.00	0.00	0.00
22 Mar 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

25 Mar 24	NT COLLECTIVE GOVT SHORT TERM	63,206.720	-63,206.72	0.00	0.00	63,206.72	0.00	0.00	0.00
25 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
25 Mar 24	NT COLLECTIVE GOVT SHORT TERM	156,828.830	-156,828.83	0.00	0.00	156,828.83	0.00	0.00	0.00
25 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
25 Mar 24	NT COLLECTIVE GOVT SHORT TERM	3,337,380.650	-3,337,380.65	0.00	0.00	3,337,380.65	0.00	0.00	0.00
25 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
25 Mar 24	NT COLLECTIVE GOVT SHORT TERM	2,365.790	-2,365.79	0.00	0.00	2,365.79	0.00	0.00	0.00
25 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
25 Mar 24	NT COLLECTIVE GOVT SHORT TERM	22,500.000	-22,500.00	0.00	0.00	22,500.00	0.00	0.00	0.00
25 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

25 Mar 24	NT COLLECTIVE GOVT SHORT TERM	40,578.040	-40,578.04	0.00	0.00	40,578.04	0.00	0.00	0.00
25 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
25 Mar 24	NT COLLECTIVE GOVT SHORT TERM	28,581.390	-28,581.39	0.00	0.00	28,581.39	0.00	0.00	0.00
25 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
26 Mar 24	NT COLLECTIVE GOVT SHORT TERM	102,275.250	-102,275.25	0.00	0.00	102,275.25	0.00	0.00	0.00
26 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
26 Mar 24	NT COLLECTIVE GOVT SHORT TERM	1,610.520	-1,610.52	0.00	0.00	1,610.52	0.00	0.00	0.00
26 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

26 Mar 24	NT COLLECTIVE GOVT SHORT TERM	1,560.160	-1,560.16	0.00	0.00	1,560.16	0.00	0.00	0.00
26 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
26 Mar 24	NT COLLECTIVE GOVT SHORT TERM	1,351.050	-1,351.05	0.00	0.00	1,351.05	0.00	0.00	0.00
26 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
26 Mar 24	NT COLLECTIVE GOVT SHORT TERM	44,781.250	-44,781.25	0.00	0.00	44,781.25	0.00	0.00	0.00
26 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
26 Mar 24	NT COLLECTIVE GOVT SHORT TERM	23,770.220	-23,770.22	0.00	0.00	23,770.22	0.00	0.00	0.00
26 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
27 Mar 24	NT COLLECTIVE GOVT SHORT TERM	38,440.660	-38,440.66	0.00	0.00	38,440.66	0.00	0.00	0.00
27 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

27 Mar 24	NT COLLECTIVE GOVT SHORT TERM	365,000.000	-365,000.00	0.00	0.00	365,000.00	0.00	0.00	0.00
27 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
27 Mar 24	NT COLLECTIVE GOVT SHORT TERM	29,475.000	-29,475.00	0.00	0.00	29,475.00	0.00	0.00	0.00
27 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
27 Mar 24	NT COLLECTIVE GOVT SHORT TERM	5,806,150.080	-5,806,150.08	0.00	0.00	5,806,150.08	0.00	0.00	0.00
27 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
27 Mar 24	NT COLLECTIVE GOVT SHORT TERM	6,221.060	-6,221.06	0.00	0.00	6,221.06	0.00	0.00	0.00
27 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

27 Mar 24	NT COLLECTIVE GOVT SHORT TERM	176,970.950	-176,970.95	0.00	0.00	176,970.95	0.00	0.00	0.00
27 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
27 Mar 24	NT COLLECTIVE GOVT SHORT TERM	17,541.360	-17,541.36	0.00	0.00	17,541.36	0.00	0.00	0.00
27 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Mar 24	NT COLLECTIVE GOVT SHORT TERM	22,700.000	-22,700.00	0.00	0.00	22,700.00	0.00	0.00	0.00
28 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Mar 24	NT COLLECTIVE GOVT SHORT TERM	75,400.000	-75,400.00	0.00	0.00	75,400.00	0.00	0.00	0.00
28 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Mar 24	NT COLLECTIVE GOVT SHORT TERM	23,000.000	-23,000.00	0.00	0.00	23,000.00	0.00	0.00	0.00
28 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

28 Mar 24	NT COLLECTIVE GOVT SHORT TERM	55,993.750	-55,993.75	0.00	0.00	55,993.75	0.00	0.00	0.00
28 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Mar 24	NT COLLECTIVE GOVT SHORT TERM	430,000.000	-430,000.00	0.00	0.00	430,000.00	0.00	0.00	0.00
28 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Mar 24	NT COLLECTIVE GOVT SHORT TERM	62,100.000	-62,100.00	0.00	0.00	62,100.00	0.00	0.00	0.00
28 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Mar 24	NT COLLECTIVE GOVT SHORT TERM	2,266,600.000	-2,266,600.00	0.00	0.00	2,266,600.00	0.00	0.00	0.00
28 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

28 Mar 24	NT COLLECTIVE GOVT SHORT TERM	76,800.000	-76,800.00	0.00	0.00	76,800.00	0.00	0.00	0.00
28 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Mar 24	NT COLLECTIVE GOVT SHORT TERM	1,121,600.000	-1,121,600.00	0.00	0.00	1,121,600.00	0.00	0.00	0.00
28 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Mar 24	NT COLLECTIVE GOVT SHORT TERM	90,886.940	-90,886.94	0.00	0.00	90,886.94	0.00	0.00	0.00
28 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Mar 24	NT COLLECTIVE GOVT SHORT TERM	19,900.000	-19,900.00	0.00	0.00	19,900.00	0.00	0.00	0.00
28 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Mar 24	NT COLLECTIVE GOVT SHORT TERM	425,500.000	-425,500.00	0.00	0.00	425,500.00	0.00	0.00	0.00
28 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

28 Mar 24	NT COLLECTIVE GOVT SHORT TERM	17,200.000	-17,200.00	0.00	0.00	17,200.00	0.00	0.00	0.00
28 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Mar 24	NT COLLECTIVE GOVT SHORT TERM	20,100.000	-20,100.00	0.00	0.00	20,100.00	0.00	0.00	0.00
28 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Mar 24	NT COLLECTIVE GOVT SHORT TERM	15,100.000	-15,100.00	0.00	0.00	15,100.00	0.00	0.00	0.00
28 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Mar 24	NT COLLECTIVE GOVT SHORT TERM	20,800.000	-20,800.00	0.00	0.00	20,800.00	0.00	0.00	0.00
28 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

28 Mar 24	NT COLLECTIVE GOVT SHORT TERM	705,800.000	-705,800.00	0.00	0.00	705,800.00	0.00	0.00	0.00
28 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Mar 24	NT COLLECTIVE GOVT SHORT TERM	5,000.000	-5,000.00	0.00	0.00	5,000.00	0.00	0.00	0.00
28 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Mar 24	NT COLLECTIVE GOVT SHORT TERM	98,025.910	-98,025.91	0.00	0.00	98,025.91	0.00	0.00	0.00
28 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Mar 24	NT COLLECTIVE GOVT SHORT TERM	34,000.000	-34,000.00	0.00	0.00	34,000.00	0.00	0.00	0.00
28 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Mar 24	NT COLLECTIVE GOVT SHORT TERM	123,600.000	-123,600.00	0.00	0.00	123,600.00	0.00	0.00	0.00
28 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Asset ID / Ticker</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>			<u>Realized gain/loss</u>			
<u>Settle Date</u>	<u>Broker/Commission</u>		<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Narrative</u>									

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

28 Mar 24	NT COLLECTIVE GOVT SHORT TERM		66,200.000	-66,200.00	0.00	0.00	66,200.00	0.00	0.00	0.00
28 Mar 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Mar 24	NT COLLECTIVE GOVT SHORT TERM		54,100.000	-54,100.00	0.00	0.00	54,100.00	0.00	0.00	0.00
28 Mar 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Mar 24	NT COLLECTIVE GOVT SHORT TERM		14,200.000	-14,200.00	0.00	0.00	14,200.00	0.00	0.00	0.00
28 Mar 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Mar 24	NT COLLECTIVE GOVT SHORT TERM		15,600.000	-15,600.00	0.00	0.00	15,600.00	0.00	0.00	0.00
28 Mar 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

28 Mar 24	NT COLLECTIVE GOVT SHORT TERM	32,100.000	-32,100.00	0.00	0.00	32,100.00	0.00	0.00	0.00
28 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Mar 24	NT COLLECTIVE GOVT SHORT TERM	57,584.040	-57,584.04	0.00	0.00	57,584.04	0.00	0.00	0.00
28 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Mar 24	NT COLLECTIVE GOVT SHORT TERM	20,100.000	-20,100.00	0.00	0.00	20,100.00	0.00	0.00	0.00
28 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Mar 24	NT COLLECTIVE GOVT SHORT TERM	30,600.000	-30,600.00	0.00	0.00	30,600.00	0.00	0.00	0.00
28 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Mar 24	NT COLLECTIVE GOVT SHORT TERM	280,500.000	-280,500.00	0.00	0.00	280,500.00	0.00	0.00	0.00
28 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Asset ID / Ticker</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>			<u>Realized gain/loss</u>		<u>Total</u>
<u>Settle Date</u>	<u>Broker/Commission</u>	<u>Narrative</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

28 Mar 24	NT COLLECTIVE GOVT SHORT TERM		122,600.000	-122,600.00	0.00	0.00	122,600.00	0.00	0.00	0.00
28 Mar 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
28 Mar 24	NT COLLECTIVE GOVT SHORT TERM		16,200.000	-16,200.00	0.00	0.00	16,200.00	0.00	0.00	0.00
28 Mar 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
28 Mar 24	NT COLLECTIVE GOVT SHORT TERM		21,300.000	-21,300.00	0.00	0.00	21,300.00	0.00	0.00	0.00
28 Mar 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
28 Mar 24	NT COLLECTIVE GOVT SHORT TERM		19,800.000	-19,800.00	0.00	0.00	19,800.00	0.00	0.00	0.00
28 Mar 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>		Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
<u>Trade Status</u>	<u>Broker/Commission</u>	<u>Price</u>							
	<u>Narrative</u>								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

28 Mar 24	NT COLLECTIVE GOVT SHORT TERM	918,500.000	-918,500.00	0.00	0.00	918,500.00	0.00	0.00	0.00
28 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Mar 24	NT COLLECTIVE GOVT SHORT TERM	24,900.000	-24,900.00	0.00	0.00	24,900.00	0.00	0.00	0.00
28 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Mar 24	NT COLLECTIVE GOVT SHORT TERM	59,100.000	-59,100.00	0.00	0.00	59,100.00	0.00	0.00	0.00
28 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Mar 24	NT COLLECTIVE GOVT SHORT TERM	511,800.000	-511,800.00	0.00	0.00	511,800.00	0.00	0.00	0.00
28 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Mar 24	NT COLLECTIVE GOVT SHORT TERM	140,400.000	-140,400.00	0.00	0.00	140,400.00	0.00	0.00	0.00
28 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Asset ID / Ticker</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>			<u>Realized gain/loss</u>			
<u>Settle Date</u>	<u>Broker/Commission</u>		<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Narrative</u>									

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

28 Mar 24	NT COLLECTIVE GOVT SHORT TERM		626,000.000	-626,000.00	0.00	0.00	626,000.00	0.00	0.00	0.00
28 Mar 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Mar 24	NT COLLECTIVE GOVT SHORT TERM		24,000.000	-24,000.00	0.00	0.00	24,000.00	0.00	0.00	0.00
28 Mar 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Mar 24	NT COLLECTIVE GOVT SHORT TERM		10,400.000	-10,400.00	0.00	0.00	10,400.00	0.00	0.00	0.00
28 Mar 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Mar 24	NT COLLECTIVE GOVT SHORT TERM		128,300.000	-128,300.00	0.00	0.00	128,300.00	0.00	0.00	0.00
28 Mar 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>		Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
<u>Trade Status</u>	<u>Broker/Commission</u>	<u>Price</u>							
	<u>Narrative</u>								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

28 Mar 24	NT COLLECTIVE GOVT SHORT TERM	83,200.000	-83,200.00	0.00	0.00	83,200.00	0.00	0.00	0.00
28 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Mar 24	NT COLLECTIVE GOVT SHORT TERM	55,600.000	-55,600.00	0.00	0.00	55,600.00	0.00	0.00	0.00
28 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Mar 24	NT COLLECTIVE GOVT SHORT TERM	38,400.000	-38,400.00	0.00	0.00	38,400.00	0.00	0.00	0.00
28 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Mar 24	NT COLLECTIVE GOVT SHORT TERM	9,900.000	-9,900.00	0.00	0.00	9,900.00	0.00	0.00	0.00
28 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Mar 24	NT COLLECTIVE GOVT SHORT TERM	442,300.000	-442,300.00	0.00	0.00	442,300.00	0.00	0.00	0.00
28 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

28 Mar 24	NT COLLECTIVE GOVT SHORT TERM	604,968.220	-604,968.22	0.00	0.00	604,968.22	0.00	0.00	0.00
28 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Mar 24	NT COLLECTIVE GOVT SHORT TERM	373,438.790	-373,438.79	0.00	0.00	373,438.79	0.00	0.00	0.00
28 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Mar 24	NT COLLECTIVE GOVT SHORT TERM	27,700.000	-27,700.00	0.00	0.00	27,700.00	0.00	0.00	0.00
28 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Mar 24	NT COLLECTIVE GOVT SHORT TERM	28,100.000	-28,100.00	0.00	0.00	28,100.00	0.00	0.00	0.00
28 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

28 Mar 24	NT COLLECTIVE GOVT SHORT TERM	4,032,117.230	-4,032,117.23	0.00	0.00	4,032,117.23	0.00	0.00	0.00
28 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Mar 24	NT COLLECTIVE GOVT SHORT TERM	324,562.210	-324,562.21	0.00	0.00	324,562.21	0.00	0.00	0.00
28 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Mar 24	NT COLLECTIVE GOVT SHORT TERM	375,900.000	-375,900.00	0.00	0.00	375,900.00	0.00	0.00	0.00
28 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Mar 24	NT COLLECTIVE GOVT SHORT TERM	464.630	-464.63	0.00	0.00	464.63	0.00	0.00	0.00
28 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Mar 24	NT COLLECTIVE GOVT SHORT TERM	142,700.000	-142,700.00	0.00	0.00	142,700.00	0.00	0.00	0.00
28 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

28 Mar 24	NT COLLECTIVE GOVT SHORT TERM	81,500.000	-81,500.00	0.00	0.00	81,500.00	0.00	0.00	0.00
28 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Mar 24	NT COLLECTIVE GOVT SHORT TERM	72,300.000	-72,300.00	0.00	0.00	72,300.00	0.00	0.00	0.00
28 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Mar 24	NT COLLECTIVE GOVT SHORT TERM	184,620.800	-184,620.80	0.00	0.00	184,620.80	0.00	0.00	0.00
28 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Mar 24	NT COLLECTIVE GOVT SHORT TERM	45,400.000	-45,400.00	0.00	0.00	45,400.00	0.00	0.00	0.00
28 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>			
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<u>Broker/Commission</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Narrative</u>									

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

28 Mar 24	NT COLLECTIVE GOVT SHORT TERM	42,100.000		-42,100.00	0.00	0.00	42,100.00	0.00	0.00	0.00
28 Mar 24	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Mar 24	NT COLLECTIVE GOVT SHORT TERM	15,500.000		-15,500.00	0.00	0.00	15,500.00	0.00	0.00	0.00
28 Mar 24	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Mar 24	NT COLLECTIVE GOVT SHORT TERM	5,000.000		-5,000.00	0.00	0.00	5,000.00	0.00	0.00	0.00
28 Mar 24	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Mar 24	NT COLLECTIVE GOVT SHORT TERM	60,231.490		-60,231.49	0.00	0.00	60,231.49	0.00	0.00	0.00
28 Mar 24	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Mar 24	NT COLLECTIVE GOVT SHORT TERM	34,400.000		-34,400.00	0.00	0.00	34,400.00	0.00	0.00	0.00
28 Mar 24	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Asset ID / Ticker</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>			<u>Realized gain/loss</u>			
<u>Settle Date</u>	<u>Broker/Commission</u>		<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Narrative</u>									

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

28 Mar 24	NT COLLECTIVE GOVT SHORT TERM		866,700.000	-866,700.00	0.00	0.00	866,700.00	0.00	0.00	0.00
28 Mar 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
28 Mar 24	NT COLLECTIVE GOVT SHORT TERM		19,200.000	-19,200.00	0.00	0.00	19,200.00	0.00	0.00	0.00
28 Mar 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
28 Mar 24	NT COLLECTIVE GOVT SHORT TERM		36,136.520	-36,136.52	0.00	0.00	36,136.52	0.00	0.00	0.00
28 Mar 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
28 Mar 24	NT COLLECTIVE GOVT SHORT TERM		52,681.800	-52,681.80	0.00	0.00	52,681.80	0.00	0.00	0.00
28 Mar 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Broker/Commission</u>								
	<u>Narrative</u>								

Purchases

Cash and Cash Equivalents

Funds - short term investment

United States - USD

28 Mar 24	NT COLLECTIVE GOVT SHORT TERM	15,587.500	-15,587.50	0.00	0.00	15,587.50	0.00	0.00	0.00
28 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Mar 24	NT COLLECTIVE GOVT SHORT TERM	17,100.000	-17,100.00	0.00	0.00	17,100.00	0.00	0.00	0.00
28 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
Total United States - USD			-294,884,867.08	0.00	0.00	294,884,867.08	0.00	0.00	0.00
Total funds - short term investment			-294,884,867.08	0.00	0.00	294,884,867.08	0.00	0.00	0.00

Short term bills and notes

United States - USD

24 Jan 24	UNITED STATES OF AMER TREAS	3,750,000.000	-3,654,876.56	0.00	0.00	3,654,876.56	0.00	0.00	0.00
25 Jan 24	BILLS 0% T-BILL 07-25-2024	97.463375							
Settled	SEDOL : BPJM948 / WELLS FARGO BANK, N.A. USA TREASURY BILLS 0% T-BILL 25/07/24 USD1000 PRICE: 97.46337 NET BROKER: WELLS FARGO BANK, N.A.								
14 Feb 24	UNITED STATES OF AMER TREAS	250,000.000	-244,290.65	0.00	0.00	244,290.65	0.00	0.00	0.00
15 Feb 24	BILLS 0% T-BILL 07-25-2024	97.71626							
Settled	SEDOL : BPJM948 / MORGAN STANLEY AND CO., LLC USA TREASURY BILLS 0% T-BILL 25/07/24 USD1000 PRICE: 97.71626 NET BROKER: MORGAN STANLEY AND CO., LLC								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Purchases

Cash and Cash Equivalents

Short term bills and notes

United States - USD

01 Mar 24	UNITED STATES OF AMER TREAS	300,000.000	-293,764.58	0.00	0.00	293,764.58	0.00	0.00	0.00
01 Mar 24	BILLS 0% T-BILL 07-25-2024	97.921528							
Settled	SEDOL : BPJM948 / MORGAN STANLEY AND CO., LLC USA TREASURY BILLS 0% T-BILL 25/07/24 USD1000 PRICE: 97.92152 NET BROKER: MORGAN STANLEY AND CO., LLC								
Total United States - USD			-4,192,931.79	0.00	0.00	4,192,931.79	0.00	0.00	0.00
Total short term bills and notes			-4,192,931.79	0.00	0.00	4,192,931.79	0.00	0.00	0.00
Total cash and cash equivalents			-299,077,798.87	0.00	0.00	299,077,798.87	0.00	0.00	0.00
Total purchases		506,554,487.86	-527,333,041.39	-966,815.79	0.00	527,333,041.39	0.00	0.00	0.00

Sales

Equities

Common stock

United States - USD

15 Mar 24	#REORG AMERICAN EQUITY	-92.000	5,146.89	0.00	0.00	-3,598.75	1,548.14	0.00	1,548.14
19 Mar 24	MERGER BROOKFIELD ASSET	55.95							
Settled	2H1QA34 05-03-2024 SEDOL : 2191300 /AEL PENSERRASECURITIES / 0.46 AMER EQUITY INV LI COM USD1 PRICE: 55.95 BROKER COMMISSION: 0.46 OTHER CHARGES: 0.05 BROKER: PENSERRASECURITIES								
15 Mar 24	#REORG CALLON STOCK MERGER	-222.000	7,449.15	0.00	0.00	-10,952.31	-3,503.16	0.00	-3,503.16
19 Mar 24	APA '2S1UAG3 04-02-2024	33.56							
Settled	SEDOL : BMYVSM0 /CPE PENSERRASECURITIES / 1.11								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Equities

Common stock

United States - USD

CALLON PETE CO DEL COM NEW PRICE: 33.56
 BROKER COMMISSION: 1.11 OTHER CHARGES: 0.06
 BROKER: PENSERRASECURITIES

28 Mar 24	#REORG CALLON STOCK MERGER	-7,830.000	279,959.40	0.00	0.00	-386,291.03	-106,331.63	0.00	-106,331.63
02 Apr 24	APA '2S1UAG3 04-02-2024	35.76							
Pending	SEDOL : BMYVSM0 /CPE PENSERRASECURITIES / 39.15 CALLON PETE CO DEL COM NEW PRICE: 35.76 BROKER COMMISSION: 39.15 OTHER CHARGES: 2.25 BROKER: PENSERRASECURITIES								
15 Mar 24	#REORG HIBBETT MERGER	-105.000	7,192.96	0.00	0.00	-6,942.08	250.88	0.00	250.88
19 Mar 24	07-25-2024	68.51							
Settled	SEDOL : 2428376 /HIBB PENSERRASECURITIES / 0.53 HIBBETT INC COM USD0.01 PRICE: 68.51 BROKER COMMISSION: 0.53 OTHER CHARGES: 0.06 BROKER: PENSERRASECURITIES								
15 Mar 24	#REORG KAMAN CORP COM	-23.000	1,055.80	0.00	0.00	-910.50	145.30	0.00	145.30
19 Mar 24	MERGER 04-19-2024	45.91							
Settled	SEDOL : 2483223 /KAMN PENSERRASECURITIES / 0.12 KAMAN CORP COM USD1.00 PRICE: 45.91 BROKER COMMISSION: 0.12 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Mar 24	#REORG M D C HLDGS INC	-115.000	7,200.66	0.00	0.00	-5,367.81	1,832.85	0.00	1,832.85
19 Mar 24	MERGER 04-19-2024	62.62							
Settled	SEDOL : 2561204 /MDC PENSERRASECURITIES / 0.58 MDC HLDGS INC COM USD0.01 PRICE: 62.62 BROKER COMMISSION: 0.58 OTHER CHARGES: 0.06 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss	
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest
Trade Status	Broker/Commission	Price	Adjustment Amt	Cost
	Narrative		Market	Translation
				Total

Sales

Equities

Common stock

United States - USD

15 Mar 24	#REORG PGT CASH MERGER	-71.000	2,970.25	0.00	0.00	-1,401.84	1,568.41	0.00	1,568.41
19 Mar 24	03-28-2024	41.84							
Settled	SEDOL : B17V2N9 /PGTI PENSERRASECURITIES / 0.36 PGT INNOVATIONS IN COM USD0.01 PRICE: 41.84 BROKER COMMISSION: 0.36 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								
04 Jan 24	#REORG SILICA MERGER 07-31-2024	-100.000	1,110.49	0.00	0.00	-1,125.64	-15.15	0.00	-15.15
08 Jan 24	SEDOL : B7GGNT0 /SLCA	11.12							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.50 U S SILICA HLDGS INC PRICE: 11.12 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
04 Jan 24	#REORG SITE REVERSE SPLIT SITE	-100.000	1,337.48	0.00	0.00	-1,522.86	-185.38	0.00	-185.38
08 Jan 24	2Z1QAK4 08-19-2024	13.39							
Settled	SEDOL : BGL0KF5 /SITC WILLIAMS CAPITAL GROUP L.P.,THE / 1.50 SITE CENTERS CORP COM USD0.10 PRICE: 13.39 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Mar 24	#REORG SITE REVERSE SPLIT SITE	-347.000	4,890.92	0.00	0.00	-5,280.65	-389.73	0.00	-389.73
19 Mar 24	2Z1QAK4 08-19-2024	14.10							
Settled	SEDOL : BGL0KF5 /SITC PENSERRASECURITIES / 1.74 SITE CENTERS CORP COM USD0.10 PRICE: 14.1 BROKER COMMISSION: 1.74 OTHER CHARGES: 0.04 BROKER: PENSERRASECURITIES								
15 Mar 24	#REORG/ AGILITI INC CASH	-99.000	985.53	0.00	0.00	-1,666.93	-681.40	0.00	-681.40
19 Mar 24	MERGER 05-07-2024	9.96							
Settled	SEDOL : BHHMRR3 /AGTI PENSERRASECURITIES / 0.50								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Equities

Common stock

United States - USD

AGILITI INC COM USD0.0001 PRICE: 9.96 BROKER
COMMISSION: 0.50 OTHER CHARGES: 0.01
BROKER: PENSERRASECURITIES

15 Mar 24	#REORG/DRIL-QUIP INC COM	-41.000	982.14	0.00	0.00	-971.81	10.33	0.00	10.33
19 Mar 24	CHANGE INNOVEX INTERNL INC	23.96							
Settled	291QA34 09-06-2024 SEDOL : 2116767 /DRQ PENSERRASECURITIES / 0.21 DRIL QUIP INC COM USD0.01 PRICE: 23.96 BROKER COMMISSION: 0.21 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Mar 24	#REORG/ENCORE MERGER	-30.000	6,768.99	0.00	0.00	-3,558.61	3,210.38	0.00	3,210.38
19 Mar 24	07-02-2024	225.64							
Settled	SEDOL : 2273446 /WIRE PENSERRASECURITIES / 0.15 ENCORE WIRE CORP COM USD0.01 PRICE: 225.64 BROKER COMMISSION: 0.15 OTHER CHARGES: 0.06 BROKER: PENSERRASECURITIES								
15 Mar 24	#REORG/ENVSTNET MERGER	-63.000	3,372.67	0.00	0.00	-2,488.82	883.85	0.00	883.85
19 Mar 24	11-25-2024	53.54							
Settled	SEDOL : B474ZK7 /ENV PENSERRASECURITIES / 0.32 ENVSTNET INC COM USD0.01 PRICE: 53.54 BROKER COMMISSION: 0.32 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								
15 Mar 24	#REORG/HAYNES MERGER	-27.000	1,603.64	0.00	0.00	-1,021.39	582.25	0.00	582.25
19 Mar 24	11-21-2024	59.40							
Settled	SEDOL : B02WVH7 /HAYN PENSERRASECURITIES / 0.14 HAYNES INTL INC COM STK USD0.001 PRICE: 59.4 BROKER COMMISSION: 0.14 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Equities

Common stock

United States - USD

15 Mar 24 19 Mar 24 Settled	#REORG/MARATHON MERGER CONOCOPHILLIPS 2197249 11-22-2024 SEDOL : 2910970 /MRO PENSERRASECURITIES / 9.56 MARATHON OIL CORP COM USD1.00 PRICE: 26.51 BROKER COMMISSION: 9.56 OTHER CHARGES: 0.41 BROKER: PENSERRASECURITIES	-1,912.000 26.51	50,677.15	0.00	0.00	-37,289.41	13,387.74	0.00	13,387.74
15 Mar 24 19 Mar 24 Settled	#REORG/PERFICIENT MERGER 10-02-2024 SEDOL : 2442547 /PRFT PENSERRASECURITIES / 0.22 PERFICIENT INC COM USD0.001 PRICE: 60.27 BROKER COMMISSION: 0.22 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES	-44.000 60.27	2,651.63	0.00	0.00	-4,601.56	-1,949.93	0.00	-1,949.93
04 Jan 24 08 Jan 24 Settled	#REORG/VECTOR GROUP MERGER 10-07-2024 SEDOL : 2515803 /VGR WILLIAMS CAPITAL GROUP L.P.,THE / 1.50 VECTOR GROUP LTD COM STK USD0.1 PRICE: 11.39 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE	-100.000 11.39	1,137.49	0.00	0.00	-1,109.74	27.75	0.00	27.75
15 Mar 24 19 Mar 24 Settled	#REORG/VISTA MERGER REVELYST 281XA14 11-27-2024 SEDOL : BVGC697 /VSTO PENSERRASECURITIES / 0.31 VISTA OUTDOOR INC COM NPV PRICE: 31.96 BROKER COMMISSION: 0.31 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES	-62.000 31.96	1,981.19	0.00	0.00	-2,401.53	-420.34	0.00	-420.34
15 Mar 24 19 Mar 24 Settled	1ST COMWLTH FNCL CORP COM LM SEDOL : 2351546 /FCF PENSERRASECURITIES / 0.86	-172.000 13.16	2,262.64	0.00	0.00	-2,659.79	-397.15	0.00	-397.15

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Equities

Common stock

United States - USD

1ST CMNWLTH FIN PA COM USD1 PRICE: 13.16
 BROKER COMMISSION: 0.86 OTHER CHARGES:
 0.02 BROKER: PENSERRASECURITIES

04 Jan 24	A10 NETWORKS INC COM	-100.000	1,282.48	0.00	0.00	-1,480.01	-197.53	0.00	-197.53
08 Jan 24	SEDOL : BKQVBN6 /ATEN	12.84							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.50								
	A10 NETWORKS INC COM USD0.00001 PRICE: 12.84 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Mar 24	AAON INC COM PAR \$0.004 COM	-130.000	10,717.76	0.00	0.00	-5,830.05	4,887.71	0.00	4,887.71
19 Mar 24	PAR \$0.004	82.45							
Settled	SEDOL : 2268130 /AAON PENSERRASECURITIES / 0.65 AAON INC COM STK USD0.004 PRICE: 82.45 BROKER COMMISSION: 0.65 OTHER CHARGES: 0.09 BROKER: PENSERRASECURITIES								
15 Mar 24	AAR CORP COM	-99.000	6,221.60	0.00	0.00	-3,978.33	2,243.27	0.00	2,243.27
19 Mar 24	SEDOL : 2001119 /AIR	62.85							
Settled	PENSERRASECURITIES / 0.50 AAR CORP COM USD1 PRICE: 62.85 BROKER COMMISSION: 0.50 OTHER CHARGES: 0.05 BROKER: PENSERRASECURITIES								
15 Mar 24	ABERCROMBIE & FITCH CO CL A CL	-90.000	11,329.55	0.00	0.00	-3,277.00	8,052.55	0.00	8,052.55
19 Mar 24	A	125.89							
Settled	SEDOL : 2004185 /ANF PENSERRASECURITIES / 0.45 ABERCROMBIE & FITC CL'A'COM USD0.01 PRICE: 125.89 BROKER COMMISSION: 0.45 OTHER CHARGES: 0.10 BROKER: PENSERRASECURITIES								
15 Mar 24	ABM INDS INC COM	-467.000	19,756.27	0.00	0.00	-20,502.07	-745.80	0.00	-745.80
19 Mar 24	SEDOL : 2024901 /ABM	42.31							
Settled	PENSERRASECURITIES / 2.34								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Equities

Common stock

United States - USD

ABM INDS INC COM USD0.01 PRICE: 42.31 BROKER
COMMISSION: 2.34 OTHER CHARGES: 0.16
BROKER: PENSERRASECURITIES

15 Mar 24	ACADEMY SPORTS & OUTDOORS	-198.000	14,088.57	0.00	0.00	-7,585.24	6,503.33	0.00	6,503.33
19 Mar 24	INC COM	71.16							
Settled	SEDOL : BN7K304 /ASO PENSERRASECURITIES / 0.99 ACADEMY SPORTS & O COM USD0.01 PRICE: 71.16 BROKER COMMISSION: 0.99 OTHER CHARGES: 0.12 BROKER: PENSERRASECURITIES								
15 Mar 24	ACI WORLDWIDE INC COM STK	-210.000	6,683.19	0.00	0.00	-5,488.59	1,194.60	0.00	1,194.60
19 Mar 24	SEDOL : 2889155 /ACIW	31.83							
Settled	PENSERRASECURITIES / 1.05 ACI WORLDWIDE INC COM USD0.005 PRICE: 31.83 BROKER COMMISSION: 1.05 OTHER CHARGES: 0.06 BROKER: PENSERRASECURITIES								
04 Jan 24	ADAPTHEALTH CORP COM	-200.000	1,434.98	0.00	0.00	-4,836.82	-3,401.84	0.00	-3,401.84
08 Jan 24	SEDOL : BKDRF35 /AHCO	7.19							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 3.00 ADAPTHEALTH CORP COM USD0.0001 PRICE: 7.19 BROKER COMMISSION: 3.00 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Mar 24	ADDUS HOMECARE CORP COM STK	-51.000	4,934.46	0.00	0.00	-4,287.39	647.07	0.00	647.07
19 Mar 24	SEDOL : B55BN47 /ADUS	96.76							
Settled	PENSERRASECURITIES / 0.26 ADDUS HOMECARE COR COM USD0.001 PRICE: 96.76 BROKER COMMISSION: 0.26 OTHER CHARGES: 0.04 BROKER: PENSERRASECURITIES								
04 Jan 24	ADEIA INC COM	-100.000	1,225.49	0.00	0.00	-1,214.05	11.44	0.00	11.44
08 Jan 24	SEDOL : BPMQ8J5 /ADEA	12.27							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.50								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>			
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<u>Broker/Commission</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Narrative</u>									

Sales

Equities

Common stock

United States - USD

	ADEIA INC COM USD0.001 PRICE: 12.27 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE									
15 Mar 24	ADOBE INC COM	-285.000		140,348.54	0.00	0.00	-151,727.88	-11,379.34	0.00	-11,379.34
19 Mar 24	SEDOL : 2008154 /ADBE	492.46								
Settled	PENSERRASECURITIES / 1.43 ADOBE INC COM USD0.0001 PRICE: 492.46 BROKER COMMISSION: 1.43 OTHER CHARGES: 1.13 BROKER: PENSERRASECURITIES									
15 Mar 24	ADTALEM GLOBAL ED INC COM	-142.000		6,955.81	0.00	0.00	-4,504.61	2,451.20	0.00	2,451.20
19 Mar 24	SEDOL : BZ12TX5 /ATGE	48.99								
Settled	PENSERRASECURITIES / 0.71 ADTALEM GLOBAL ED COM PRICE: 48.99 BROKER COMMISSION: 0.71 OTHER CHARGES: 0.06 BROKER: PENSERRASECURITIES									
04 Jan 24	ADTRAN HLDGS INC FORMERLY	-200.000		1,440.98	0.00	0.00	-3,881.56	-2,440.58	0.00	-2,440.58
08 Jan 24	ACORN COM	7.22								
Settled	SEDOL : BPLJ828 /ADTN WILLIAMS CAPITAL GROUP L.P.,THE / 3.00 ADTRAN HOLDINGS IN COM USD0.01 PRICE: 7.22 BROKER COMMISSION: 3.00 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE									
15 Mar 24	ADVANCE AUTO PTS INC COM	-166.000		13,572.88	0.00	0.00	-11,262.03	2,310.85	0.00	2,310.85
19 Mar 24	SEDOL : 2822019 /AAP	81.77								
Settled	PENSERRASECURITIES / 0.83 ADVANCE AUTO PARTS COM USD0.0001 PRICE: 81.77 BROKER COMMISSION: 0.83 OTHER CHARGES: 0.11 BROKER: PENSERRASECURITIES									
15 Mar 24	ADVANCED ENERGY INDS INC COM	-72.000		6,893.58	0.00	0.00	-6,085.55	808.03	0.00	808.03
19 Mar 24	SEDOL : 2049175 /AEIS	95.75								
Settled	PENSERRASECURITIES / 0.36									

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>		Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
<u>Trade Status</u>	<u>Broker/Commission</u>	<u>Price</u>							
	<u>Narrative</u>								

Sales

Equities

Common stock

United States - USD

ADVANCED ENERGY IN COM USD0.001 PRICE:
95.75 BROKER COMMISSION: 0.36 OTHER
CHARGES: 0.06 BROKER: PENSERRASECURITIES

15 Mar 24	ADVANSIX INC COM	-34.000	892.66	0.00	0.00	-1,461.19	-568.53	0.00	-568.53
19 Mar 24	SEDOL : BYMMZL7 /ASIX	26.26							
Settled	PENSERRASECURITIES / 0.17 ADVANSIX INC COM USD0.01 PRICE: 26.26 BROKER COMMISSION: 0.17 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Mar 24	AFLAC INC COM	-464.000	39,145.04	0.00	0.00	-27,720.54	11,424.50	0.00	11,424.50
19 Mar 24	SEDOL : 2026361 /AFL	84.37							
Settled	PENSERRASECURITIES / 2.32 AFLAC INC COM USD0.10 PRICE: 84.37 BROKER COMMISSION: 2.32 OTHER CHARGES: 0.32 BROKER: PENSERRASECURITIES								
15 Mar 24	AGILYSYS INC COM STK	-43.000	3,285.81	0.00	0.00	-2,001.33	1,284.48	0.00	1,284.48
19 Mar 24	SEDOL : 2689162 /AGYS	76.42							
Settled	PENSERRASECURITIES / 0.22 AGILYSYS INC COM NPV PRICE: 76.42 BROKER COMMISSION: 0.22 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								
15 Mar 24	ALAMO GROUP INC COM	-13.000	2,665.16	0.00	0.00	-1,894.85	770.31	0.00	770.31
19 Mar 24	SEDOL : 2021634 /ALG	205.02							
Settled	PENSERRASECURITIES / 0.07 ALAMO GROUP INC COM USD0.10 PRICE: 205.02 BROKER COMMISSION: 0.07 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								
15 Mar 24	ALARM COM HLDGS INC COM	-96.000	7,024.74	0.00	0.00	-6,927.77	96.97	0.00	96.97
19 Mar 24	SEDOL : BYN7H26 /ALRM	73.18							
Settled	PENSERRASECURITIES / 0.48 ALARM COM HLDGS IN COM USD0.01 PRICE: 73.18 BROKER COMMISSION: 0.48 OTHER CHARGES: 0.06 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Equities

Common stock

United States - USD

15 Mar 24	ALASKA AIR GROUP INC COM	-529.000	20,194.40	0.00	0.00	-20,597.16	-402.76	0.00	-402.76
19 Mar 24	SEDOL : 2012605 /ALK	38.18							
Settled	PENSERRASECURITIES / 2.65 ALASKA AIRGROUP COM USD0.01 PRICE: 38.18 BROKER COMMISSION: 2.65 OTHER CHARGES: 0.17 BROKER: PENSERRASECURITIES								
15 Mar 24	ALBANY INTL CORP NEW CLA	-38.000	3,502.62	0.00	0.00	-3,203.62	299.00	0.00	299.00
19 Mar 24	SEDOL : 2012757 /AIN	92.18							
Settled	PENSERRASECURITIES / 0.19 ALBANY INTL CORP CLASS'A'COM USD0.001 PRICE: 92.18 BROKER COMMISSION: 0.19 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								
15 Mar 24	ALEXANDER & BALDWIN INC	-91.000	1,451.88	0.00	0.00	-2,100.96	-649.08	0.00	-649.08
19 Mar 24	SEDOL : B827VB2 /ALEX	15.96							
Settled	PENSERRASECURITIES / 0.46 ALEXANDER & BALDWI COM USD0.01 PRICE: 15.96 BROKER COMMISSION: 0.46 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
15 Mar 24	ALKERMES PLC SHS	-322.000	9,255.81	0.00	0.00	-8,832.41	423.40	0.00	423.40
19 Mar 24	SEDOL : B3P6D26 /ALKS	28.75							
Settled	PENSERRASECURITIES / 1.61 ALKERMES PLC SHS PRICE: 28.75 BROKER COMMISSION: 1.61 OTHER CHARGES: 0.08 BROKER: PENSERRASECURITIES								
15 Mar 24	ALLEGIANT TRAVEL CO COM	-128.000	8,653.37	0.00	0.00	-21,771.33	-13,117.96	0.00	-13,117.96
19 Mar 24	SEDOL : B15M2C3 /ALGT	67.61							
Settled	PENSERRASECURITIES / 0.64 ALLEGIANT TRAVEL COM USD0.001 PRICE: 67.61 BROKER COMMISSION: 0.64 OTHER CHARGES: 0.07 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Equities

Common stock

United States - USD

15 Mar 24	ALPHA METALLURGICAL RES INC	-23.000	7,089.34	0.00	0.00	-5,068.86	2,020.48	0.00	2,020.48
19 Mar 24	COM	308.24							
Settled	SEDOL : BMFND53 /AMR PENSERRASECURITIES / 0.12 ALPHA METALLURGICA COM USD0.01 PRICE: 308.24 BROKER COMMISSION: 0.12 OTHER CHARGES: 0.06 BROKER: PENSERRASECURITIES								
15 Mar 24	AMERICAN AXLE & MFG HLDGS INC	-147.000	967.98	0.00	0.00	-1,262.14	-294.16	0.00	-294.16
19 Mar 24	COM	6.59							
Settled	SEDOL : 2382416 /AXL PENSERRASECURITIES / 0.74 AMER AXLE MANU HLD COM USD0.01 PRICE: 6.59 BROKER COMMISSION: 0.74 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Mar 24	AMERICAN EAGLE OUTFITTERS INC	-351.000	8,127.33	0.00	0.00	-4,059.22	4,068.11	0.00	4,068.11
19 Mar 24	NEW COM	23.16							
Settled	SEDOL : 2048592 /AEO PENSERRASECURITIES / 1.76 AMER EAGLE OUTFITT COM USD0.01 PRICE: 23.16 BROKER COMMISSION: 1.76 OTHER CHARGES: 0.07 BROKER: PENSERRASECURITIES								
15 Mar 24	AMERICAN STS WTR CO COM	-47.000	3,372.92	0.00	0.00	-4,235.82	-862.90	0.00	-862.90
19 Mar 24	SEDOL : 2267171 /AWR	71.77							
Settled	PENSERRASECURITIES / 0.24 AMER STATES WTR CO COM NPV PRICE: 71.77 BROKER COMMISSION: 0.24 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								
15 Mar 24	AMERICAS CAR-MART INC COM	-842.000	52,611.94	0.00	0.00	-87,209.27	-34,597.33	0.00	-34,597.33
19 Mar 24	SEDOL : 2813961 /CRMT	62.49							
Settled	PENSERRASECURITIES / 4.21 AMERICA'S CAR-MART COM USD0.01 PRICE: 62.49 BROKER COMMISSION: 4.21 OTHER CHARGES: 0.43 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>			<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<u>Shares/PAR</u>								
<u>Trade Status</u>	<u>Broker/Commission</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>	

Sales

Equities

Common stock

United States - USD

15 Mar 24 19 Mar 24 Settled	AMERIPRISE FINL INC COM SEDOL : B0J7D57 /AMP PENSERRASECURITIES / 0.67 AMERIPRISE FINANCI COM USD0.01 PRICE: 419.49 BROKER COMMISSION: 0.67 OTHER CHARGES: 0.45 BROKER: PENSERRASECURITIES	-134.000 419.49	56,210.54	0.00	0.00	-39,583.63	16,626.91	0.00	16,626.91
15 Mar 24 19 Mar 24 Settled	AMERIS BANCORP COM SEDOL : 2038849 /ABCB PENSERRASECURITIES / 0.78 AMERIS BANCORP COM USD1 PRICE: 45.59 BROKER COMMISSION: 0.78 OTHER CHARGES: 0.06 BROKER: PENSERRASECURITIES	-155.000 45.59	7,065.61	0.00	0.00	-7,769.61	-704.00	0.00	-704.00
15 Mar 24 19 Mar 24 Settled	AMERISAFE INC COM SEDOL : B0PPHS6 /AMSF PENSERRASECURITIES / 0.13 AMERISAFE INC COM STK USD0.01 PRICE: 50.53 BROKER COMMISSION: 0.13 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES	-25.000 50.53	1,263.10	0.00	0.00	-1,344.40	-81.30	0.00	-81.30
15 Mar 24 19 Mar 24 Settled	AMERN WOODMARK CORP COM SEDOL : 2030674 /AMWD PENSERRASECURITIES / 0.39 AMER WOODMARK COM NPV PRICE: 94.76 BROKER COMMISSION: 0.39 OTHER CHARGES: 0.06 BROKER: PENSERRASECURITIES	-78.000 94.76	7,390.83	0.00	0.00	-4,718.70	2,672.13	0.00	2,672.13
15 Mar 24 19 Mar 24 Settled	AMN HEALTHCARE SVCS INC COM SEDOL : 2813552 /AMN PENSERRASECURITIES / 0.24 AMN HEALTHCARE SER SHS PRICE: 58.72 BROKER COMMISSION: 0.24 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES	-48.000 58.72	2,818.29	0.00	0.00	-4,864.85	-2,046.56	0.00	-2,046.56

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Equities

Common stock

United States - USD

15 Mar 24	AMPHASTAR PHARMACEUTICALS	-48.000	2,066.14	0.00	0.00	-1,220.73	845.41	0.00	845.41
19 Mar 24	INC DEL COM	43.05							
Settled	SEDOL : BNFWZS4 /AMPH PENSERRASECURITIES / 0.24 AMPHASTAR PHARMACE COM USD0.0001 PRICE: 43.05 BROKER COMMISSION: 0.24 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
15 Mar 24	ANDERSONS INC COM	-86.000	4,590.21	0.00	0.00	-3,230.95	1,359.26	0.00	1,359.26
19 Mar 24	SEDOL : 2274922 /ANDE	53.38							
Settled	PENSERRASECURITIES / 0.43 ANDERSONS INC COM NPV PRICE: 53.38 BROKER COMMISSION: 0.43 OTHER CHARGES: 0.04 BROKER: PENSERRASECURITIES								
15 Mar 24	ANI PHARMACEUTICALS INC COM	-18.000	1,187.90	0.00	0.00	-740.25	447.65	0.00	447.65
19 Mar 24	SEDOL : BCDWBX6 /ANIP	66.00							
Settled	PENSERRASECURITIES / 0.09 ANI COM PRICE: 66.0 BROKER COMMISSION: 0.09 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Mar 24	APOGEE ENTERPRISES INC COM	-26.000	1,486.53	0.00	0.00	-1,177.70	308.83	0.00	308.83
19 Mar 24	SEDOL : 2046176 /APOG	57.18							
Settled	PENSERRASECURITIES / 0.13 APOGEE ENTERPRISES COM USD0.33 1/3 PRICE: 57.18 BROKER COMMISSION: 0.13 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
04 Jan 24	APOLLO COML REAL ESTATE FIN	-100.000	1,139.49	0.00	0.00	-1,350.31	-210.82	0.00	-210.82
08 Jan 24	INC COM	11.41							
Settled	SEDOL : B4JTYX6 /ARI WILLIAMS CAPITAL GROUP L.P.,THE / 1.50 APOLLO COML R/EST COM USD0.01 PRICE: 11.41 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Equities

Common stock

United States - USD

15 Mar 24	APOLLO COML REAL ESTATE FIN	-153.000	1,705.16	0.00	0.00	-2,063.29	-358.13	0.00	-358.13
19 Mar 24	INC COM	11.15							
Settled	SEDOL : B4JTYX6 /ARI PENSERRASECURITIES / 0.77 APOLLO COML R/EST COM USD0.01 PRICE: 11.15 BROKER COMMISSION: 0.77 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
15 Mar 24	APPLE HOSPITALITY REIT INC COM	-410.000	6,631.69	0.00	0.00	-6,639.20	-7.51	0.00	-7.51
19 Mar 24	NEW COM NEW	16.18							
Settled	SEDOL : BXRTX56 /APLE PENSERRASECURITIES / 2.05 APPLE HOSPITA.REIT COM NPV PRICE: 16.18 BROKER COMMISSION: 2.05 OTHER CHARGES: 0.06 BROKER: PENSERRASECURITIES								
15 Mar 24	APPLE INC COM STK	-7,697.000	1,328,607.02	0.00	0.00	-1,204,029.94	124,577.08	0.00	124,577.08
19 Mar 24	SEDOL : 2046251 /AAPL	172.62							
Settled	PENSERRASECURITIES / 38.49 APPLE INC COM USD0.00001 PRICE: 172.62 BROKER COMMISSION: 38.49 OTHER CHARGES: 10.63 BROKER: PENSERRASECURITIES								
15 Mar 24	APPLIED INDL TECHNOLOGIES INC	-5,643.000	1,069,198.86	0.00	0.00	-576,598.61	492,600.25	0.00	492,600.25
19 Mar 24	COM	189.48							
Settled	SEDOL : 2086309 /AIT PENSERRASECURITIES / 28.22 APPLIED INDL TECHS COM NPV PRICE: 189.48 BROKER COMMISSION: 28.22 OTHER CHARGES: 8.56 BROKER: PENSERRASECURITIES								
15 Mar 24	APPLOVIN CORP COM CL A COM CL	-525.000	33,140.35	0.00	0.00	-20,080.28	13,060.07	0.00	13,060.07
19 Mar 24	A	63.13							
Settled	SEDOL : BMV3LG4 /APP PENSERRASECURITIES / 2.63 APPLOVIN CORP COM USD0.00003 CL A PRICE: 63.13 BROKER COMMISSION: 2.63 OTHER CHARGES: 0.27 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>		Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
<u>Trade Status</u>	<u>Broker/Commission</u>	<u>Price</u>							
	<u>Narrative</u>								

Sales

Equities

Common stock

United States - USD

15 Mar 24	ARBOR RLTY TR INC COM	-363.000	4,702.62	0.00	0.00	-5,233.50	-530.88	0.00	-530.88
19 Mar 24	SEDOL : B00N2S0 /ABR	12.96							
Settled	PENSERRASECURITIES / 1.82 ARBOR REALTY TRUST COM USD0.01 PRICE: 12.96 BROKER COMMISSION: 1.82 OTHER CHARGES: 0.04 BROKER: PENSERRASECURITIES								
15 Mar 24	ARCBEST CORP COM USD0.01	-30.000	3,856.31	0.00	0.00	-2,668.13	1,188.18	0.00	1,188.18
19 Mar 24	SEDOL : BLTFST7 /ARCB	128.55							
Settled	PENSERRASECURITIES / 0.15 ARCBEST CORP COM USD0.01 PRICE: 128.55 BROKER COMMISSION: 0.15 OTHER CHARGES: 0.04 BROKER: PENSERRASECURITIES								
15 Mar 24	ARCHROCK INC COM	-173.000	3,237.66	0.00	0.00	-1,470.59	1,767.07	0.00	1,767.07
19 Mar 24	SEDOL : BYRGSX7 /AROC	18.72							
Settled	PENSERRASECURITIES / 0.87 ARCHROCK INC COM USD0.01 PRICE: 18.72 BROKER COMMISSION: 0.87 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								
15 Mar 24	ARCOSA INC COM	-94.000	7,669.86	0.00	0.00	-4,830.08	2,839.78	0.00	2,839.78
19 Mar 24	SEDOL : BGPZ5W8 /ACA	81.60							
Settled	PENSERRASECURITIES / 0.47 ARCOSA INC COM USD0.01 PRICE: 81.6 BROKER COMMISSION: 0.47 OTHER CHARGES: 0.07 BROKER: PENSERRASECURITIES								
04 Jan 24	ARCUS BIOSCIENCES INC COM	-100.000	1,898.48	0.00	0.00	-3,310.89	-1,412.41	0.00	-1,412.41
08 Jan 24	SEDOL : BDZT9Y9 /RCUS	19.00							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.50 ARCUS BIOSCIENCES COM USD0.0001 PRICE: 19.0 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Equities

Common stock

United States - USD

15 Mar 24 19 Mar 24 Settled	ARLO TECHNOLOGIES INC COM SEDOL : BYWPZY9 /ARLO PENSERRASECURITIES / 0.86 ARLO TECHNOLOGIES COM USD0.001 PRICE: 12.26 BROKER COMMISSION: 0.86 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES	-172.000 12.26	2,107.84	0.00	0.00	-1,294.53	813.31	0.00	813.31
04 Jan 24 08 Jan 24 Settled	ARMADA HOFFLER PPTYS INC REIT SEDOL : B96FTB5 /AHH WILLIAMS CAPITAL GROUP L.P.,THE / 1.50 ARMADA HOFFLER PPT REIT USD0.01 PRICE: 12.25 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE	-100.000 12.25	1,223.49	0.00	0.00	-1,424.27	-200.78	0.00	-200.78
15 Mar 24 19 Mar 24 Settled	ARMOUR RESIDENTIAL REIT INC COM USD0.001 SEDOL : BRJ8H91 /ARR PENSERRASECURITIES / 0.31 ARMOUR RESIDENTIAL COM USD0.001(POST REVSPLT) PRICE: 18.78 BROKER COMMISSION: 0.31 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES	-62.000 18.78	1,164.04	0.00	0.00	-2,117.43	-953.39	0.00	-953.39
15 Mar 24 19 Mar 24 Settled	ARMSTRONG WORLD INDS INC NEW COM STK SEDOL : B1FT462 /AWI PENSERRASECURITIES / 0.43 ARMSTRONG WORLD IN COM STK USD0.01 PRICE: 122.38 BROKER COMMISSION: 0.43 OTHER CHARGES: 0.09 BROKER: PENSERRASECURITIES	-85.000 122.38	10,401.78	0.00	0.00	-8,409.31	1,992.47	0.00	1,992.47
15 Mar 24 19 Mar 24 Settled	ARTISAN PARTNERS ASSET MGMT INC CL A CL A SEDOL : B8FW545 /APAM PENSERRASECURITIES / 0.34	-68.000 43.13	2,932.47	0.00	0.00	-2,647.58	284.89	0.00	284.89

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss	
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest
Trade Status	Broker/Commission	Price	Adjustment Amt	Cost
	Narrative		Market	Translation
				Total

Sales

Equities

Common stock

United States - USD

ARTISAN PARTNERS A COM USD0.01 CL'A' PRICE:
43.13 BROKER COMMISSION: 0.34 OTHER
CHARGES: 0.03 BROKER: PENSERRASECURITIES

04 Jan 24	ARTIVION INC COM USD0.01	-100.000	1,728.48	0.00	0.00	-1,890.50	-162.02	0.00	-162.02
08 Jan 24	SEDOL : 2239017 /AORT	17.30							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.50 ARTIVION INC COM USD0.01 PRICE: 17.3 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Mar 24	ASBURY AUTOMOTIVE GROUP INC	-40.000	8,399.73	0.00	0.00	-7,127.95	1,271.78	0.00	1,271.78
19 Mar 24	COM	210.00							
Settled	SEDOL : 2855855 /ABG PENSERRASECURITIES / 0.20 ASBURY AUTOMOTIVE COM USD0.01 PRICE: 210.0 BROKER COMMISSION: 0.20 OTHER CHARGES: 0.07 BROKER: PENSERRASECURITIES								
15 Mar 24	ASSURED GUARANTY LTD COMMON	-105.000	9,536.54	0.00	0.00	-5,715.02	3,821.52	0.00	3,821.52
19 Mar 24	STK	90.83							
Settled	SEDOL : B00V7H8 /AGO PENSERRASECURITIES / 0.53 ASSURED GUARANTY COM USD0.01 PRICE: 90.83 BROKER COMMISSION: 0.53 OTHER CHARGES: 0.08 BROKER: PENSERRASECURITIES								
15 Mar 24	ASTEC INDS INC COM	-29.000	1,178.40	0.00	0.00	-1,741.04	-562.64	0.00	-562.64
19 Mar 24	SEDOL : 2060370 /ASTE	40.64							
Settled	PENSERRASECURITIES / 0.15 ASTEC INDUSTRIES COM USD0.20 PRICE: 40.64 BROKER COMMISSION: 0.15 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Mar 24	ATI INC COM	-246.000	12,143.69	0.00	0.00	-5,127.49	7,016.20	0.00	7,016.20
19 Mar 24	SEDOL : 2526117 /ATI	49.37							
Settled	PENSERRASECURITIES / 1.23								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Equities

Common stock

United States - USD

ATI INC USD0.10 PRICE: 49.37 BROKER
 COMMISSION: 1.23 OTHER CHARGES: 0.10
 BROKER: PENSERRASECURITIES

15 Mar 24	ATLANTIC UN BANKSHARES CORP	-93.000	3,128.95	0.00	0.00	-3,250.57	-121.62	0.00	-121.62
19 Mar 24	COM	33.65							
Settled	SEDOL : BFZ9DB8 /AUB PENSERRASECURITIES / 0.47 ATLANTIC UNION BAN COM USD1.33 PRICE: 33.65 BROKER COMMISSION: 0.47 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								
15 Mar 24	ATN INTL INC COM	-39.000	1,235.70	0.00	0.00	-1,624.52	-388.82	0.00	-388.82
19 Mar 24	SEDOL : BDC84D3 /ATNI	31.69							
Settled	PENSERRASECURITIES / 0.20 ATN INTL INC COM USD0.01 PRICE: 31.69 BROKER COMMISSION: 0.20 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Mar 24	AVANOS MED INC COM	-113.000	2,156.58	0.00	0.00	-3,548.72	-1,392.14	0.00	-1,392.14
19 Mar 24	SEDOL : BFFV54 /AVNS	19.09							
Settled	PENSERRASECURITIES / 0.57 AVANOS MEDICAL INC COM USD0.01 PRICE: 19.09 BROKER COMMISSION: 0.57 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
15 Mar 24	AVISTA CORP COM ISIN #	-91.000	3,088.05	0.00	0.00	-3,877.10	-789.05	0.00	-789.05
19 Mar 24	US05379B1070	33.94							
Settled	SEDOL : 2942605 /AVA PENSERRASECURITIES / 0.46 AVISTA CORP COM NPV PRICE: 33.94 BROKER COMMISSION: 0.46 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								
15 Mar 24	AXCELIS TECHNOLOGIES INC COM	-72.000	7,747.49	0.00	0.00	-4,435.19	3,312.30	0.00	3,312.30
19 Mar 24	NEW COM NEW	107.61							
Settled	SEDOL : BD420Q8 /ACLS PENSERRASECURITIES / 0.36								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Broker/Commission</u>								
	<u>Narrative</u>								

Sales

Equities

Common stock

United States - USD

AXCELIS TECHS INC COM USD0.001 PRICE: 107.61
 BROKER COMMISSION: 0.36 OTHER CHARGES:
 0.07 BROKER: PENSERRASECURITIES

15 Mar 24	AXOS FINL INC COM	-171.000	8,451.60	0.00	0.00	-8,818.41	-366.81	0.00	-366.81
19 Mar 24	SEDOL : BGK38H3 /AX	49.43							
Settled	PENSERRASECURITIES / 0.86 AXOS FINL INC COM PRICE: 49.43 BROKER COMMISSION: 0.86 OTHER CHARGES: 0.07 BROKER: PENSERRASECURITIES								
15 Mar 24	AZENTA INC COM USD0.01	-827.000	49,210.23	0.00	0.00	-71,822.18	-22,611.95	0.00	-22,611.95
19 Mar 24	SEDOL : 2145460 /AZTA	59.51							
Settled	PENSERRASECURITIES / 4.14 AZENTA INC COM USD0.01 PRICE: 59.51 BROKER COMMISSION: 4.14 OTHER CHARGES: 0.40 BROKER: PENSERRASECURITIES								
15 Mar 24	AZZ INC COM	-32.000	2,326.54	0.00	0.00	-1,670.37	656.17	0.00	656.17
19 Mar 24	SEDOL : 2067672 /AZZ	72.71							
Settled	PENSERRASECURITIES / 0.16 AZZ INC COM USD1 PRICE: 72.71 BROKER COMMISSION: 0.16 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
04 Jan 24	B & G FOODS INC COMMON STOCK	-100.000	1,052.49	0.00	0.00	-2,741.21	-1,688.72	0.00	-1,688.72
08 Jan 24	SEDOL : B034L49 /BGS	10.54							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.50 B & G FOODS INC COMMON STOCK PRICE: 10.54 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Mar 24	BADGER METER INC COM	-57.000	8,768.51	0.00	0.00	-5,536.45	3,232.06	0.00	3,232.06
19 Mar 24	SEDOL : 2069128 /BMI	153.84							
Settled	PENSERRASECURITIES / 0.29 BADGER METER INC COM USD1 PRICE: 153.84 BROKER COMMISSION: 0.29 OTHER CHARGES: 0.08 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss	
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest
Trade Status	Broker/Commission	Price	Adjustment Amt	Cost
	Narrative		Market	Translation
				Total

Sales

Equities

Common stock

United States - USD

15 Mar 24	BALCHEM CORP COM	-62.000	9,695.79	0.00	0.00	-9,111.11	584.68	0.00	584.68
19 Mar 24	SEDOL : 2072074 /BCPC	156.39							
Settled	PENSERRASECURITIES / 0.31 BALCHEM CORP COM USD0.0666 PRICE: 156.39 BROKER COMMISSION: 0.31 OTHER CHARGES: 0.08 BROKER: PENSERRASECURITIES								
04 Jan 24	BANC CALIF INC COM	-100.000	1,274.48	0.00	0.00	-1,674.91	-400.43	0.00	-400.43
08 Jan 24	SEDOL : BCD47X4 /BANC	12.76							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.50 BANC OF CALIFORNIA COM USD0.01 PRICE: 12.76 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Mar 24	BANCFIRST CORP COM	-17.000	1,452.37	0.00	0.00	-1,251.26	201.11	0.00	201.11
19 Mar 24	SEDOL : 2078782 /BANF	85.44							
Settled	PENSERRASECURITIES / 0.09 BANCFIRST CORP COM USD1 PRICE: 85.44 BROKER COMMISSION: 0.09 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
15 Mar 24	BANCORP INC DEL COM STK	-68.000	2,336.12	0.00	0.00	-1,931.17	404.95	0.00	404.95
19 Mar 24	SEDOL : B05BRL7 /TBBK	34.36							
Settled	PENSERRASECURITIES / 0.34 BANCORP INC COM NPV PRICE: 34.36 BROKER COMMISSION: 0.34 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
15 Mar 24	BANK NEW YORK MELLON CORP	-1,075.000	58,484.90	0.00	0.00	-46,656.15	11,828.75	0.00	11,828.75
19 Mar 24	COM STK	54.41							
Settled	SEDOL : B1Z77F6 /BK PENSERRASECURITIES / 5.38 BK OF NY MELLON CP COM USD0.01 PRICE: 54.41 BROKER COMMISSION: 5.38 OTHER CHARGES: 0.47 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Equities

Common stock

United States - USD

15 Mar 24	BANKUNITED INC	-99.000	2,626.93	0.00	0.00	-4,143.48	-1,516.55	0.00	-1,516.55
19 Mar 24	SEDOL : B3NNTZ4 /BKU	26.54							
Settled	PENSERRASECURITIES / 0.50 BANKUNITED INC PRICE: 26.54 BROKER COMMISSION: 0.50 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								
15 Mar 24	BANNER CORP COM NEW COM	-43.000	1,957.12	0.00	0.00	-2,636.44	-679.32	0.00	-679.32
19 Mar 24	NEW	45.52							
Settled	SEDOL : 2346003 /BANR PENSERRASECURITIES / 0.22 BANNER CORP COM USD0.01 PRICE: 45.52 BROKER COMMISSION: 0.22 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
15 Mar 24	BARNES GROUP INC COM	-63.000	2,303.57	0.00	0.00	-2,672.70	-369.13	0.00	-369.13
19 Mar 24	SEDOL : 2080732 /B	36.57							
Settled	PENSERRASECURITIES / 0.32 BARNES GROUP INC COM USD0.01 PRICE: 36.57 BROKER COMMISSION: 0.32 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
15 Mar 24	BENCHMARK ELECTRS INC COM	-45.000	1,337.60	0.00	0.00	-1,120.49	217.11	0.00	217.11
19 Mar 24	SEDOL : 2090816 /BHE	29.73							
Settled	PENSERRASECURITIES / 0.23 BENCHMARK ELECTRON COM USD0.10 PRICE: 29.73 BROKER COMMISSION: 0.23 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
15 Mar 24	BERKSHIRE HILLS BANCORP INC	-78.000	1,710.91	0.00	0.00	-2,265.20	-554.29	0.00	-554.29
19 Mar 24	COM	21.94							
Settled	SEDOL : 2606570 /BHLB PENSERRASECURITIES / 0.39 BERKSHIRE HILLS BA COM USD0.01 PRICE: 21.94 BROKER COMMISSION: 0.39 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Equities

Common stock

United States - USD

15 Mar 24	BJS RESTAURANTS INC COM	-29.000	1,016.87	0.00	0.00	-967.42	49.45	0.00	49.45
19 Mar 24	SEDOL : 2200552 /BJRI	35.07							
Settled	PENSERRASECURITIES / 0.15 BJS RESTAURANTS IN COM NPV PRICE: 35.07 BROKER COMMISSION: 0.15 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Mar 24	BK HAW CORP COM	-50.000	2,964.72	0.00	0.00	-2,000.75	963.97	0.00	963.97
19 Mar 24	SEDOL : 2074070 /BOH	59.30							
Settled	PENSERRASECURITIES / 0.25 BK OF HAWAII CORP COM USD0.01 PRICE: 59.3 BROKER COMMISSION: 0.25 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								
15 Mar 24	BLACKSTONE MTG TRU CLA	-332.000	6,681.44	0.00	0.00	-7,773.15	-1,091.71	0.00	-1,091.71
19 Mar 24	SEDOL : B94QH20 /BXMT	20.13							
Settled	PENSERRASECURITIES / 1.66 BLACKSTONE MORTGAG COM USD0.01 CLS'A' PRICE: 20.13 BROKER COMMISSION: 1.66 OTHER CHARGES: 0.06 BROKER: PENSERRASECURITIES								
15 Mar 24	BLOOMIN BRANDS INC COM	-109.000	3,085.21	0.00	0.00	-2,295.02	790.19	0.00	790.19
19 Mar 24	SEDOL : B847RJ0 /BLMN	28.31							
Settled	PENSERRASECURITIES / 0.55 BLOOMIN BRANDS INC COM PRICE: 28.31 BROKER COMMISSION: 0.55 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								
15 Mar 24	BOISE CASCADE CO COM	-77.000	10,128.87	0.00	0.00	-5,476.29	4,652.58	0.00	4,652.58
19 Mar 24	SEDOL : B9BP4R1 /BCC	131.55							
Settled	PENSERRASECURITIES / 0.39 BOISE CASCADE COMP COM USD0.01 PRICE: 131.55 BROKER COMMISSION: 0.39 OTHER CHARGES: 0.09 BROKER: PENSERRASECURITIES								
15 Mar 24	BOOKING HLDGS INC COM	-41.000	139,971.85	0.00	0.00	-95,774.02	44,197.83	0.00	44,197.83
19 Mar 24	SEDOL : BDRXDB4 /BKNG	3,413.98							
Settled	PENSERRASECURITIES / 0.21								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Equities

Common stock

United States - USD

BOOKING HLDGS INC COM USD0.008 PRICE:
3413.98 BROKER COMMISSION: 0.21 OTHER
CHARGES: 1.12 BROKER: PENSERRASECURITIES

15 Mar 24	BOOT BARN HLDGS INC COM	-36.000	3,119.19	0.00	0.00	-3,584.72	-465.53	0.00	-465.53
19 Mar 24	SEDOL : BRS6600 /BOOT	86.65							
Settled	PENSERRASECURITIES / 0.18 BOOT BARN HOLDINGS COM USD0.0001 PRICE: 86.65 BROKER COMMISSION: 0.18 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								
15 Mar 24	BRADY CORP CL A CL A	-61.000	3,563.89	0.00	0.00	-3,119.66	444.23	0.00	444.23
19 Mar 24	SEDOL : 2117726 /BRC	58.43							
Settled	PENSERRASECURITIES / 0.31 BRADY CORP CLASS'A'COM NON-VTG USD0.01 PRICE: 58.43 BROKER COMMISSION: 0.31 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								
15 Mar 24	BRANDYWINE RLTY TR SH BEN INT	-216.000	942.83	0.00	0.00	-2,765.24	-1,822.41	0.00	-1,822.41
19 Mar 24	NEW REIT	4.37							
Settled	SEDOL : 2518954 /BDN PENSERRASECURITIES / 1.08 BRANDYWINE REALTY SBI USD0.01 PRICE: 4.37 BROKER COMMISSION: 1.08 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Mar 24	BREAD FINANCIAL HOLDINGS INC	-62.000	2,305.45	0.00	0.00	-2,281.54	23.91	0.00	23.91
19 Mar 24	COM USD0.01	37.19							
Settled	SEDOL : 2762030 /BFH PENSERRASECURITIES / 0.31 BREAD FINANCIAL HOLDINGS INC COM USD0.0 PRICE: 37.19 BROKER COMMISSION: 0.31 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
04 Jan 24	BRIGHTSPHERE INVT GROUP INC	-100.000	1,825.48	0.00	0.00	-2,336.03	-510.55	0.00	-510.55
08 Jan 24	COM	18.27							
Settled	SEDOL : BJBLBN4 /BSIG WILLIAMS CAPITAL GROUP L.P.,THE / 1.50								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>		Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
<u>Trade Status</u>	<u>Broker/Commission</u>	<u>Price</u>							
	<u>Narrative</u>								

Sales

Equities

Common stock

United States - USD

	BRIGHTSPHERE INVE. COM USD0.001 PRICE: 18.27 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Mar 24	BRINKER INTL INC COM	-49.000	2,348.30	0.00	0.00	-1,824.12	524.18	0.00	524.18
19 Mar 24	SEDOL : 2193544 /EAT	47.93							
Settled	PENSERRASECURITIES / 0.25 BRINKER INTL INC COM USD0.10 PRICE: 47.93 BROKER COMMISSION: 0.25 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
15 Mar 24	BRISTOW GROUP INC DEL NEW	-54.000	1,390.21	0.00	0.00	-1,786.10	-395.89	0.00	-395.89
19 Mar 24	COM	25.75							
Settled	SEDOL : BMBT0Z4 /VTOL PENSERRASECURITIES / 0.27 BRISTOW GRP INC COM USD0.01 PRICE: 25.75 BROKER COMMISSION: 0.27 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
04 Jan 24	BROOKLINE BANCORP INC DEL	-100.000	1,058.49	0.00	0.00	-1,588.06	-529.57	0.00	-529.57
08 Jan 24	COM BROOKLINE BANCORP INC +	10.60							
Settled	SEDOL : 2967675 /BRKL WILLIAMS CAPITAL GROUP L.P.,THE / 1.50 BROOKLINE BANCORP COM USD0.01 PRICE: 10.6 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Mar 24	BRUKER CORP	-389.000	35,824.66	0.00	0.00	-26,851.40	8,973.26	0.00	8,973.26
19 Mar 24	SEDOL : 2616137 /BRKR	92.10							
Settled	PENSERRASECURITIES / 1.95 BRUKER CORPORATION COM USD0.01 PRICE: 92.1 BROKER COMMISSION: 1.95 OTHER CHARGES: 0.29 BROKER: PENSERRASECURITIES								
15 Mar 24	BUCKLE INC COM	-116.000	4,503.66	0.00	0.00	-4,585.28	-81.62	0.00	-81.62
19 Mar 24	SEDOL : 2149934 /BKE	38.83							
Settled	PENSERRASECURITIES / 0.58								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Equities

Common stock

United States - USD

BUCKLE INC COM USD0.0 PRICE: 38.83 BROKER
COMMISSION: 0.58 OTHER CHARGES: 0.04
BROKER: PENSERRASECURITIES

15 Mar 24	BUILDERS FIRSTSOURCE INC COM	-272.000	53,171.49	0.00	0.00	-17,916.25	35,255.24	0.00	35,255.24
19 Mar 24	STK	195.49							
Settled	SEDOL : B0BV2M7 /BLDR PENSERRASECURITIES / 1.36 BUILDERS 1ST SRCE COM USD0.01 PRICE: 195.49 BROKER COMMISSION: 1.36 OTHER CHARGES: 0.43 BROKER: PENSERRASECURITIES								
15 Mar 24	CAL MAINE FOODS INC COM NEW	-51.000	3,029.62	0.00	0.00	-2,150.89	878.73	0.00	878.73
19 Mar 24	STK	59.41							
Settled	SEDOL : 2158781 /CALM PENSERRASECURITIES / 0.26 CAL MAINE FOODS IN COM STK USD0.01 PRICE: 59.41 BROKER COMMISSION: 0.26 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								
15 Mar 24	CALAVO GROWERS INC COM	-42.000	1,211.90	0.00	0.00	-1,736.91	-525.01	0.00	-525.01
19 Mar 24	SEDOL : 2859200 /CVGW	28.86							
Settled	PENSERRASECURITIES / 0.21 CALAVO GROWERS INC COM USD0.001 PRICE: 28.86 BROKER COMMISSION: 0.21 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Mar 24	CALERES INC COM	-47.000	1,832.74	0.00	0.00	-1,117.06	715.68	0.00	715.68
19 Mar 24	SEDOL : BWX4MD9 /CAL	39.00							
Settled	PENSERRASECURITIES / 0.24 CALERES INC COM PRICE: 39.0 BROKER COMMISSION: 0.24 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
15 Mar 24	CALIFORNIA RES CORP COM	-125.000	6,746.81	0.00	0.00	-5,553.42	1,193.39	0.00	1,193.39
19 Mar 24	USD0.01	53.98							
Settled	SEDOL : BMBK002 /CRC PENSERRASECURITIES / 0.63								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Equities

Common stock

United States - USD

CALIFORNIA RESOURC COM USD0.01 PRICE: 53.98
 BROKER COMMISSION: 0.63 OTHER CHARGES:
 0.06 BROKER: PENSERRASECURITIES

15 Mar 24	CALIFORNIA WTR SVC GROUP COM	-72.000	3,334.65	0.00	0.00	-4,368.56	-1,033.91	0.00	-1,033.91
19 Mar 24	SEDOL : 2165383 /CWT	46.32							
Settled	PENSERRASECURITIES / 0.36								
	CALIFORNIA WATER COM STK USD0.01 PRICE: 46.32 BROKER COMMISSION: 0.36 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								
15 Mar 24	CAPITOL FED FINL INC COM .	-465.000	2,708.59	0.00	0.00	-5,250.72	-2,542.13	0.00	-2,542.13
19 Mar 24	SEDOL : B3KWJV0 /CFFN	5.83							
Settled	PENSERRASECURITIES / 2.33 CAPITOL FED FINL COM PRICE: 5.83 BROKER COMMISSION: 2.33 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								
15 Mar 24	CARGURUS INC CL A CL A	-108.000	2,426.20	0.00	0.00	-2,373.30	52.90	0.00	52.90
19 Mar 24	SEDOL : BF5D6S8 /CARG	22.47							
Settled	PENSERRASECURITIES / 0.54 CARGURUS INC COM USD0.001 CL A PRICE: 22.47 BROKER COMMISSION: 0.54 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
15 Mar 24	CARPENTER TECHNOLOGY CORP	-80.000	5,282.75	0.00	0.00	-2,653.56	2,629.19	0.00	2,629.19
19 Mar 24	COM	66.04							
Settled	SEDOL : 2177504 /CRS PENSERRASECURITIES / 0.40 CARPENTER TECH CP COM USD5 PRICE: 66.04 BROKER COMMISSION: 0.40 OTHER CHARGES: 0.05 BROKER: PENSERRASECURITIES								
15 Mar 24	CARS COM INC COM	-77.000	1,276.25	0.00	0.00	-1,149.35	126.90	0.00	126.90
19 Mar 24	SEDOL : BYXHTC0 /CARS	16.58							
Settled	PENSERRASECURITIES / 0.39 CARS COM INC COM USD0.01 PRICE: 16.58 BROKER COMMISSION: 0.39 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Equities

Common stock

United States - USD

15 Mar 24 19 Mar 24 Settled	CATHAY GENERAL BANCORP INC COM SEDOL : 2264235 /CATY PENSERRASECURITIES / 0.71 CATHAY GENERAL BANCORP COM USD0.01 PRICE: 37.82 BROKER COMMISSION: 0.71 OTHER CHARGES: 0.05 BROKER: PENSERRASECURITIES	-141.000 37.82	5,331.86	0.00	0.00	-5,246.18	85.68	0.00	85.68
15 Mar 24 19 Mar 24 Settled	CAVCO INDS INC DEL COM STK SEDOL : 2787022 /CVCO PENSERRASECURITIES / 0.04 CAVCO INDUSTRIES COM USD0.01 PRICE: 376.98 BROKER COMMISSION: 0.04 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES	-7.000 376.98	2,638.79	0.00	0.00	-1,815.83	822.96	0.00	822.96
15 Mar 24 19 Mar 24 Settled	CENTERSPACE SEDOL : BN47P80 /CSR PENSERRASECURITIES / 0.16 CENTERSPACE COM NPV PRICE: 56.13 BROKER COMMISSION: 0.16 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES	-31.000 56.13	1,739.85	0.00	0.00	-2,942.18	-1,202.33	0.00	-1,202.33
15 Mar 24 19 Mar 24 Settled	CENTRAL GARDEN & PET CO COM SEDOL : 2183868 /CENT PENSERRASECURITIES / 0.15 CENTRAL GARDEN & P COM USD0.01 PRICE: 42.35 BROKER COMMISSION: 0.15 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES	-29.000 42.35	1,227.99	0.00	0.00	-1,112.13	115.86	0.00	115.86
04 Jan 24 08 Jan 24 Settled	CENTRAL PAC FINL CORP COM NEW SEDOL : 2230946 /CPF WILLIAMS CAPITAL GROUP L.P.,THE / 1.50 CENTRAL PAC FINL CORP COM NEW PRICE: 19.22 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE	-100.000 19.22	1,920.48	0.00	0.00	-2,785.65	-865.17	0.00	-865.17

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Equities

Common stock

United States - USD

04 Jan 24	CENTURY ALUM CO COM	-100.000	1,089.49	0.00	0.00	-1,617.83	-528.34	0.00	-528.34
08 Jan 24	SEDOL : 2186254 /CENX	10.91							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.50 CENTURY ALUMINUM COM USD0.01 PRICE: 10.91 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Mar 24	CENTURY CMNTYS INC COM	-36.000	3,168.15	0.00	0.00	-2,281.54	886.61	0.00	886.61
19 Mar 24	SEDOL : BN7ZZ47 /CCS	88.01							
Settled	PENSERRASECURITIES / 0.18 CENTURY COMMUNITIE COM USD0.01 PRICE: 88.01 BROKER COMMISSION: 0.18 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								
04 Jan 24	CERENEC INC COM	-100.000	1,868.48	0.00	0.00	-3,167.21	-1,298.73	0.00	-1,298.73
08 Jan 24	SEDOL : BJNPYY6 /CRNC	18.70							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.50 CERENEC INC COM USD0.01 PRICE: 18.7 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Mar 24	CERTARA INC COM	-135.000	2,491.40	0.00	0.00	-3,339.23	-847.83	0.00	-847.83
19 Mar 24	SEDOL : BM9GT61 /CERT	18.46							
Settled	PENSERRASECURITIES / 0.68 CERTARA INC COM USD0.01 PRICE: 18.46 BROKER COMMISSION: 0.68 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
04 Jan 24	CHATHAM LODGING TR COM	-100.000	1,072.49	0.00	0.00	-1,291.25	-218.76	0.00	-218.76
08 Jan 24	SEDOL : B5LYMC1 /CLDT	10.74							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.50 CHATHAM LODGING TR COM USD0.01 PRICE: 10.74 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Equities

Common stock

United States - USD

15 Mar 24	CHEESECAKE FACTORY INC COM	-59.000	2,109.52	0.00	0.00	-2,272.44	-162.92	0.00	-162.92
19 Mar 24	SEDOL : 2192392 /CAKE	35.76							
Settled	PENSERRASECURITIES / 0.30 CHEESECAKE FACTORY COM USD0.01 PRICE: 35.76 BROKER COMMISSION: 0.30 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
15 Mar 24	CHEFS' WAREHOUSE HOLDINGS IN	-44.000	1,664.72	0.00	0.00	-1,425.43	239.29	0.00	239.29
19 Mar 24	SEDOL : B63RTD5 /CHEF	37.84							
Settled	PENSERRASECURITIES / 0.22 CHEFS' WAREHOUSE HOLDINGS IN PRICE: 37.84 BROKER COMMISSION: 0.22 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
04 Jan 24	CINEMARK HLDGS INC COM	-100.000	1,380.48	0.00	0.00	-1,674.23	-293.75	0.00	-293.75
08 Jan 24	SEDOL : B1W7RQ0 /CNK	13.82							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.50 CINEMARK HLDGS INC COM USD0.001 PRICE: 13.82 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Mar 24	CINEMARK HLDGS INC COM	-204.000	3,740.31	0.00	0.00	-3,410.24	330.07	0.00	330.07
19 Mar 24	SEDOL : B1W7RQ0 /CNK	18.34							
Settled	PENSERRASECURITIES / 1.02 CINEMARK HLDGS INC COM USD0.001 PRICE: 18.34 BROKER COMMISSION: 1.02 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								
15 Mar 24	CITY HLDG CO COM	-23.000	2,307.22	0.00	0.00	-1,893.31	413.91	0.00	413.91
19 Mar 24	SEDOL : 2161778 /CHCO	100.32							
Settled	PENSERRASECURITIES / 0.12 CITY HOLDING CO COM USD2.50 PRICE: 100.32 BROKER COMMISSION: 0.12 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Equities

Common stock

United States - USD

15 Mar 24	CLEARWAY ENERGY INC CL C CL C	-104.000	2,188.66	0.00	0.00	-2,626.52	-437.86	0.00	-437.86
19 Mar 24	SEDOL : BGJRH57 /CWEN	21.05							
Settled	PENSERRASECURITIES / 0.52 CLEARWAY ENRGY INC COM USD0.01 CLASS C PRICE: 21.05 BROKER COMMISSION: 0.52 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
15 Mar 24	COGENT COMMUNICATIONS HLDGS	-262.000	17,010.21	0.00	0.00	-17,431.54	-421.33	0.00	-421.33
19 Mar 24	INC	64.93							
Settled	SEDOL : B06RWD1 /CCOI PENSERRASECURITIES / 1.31 COGENT COMMUNICATIONS HLDGS INC PRICE: 64.93 BROKER COMMISSION: 1.31 OTHER CHARGES: 0.14 BROKER: PENSERRASECURITIES								
15 Mar 24	COHU INC COM	-60.000	1,888.48	0.00	0.00	-1,907.03	-18.55	0.00	-18.55
19 Mar 24	SEDOL : 2208426 /COHU	31.48							
Settled	PENSERRASECURITIES / 0.30 COHU INC COM USD1 PRICE: 31.48 BROKER COMMISSION: 0.30 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
15 Mar 24	COLLEGIUM PHARMACEUTICAL INC	-41.000	1,602.46	0.00	0.00	-791.10	811.36	0.00	811.36
19 Mar 24	COM	39.09							
Settled	SEDOL : BX7RSN3 /COLL PENSERRASECURITIES / 0.21 COLLEGIUM PHARMACE COM USD0.001 PRICE: 39.09 BROKER COMMISSION: 0.21 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
15 Mar 24	COMMUNITY FINANCIAL SYSTEM	-76.000	3,380.83	0.00	0.00	-5,468.08	-2,087.25	0.00	-2,087.25
19 Mar 24	INC	44.49							
Settled	SEDOL : 2222062 /CBU PENSERRASECURITIES / 0.38 COMMUNITY BANK SYS COM USD1 PRICE: 44.49 BROKER COMMISSION: 0.38 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Equities

Common stock

United States - USD

15 Mar 24	COMMUNITY HEALTHCARE TR INC	-210.000	5,576.50	0.00	0.00	-9,105.96	-3,529.46	0.00	-3,529.46
19 Mar 24	REIT	26.56							
Settled	SEDOL : BXC87C3 /CHCT PENSERRASECURITIES / 1.05 COMMUNITY HEALTHCARE TR INC REIT PRICE: 26.56 BROKER COMMISSION: 1.05 OTHER CHARGES: 0.05 BROKER: PENSERRASECURITIES								
15 Mar 24	COMSTOCK RES INC COM PAR \$0.50	-115.000	919.41	0.00	0.00	-1,370.22	-450.81	0.00	-450.81
19 Mar 24	COM PAR \$0.001	8.00							
Settled	SEDOL : BD82PS1 /CRK PENSERRASECURITIES / 0.58 COMSTOCK RES INC COM USD0.50 PRICE: 8.0 BROKER COMMISSION: 0.58 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Mar 24	CONMED CORP COM	-59.000	4,568.62	0.00	0.00	-7,544.78	-2,976.16	0.00	-2,976.16
19 Mar 24	SEDOL : 2216010 /CNMD	77.44							
Settled	PENSERRASECURITIES / 0.30 CONMED CORP COM USD0.01 PRICE: 77.44 BROKER COMMISSION: 0.30 OTHER CHARGES: 0.04 BROKER: PENSERRASECURITIES								
15 Mar 24	CONSENSUS CLOUD SOLUTIONS	-2,581.000	35,243.26	0.00	0.00	-147,069.46	-111,826.20	0.00	-111,826.20
19 Mar 24	INC COM USD0.001	13.66							
Settled	SEDOL : BMXZF55 /CCSI PENSERRASECURITIES / 12.91 CONSENSUS CLOUD COM PRICE: 13.66 BROKER COMMISSION: 12.91 OTHER CHARGES: 0.29 BROKER: PENSERRASECURITIES								
15 Mar 24	CONSOL ENERGY INC NEW COM	-217.000	17,575.76	0.00	0.00	-6,755.60	10,820.16	0.00	10,820.16
19 Mar 24	SEDOL : BF4L070 /CEIX	81.00							
Settled	PENSERRASECURITIES / 1.09 CONSOL ENERGY INC COM USD0.01 PRICE: 81.0 BROKER COMMISSION: 1.09 OTHER CHARGES: 0.15 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Transaction Amount</u>					<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<u>Shares/PAR</u>							
<u>Trade Status</u>	<u>Broker/Commission</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
	<u>Narrative</u>								

Sales

Equities

Common stock

United States - USD

15 Mar 24	CONSOLIDATED COMMUNICATIONS	-239.000	1,028.88	0.00	0.00	-1,727.14	-698.26	0.00	-698.26
19 Mar 24	HLDGS INC COM STK	4.31							
Settled	SEDOL : B07LSQ7 /CNSL PENSERRASECURITIES / 1.20 CONSOL COMM HLDGS COM STK USD0.01 PRICE: 4.31 BROKER COMMISSION: 1.20 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Mar 24	CORCEPT THERAPEUTICS INC	-45.000	1,045.11	0.00	0.00	-887.00	158.11	0.00	158.11
19 Mar 24	OC-COM CORCEPT THERAPEUTICS	23.23							
Settled	SEDOL : B00SCY1 /CORT PENSERRASECURITIES / 0.23 CORCEPT THERAPEUTI COM STK USD0.00001 PRICE: 23.23 BROKER COMMISSION: 0.23 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Mar 24	CORE LABORATORIES INC COM	-59.000	972.60	0.00	0.00	-1,575.51	-602.91	0.00	-602.91
19 Mar 24	SEDOL : BNKT9M2 /CLB	16.49							
Settled	PENSERRASECURITIES / 0.30 CORE LABORATORIES COM NPV PRICE: 16.49 BROKER COMMISSION: 0.30 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
04 Jan 24	CORECIVIC INC COM	-100.000	1,405.48	0.00	0.00	-1,052.36	353.12	0.00	353.12
08 Jan 24	SEDOL : BZ8VC58 /CXW	14.07							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.50 CORECIVIC INC COM USD0.01 PRICE: 14.07 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Mar 24	CORECIVIC INC COM	-219.000	3,251.02	0.00	0.00	-2,313.85	937.17	0.00	937.17
19 Mar 24	SEDOL : BZ8VC58 /CXW	14.85							
Settled	PENSERRASECURITIES / 1.10 CORECIVIC INC COM USD0.01 PRICE: 14.85 BROKER COMMISSION: 1.10 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Equities

Common stock

United States - USD

04 Jan 24	CORSAIR GAMING INC COM	-100.000	1,355.48	0.00	0.00	-2,062.64	-707.16	0.00	-707.16
08 Jan 24	SEDOL : BMGWSJ8 /CRSR	13.57							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.50 CORSAIR GAMING INC COM USD0.0001 PRICE: 13.57 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Mar 24	CORVEL CORP COM	-12.000	2,968.71	0.00	0.00	-2,278.07	690.64	0.00	690.64
19 Mar 24	SEDOL : 2347277 /CRVL	247.40							
Settled	PENSERRASECURITIES / 0.06 CORVEL CORP COMMON STOCK PRICE: 247.4 BROKER COMMISSION: 0.06 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								
15 Mar 24	CRACKER BARREL OLD COUNTRY	-24.000	1,614.34	0.00	0.00	-2,644.60	-1,030.26	0.00	-1,030.26
19 Mar 24	STORE COM	67.27							
Settled	SEDOL : 2231091 /CBRL PENSERRASECURITIES / 0.12 CRACKER BARREL OLD COM USD0.01 PRICE: 67.27 BROKER COMMISSION: 0.12 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
15 Mar 24	CSG SYS INTL INC COM	-54.000	2,750.46	0.00	0.00	-3,080.21	-329.75	0.00	-329.75
19 Mar 24	SEDOL : 2210885 /CSGS	50.94							
Settled	PENSERRASECURITIES / 0.27 CSG SYSTEMS INTL I COM USD0.01 PRICE: 50.94 BROKER COMMISSION: 0.27 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								
15 Mar 24	CTS CORP COM	-39.000	1,751.66	0.00	0.00	-1,336.73	414.93	0.00	414.93
19 Mar 24	SEDOL : 2239244 /CTS	44.92							
Settled	PENSERRASECURITIES / 0.20 CTS CORP COM NPV PRICE: 44.92 BROKER COMMISSION: 0.20 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Equities

Common stock

United States - USD

04 Jan 24	CUSHMAN & WAKEFIELD INC	-100.000	1,007.49	0.00	0.00	-1,126.46	-118.97	0.00	-118.97
08 Jan 24	SEDOL : BFZ4N46 /CWK	10.09							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.50 CUSHMAN & COM STK PRICE: 10.09 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Mar 24	CUSHMAN & WAKEFIELD INC	-324.000	3,154.11	0.00	0.00	-3,646.83	-492.72	0.00	-492.72
19 Mar 24	SEDOL : BFZ4N46 /CWK	9.74							
Settled	PENSERRASECURITIES / 1.62 CUSHMAN & COM STK PRICE: 9.74 BROKER COMMISSION: 1.62 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								
15 Mar 24	CUSTOMERS BANCORP INC COM	-32.000	1,588.94	0.00	0.00	-1,707.75	-118.81	0.00	-118.81
19 Mar 24	SEDOL : B6XHXY4 /CUBI	49.66							
Settled	PENSERRASECURITIES / 0.16 CUSTOMERS BANCORP INC COM USD1 PRICE: 49.66 BROKER COMMISSION: 0.16 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
15 Mar 24	CVB FINL CORP COM	-165.000	2,759.59	0.00	0.00	-3,707.22	-947.63	0.00	-947.63
19 Mar 24	SEDOL : 2160645 /CVBF	16.73							
Settled	PENSERRASECURITIES / 0.83 CVB FINANCIAL COM NPV PRICE: 16.73 BROKER COMMISSION: 0.83 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								
15 Mar 24	CVR ENERGY INC COM STK	-37.000	1,328.09	0.00	0.00	-1,130.17	197.92	0.00	197.92
19 Mar 24	SEDOL : B23PS12 /CVI	35.90							
Settled	PENSERRASECURITIES / 0.19 CVR ENERGY INC COM USD0.01 PRICE: 35.9 BROKER COMMISSION: 0.19 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Equities

Common stock

United States - USD

15 Mar 24	CYTOKINETICS INC COMMON	-14,250.000	928,878.81	0.00	0.00	-535,345.41	393,533.40	0.00	393,533.40
19 Mar 24	STOCK	65.19							
Settled	SEDOL : BBBSBJ5 /CYTK PENSERRASECURITIES / 71.25 CYTOKINETICS INC COMMON STOCK PRICE: 65.19 BROKER COMMISSION: 71.25 OTHER CHARGES: 7.44 BROKER: PENSERRASECURITIES								
15 Mar 24	D R HORTON INC COM	-483.000	73,263.26	0.00	0.00	-44,617.48	28,645.78	0.00	28,645.78
19 Mar 24	SEDOL : 2250687 /DHI	151.69							
Settled	PENSERRASECURITIES / 2.42 DR HORTON INC COM USD0.01 PRICE: 151.69 BROKER COMMISSION: 2.42 OTHER CHARGES: 0.59 BROKER: PENSERRASECURITIES								
04 Jan 24	DANA INC COM	-100.000	1,356.48	0.00	0.00	-1,681.50	-325.02	0.00	-325.02
08 Jan 24	SEDOL : B2PFJR3 /DAN	13.58							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.50 DANA INCORPORATED COM STK USD0.01 PRICE: 13.58 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Mar 24	DANA INC COM	-248.000	2,880.49	0.00	0.00	-4,161.51	-1,281.02	0.00	-1,281.02
19 Mar 24	SEDOL : B2PFJR3 /DAN	11.62							
Settled	PENSERRASECURITIES / 1.24 DANA INCORPORATED COM STK USD0.01 PRICE: 11.62 BROKER COMMISSION: 1.24 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								
15 Mar 24	DAVE & BUSTERS ENTMT INC COM	-360.000	22,559.21	0.00	0.00	-13,516.34	9,042.87	0.00	9,042.87
19 Mar 24	SEDOL : B8SW166 /PLAY	62.67							
Settled	PENSERRASECURITIES / 1.80 DAVE & BUSTER'S EN COM USD0.01 PRICE: 62.67 BROKER COMMISSION: 1.80 OTHER CHARGES: 0.19 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Equities

Common stock

United States - USD

15 Mar 24 19 Mar 24 Settled	DEERE & CO COM SEDOL : 2261203 /DE PENSERRASECURITIES / 2.01 DEERE & CO COM USD1 PRICE: 383.39 BROKER COMMISSION: 2.01 OTHER CHARGES: 1.23 BROKER: PENSERRASECURITIES	-401.000 383.39	153,736.15	0.00	0.00	-143,047.37	10,688.78	0.00	10,688.78
04 Jan 24 08 Jan 24 Settled	DELUXE CORP COM STK USD1 SEDOL : 2260363 /DLX WILLIAMS CAPITAL GROUP L.P.,THE / 1.50 DELUXE CORP COM USD1 PRICE: 20.45 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE	-100.000 20.45	2,043.48	0.00	0.00	-3,120.04	-1,076.56	0.00	-1,076.56
15 Mar 24 19 Mar 24 Settled	DESIGNER BRANDS INC COM CL A NPV SEDOL : BJ9J282 /DBI PENSERRASECURITIES / 1.07 DESIGNER BRANDS IN COM NPV CL A PRICE: 11.0 BROKER COMMISSION: 1.07 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES	-214.000 11.00	2,352.91	0.00	0.00	-2,919.64	-566.73	0.00	-566.73
04 Jan 24 08 Jan 24 Settled	DIAMONDROCK HOSPITALITY CO COM STK SEDOL : B090B96 /DRH WILLIAMS CAPITAL GROUP L.P.,THE / 1.50 DIAMONDROCK HOSPIT COM USD0.01 PRICE: 9.3 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE	-100.000 9.30	928.49	0.00	0.00	-928.92	-0.43	0.00	-0.43
15 Mar 24 19 Mar 24 Settled	DIAMONDROCK HOSPITALITY CO COM STK SEDOL : B090B96 /DRH PENSERRASECURITIES / 2.03	-405.000 9.38	3,796.83	0.00	0.00	-3,762.77	34.06	0.00	34.06

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Equities

Common stock

United States - USD

DIAMONDROCK HOSPIT COM USD0.01 PRICE: 9.38
 BROKER COMMISSION: 2.03 OTHER CHARGES:
 0.04 BROKER: PENSERRASECURITIES

15 Mar 24	DICKS SPORTING GOODS INC	-244.000	51,599.48	0.00	0.00	-28,525.68	23,073.80	0.00	23,073.80
19 Mar 24	OC-COM OC-COM	211.48							
Settled	SEDOL : 2969637 /DKS PENSERRASECURITIES / 1.22 DICKS SPORTING GOO COM USD0.01 PRICE: 211.48 BROKER COMMISSION: 1.22 OTHER CHARGES: 0.42 BROKER: PENSERRASECURITIES								
15 Mar 24	DIGITAL TURBINE INC COM NEW	-13,239.000	39,120.92	0.00	0.00	-224,578.60	-185,457.68	0.00	-185,457.68
19 Mar 24	SEDOL : BVFNZL6 /APPS	2.96							
Settled	PENSERRASECURITIES / 66.20 DIGITAL TURBINE IN COM USD0.0001 PRICE: 2.96 BROKER COMMISSION: 66.20 OTHER CHARGES: 0.32 BROKER: PENSERRASECURITIES								
15 Mar 24	DINE BRANDS GLOBAL INC	-35.000	1,662.30	0.00	0.00	-2,566.00	-903.70	0.00	-903.70
19 Mar 24	SEDOL : 2456957 /DIN	47.50							
Settled	PENSERRASECURITIES / 0.18 DINE BRANDS GLOBAL INC PRICE: 47.5 BROKER COMMISSION: 0.18 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
15 Mar 24	DIODES INC COM	-88.000	5,836.55	0.00	0.00	-7,701.64	-1,865.09	0.00	-1,865.09
19 Mar 24	SEDOL : 2270500 /DIOD	66.33							
Settled	PENSERRASECURITIES / 0.44 DIODES INC COM USD0.66 2/3 PRICE: 66.33 BROKER COMMISSION: 0.44 OTHER CHARGES: 0.05 BROKER: PENSERRASECURITIES								
04 Jan 24	DNOW INC COM USD0.01	-100.000	1,071.49	0.00	0.00	-922.50	148.99	0.00	148.99
08 Jan 24	SEDOL : BMH0MV1 /DNOW	10.73							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.50								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>			
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<u>Broker/Commission</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Narrative</u>									

Sales

Equities

Common stock

United States - USD

NOW INC COM USD0.01 PRICE: 10.73 BROKER
 COMMISSION: 1.50 OTHER CHARGES: 0.01
 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

15 Mar 24 19 Mar 24 Settled	DONNELLEY FINL SOLUTIONS INC COM SEDOL : BYND5T7 /DFIN PENSERRASECURITIES / 0.15 DONNELLEY FINL SOL COM USD0.01 PRICE: 62.27 BROKER COMMISSION: 0.15 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES	-30.000 62.27	1,867.93	0.00	0.00	-1,114.51	753.42	0.00	753.42
15 Mar 24 19 Mar 24 Settled	DORIAN LPG LIMITED COM USD0.01 SEDOL : BM4QJF5 /LPG PENSERRASECURITIES / 0.33 DORIAN LPG LTD COM USD0.01 PRICE: 37.71 BROKER COMMISSION: 0.33 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES	-65.000 37.71	2,450.80	0.00	0.00	-873.77	1,577.03	0.00	1,577.03
15 Mar 24 19 Mar 24 Settled	DORMAN PRODS INC COM SEDOL : 2718594 /DORM PENSERRASECURITIES / 0.18 DORMAN PRODUCTS IN COM USD0.01 PRICE: 90.39 BROKER COMMISSION: 0.18 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES	-35.000 90.39	3,163.44	0.00	0.00	-3,517.22	-353.78	0.00	-353.78
15 Mar 24 19 Mar 24 Settled	DOUBLEVERIFY HLDGS INC COM SEDOL : BMDX9Z7 /DV PENSERRASECURITIES / 1.35 DOUBLEVERIFY HLDGS COM USD0.001 PRICE: 33.09 BROKER COMMISSION: 1.35 OTHER CHARGES: 0.08 BROKER: PENSERRASECURITIES	-269.000 33.09	8,899.78	0.00	0.00	-7,734.17	1,165.61	0.00	1,165.61
04 Jan 24 08 Jan 24 Settled	DOUGLAS EMMETT INC COM REIT SEDOL : B1G3M58 /DEI WILLIAMS CAPITAL GROUP L.P.,THE / 1.50	-100.000 14.26	1,424.48	0.00	0.00	-1,276.50	147.98	0.00	147.98

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Equities

Common stock

United States - USD

DOUGLAS EMMETT INC COM STK USD0.01 PRICE:
14.26 BROKER COMMISSION: 1.50 OTHER
CHARGES: 0.02 BROKER: WILLIAMS CAPITAL
GROUP L.P.,THE

15 Mar 24	DOUGLAS EMMETT INC COM REIT	-321.000	4,216.29	0.00	0.00	-4,103.23	113.06	0.00	113.06
19 Mar 24	SEDOL : B1G3M58 /DEI	13.14							
Settled	PENSERRASECURITIES / 1.61 DOUGLAS EMMETT INC COM STK USD0.01 PRICE: 13.14 BROKER COMMISSION: 1.61 OTHER CHARGES: 0.04 BROKER: PENSERRASECURITIES								
15 Mar 24	DUPONT DE NEMOURS INC	-1,882.000	138,184.74	0.00	0.00	-110,933.99	27,250.75	0.00	27,250.75
19 Mar 24	COMMON STOCK	73.43							
Settled	SEDOL : BK0VN47 /DD PENSERRASECURITIES / 9.41 DUPONT DE NEMOURS COM USD0.01 PRICE: 73.43 BROKER COMMISSION: 9.41 OTHER CHARGES: 1.11 BROKER: PENSERRASECURITIES								
15 Mar 24	DXC TECHNOLOGY CO COM	-2,048.000	42,260.14	0.00	0.00	-67,514.95	-25,254.81	0.00	-25,254.81
19 Mar 24	SEDOL : BYXD7B3 /DXC	20.64							
Settled	PENSERRASECURITIES / 10.24 DXC TECHNOLOGY CO COM USD0.01 PRICE: 20.64 BROKER COMMISSION: 10.24 OTHER CHARGES: 0.34 BROKER: PENSERRASECURITIES								
15 Mar 24	DXC TECHNOLOGY CO COM	-1,921.000	39,639.51	0.00	0.00	-40,676.92	-1,037.41	0.00	-1,037.41
19 Mar 24	SEDOL : BYXD7B3 /DXC	20.64							
Settled	PENSERRASECURITIES / 9.61 DXC TECHNOLOGY CO COM USD0.01 PRICE: 20.64 BROKER COMMISSION: 9.61 OTHER CHARGES: 0.32 BROKER: PENSERRASECURITIES								
15 Mar 24	DYCOM INDS INC COM	-55.000	7,866.30	0.00	0.00	-5,252.27	2,614.03	0.00	2,614.03
19 Mar 24	SEDOL : 2289841 /DY	143.03							
Settled	PENSERRASECURITIES / 0.28								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Asset ID / Ticker</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>			<u>Realized gain/loss</u>			
<u>Settle Date</u>	<u>Broker/Commission</u>	<u>Narrative</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>

Sales

Equities

Common stock

United States - USD

DYCOM INDUSTRIES COM USD0.333 PRICE: 143.03
 BROKER COMMISSION: 0.28 OTHER CHARGES:
 0.07 BROKER: PENSERRASECURITIES

04 Jan 24	DYNAVAX TECHNOLOGIES CORP		-100.000	1,496.48	0.00	0.00	-1,021.16	475.32	0.00	475.32
08 Jan 24	COM NEW COM NEW		14.98							
Settled	SEDOL : BRJZSK0 /DVAX WILLIAMS CAPITAL GROUP L.P.,THE / 1.50									

DYNAVAX TECHNOLOGI COM USD0.001 PRICE:
 14.98 BROKER COMMISSION: 1.50 OTHER
 CHARGES: 0.02 BROKER: WILLIAMS CAPITAL
 GROUP L.P.,THE

15 Mar 24	DYNAVAX TECHNOLOGIES CORP		-249.000	2,999.17	0.00	0.00	-2,552.55	446.62	0.00	446.62
19 Mar 24	COM NEW COM NEW		12.05							
Settled	SEDOL : BRJZSK0 /DVAX PENSERRASECURITIES / 1.25									

DYNAVAX TECHNOLOGI COM USD0.001 PRICE:
 12.05 BROKER COMMISSION: 1.25 OTHER
 CHARGES: 0.03 BROKER: PENSERRASECURITIES

22 Jan 24	E L F BEAUTY INC COM		-7,973.000	1,226,596.36	0.00	0.00	-282,693.07	943,903.29	0.00	943,903.29
24 Jan 24	SEDOL : BDDQ975 /ELF		153.86							
Settled	PENSERRASECURITIES / 119.60									

E L F BEAUTY INC COM USD0.01 PRICE: 153.86
 BROKER COMMISSION: 119.60 OTHER CHARGES:
 9.82 BROKER: PENSERRASECURITIES

15 Mar 24	EASTERLY GOVERNMENT PROPRTI		-183.000	2,088.92	0.00	0.00	-3,759.97	-1,671.05	0.00	-1,671.05
19 Mar 24	COMMON STOCK		11.42							
Settled	SEDOL : BVSS693 /DEA PENSERRASECURITIES / 0.92									

EASTERLY GOVERNMENT PROPRTI COMMON
 STOCK PRICE: 11.42 BROKER COMMISSION: 0.92
 OTHER CHARGES: 0.02 BROKER:
 PENSERRASECURITIES

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss
Settle Date	Asset ID / Ticker	Shares/PAR	Translation
Trade Status	Broker/Commission	Price	Principal
	Narrative	Accrued Interest	Adjustment Amt
		Cost	Market
			Total

Sales

Equities

Common stock

United States - USD

15 Mar 24	EBAY INC COM USD0.001	-700.000	36,536.20	0.00	0.00	-31,749.01	4,787.19	0.00	4,787.19
19 Mar 24	SEDOL : 2293819 /EBAY	52.20							
Settled	PENSERRASECURITIES / 3.50 EBAY INC COM USD0.001 PRICE: 52.2 BROKER COMMISSION: 3.50 OTHER CHARGES: 0.30 BROKER: PENSERRASECURITIES								
08 Jan 24	ECHOSTAR CORPORATION	-6,006.000	77,537.43	0.00	0.00	-538,308.39	-460,770.96	0.00	-460,770.96
10 Jan 24	SEDOL : B2NC471 /SATS	12.9151							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 30.03 ECHOSTAR CORPORATION PRICE: 12.9150999 BROKER COMMISSION: 30.03 OTHER CHARGES: 0.63 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Mar 24	ECHOSTAR CORPORATION	-137.000	1,858.38	0.00	0.00	-2,457.70	-599.32	0.00	-599.32
19 Mar 24	SEDOL : B2NC471 /SATS	13.57							
Settled	PENSERRASECURITIES / 0.69 ECHOSTAR CORPORATION PRICE: 13.57 BROKER COMMISSION: 0.69 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
15 Mar 24	EDGEWELL PERS CARE CO COM	-190.000	7,078.39	0.00	0.00	-7,975.59	-897.20	0.00	-897.20
19 Mar 24	SEDOL : BX8ZSB4 /EPC	37.26							
Settled	PENSERRASECURITIES / 0.95 EDGEWELL PERSONAL COM USD0.01 PRICE: 37.26 BROKER COMMISSION: 0.95 OTHER CHARGES: 0.06 BROKER: PENSERRASECURITIES								
04 Jan 24	ELLINGTON FINL LLC	-100.000	1,215.49	0.00	0.00	-1,608.18	-392.69	0.00	-392.69
08 Jan 24	SEDOL : BJ7MB31 /EFC	12.17							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.50 ELLINGTON FINL INC COM NPV PRICE: 12.17 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Equities

Common stock

United States - USD

04 Jan 24	ELME COMMUNITIES FORMERLY	-100.000	1,414.48	0.00	0.00	-2,430.35	-1,015.87	0.00	-1,015.87
08 Jan 24	WASHINGTON RE SH BEN INT	14.16							
Settled	SEDOL : 2942304 /ELME WILLIAMS CAPITAL GROUP L.P.,THE / 1.50 ELME COMMUNITIES FORMERLY WASHINGTON RE SH BEN INT PRICE: 14.16 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Mar 24	ELME COMMUNITIES FORMERLY	-170.000	2,270.33	0.00	0.00	-4,111.47	-1,841.14	0.00	-1,841.14
19 Mar 24	WASHINGTON RE SH BEN INT	13.36							
Settled	SEDOL : 2942304 /ELME PENSERRASECURITIES / 0.85 ELME COMMUNITIES FORMERLY WASHINGTON RE SH BEN INT PRICE: 13.36 BROKER COMMISSION: 0.85 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
15 Mar 24	EMPLOYERS HLDGS INC COM	-33.000	1,463.69	0.00	0.00	-1,323.14	140.55	0.00	140.55
19 Mar 24	SEDOL : B1Q1RR9 /EIG	44.36							
Settled	PENSERRASECURITIES / 0.17 EMPLOYERS HOLDINGS COM STK USD0.01 PRICE: 44.36 BROKER COMMISSION: 0.17 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
15 Mar 24	ENCORE CAP GROUP INC COM	-29.000	1,337.02	0.00	0.00	-1,741.08	-404.06	0.00	-404.06
19 Mar 24	SEDOL : 2443078 /ECPG	46.11							
Settled	PENSERRASECURITIES / 0.15 ENCORE CAPITAL GP COM USD0.01 PRICE: 46.11 BROKER COMMISSION: 0.15 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
15 Mar 24	ENERGIZER HLDGS INC NEW COM	-44.000	1,237.93	0.00	0.00	-1,507.66	-269.73	0.00	-269.73
19 Mar 24	SEDOL : BYZFPN5 /ENR	28.14							
Settled	PENSERRASECURITIES / 0.22								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Equities

Common stock

United States - USD

ENERGIZER HLDGS IN COM USD0.01 PRICE: 28.14
 BROKER COMMISSION: 0.22 OTHER CHARGES:
 0.01 BROKER: PENSERRASECURITIES

15 Mar 24	ENERPAC TOOL GROUP CORP CL A	-99.000	3,395.17	0.00	0.00	-1,966.13	1,429.04	0.00	1,429.04
19 Mar 24	COM CL A COM	34.30							
Settled	SEDOL : BH3T5K7 /EPAC PENSERRASECURITIES / 0.50 ENERPAC TOOL GROUP COM USD0.20 CLASS A PRICE: 34.3 BROKER COMMISSION: 0.50 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								
04 Jan 24	ENHABIT INC COM	-100.000	936.49	0.00	0.00	-2,231.76	-1,295.27	0.00	-1,295.27
08 Jan 24	SEDOL : BQFMQ93 /EHAB	9.38							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.50 ENHABIT INC COM USD0.01 PRICE: 9.38 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Mar 24	ENOVA INTL INC COM	-149.000	8,901.92	0.00	0.00	-5,801.71	3,100.21	0.00	3,100.21
19 Mar 24	SEDOL : BRYQ4L1 /ENVA	59.75							
Settled	PENSERRASECURITIES / 0.75 ENOVA INTERNATIONAL COM USD0.00001 PRICE: 59.75 BROKER COMMISSION: 0.75 OTHER CHARGES: 0.08 BROKER: PENSERRASECURITIES								
15 Mar 24	ENPRO INC	-41.000	6,397.78	0.00	0.00	-4,238.31	2,159.47	0.00	2,159.47
19 Mar 24	SEDOL : 2951292 /NPO	156.05							
Settled	PENSERRASECURITIES / 0.21 ENPRO INC PRICE: 156.05 BROKER COMMISSION: 0.21 OTHER CHARGES: 0.06 BROKER: PENSERRASECURITIES								
15 Mar 24	ENSIGN GROUP INC COM STK	-144.000	17,666.49	0.00	0.00	-11,394.06	6,272.43	0.00	6,272.43
19 Mar 24	SEDOL : B1YWPP8 /ENSG	122.69							
Settled	PENSERRASECURITIES / 0.72								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Equities

Common stock

United States - USD

	ENSIGN GROUP INC COM USD0.001 PRICE: 122.69 BROKER COMMISSION: 0.72 OTHER CHARGES: 0.15 BROKER: PENSERRASECURITIES								
04 Jan 24	ENVIRI CORPORATION COM	-200.000	1,704.98	0.00	0.00	-2,956.05	-1,251.07	0.00	-1,251.07
08 Jan 24	USD1.25	8.54							
Settled	SEDOL : 2412700 /NVRI WILLIAMS CAPITAL GROUP L.P.,THE / 3.00 ENVIRI CORPORATION COM USD1.25 PRICE: 8.54 BROKER COMMISSION: 3.00 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Mar 24	EPLUS INC COM	-76.000	5,922.25	0.00	0.00	-3,695.74	2,226.51	0.00	2,226.51
19 Mar 24	SEDOL : 2597748 /PLUS	77.93							
Settled	PENSERRASECURITIES / 0.38 EPLUS INC COM USD0.01 PRICE: 77.93 BROKER COMMISSION: 0.38 OTHER CHARGES: 0.05 BROKER: PENSERRASECURITIES								
15 Mar 24	EQUITABLE HLDGS INC COM	-1,020.000	35,919.01	0.00	0.00	-32,645.76	3,273.25	0.00	3,273.25
19 Mar 24	SEDOL : BKRM96 /EQH	35.22							
Settled	PENSERRASECURITIES / 5.10 EQUITABLE HLDGS IN COM USD0.01 PRICE: 35.22 BROKER COMMISSION: 5.10 OTHER CHARGES: 0.29 BROKER: PENSERRASECURITIES								
15 Mar 24	ESCO TECHNOLOGIES INC	-30.000	3,024.42	0.00	0.00	-2,480.64	543.78	0.00	543.78
19 Mar 24	SEDOL : 2321583 /ESE	100.82							
Settled	PENSERRASECURITIES / 0.15 ESCO TECHNOLOGIES COM USD0.01 PRICE: 100.82 BROKER COMMISSION: 0.15 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								
15 Mar 24	ESSENTIAL PROPERTIES REALTY TR	-300.000	7,606.43	0.00	0.00	-7,665.91	-59.48	0.00	-59.48
19 Mar 24	INC USD0.01	25.36							
Settled	SEDOL : BFFK0X2 /EPRT PENSERRASECURITIES / 1.50								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Equities

Common stock

United States - USD

ESSENTIAL PROPERTI USD0.01 PRICE: 25.36
 BROKER COMMISSION: 1.50 OTHER CHARGES:
 0.07 BROKER: PENSERRASECURITIES

15 Mar 24	ETHAN ALLEN INTERIORS INC COM	-54.000	1,760.11	0.00	0.00	-1,334.16	425.95	0.00	425.95
19 Mar 24	SEDOL : 2320825 /ETD	32.60							
Settled	PENSERRASECURITIES / 0.27 ETHAN ALLEN INTERS COM USD0.01 PRICE: 32.6 BROKER COMMISSION: 0.27 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
15 Mar 24	EVERTEC INC COM	-294.000	11,058.72	0.00	0.00	-12,223.71	-1,164.99	0.00	-1,164.99
19 Mar 24	SEDOL : B7KY3Z6 /EVTC	37.62							
Settled	PENSERRASECURITIES / 1.47 EVERTEC INC USD0.01 PRICE: 37.62 BROKER COMMISSION: 1.47 OTHER CHARGES: 0.09 BROKER: PENSERRASECURITIES								
15 Mar 24	EXP WORLD HOLDINGS INC	-96.000	958.55	0.00	0.00	-1,918.56	-960.01	0.00	-960.01
19 Mar 24	SEDOL : BDH2902 /EXPI	9.99							
Settled	PENSERRASECURITIES / 0.48 EXP WORLD HOLD INC COM USD0.00001 PRICE: 9.99 BROKER COMMISSION: 0.48 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Mar 24	EXPEDIA GROUP INC COM	-268.000	35,768.33	0.00	0.00	-43,558.68	-7,790.35	0.00	-7,790.35
19 Mar 24	USD0.001	133.47							
Settled	SEDOL : B748CK2 /EXPE PENSERRASECURITIES / 1.34 EXPEDIA GROUP INC COM USD0.001 PRICE: 133.47 BROKER COMMISSION: 1.34 OTHER CHARGES: 0.29 BROKER: PENSERRASECURITIES								
15 Mar 24	EXPEDITORS INTL WASH INC COM	-400.000	47,941.61	0.00	0.00	-46,200.27	1,741.34	0.00	1,741.34
19 Mar 24	SEDOL : 2325507 /EXPD	119.86							
Settled	PENSERRASECURITIES / 2.00 EXPEDTRS INTL WASH COM USD0.01 PRICE: 119.86 BROKER COMMISSION: 2.00 OTHER CHARGES: 0.39 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Broker/Commission</u>								
	<u>Narrative</u>								

Sales

Equities

Common stock

United States - USD

15 Mar 24 19 Mar 24 Settled	EXTREME NETWORKS INC COM SEDOL : 2407052 /EXTR PENSERRASECURITIES / 1.89 EXTREME NETWORKS COM USD0.001 PRICE: 11.3 BROKER COMMISSION: 1.89 OTHER CHARGES: 0.04 BROKER: PENSERRASECURITIES	-377.000 11.30	4,258.17	0.00	0.00	-4,732.15	-473.98	0.00	-473.98
15 Mar 24 19 Mar 24 Settled	EXXON MOBIL CORP COM SEDOL : 2326618 /XOM PENSERRASECURITIES / 12.06 EXXON MOBIL CORP COM NPV PRICE: 111.27 BROKER COMMISSION: 12.06 OTHER CHARGES: 2.15 BROKER: PENSERRASECURITIES	-2,411.000 111.27	268,257.76	0.00	0.00	-187,071.48	81,186.28	0.00	81,186.28
15 Mar 24 19 Mar 24 Settled	EZCORP INC CL A NON VTG CL A NON VTG SEDOL : 2326287 /EZPW PENSERRASECURITIES / 0.63 EZCORP INC CL'A'COM NON VTG USD0.01 PRICE: 10.45 BROKER COMMISSION: 0.63 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES	-126.000 10.45	1,316.05	0.00	0.00	-870.16	445.89	0.00	445.89
15 Mar 24 19 Mar 24 Settled	FABRINET COM USD0.01 SEDOL : B4JSZL8 /FN PENSERRASECURITIES / 0.37 FABRINET COM USD0.01 PRICE: 200.02 BROKER COMMISSION: 0.37 OTHER CHARGES: 0.12 BROKER: PENSERRASECURITIES	-73.000 200.02	14,600.97	0.00	0.00	-7,760.01	6,840.96	0.00	6,840.96
15 Mar 24 19 Mar 24 Settled	FB FINL CORP COM SEDOL : BYY5Z69 /FBK PENSERRASECURITIES / 0.22 FB FINANCIAL CORP COM USD1.00 PRICE: 34.88 BROKER COMMISSION: 0.22 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES	-44.000 34.88	1,534.48	0.00	0.00	-1,932.48	-398.00	0.00	-398.00

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss	
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest
Trade Status	Broker/Commission	Price	Adjustment Amt	Cost
	Narrative		Market	Translation
				Total

Sales

Equities

Common stock

United States - USD

15 Mar 24	FEDERAL SIGNAL CORP COM	-118.000	9,236.37	0.00	0.00	-4,783.09	4,453.28	0.00	4,453.28
19 Mar 24	SEDOL : 2333986 /FSS	78.28							
Settled	PENSERRASECURITIES / 0.59 FED SIGNAL CORP COM USD1 PRICE: 78.28 BROKER COMMISSION: 0.59 OTHER CHARGES: 0.08 BROKER: PENSERRASECURITIES								
15 Mar 24	FIRST BANCORP N C COM	-49.000	1,668.67	0.00	0.00	-2,156.96	-488.29	0.00	-488.29
19 Mar 24	SEDOL : 2351494 /FBNC	34.06							
Settled	PENSERRASECURITIES / 0.25 1ST BANCORP NC COM NPV PRICE: 34.06 BROKER COMMISSION: 0.25 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
15 Mar 24	FIRST BANCORP P R COM NEW	-812.000	13,385.71	0.00	0.00	-11,701.67	1,684.04	0.00	1,684.04
19 Mar 24	COM NEW	16.49							
Settled	SEDOL : 2296926 /FBP PENSERRASECURITIES / 4.06 FIRST BANCORP P R COM USD1 PRICE: 16.49 BROKER COMMISSION: 4.06 OTHER CHARGES: 0.11 BROKER: PENSERRASECURITIES								
15 Mar 24	FIRST FINL BANCORP OHIO COM	-117.000	2,499.67	0.00	0.00	-2,893.78	-394.11	0.00	-394.11
19 Mar 24	SEDOL : 2352806 /FFBC	21.37							
Settled	PENSERRASECURITIES / 0.59 1ST FINL BANCORP COM NPV PRICE: 21.37 BROKER COMMISSION: 0.59 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								
15 Mar 24	FIRST HAWAIIAN INC COM	-159.000	3,344.53	0.00	0.00	-4,404.24	-1,059.71	0.00	-1,059.71
19 Mar 24	SEDOL : BDC6HG1 /FHB	21.04							
Settled	PENSERRASECURITIES / 0.80 FIRST HAWAIIAN COM USD0.01 PRICE: 21.04 BROKER COMMISSION: 0.80 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Broker/Commission</u>								
	<u>Narrative</u>								

Sales

Equities

Common stock

United States - USD

15 Mar 24 19 Mar 24 Settled	FOOT LOCKER INC COM SEDOL : 2980906 /FL PENSERRASECURITIES / 0.51 FOOT LOCKER INC COM USD0.01 PRICE: 22.48 BROKER COMMISSION: 0.51 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES	-102.000 22.48	2,292.43	0.00	0.00	-1,868.13	424.30	0.00	424.30
15 Mar 24 19 Mar 24 Settled	FORMFACTOR INC COM STK SEDOL : 2891826 /FORM PENSERRASECURITIES / 0.76 FORMFACTOR INC COM USD0.001 PRICE: 42.64 BROKER COMMISSION: 0.76 OTHER CHARGES: 0.06 BROKER: PENSERRASECURITIES	-151.000 42.64	6,437.82	0.00	0.00	-6,007.09	430.73	0.00	430.73
15 Mar 24 19 Mar 24 Settled	FORRESTER RESH INC COM SEDOL : 2398855 /FORR PENSERRASECURITIES / 8.44 FORRESTER RESEARCH COM USD0.01 PRICE: 21.0 BROKER COMMISSION: 8.44 OTHER CHARGES: 0.29 BROKER: PENSERRASECURITIES	-1,688.000 21.00	35,439.27	0.00	0.00	-90,364.56	-54,925.29	0.00	-54,925.29
15 Mar 24 19 Mar 24 Settled	FORTREA HLDGS INC COM SEDOL : BRXYZ57 /FTRE PENSERRASECURITIES / 0.56 FORTREA HOLDINGS I COM USD0.001 PRICE: 39.3 BROKER COMMISSION: 0.56 OTHER CHARGES: 0.04 BROKER: PENSERRASECURITIES	-112.000 39.30	4,401.00	0.00	0.00	-4,145.68	255.32	0.00	255.32
15 Mar 24 19 Mar 24 Settled	FOUR CORNERS PPTY TR INC COM SEDOL : BZ16HK0 /FCPT PENSERRASECURITIES / 0.57 FOUR CORNERS PPTY COM USD0.0001 PRICE: 24.55 BROKER COMMISSION: 0.57 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES	-113.000 24.55	2,773.55	0.00	0.00	-3,125.20	-351.65	0.00	-351.65

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>		Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
<u>Trade Status</u>	<u>Broker/Commission</u>	<u>Price</u>							
	<u>Narrative</u>								

Sales

Equities

Common stock

United States - USD

04 Jan 24	FRANKLIN BSP REALTY TRUST INC	-100.000	1,332.48	0.00	0.00	-1,429.00	-96.52	0.00	-96.52
08 Jan 24	SEDOL : BN14T59 /FBRT	13.34							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.50 FRANKLIN BSP REALT COM USD0.01 PRICE: 13.34 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Mar 24	FRANKLIN BSP REALTY TRUST INC	-158.000	2,094.27	0.00	0.00	-2,256.08	-161.81	0.00	-161.81
19 Mar 24	SEDOL : BN14T59 /FBRT	13.26							
Settled	PENSERRASECURITIES / 0.79 FRANKLIN BSP REALT COM USD0.01 PRICE: 13.26 BROKER COMMISSION: 0.79 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
15 Mar 24	FRANKLIN ELEC INC COM	-76.000	7,740.15	0.00	0.00	-6,589.79	1,150.36	0.00	1,150.36
19 Mar 24	SEDOL : 2350383 /FELE	101.85							
Settled	PENSERRASECURITIES / 0.38 FRANKLIN ELECTRIC COM USD0.10 PRICE: 101.85 BROKER COMMISSION: 0.38 OTHER CHARGES: 0.07 BROKER: PENSERRASECURITIES								
15 Mar 24	FRESH DEL MONTE PRODUCE INC	-41.000	1,020.27	0.00	0.00	-1,168.14	-147.87	0.00	-147.87
19 Mar 24	COM STK	24.89							
Settled	SEDOL : 2118707 /FDP PENSERRASECURITIES / 0.21 FRESH DEL MONTE PR COM USD0.01 PRICE: 24.89 BROKER COMMISSION: 0.21 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Mar 24	FRONTDOOR INC COM	-99.000	3,035.80	0.00	0.00	-2,410.65	625.15	0.00	625.15
19 Mar 24	SEDOL : BFYF094 /FTDR	30.67							
Settled	PENSERRASECURITIES / 0.50 FRONTDOOR INC COM USD0.01 PRICE: 30.67 BROKER COMMISSION: 0.50 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Equities

Common stock

United States - USD

15 Mar 24	FULLER H B CO COM	-77.000	6,133.38	0.00	0.00	-5,508.02	625.36	0.00	625.36
19 Mar 24	SEDOL : 2354664 /FUL	79.66							
Settled	PENSERRASECURITIES / 0.39 FULLER(HB)CO COM USD1 PRICE: 79.66 BROKER COMMISSION: 0.39 OTHER CHARGES: 0.05 BROKER: PENSERRASECURITIES								
15 Mar 24	FULTON FINL CORP PA COM	-262.000	3,907.69	0.00	0.00	-3,373.25	534.44	0.00	534.44
19 Mar 24	SEDOL : 2356585 /FULT	14.92							
Settled	PENSERRASECURITIES / 1.31 FULTON FINL CORP COM USD2.50 PRICE: 14.92 BROKER COMMISSION: 1.31 OTHER CHARGES: 0.04 BROKER: PENSERRASECURITIES								
15 Mar 24	GEN MTRS CO COM	-14,095.000	573,450.48	0.00	0.00	-708,486.79	-135,036.31	0.00	-135,036.31
19 Mar 24	SEDOL : B665KZ5 /GM	40.69							
Settled	PENSERRASECURITIES / 70.48 GENERAL MOTORS CO COM USD0.01 PRICE: 40.69 BROKER COMMISSION: 70.48 OTHER CHARGES: 4.59 BROKER: PENSERRASECURITIES								
15 Mar 24	GENTHERM INC COM NPV	-41.000	2,224.02	0.00	0.00	-3,500.92	-1,276.90	0.00	-1,276.90
19 Mar 24	SEDOL : B8JFD24 /THRM	54.25							
Settled	PENSERRASECURITIES / 0.21 GENTHERM INC COM NPV PRICE: 54.25 BROKER COMMISSION: 0.21 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
15 Mar 24	GENWORTH FINL INC COMMON	-566.000	3,562.94	0.00	0.00	-2,320.89	1,242.05	0.00	1,242.05
19 Mar 24	STOCK	6.30							
Settled	SEDOL : B011WL6 /GNW PENSERRASECURITIES / 2.83 GENWORTH FINANCIAL COM USD0.001 CLASS A PRICE: 6.3 BROKER COMMISSION: 2.83 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Equities

Common stock

United States - USD

04 Jan 24	GEO GROUP INC(THE) COM	-100.000	1,071.49	0.00	0.00	-774.13	297.36	0.00	297.36
08 Jan 24	USD0.01 NEW	10.73							
Settled	SEDOL : BNLYWQ1 /GEO WILLIAMS CAPITAL GROUP L.P.,THE / 1.50 GEO GROUP INC COM USD0.01 NEW PRICE: 10.73 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Mar 24	GIBALTAR INDS INC COM	-38.000	2,910.96	0.00	0.00	-2,230.26	680.70	0.00	680.70
19 Mar 24	SEDOL : 2369226 /ROCK	76.61							
Settled	PENSERRASECURITIES / 0.19 GIBALTAR INDS INC COM USD0.01 PRICE: 76.61 BROKER COMMISSION: 0.19 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								
15 Mar 24	G-III APPAREL GROUP LTD COM	-50.000	1,309.23	0.00	0.00	-1,350.26	-41.03	0.00	-41.03
19 Mar 24	SEDOL : 2369721 /GIII	26.19							
Settled	PENSERRASECURITIES / 0.25 G-III APPAREL GP COM USD0.01 PRICE: 26.19 BROKER COMMISSION: 0.25 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
15 Mar 24	GLAUKOS CORP COM	-83.000	7,095.19	0.00	0.00	-4,115.36	2,979.83	0.00	2,979.83
19 Mar 24	SEDOL : BYMWL19 /GKOS	85.49							
Settled	PENSERRASECURITIES / 0.42 GLAUKOS CORPORATIO COM USD0.001 PRICE: 85.49 BROKER COMMISSION: 0.42 OTHER CHARGES: 0.06 BROKER: PENSERRASECURITIES								
04 Jan 24	GLOBAL NET LEASE INC COM NEW	-100.000	975.49	0.00	0.00	-1,316.02	-340.53	0.00	-340.53
08 Jan 24	COMN STOCK	9.77							
Settled	SEDOL : BZCFW78 /GNL WILLIAMS CAPITAL GROUP L.P.,THE / 1.50 GLOBAL NET LEASE COM USD0.01 PRICE: 9.77 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Equities

Common stock

United States - USD

15 Mar 24	GLOBAL NET LEASE INC COM NEW	-291.000	2,195.57	0.00	0.00	-3,829.62	-1,634.05	0.00	-1,634.05
19 Mar 24	COMN STOCK	7.55							
Settled	SEDOL : BZCFW78 /GNL PENSERRASECURITIES / 1.46 GLOBAL NET LEASE COM USD0.01 PRICE: 7.55 BROKER COMMISSION: 1.46 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
15 Mar 24	GMS INC COM	-189.000	17,808.37	0.00	0.00	-9,705.71	8,102.66	0.00	8,102.66
19 Mar 24	SEDOL : BYY9FS3 /GMS	94.23							
Settled	PENSERRASECURITIES / 0.95 GMS INC COM USD0.01 PRICE: 94.23 BROKER COMMISSION: 0.95 OTHER CHARGES: 0.15 BROKER: PENSERRASECURITIES								
15 Mar 24	GODADDY INC CL A CLA	-369.000	43,240.91	0.00	0.00	-26,360.35	16,880.56	0.00	16,880.56
19 Mar 24	SEDOL : BWFRFC6 /GDDY	117.19							
Settled	PENSERRASECURITIES / 1.85 GODADDY INC COM USD0.001 CLASS A PRICE: 117.19 BROKER COMMISSION: 1.85 OTHER CHARGES: 0.35 BROKER: PENSERRASECURITIES								
04 Jan 24	GOGO INC COM	-100.000	965.49	0.00	0.00	-1,888.86	-923.37	0.00	-923.37
08 Jan 24	SEDOL : BB2C2R1 /GOGO	9.67							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.50 GOGO INC COM USD0.0001 PRICE: 9.67 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Mar 24	GOLDEN ENTMT INC COM	-27.000	920.01	0.00	0.00	-1,411.67	-491.66	0.00	-491.66
19 Mar 24	SEDOL : BYNH8R8 /GDEN	34.08							
Settled	PENSERRASECURITIES / 0.14 GOLDEN ENTMT INC COM USD0.01 PRICE: 34.08 BROKER COMMISSION: 0.14 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Equities

Common stock

United States - USD

15 Mar 24 19 Mar 24 Settled	GOLDMAN SACHS GROUP INC COM SEDOL : 2407966 /GS PENSERRASECURITIES / 1.45 GOLDMAN SACHS GRP COM USD0.01 PRICE: 387.21 BROKER COMMISSION: 1.45 OTHER CHARGES: 0.90 BROKER: PENSERRASECURITIES	-289.000 387.21	111,901.34	0.00	0.00	-103,062.33	8,839.01	0.00	8,839.01
15 Mar 24 19 Mar 24 Settled	GOOSEHEAD INS INC COM CL A COM CL A SEDOL : BZ2YT30 /GSHD PENSERRASECURITIES / 0.24 GOOSEHEAD INS INC COM USD0.01 CL A PRICE: 74.98 BROKER COMMISSION: 0.24 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES	-47.000 74.98	3,523.79	0.00	0.00	-3,290.43	233.36	0.00	233.36
15 Mar 24 19 Mar 24 Settled	GRANITE CONST INC COM SEDOL : 2381189 /GVA PENSERRASECURITIES / 0.28 GRANITE CONST COM USD0.01 PRICE: 54.44 BROKER COMMISSION: 0.28 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES	-55.000 54.44	2,993.89	0.00	0.00	-1,999.29	994.60	0.00	994.60
15 Mar 24 19 Mar 24 Settled	GREEN BRICK PARTNERS INC COM SEDOL : BS7T2R6 /GRBK PENSERRASECURITIES / 0.16 GREEN BRICK COM PRICE: 54.61 BROKER COMMISSION: 0.16 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES	-32.000 54.61	1,747.34	0.00	0.00	-767.11	980.23	0.00	980.23
15 Mar 24 19 Mar 24 Settled	GREEN DOT CORP COM STK SEDOL : B3WNNP3 /GDOT PENSERRASECURITIES / 0.52 GREEN DOT CORP COM CL A USD0.001 PRICE: 9.16 BROKER COMMISSION: 0.52 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES	-103.000 9.16	942.95	0.00	0.00	-3,470.08	-2,527.13	0.00	-2,527.13

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Equities

Common stock

United States - USD

15 Mar 24 19 Mar 24 Settled	GREEN PLAINS INC COM STK SEDOL : B11FJD6 /GPRE PENSERRASECURITIES / 0.44 GREEN PLAINS INC COM STK PRICE: 20.26 BROKER COMMISSION: 0.44 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES	-88.000 20.26	1,782.42	0.00	0.00	-2,807.82	-1,025.40	0.00	-1,025.40
15 Mar 24 19 Mar 24 Settled	GREENBRIER COS INC COM STK SEDOL : 2387530 /GBX PENSERRASECURITIES / 0.27 GREENBRIER COS INC COM USD0.001 PRICE: 48.46 BROKER COMMISSION: 0.27 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES	-54.000 48.46	2,616.54	0.00	0.00	-2,374.18	242.36	0.00	242.36
15 Mar 24 19 Mar 24 Settled	GRIFFON CORP COM SEDOL : 2463344 /GFF PENSERRASECURITIES / 2.23 GRIFFON CORP COM USD0.25 PRICE: 70.41 BROKER COMMISSION: 2.23 OTHER CHARGES: 0.26 BROKER: PENSERRASECURITIES	-445.000 70.41	31,329.96	0.00	0.00	-11,087.79	20,242.17	0.00	20,242.17
15 Mar 24 19 Mar 24 Settled	GROUP 1 AUTOMOTIVE INC COM SEDOL : 2121352 /GPI PENSERRASECURITIES / 0.53 GROUP 1 AUTOMOTIVE COM USD0.01 PRICE: 266.54 BROKER COMMISSION: 0.53 OTHER CHARGES: 0.23 BROKER: PENSERRASECURITIES	-105.000 266.54	27,985.94	0.00	0.00	-19,252.66	8,733.28	0.00	8,733.28
15 Mar 24 19 Mar 24 Settled	GUESS INC COM SEDOL : 2387109 /GES PENSERRASECURITIES / 0.30 GUESS INC COM USD0.01 PRICE: 25.07 BROKER COMMISSION: 0.30 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES	-60.000 25.07	1,503.88	0.00	0.00	-1,290.66	213.22	0.00	213.22

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Broker/Commission</u>								
	<u>Narrative</u>								

Sales

Equities

Common stock

United States - USD

15 Mar 24	HA SUSTAINABLE	-140.000	3,422.27	0.00	0.00	-3,504.61	-82.34	0.00	-82.34
19 Mar 24	INFRASTRUCTURE CAPITAL INC	24.45							
Settled	SEDOL : B9HHD96 /HASI PENSERRASECURITIES / 0.70 HANNON ARMSTRONG S COM USD0.01 PRICE: 24.45 BROKER COMMISSION: 0.70 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								
04 Jan 24	HAIN CELESTIAL GROUP INC COM	-100.000	1,070.49	0.00	0.00	-1,689.37	-618.88	0.00	-618.88
08 Jan 24	SEDOL : 2492337 /HAIN	10.72							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.50 HAIN CELESTIAL GRP COM USD0.01 PRICE: 10.72 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Mar 24	HANESBRANDS INC COM STK	-439.000	2,491.30	0.00	0.00	-2,236.74	254.56	0.00	254.56
19 Mar 24	SEDOL : B1BJSL9 /HBI	5.68							
Settled	PENSERRASECURITIES / 2.20 HANESBRANDS INC COM USD0.01 PRICE: 5.68 BROKER COMMISSION: 2.20 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
15 Mar 24	HANMI FINL CORP COM NEW COM	-65.000	964.91	0.00	0.00	-1,579.58	-614.67	0.00	-614.67
19 Mar 24	NEW	14.85							
Settled	SEDOL : B6TPXR5 /HAFC PENSERRASECURITIES / 0.33 HANMI FINANCIAL CO COM USD0.001 PRICE: 14.85 BROKER COMMISSION: 0.33 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
04 Jan 24	HARMONIC INC COM	-100.000	1,249.48	0.00	0.00	-1,016.78	232.70	0.00	232.70
08 Jan 24	SEDOL : 2510659 /HLIT	12.51							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.50 HARMONIC INC COM USD0.001 PRICE: 12.51 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Equities

Common stock

United States - USD

15 Mar 24	HARMONIC INC COM	-185.000	2,320.80	0.00	0.00	-1,884.03	436.77	0.00	436.77
19 Mar 24	SEDOL : 2510659 /HLIT	12.55							
Settled	PENSERRASECURITIES / 0.93 HARMONIC INC COM USD0.001 PRICE: 12.55 BROKER COMMISSION: 0.93 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
15 Mar 24	HARMONY BIOSCIENCES HLDGS	-41.000	1,310.95	0.00	0.00	-1,666.95	-356.00	0.00	-356.00
19 Mar 24	INC COM	31.98							
Settled	SEDOL : BKSGZN7 /HRMY PENSERRASECURITIES / 0.21 HARMONY BIOSCIENCE COM USD0.00001 PRICE: 31.98 BROKER COMMISSION: 0.21 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
04 Jan 24	HAYWARD HLDGS INC COM	-100.000	1,271.48	0.00	0.00	-1,454.50	-183.02	0.00	-183.02
08 Jan 24	SEDOL : BMFQC33 /HAYW	12.73							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.50 HAYWARD HLDGS INC COM USD0.001 PRICE: 12.73 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Mar 24	HAYWARD HLDGS INC COM	-243.000	3,466.36	0.00	0.00	-3,529.76	-63.40	0.00	-63.40
19 Mar 24	SEDOL : BMFQC33 /HAYW	14.27							
Settled	PENSERRASECURITIES / 1.22 HAYWARD HLDGS INC COM USD0.001 PRICE: 14.27 BROKER COMMISSION: 1.22 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								
04 Jan 24	HEALTHCARE SVCS GROUP INC	-100.000	1,024.49	0.00	0.00	-1,795.66	-771.17	0.00	-771.17
08 Jan 24	COM	10.26							
Settled	SEDOL : 2417619 /HCSG WILLIAMS CAPITAL GROUP L.P.,THE / 1.50								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Equities

Common stock

United States - USD

	HEALTHCARE SERVICE COM USD0.01 PRICE: 10.26 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
04 Jan 24	HEARTLAND EXPRESS INC COM	-100.000	1,351.48	0.00	0.00	-1,566.62	-215.14	0.00	-215.14
08 Jan 24	SEDOL : 2414018 /HTLD	13.53							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.50 HEARTLAND EXPRESS COM USD0.01 PRICE: 13.53 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Mar 24	HEIDRICK & STRUGGLES INTL INC	-34.000	1,085.78	0.00	0.00	-1,434.57	-348.79	0.00	-348.79
19 Mar 24	COM	31.94							
Settled	SEDOL : 2413071 /HSII PENSERRASECURITIES / 0.17 HEIDRICK & STRUGGL COM USD0.01 PRICE: 31.94 BROKER COMMISSION: 0.17 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
04 Jan 24	HELIX ENERGY SOLUTIONS GROUP	-100.000	941.49	0.00	0.00	-401.96	539.53	0.00	539.53
08 Jan 24	INC COM STK	9.43							
Settled	SEDOL : 2037062 /HLX WILLIAMS CAPITAL GROUP L.P.,THE / 1.50 HELIX ENRGY SOL GR COM NPV PRICE: 9.43 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Mar 24	HELMERICH & PAYNE INC COM	-278.000	11,154.66	0.00	0.00	-9,095.48	2,059.18	0.00	2,059.18
19 Mar 24	SEDOL : 2420101 /HP	40.13							
Settled	PENSERRASECURITIES / 1.39 HELMERICH & PAYNE COM USD0.10 PRICE: 40.13 BROKER COMMISSION: 1.39 OTHER CHARGES: 0.09 BROKER: PENSERRASECURITIES								
15 Mar 24	HIGHWOODS PPTYS INC COM	-130.000	3,176.52	0.00	0.00	-2,973.75	202.77	0.00	202.77
19 Mar 24	SEDOL : 2420640 /HIW	24.44							
Settled	PENSERRASECURITIES / 0.65								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Equities

Common stock

United States - USD

HIGHWOODS PROPERTI COM USD0.01 PRICE:
24.44 BROKER COMMISSION: 0.65 OTHER
CHARGES: 0.03 BROKER: PENSERRASECURITIES

15 Mar 24	HILLENBRAND INC COM STK	-101.000	4,861.59	0.00	0.00	-4,592.89	268.70	0.00	268.70
19 Mar 24	SEDOL : B2QGDP1 /HI	48.14							
Settled	PENSERRASECURITIES / 0.51								
	HILLENBRAND INC COM STK NPV PRICE: 48.14								
	BROKER COMMISSION: 0.51 OTHER CHARGES:								
	0.04 BROKER: PENSERRASECURITIES								
15 Mar 24	HILLTOP HLDGS INC COM STK	-60.000	1,802.68	0.00	0.00	-2,021.10	-218.42	0.00	-218.42
19 Mar 24	SEDOL : 2365428 /HTH	30.05							
Settled	PENSERRASECURITIES / 0.30								
	HILLTOP HOLDINGS I COM STK USD0.01 PRICE:								
	30.05 BROKER COMMISSION: 0.30 OTHER								
	CHARGES: 0.02 BROKER: PENSERRASECURITIES								
15 Mar 24	HNI CORP COM	-58.000	2,535.44	0.00	0.00	-2,218.80	316.64	0.00	316.64
19 Mar 24	SEDOL : 2435246 /HNI	43.72							
Settled	PENSERRASECURITIES / 0.29								
	HNI CORP COM USD1 PRICE: 43.72 BROKER								
	COMMISSION: 0.29 OTHER CHARGES: 0.03								
	BROKER: PENSERRASECURITIES								
15 Mar 24	HOLOGIC INC COM	-681.000	51,690.88	0.00	0.00	-48,909.17	2,781.71	0.00	2,781.71
19 Mar 24	SEDOL : 2433530 /HOLX	75.91							
Settled	PENSERRASECURITIES / 3.41								
	HOLOGIC INC COM USD0.01 PRICE: 75.91 BROKER								
	COMMISSION: 3.41 OTHER CHARGES: 0.42								
	BROKER: PENSERRASECURITIES								
04 Jan 24	HOPE BANCORP INC COM	-100.000	1,169.49	0.00	0.00	-1,599.94	-430.45	0.00	-430.45
08 Jan 24	SEDOL : BYN87K7 /HOPE	11.71							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE								
	/ 1.50								
	HOPE BANCORP INC COM PRICE: 11.71 BROKER								
	COMMISSION: 1.50 OTHER CHARGES: 0.01								
	BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Equities

Common stock

United States - USD

15 Mar 24	HOPE BANCORP INC COM	-229.000	2,465.16	0.00	0.00	-3,654.24	-1,189.08	0.00	-1,189.08
19 Mar 24	SEDOL : BYN87K7 /HOPE	10.77							
Settled	PENSERRASECURITIES / 1.15 HOPE BANCORP INC COM PRICE: 10.77 BROKER COMMISSION: 1.15 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
15 Mar 24	HORACE MANN EDUCATORS CORP	-51.000	1,795.94	0.00	0.00	-1,982.20	-186.26	0.00	-186.26
19 Mar 24	COM	35.22							
Settled	SEDOL : 2437112 /HMN PENSERRASECURITIES / 0.26 HORACE MANN EDUCAT COM USD0.001 PRICE: 35.22 BROKER COMMISSION: 0.26 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
15 Mar 24	HUB GROUP INC CL A CL A	-79.000	3,257.53	0.00	0.00	-3,105.59	151.94	0.00	151.94
19 Mar 24	SEDOL : 2407632 /HUBG	41.24							
Settled	PENSERRASECURITIES / 0.40 HUB GROUP INC CL'A' COM USD0.01 PRICE: 41.24 BROKER COMMISSION: 0.40 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								
15 Mar 24	HUDSON PACIFIC PROPERTIES INC	-183.000	1,166.61	0.00	0.00	-2,341.75	-1,175.14	0.00	-1,175.14
19 Mar 24	COM	6.38							
Settled	SEDOL : B64B9P8 /HPP PENSERRASECURITIES / 0.92 HUDSON PACIFIC PROPERTIES INC COM PRICE: 6.38 BROKER COMMISSION: 0.92 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Mar 24	ICHOR HOLDINGS LTD COM	-52.000	1,919.56	0.00	0.00	-2,005.55	-85.99	0.00	-85.99
19 Mar 24	USD0.0001	36.92							
Settled	SEDOL : BD2B5Y0 /ICHR PENSERRASECURITIES / 0.26 ICHOR HOLDINGS LTD COM USD0.0001 PRICE: 36.92 BROKER COMMISSION: 0.26 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Equities

Common stock

United States - USD

15 Mar 24	ICU MED INC COM	-25.000	2,451.85	0.00	0.00	-2,116.12	335.73	0.00	335.73
19 Mar 24	SEDOL : 2451918 /ICUI	98.08							
Settled	PENSERRASECURITIES / 0.13 ICU MEDICAL INC COM USD0.10 PRICE: 98.08 BROKER COMMISSION: 0.13 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
15 Mar 24	INDEPENDENT BK CORP MASS COM	-196.000	9,785.22	0.00	0.00	-16,378.91	-6,593.69	0.00	-6,593.69
19 Mar 24	COM STK USD0.01	49.93							
Settled	SEDOL : 2447821 /INDB PENSERRASECURITIES / 0.98 IND BANK CORP MASS COM USD0.01 PRICE: 49.93 BROKER COMMISSION: 0.98 OTHER CHARGES: 0.08 BROKER: PENSERRASECURITIES								
15 Mar 24	INDEPENDENT BK GROUP INC COM	-45.000	1,900.55	0.00	0.00	-3,314.33	-1,413.78	0.00	-1,413.78
19 Mar 24	SEDOL : B9M9ZZ7 /IBTX	42.24							
Settled	PENSERRASECURITIES / 0.23 INDEPENDENT BANK G COM USD0.01 PRICE: 42.24 BROKER COMMISSION: 0.23 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
15 Mar 24	INGEVITY CORP COM	-42.000	1,901.11	0.00	0.00	-2,284.59	-383.48	0.00	-383.48
19 Mar 24	SEDOL : BD4LHG4 /NGVT	45.27							
Settled	PENSERRASECURITIES / 0.21 INGEVITY CORP COM USD0.01 PRICE: 45.27 BROKER COMMISSION: 0.21 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
15 Mar 24	INNOSPEC INC COM STK	-31.000	3,783.97	0.00	0.00	-2,899.70	884.27	0.00	884.27
19 Mar 24	SEDOL : 2245597 /IOSP	122.07							
Settled	PENSERRASECURITIES / 0.16 INNOSPEC INC COM USD0.01 PRICE: 122.07 BROKER COMMISSION: 0.16 OTHER CHARGES: 0.04 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Equities

Common stock

United States - USD

15 Mar 24	INNOVATIVE INDL PPTYS INC	-35.000	3,383.24	0.00	0.00	-6,870.64	-3,487.40	0.00	-3,487.40
19 Mar 24	SEDOL : BD0NN55 /IIPR	96.67							
Settled	PENSERRASECURITIES / 0.18 INNOVATIVE INDL PP COM USD0.001 PRICE: 96.67 BROKER COMMISSION: 0.18 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								
15 Mar 24	INNOVIVA INC COM	-70.000	1,039.84	0.00	0.00	-1,131.27	-91.43	0.00	-91.43
19 Mar 24	SEDOL : BDDXF67 /INVA	14.86							
Settled	PENSERRASECURITIES / 0.35 INNOVIVA INC COM USD0.01 PRICE: 14.86 BROKER COMMISSION: 0.35 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Mar 24	INSIGHT ENTERPRISES INC COM	-53.000	9,854.47	0.00	0.00	-5,461.16	4,393.31	0.00	4,393.31
19 Mar 24	SEDOL : 2475060 /NSIT	185.94							
Settled	PENSERRASECURITIES / 0.27 INSIGHT ENTERPRISE COM USD0.01 PRICE: 185.94 BROKER COMMISSION: 0.27 OTHER CHARGES: 0.08 BROKER: PENSERRASECURITIES								
15 Mar 24	INSTALLED BLDG PRODS INC COM	-65.000	15,548.19	0.00	0.00	-7,143.61	8,404.58	0.00	8,404.58
19 Mar 24	SEDOL : BJSP4C9 /IBP	239.21							
Settled	PENSERRASECURITIES / 0.33 INSTALLED BUILDING COM USD0.01 PRICE: 239.21 BROKER COMMISSION: 0.33 OTHER CHARGES: 0.13 BROKER: PENSERRASECURITIES								
15 Mar 24	INSTEEL INDS INC COM	-47.000	1,684.22	0.00	0.00	-1,779.10	-94.88	0.00	-94.88
19 Mar 24	SEDOL : 2325875 /IIN	35.84							
Settled	PENSERRASECURITIES / 0.24 INSTEEL INDS INC COM NPV PRICE: 35.84 BROKER COMMISSION: 0.24 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
15 Mar 24	INTEGER HLDGS CORP COM	-65.000	7,397.91	0.00	0.00	-5,306.88	2,091.03	0.00	2,091.03
19 Mar 24	SEDOL : BD06LM7 /ITGR	113.82							
Settled	PENSERRASECURITIES / 0.33								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>			
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<u>Broker/Commission</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Narrative</u>									

Sales

Equities

Common stock

United States - USD

INTEGER HOLDINGS C COM NPV PRICE: 113.82
 BROKER COMMISSION: 0.33 OTHER CHARGES:
 0.06 BROKER: PENSERRASECURITIES

15 Mar 24	INTERDIGITAL INC COM	-33.000		3,385.27	0.00	0.00	-2,220.74	1,164.53	0.00	1,164.53
19 Mar 24	SEDOL : 2465737 /IDCC	102.59								
Settled	PENSERRASECURITIES / 0.17									
	INTERDIGITAL INC COM STK USD0.01 PRICE: 102.59 BROKER COMMISSION: 0.17 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES									
04 Jan 24	INTERFACE INC COM	-100.000		1,198.49	0.00	0.00	-1,390.21	-191.72	0.00	-191.72
08 Jan 24	SEDOL : B86V808 /TILE	12.00								
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.50									
	INTERFACE INC COM PRICE: 12.0 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE									
15 Mar 24	INTERPARFUMS INC	-22.000		2,976.90	0.00	0.00	-2,100.17	876.73	0.00	876.73
19 Mar 24	SEDOL : 2473150 /IPAR	135.32								
Settled	PENSERRASECURITIES / 0.11									
	INTER PARFUMS INC COM USD0.001 PRICE: 135.32 BROKER COMMISSION: 0.11 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES									
15 Mar 24	IROBOT CORP COM	-4,037.000		40,309.11	0.00	0.00	-260,385.63	-220,076.52	0.00	-220,076.52
19 Mar 24	SEDOL : B0J2NS5 /IRBT	9.99								
Settled	PENSERRASECURITIES / 20.19									
	IROBOT CORP COM USD0.01 PRICE: 9.99 BROKER COMMISSION: 20.19 OTHER CHARGES: 0.33 BROKER: PENSERRASECURITIES									
04 Jan 24	IRONWOOD PHARMACEUTICALS	-100.000		1,239.49	0.00	0.00	-1,144.25	95.24	0.00	95.24
08 Jan 24	INC COM CLA	12.41								
Settled	SEDOL : B3MZ6K5 /IRWD									
	WILLIAMS CAPITAL GROUP L.P.,THE / 1.50									

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss
Settle Date	Asset ID / Ticker	Shares/PAR	Translation
Trade Status	Broker/Commission	Price	Total
	Narrative	Principal	Accrued Interest
		Adjustment Amt	Cost
		Market	Market

Sales

Equities

Common stock

United States - USD

	IRONWOOD PHARMACEU COM CL A USD0.001 PRICE: 12.41 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Mar 24	IRONWOOD PHARMACEUTICALS	-265.000	2,388.95	0.00	0.00	-3,036.62	-647.67	0.00	-647.67
19 Mar 24	INC COM CL A	9.02							
Settled	SEDOL : B3MZ6K5 /IRWD PENSERRASECURITIES / 1.33 IRONWOOD PHARMACEU COM CL A USD0.001 PRICE: 9.02 BROKER COMMISSION: 1.33 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
15 Mar 24	ITRON INC COM STK NPV	-88.000	7,652.85	0.00	0.00	-5,422.13	2,230.72	0.00	2,230.72
19 Mar 24	SEDOL : 2471949 /ITRI	86.97							
Settled	PENSERRASECURITIES / 0.44 ITRON INC COM NPV PRICE: 86.97 BROKER COMMISSION: 0.44 OTHER CHARGES: 0.07 BROKER: PENSERRASECURITIES								
15 Mar 24	J & J SNACK FOODS CORP COM	-9.000	1,289.99	0.00	0.00	-1,384.54	-94.55	0.00	-94.55
19 Mar 24	STK NPV	143.34							
Settled	SEDOL : 2469171 /JJSF PENSERRASECURITIES / 0.05 J & J SNACK FOODS COM NPV PRICE: 143.34 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
15 Mar 24	JACK IN THE BOX INC COM	-105.000	7,701.15	0.00	0.00	-9,189.70	-1,488.55	0.00	-1,488.55
19 Mar 24	SEDOL : 2344922 /JACK	73.35							
Settled	PENSERRASECURITIES / 0.53 JACK IN THE BOX COM STK USD0.01 PRICE: 73.35 BROKER COMMISSION: 0.53 OTHER CHARGES: 0.07 BROKER: PENSERRASECURITIES								
15 Mar 24	JACKSON FINANCIAL INC CL A COM	-136.000	8,352.37	0.00	0.00	-5,182.80	3,169.57	0.00	3,169.57
19 Mar 24	SEDOL : BMFX6P4 /JXN	61.42							
Settled	PENSERRASECURITIES / 0.68								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Asset ID / Ticker</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>			<u>Realized gain/loss</u>			
<u>Settle Date</u>	<u>Broker/Commission</u>	<u>Narrative</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>

Sales

Equities

Common stock

United States - USD

JACKSON FINANCIAL COM USD0.01 CLA PRICE:
61.42 BROKER COMMISSION: 0.68 OTHER
CHARGES: 0.07 BROKER: PENSERRASECURITIES

15 Mar 24	JBG SMITH PROPERTIES COM		-109.000	1,813.19	0.00	0.00	-1,561.43	251.76	0.00	251.76
19 Mar 24	USD0.01 WI		16.64							
Settled	SEDOL : BD3BX01 /JBGS PENSERRASECURITIES / 0.55 JBG SMITH PPTYS COM USD0.01 PRICE: 16.64 BROKER COMMISSION: 0.55 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES									
15 Mar 24	JETBLUE AWYS CORP COM		-418.000	2,940.60	0.00	0.00	-2,079.55	861.05	0.00	861.05
19 Mar 24	SEDOL : 2852760 /JBLU		7.04							
Settled	PENSERRASECURITIES / 2.09 JETBLUE AIRWAYS CO COM USD0.01 PRICE: 7.04 BROKER COMMISSION: 2.09 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES									
15 Mar 24	JOHN BEAN TECHNOLOGIES CORP		-61.000	6,223.47	0.00	0.00	-8,250.19	-2,026.72	0.00	-2,026.72
19 Mar 24	COM STK		102.03							
Settled	SEDOL : B3BRJZ8 /JBT PENSERRASECURITIES / 0.31 JOHN BEAN TECH COR COM USD0.01 PRICE: 102.03 BROKER COMMISSION: 0.31 OTHER CHARGES: 0.05 BROKER: PENSERRASECURITIES									
15 Mar 24	KAISER ALUM CORP COM PAR \$0.01		-37.000	2,896.88	0.00	0.00	-3,577.77	-680.89	0.00	-680.89
19 Mar 24	COM PAR \$0.01		78.30							
Settled	SEDOL : B15CJ33 /KALU PENSERRASECURITIES / 0.19 KAISER ALUMINUM CO COM USD0.01 PRICE: 78.3 BROKER COMMISSION: 0.19 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES									
15 Mar 24	KELLY SERVICES INC CL A COM		-40.000	976.19	0.00	0.00	-731.96	244.23	0.00	244.23
19 Mar 24	SEDOL : 2487117 /KELYA		24.41							
Settled	PENSERRASECURITIES / 0.20									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Equities

Common stock

United States - USD

KELLY SERVICES INC CLASS'A'NON-VTG USD1
PRICE: 24.41 BROKER COMMISSION: 0.20 OTHER
CHARGES: 0.01 BROKER: PENSERRASECURITIES

15 Mar 24	KENNAMETAL INC CAP	-148.000	3,540.87	0.00	0.00	-3,670.87	-130.00	0.00	-130.00
19 Mar 24	SEDOL : 2488121 /KMT	23.93							
Settled	PENSERRASECURITIES / 0.74 KENNAMETAL INC CAP USD1.25 PRICE: 23.93 BROKER COMMISSION: 0.74 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								
04 Jan 24	KENNEDY-WILSON HLDGS INC COM	-100.000	1,188.49	0.00	0.00	-1,636.71	-448.22	0.00	-448.22
08 Jan 24	SEDOL : B298495 /KW	11.90							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.50 KENNEDY-WILSON HOL COM STK USD0.0001 PRICE: 11.9 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Mar 24	KENNEDY-WILSON HLDGS INC COM	-228.000	1,907.20	0.00	0.00	-3,720.16	-1,812.96	0.00	-1,812.96
19 Mar 24	SEDOL : B298495 /KW	8.37							
Settled	PENSERRASECURITIES / 1.14 KENNEDY-WILSON HOL COM STK USD0.0001 PRICE: 8.37 BROKER COMMISSION: 1.14 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
04 Jan 24	KKR REAL ESTATE FIN TR INC COM	-100.000	1,281.48	0.00	0.00	-2,024.88	-743.40	0.00	-743.40
08 Jan 24	SEDOL : BF0YMC2 /KREF	12.83							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.50 KKR REAL ESTATE FI COM USD0.01 PRICE: 12.83 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Mar 24	KNOWLES CORP COM	-281.000	4,278.18	0.00	0.00	-5,773.41	-1,495.23	0.00	-1,495.23
19 Mar 24	SEDOL : BJTD9L6 /KN	15.23							
Settled	PENSERRASECURITIES / 1.41								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Equities

Common stock

United States - USD

	KNOWLES CORP COM USD1.0 PRICE: 15.23 BROKER COMMISSION: 1.41 OTHER CHARGES: 0.04 BROKER: PENSERRASECURITIES								
15 Mar 24	KOHL'S CORP COM	-135.000	3,348.64	0.00	0.00	-2,784.38	564.26	0.00	564.26
19 Mar 24	SEDOL : 2496113 /KSS	24.81							
Settled	PENSERRASECURITIES / 0.68 KOHL'S CORPORATION COM USD0.01 PRICE: 24.81 BROKER COMMISSION: 0.68 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								
15 Mar 24	KONTOOR BRANDS INC COM NPV	-63.000	3,717.28	0.00	0.00	-2,982.36	734.92	0.00	734.92
19 Mar 24	WI	59.01							
Settled	SEDOL : BJTJGC4 /KTB PENSERRASECURITIES / 0.32 KONTOOR BRANDS INC COM NPV PRICE: 59.01 BROKER COMMISSION: 0.32 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								
15 Mar 24	KOPPERS HLDGS INC COM	-26.000	1,376.03	0.00	0.00	-792.57	583.46	0.00	583.46
19 Mar 24	SEDOL : B0X46B1 /KOP	52.93							
Settled	PENSERRASECURITIES / 0.13 KOPPERS HLDGS INC COM STK USD0.01 PRICE: 52.93 BROKER COMMISSION: 0.13 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
15 Mar 24	KORN FERRY COM	-90.000	5,710.00	0.00	0.00	-6,083.92	-373.92	0.00	-373.92
19 Mar 24	SEDOL : 2386849 /KFY	63.45							
Settled	PENSERRASECURITIES / 0.45 KORN FERRY COM PRICE: 63.45 BROKER COMMISSION: 0.45 OTHER CHARGES: 0.05 BROKER: PENSERRASECURITIES								
15 Mar 24	KULICKE & SOFFA INDS INC COM	-128.000	6,092.11	0.00	0.00	-6,833.31	-741.20	0.00	-741.20
19 Mar 24	SEDOL : 2498001 /KLIC	47.60							
Settled	PENSERRASECURITIES / 0.64 KULICKE&SOFFA INDS COM NPV PRICE: 47.6 BROKER COMMISSION: 0.64 OTHER CHARGES: 0.05 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Equities

Common stock

United States - USD

15 Mar 24	LA Z BOY INC COM	-93.000	3,396.79	0.00	0.00	-3,011.39	385.40	0.00	385.40
19 Mar 24	SEDOL : 2508405 /LZB	36.53							
Settled	PENSERRASECURITIES / 0.47 LA-Z-BOY INC COM USD1 PRICE: 36.53 BROKER COMMISSION: 0.47 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								
15 Mar 24	LAKELAND FINL CORP COM STK	-32.000	1,997.26	0.00	0.00	-2,465.18	-467.92	0.00	-467.92
19 Mar 24	SEDOL : 2537528 /LKFN	62.42							
Settled	PENSERRASECURITIES / 0.16 LAKELAND FINANCIAL COM NPV PRICE: 62.42 BROKER COMMISSION: 0.16 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
15 Mar 24	LCI INDUSTRIES COM	-32.000	3,517.89	0.00	0.00	-4,488.96	-971.07	0.00	-971.07
19 Mar 24	SEDOL : BYQ44Y5 /LCII	109.94							
Settled	PENSERRASECURITIES / 0.16 LCI INDUSTRIES COM USD0.01 PRICE: 109.94 BROKER COMMISSION: 0.16 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								
15 Mar 24	LEMAITRE VASCULAR INC COM STK	-25.000	1,670.85	0.00	0.00	-1,168.20	502.65	0.00	502.65
19 Mar 24	SEDOL : B1G6TJ0 /LMAT	66.84							
Settled	PENSERRASECURITIES / 0.13 LEMAITRE VASCULAR COM STK USD0.01 PRICE: 66.84 BROKER COMMISSION: 0.13 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
15 Mar 24	LENNAR CORP CL A CL A	-273.000	42,741.89	0.00	0.00	-27,855.06	14,886.83	0.00	14,886.83
19 Mar 24	SEDOL : 2511920 /LEN	156.57							
Settled	PENSERRASECURITIES / 1.37 LENNAR CORP COM USD0.10 CLASS A PRICE: 156.57 BROKER COMMISSION: 1.37 OTHER CHARGES: 0.35 BROKER: PENSERRASECURITIES								
15 Mar 24	LESLIES INC COM	-158.000	1,146.28	0.00	0.00	-2,031.40	-885.12	0.00	-885.12
19 Mar 24	SEDOL : BNG3RZ7 /LESL	7.26							
Settled	PENSERRASECURITIES / 0.79								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Equities

Common stock

United States - USD

LESLIES INC COM USD0.001 PRICE: 7.26 BROKER
COMMISSION: 0.79 OTHER CHARGES: 0.01
BROKER: PENSERRASECURITIES

15 Mar 24	LGI HOMES INC COM	-26.000	2,781.58	0.00	0.00	-3,422.80	-641.22	0.00	-641.22
19 Mar 24	SEDOL : BG3G1B4 /LGIH	106.99							
Settled	PENSERRASECURITIES / 0.13 LGI HOMES INC COM USD0.01 PRICE: 106.99 BROKER COMMISSION: 0.13 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								
15 Mar 24	LIBERTY ENERGY INC COM	-444.000	9,068.62	0.00	0.00	-8,075.66	992.96	0.00	992.96
19 Mar 24	USD0.01 CL A	20.43							
Settled	SEDOL : BDCWFT8 /LBRT PENSERRASECURITIES / 2.22 LIBERTY ENERGY INC COM USD0.01 CL A PRICE: 20.43 BROKER COMMISSION: 2.22 OTHER CHARGES: 0.08 BROKER: PENSERRASECURITIES								
15 Mar 24	LIGAND PHARMACEUTICALS	-21.000	1,492.76	0.00	0.00	-1,484.39	8.37	0.00	8.37
19 Mar 24	INCORPORATED CL BCOMMON	71.09							
Settled	STOCK SEDOL : 2501578 /LGND PENSERRASECURITIES / 0.11 LIGAND PHARMACEUTICALS INCORPORATED CL BCOMMON STO PRICE: 71.09 BROKER COMMISSION: 0.11 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
15 Mar 24	LINCOLN NATL CORP COM	-327.000	8,856.71	0.00	0.00	-8,512.96	343.75	0.00	343.75
19 Mar 24	SEDOL : 2516378 /LNC	27.09							
Settled	PENSERRASECURITIES / 1.64 LINCOLN NATL CORP COM NPV PRICE: 27.09 BROKER COMMISSION: 1.64 OTHER CHARGES: 0.08 BROKER: PENSERRASECURITIES								
15 Mar 24	LINDSAY CORPORATION COM	-11.000	1,265.47	0.00	0.00	-1,525.31	-259.84	0.00	-259.84
19 Mar 24	SEDOL : 2516613 /LNN	115.05							
Settled	PENSERRASECURITIES / 0.06								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Equities

Common stock

United States - USD

LINDSAY CORPORATION COM PRICE: 115.05
 BROKER COMMISSION: 0.06 OTHER CHARGES:
 0.02 BROKER: PENSERRASECURITIES

04 Jan 24	LIQUIDITY SVCS INC COM STK	-100.000	1,701.48	0.00	0.00	-1,881.47	-179.99	0.00	-179.99
08 Jan 24	SEDOL : B0ZN8Z4 /LQDT	17.03							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.50								
	LIQUIDITY SVCS INC COM STK USD0.001 PRICE: 17.03 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Mar 24	LOCKHEED MARTIN CORP COM	-309.000	134,665.75	0.00	0.00	-116,864.94	17,800.81	0.00	17,800.81
19 Mar 24	SEDOL : 2522096 /LMT	435.82							
Settled	PENSERRASECURITIES / 1.55 LOCKHEED MARTIN CO COM USD1 PRICE: 435.82 BROKER COMMISSION: 1.55 OTHER CHARGES: 1.08 BROKER: PENSERRASECURITIES								
15 Mar 24	LTC PPTYS INC COM	-52.000	1,673.60	0.00	0.00	-1,863.18	-189.58	0.00	-189.58
19 Mar 24	SEDOL : 2498788 /LTC	32.19							
Settled	PENSERRASECURITIES / 0.26 LTC PROPERTIES INC COM USD0.01 PRICE: 32.19 BROKER COMMISSION: 0.26 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
15 Mar 24	LUMEN TECHNOLOGIES INC	-1,266.000	1,981.27	0.00	0.00	-3,101.54	-1,120.27	0.00	-1,120.27
19 Mar 24	SEDOL : BMDH249 /LUMN	1.57							
Settled	PENSERRASECURITIES / 6.33 LUMEN TECHNOLOGIES COM USD1.00 PRICE: 1.57 BROKER COMMISSION: 6.33 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
04 Jan 24	LXP INDUSTRIAL TRUST COM	-100.000	961.49	0.00	0.00	-1,387.67	-426.18	0.00	-426.18
08 Jan 24	USD0.0001	9.63							
Settled	SEDOL : 2139151 /LXP WILLIAMS CAPITAL GROUP L.P.,THE / 1.50								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss
Settle Date	Asset ID / Ticker	Shares/PAR	Translation
Trade Status	Broker/Commission	Price	Principal
	Narrative	Accrued Interest	Adjustment Amt
		Cost	Market
			Total

Sales

Equities

Common stock

United States - USD

LXP INDUSTRIAL TRUST COM USD0.0001 PRICE:
9.63 BROKER COMMISSION: 1.50 OTHER
CHARGES: 0.01 BROKER: WILLIAMS CAPITAL
GROUP L.P.,THE

15 Mar 24	LXP INDUSTRIAL TRUST COM	-564.000	5,061.85	0.00	0.00	-7,809.19	-2,747.34	0.00	-2,747.34
19 Mar 24	USD0.0001	8.98							
Settled	SEDOL : 2139151 /LXP PENSERRASECURITIES / 2.82								
	LXP INDUSTRIAL TRUST COM USD0.0001 PRICE: 8.98 BROKER COMMISSION: 2.82 OTHER CHARGES: 0.05 BROKER: PENSERRASECURITIES								
15 Mar 24	M / I HOMES INC	-53.000	6,481.04	0.00	0.00	-2,847.95	3,633.09	0.00	3,633.09
19 Mar 24	SEDOL : 2549385 /MHO	122.29							
Settled	PENSERRASECURITIES / 0.27 M/I HOME INC COM USD0.01 PRICE: 122.29 BROKER COMMISSION: 0.27 OTHER CHARGES: 0.06 BROKER: PENSERRASECURITIES								
04 Jan 24	MACERICH CO REIT	-100.000	1,493.48	0.00	0.00	-1,132.50	360.98	0.00	360.98
08 Jan 24	SEDOL : 2543967 /MAC	14.95							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.50 MACERICH CO REIT USD 0.01 PRICE: 14.95 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Mar 24	MACERICH CO REIT	-339.000	5,466.32	0.00	0.00	-3,851.65	1,614.67	0.00	1,614.67
19 Mar 24	SEDOL : 2543967 /MAC	16.13							
Settled	PENSERRASECURITIES / 1.70 MACERICH CO REIT USD 0.01 PRICE: 16.13 BROKER COMMISSION: 1.70 OTHER CHARGES: 0.05 BROKER: PENSERRASECURITIES								
15 Mar 24	MADDEN STEVEN LTD COM	-88.000	3,662.97	0.00	0.00	-3,776.04	-113.07	0.00	-113.07
19 Mar 24	SEDOL : 2553911 /SHOO	41.63							
Settled	PENSERRASECURITIES / 0.44								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>			
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<u>Broker/Commission</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Narrative</u>									

Sales

Equities

Common stock

United States - USD

MADDEN(STEVEN)LTD COM USD0.0001 PRICE:
41.63 BROKER COMMISSION: 0.44 OTHER
CHARGES: 0.03 BROKER: PENSERRASECURITIES

15 Mar 24 19 Mar 24 Settled	MADISON SQUARE GARDEN SPORTS CORP SEDOL : BYQCZ35 /MSGS PENSERRASECURITIES / 0.16 MADISON SQUARE GARDEN SPORTS CORP PRICE: 182.54 BROKER COMMISSION: 0.16 OTHER CHARGES: 0.05 BROKER: PENSERRASECURITIES	-31.000 182.54	5,658.53	0.00	0.00	-6,582.87	-924.34	0.00	-924.34
15 Mar 24 19 Mar 24 Settled	MARATHON PETE CORP COM SEDOL : B3K3L40 /MPC PENSERRASECURITIES / 3.26 MARATHON PETROLEUM COM USD0.01 PRICE: 193.84 BROKER COMMISSION: 3.26 OTHER CHARGES: 1.01 BROKER: PENSERRASECURITIES	-651.000 193.84	126,185.57	0.00	0.00	-55,991.40	70,194.17	0.00	70,194.17
15 Mar 24 19 Mar 24 Settled	MARCUS & MILLICHAP INC COM SEDOL : BFWGXV2 /MMI PENSERRASECURITIES / 0.16 MARCUS & MILLICHAP COM USD0.0001 PRICE: 33.0 BROKER COMMISSION: 0.16 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES	-31.000 33.00	1,022.83	0.00	0.00	-1,412.26	-389.43	0.00	-389.43
04 Jan 24 08 Jan 24 Settled	MARCUS CORP DEL COM SEDOL : 2564827 /MCS WILLIAMS CAPITAL GROUP L.P.,THE / 1.50 MARCUS CORP COM USD1 PRICE: 14.27 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE	-100.000 14.27	1,425.48	0.00	0.00	-1,722.56	-297.08	0.00	-297.08
15 Mar 24 19 Mar 24 Settled	MARRIOTT INTL INC NEW COM STK CLA SEDOL : 2210614 /MAR PENSERRASECURITIES / 2.57	-513.000 244.07	125,204.33	0.00	0.00	-81,207.20	43,997.13	0.00	43,997.13

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Equities

Common stock

United States - USD

MARRIOTT INTL INC COM USD0.01 CLASS 'A'
 PRICE: 244.07 BROKER COMMISSION: 2.57 OTHER
 CHARGES: 1.01 BROKER: PENSERRASECURITIES

15 Mar 24	MARTEN TRANS LTD COM	-72.000	1,338.10	0.00	0.00	-1,210.53	127.57	0.00	127.57
19 Mar 24	SEDOL : 2568357 /MRTN	18.59							
Settled	PENSERRASECURITIES / 0.36 MARTEN TRANSPORT COM USD0.01 PRICE: 18.59 BROKER COMMISSION: 0.36 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
15 Mar 24	MASTERBRAND INC COM	-159.000	2,865.94	0.00	0.00	-1,474.48	1,391.46	0.00	1,391.46
19 Mar 24	SEDOL : BPDJN76 /MBC	18.03							
Settled	PENSERRASECURITIES / 0.80 MASTERBRAND INC COM USD0.01 PRICE: 18.03 BROKER COMMISSION: 0.80 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								
15 Mar 24	MATERION CORP COM	-26.000	3,367.62	0.00	0.00	-2,235.14	1,132.48	0.00	1,132.48
19 Mar 24	SEDOL : 2149622 /MTRN	129.53							
Settled	PENSERRASECURITIES / 0.13 MATERION CORP COM NPV PRICE: 129.53 BROKER COMMISSION: 0.13 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								
15 Mar 24	MATIV HOLDINGS INC	-68.000	1,215.49	0.00	0.00	-2,138.07	-922.58	0.00	-922.58
19 Mar 24	SEDOL : 2782038 /MATV	17.88							
Settled	PENSERRASECURITIES / 0.34 MATIV HOLDINGS INC PRICE: 17.88 BROKER COMMISSION: 0.34 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Mar 24	MATSON INC COM	-68.000	7,159.32	0.00	0.00	-5,970.73	1,188.59	0.00	1,188.59
19 Mar 24	SEDOL : B8GNC91 /MATX	105.29							
Settled	PENSERRASECURITIES / 0.34 MATSON INC COM NPV PRICE: 105.29 BROKER COMMISSION: 0.34 OTHER CHARGES: 0.06 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Equities

Common stock

United States - USD

15 Mar 24	MAXLINEAR INC COMMON STOCK	-74.000	1,313.11	0.00	0.00	-4,084.51	-2,771.40	0.00	-2,771.40
19 Mar 24	SEDOL : B3RDWC8 /MXL	17.75							
Settled	PENSERRASECURITIES / 0.37 MAXLINEAR INC COMMON STOCK PRICE: 17.75 BROKER COMMISSION: 0.37 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
15 Mar 24	MEDIFAST INC COM	-30.000	1,098.14	0.00	0.00	-5,720.42	-4,622.28	0.00	-4,622.28
19 Mar 24	SEDOL : 2934033 /MED	36.61							
Settled	PENSERRASECURITIES / 0.15 MEDIFAST INC COM STK PRICE: 36.61 BROKER COMMISSION: 0.15 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Mar 24	MERCURY GEN CORP NEW COM	-33.000	1,601.96	0.00	0.00	-1,062.74	539.22	0.00	539.22
19 Mar 24	SEDOL : 2578464 /MCY	48.55							
Settled	PENSERRASECURITIES / 0.17 MERCURY GENERAL CP COM NPV PRICE: 48.55 BROKER COMMISSION: 0.17 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
15 Mar 24	MERCURY SYSTEMS INC	-89.000	2,558.27	0.00	0.00	-3,334.32	-776.05	0.00	-776.05
19 Mar 24	SEDOL : 2144047 /MRCY	28.75							
Settled	PENSERRASECURITIES / 0.45 MERCURY SYSTEMS INC PRICE: 28.75 BROKER COMMISSION: 0.45 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								
15 Mar 24	MERIT MED SYS INC COM	-111.000	7,975.83	0.00	0.00	-6,901.03	1,074.80	0.00	1,074.80
19 Mar 24	SEDOL : 2580555 /MMSI	71.86							
Settled	PENSERRASECURITIES / 0.56 MERIT MEDICAL SYST COM NPV PRICE: 71.86 BROKER COMMISSION: 0.56 OTHER CHARGES: 0.07 BROKER: PENSERRASECURITIES								
15 Mar 24	MERITAGE HOMES CORP COM	-116.000	18,247.23	0.00	0.00	-11,771.58	6,475.65	0.00	6,475.65
19 Mar 24	SEDOL : 2601326 /MTH	157.31							
Settled	PENSERRASECURITIES / 0.58								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Equities

Common stock

United States - USD

MERITAGE CORP COM USD0.01 PRICE: 157.31
 BROKER COMMISSION: 0.58 OTHER CHARGES:
 0.15 BROKER: PENSERRASECURITIES

15 Mar 24	META FINL GROUP INC COM	-132.000	6,295.68	0.00	0.00	-7,521.29	-1,225.61	0.00	-1,225.61
19 Mar 24	SEDOL : 2420316 /CASH	47.70							
Settled	PENSERRASECURITIES / 0.66								
	PATHWARD FINANCIAL COM USD0.01 PRICE: 47.7								
	BROKER COMMISSION: 0.66 OTHER CHARGES: 0.06 BROKER: PENSERRASECURITIES								
15 Mar 24	METALLUS INC	-48.000	1,026.47	0.00	0.00	-742.11	284.36	0.00	284.36
19 Mar 24	SEDOL : BNBPMX1 /MTUS	21.39							
Settled	PENSERRASECURITIES / 0.24								
	METALLUS INC PRICE: 21.39 BROKER COMMISSION: 0.24 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Mar 24	METHODE ELECTRS INC COM	-104.000	1,301.54	0.00	0.00	-4,594.20	-3,292.66	0.00	-3,292.66
19 Mar 24	SEDOL : 2583297 /MEI	12.52							
Settled	PENSERRASECURITIES / 0.52								
	METHODE ELEC INC COM USD0.50 PRICE: 12.52								
	BROKER COMMISSION: 0.52 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
15 Mar 24	MGP INGREDIENTS INC NEW COM	-19.000	1,589.04	0.00	0.00	-1,668.06	-79.02	0.00	-79.02
19 Mar 24	SEDOL : B6ZJTH3 /MGPI	83.64							
Settled	PENSERRASECURITIES / 0.10								
	MGP INGREDIENTS COM NPV PRICE: 83.64								
	BROKER COMMISSION: 0.10 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
15 Mar 24	MIDDLESEX WTR CO COM	-22.000	1,156.42	0.00	0.00	-2,249.82	-1,093.40	0.00	-1,093.40
19 Mar 24	SEDOL : 2589466 /MSEX	52.57							
Settled	PENSERRASECURITIES / 0.11								
	MIDDLESEX WATER CO COM NPV PRICE: 52.57								
	BROKER COMMISSION: 0.11 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Equities

Common stock

United States - USD

15 Mar 24	MILLERKNOLL INC COM STK	-188.000	5,721.73	0.00	0.00	-3,366.50	2,355.23	0.00	2,355.23
19 Mar 24	USD0.20	30.44							
Settled	SEDOL : 2594222 /MLKN PENSERRASECURITIES / 0.94 MILLERKNOLL INC COM STK USD0.20 PRICE: 30.44 BROKER COMMISSION: 0.94 OTHER CHARGES: 0.05 BROKER: PENSERRASECURITIES								
15 Mar 24	MINERALS TECHNOLOGIES INC	-41.000	2,970.21	0.00	0.00	-2,270.85	699.36	0.00	699.36
19 Mar 24	COM	72.45							
Settled	SEDOL : 2595612 /MTX PENSERRASECURITIES / 0.21 MINERALS TECHNLOGS COM USD0.10 PRICE: 72.45 BROKER COMMISSION: 0.21 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								
15 Mar 24	MISTER CAR WASH INC COM	-182.000	1,338.59	0.00	0.00	-1,528.35	-189.76	0.00	-189.76
19 Mar 24	SEDOL : BNR65 /MCW	7.36							
Settled	PENSERRASECURITIES / 0.91 MISTER CAR WASH IN COM USD0.01 PRICE: 7.36 BROKER COMMISSION: 0.91 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
15 Mar 24	MODIVCARE INC COM	-37.000	1,080.94	0.00	0.00	-4,676.65	-3,595.71	0.00	-3,595.71
19 Mar 24	SEDOL : BNDL420 /MODV	29.22							
Settled	PENSERRASECURITIES / 0.19 MODIVCARE INC COM USD0.001 PRICE: 29.22 BROKER COMMISSION: 0.19 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Mar 24	MOELIS & CO CL A CL A	-129.000	6,920.14	0.00	0.00	-5,861.09	1,059.05	0.00	1,059.05
19 Mar 24	SEDOL : BLG38Q1 /MC	53.65							
Settled	PENSERRASECURITIES / 0.65 MOELIS & COMPANY COM USD0.01 CL'A' PRICE: 53.65 BROKER COMMISSION: 0.65 OTHER CHARGES: 0.06 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss	
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest
Trade Status	Broker/Commission	Price	Adjustment Amt	Cost
	Narrative		Market	Translation
				Total

Sales

Equities

Common stock

United States - USD

15 Mar 24	MONARCH CASINO & RESORT INC	-17.000	1,204.86	0.00	0.00	-1,190.88	13.98	0.00	13.98
19 Mar 24	COM	70.88							
Settled	SEDOL : 2599197 /MCRI PENSERRASECURITIES / 0.09 MONARCH CASINO RES COM USD0.01 PRICE: 70.88 BROKER COMMISSION: 0.09 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Mar 24	MONRO INC COM USD0.01	-261.000	7,656.36	0.00	0.00	-14,413.79	-6,757.43	0.00	-6,757.43
19 Mar 24	SEDOL : 2600088 /MNRO	29.34							
Settled	PENSERRASECURITIES / 1.31 MONRO INC COM USD0.01 PRICE: 29.34 BROKER COMMISSION: 1.31 OTHER CHARGES: 0.07 BROKER: PENSERRASECURITIES								
15 Mar 24	MOOG INC CL A	-55.000	8,488.35	0.00	0.00	-4,392.01	4,096.34	0.00	4,096.34
19 Mar 24	SEDOL : 2601218 /MOG/A	154.34							
Settled	PENSERRASECURITIES / 0.28 MOOG INC CLASS'A/L/VTG COM USD1 PRICE: 154.34 BROKER COMMISSION: 0.28 OTHER CHARGES: 0.07 BROKER: PENSERRASECURITIES								
15 Mar 24	MORGAN STANLEY COM STK	-1,907.000	168,529.77	0.00	0.00	-183,907.33	-15,377.56	0.00	-15,377.56
19 Mar 24	USD0.01	88.38							
Settled	SEDOL : 2262314 /MS PENSERRASECURITIES / 9.54 MORGAN STANLEY COM USD0.01 PRICE: 88.38 BROKER COMMISSION: 9.54 OTHER CHARGES: 1.35 BROKER: PENSERRASECURITIES								
15 Mar 24	MOVADO GROUP INC COM	-40.000	1,066.19	0.00	0.00	-1,470.17	-403.98	0.00	-403.98
19 Mar 24	SEDOL : 2643168 /MOV	26.66							
Settled	PENSERRASECURITIES / 0.20 MOVADO GROUP INC COM USD0.01 PRICE: 26.66 BROKER COMMISSION: 0.20 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Equities

Common stock

United States - USD

15 Mar 24	MR COOPER GROUP INC COM	-308.000	22,999.71	0.00	0.00	-13,291.08	9,708.63	0.00	9,708.63
19 Mar 24	USD0.01	74.68							
Settled	SEDOL : BGHKHS1 /COOP PENSERRASECURITIES / 1.54 MR COOPER GROUP COM USD0.01 PRICE: 74.68 BROKER COMMISSION: 1.54 OTHER CHARGES: 0.19 BROKER: PENSERRASECURITIES								
15 Mar 24	MUELLER INDS INC COM	-219.000	11,474.40	0.00	0.00	-6,067.39	5,407.01	0.00	5,407.01
19 Mar 24	SEDOL : 2609717 /MLI	52.40							
Settled	PENSERRASECURITIES / 1.10 MUELLER INDS INC COM USD0.01 PRICE: 52.4 BROKER COMMISSION: 1.10 OTHER CHARGES: 0.10 BROKER: PENSERRASECURITIES								
04 Jan 24	MYERS INDS INC COM	-100.000	1,904.48	0.00	0.00	-1,945.72	-41.24	0.00	-41.24
08 Jan 24	SEDOL : 2613086 /MYE	19.06							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.50 MYERS INDS INC COM NPV PRICE: 19.06 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Mar 24	MYR GROUP INC DEL COM STK	-21.000	3,300.85	0.00	0.00	-2,014.08	1,286.77	0.00	1,286.77
19 Mar 24	SEDOL : B3CLS18 /MYRG	157.19							
Settled	PENSERRASECURITIES / 0.11 MYR GRP INC COM USD0.01 PRICE: 157.19 BROKER COMMISSION: 0.11 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								
15 Mar 24	MYRIAD GENETICS INC COM	-131.000	2,771.27	0.00	0.00	-3,370.59	-599.32	0.00	-599.32
19 Mar 24	SEDOL : 2614153 /MYGN	21.16							
Settled	PENSERRASECURITIES / 0.66 MYRIAD GENETICS IN COM USD0.01 PRICE: 21.16 BROKER COMMISSION: 0.66 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Equities

Common stock

United States - USD

04 Jan 24	N-ABLE INC COM	-100.000	1,302.48	0.00	0.00	-1,321.50	-19.02	0.00	-19.02
08 Jan 24	SEDOL : BMBR683 /NABL	13.04							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.50 N ABLE INC COM USD0.001 PRICE: 13.04 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Mar 24	NABORS INDUSTRIES LTD SHS NEW	-11.000	985.53	0.00	0.00	-1,324.89	-339.36	0.00	-339.36
19 Mar 24	SEDOL : BK953M8 /NBR	89.60							
Settled	PENSERRASECURITIES / 0.06 NABORS INDS LTD COM USD0.05(POST REV SPLIT) PRICE: 89.6 BROKER COMMISSION: 0.06 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Mar 24	NATIONAL BEVERAGE CORP COM	-28.000	1,318.08	0.00	0.00	-1,382.18	-64.10	0.00	-64.10
19 Mar 24	SEDOL : 2638625 /FIZZ	47.08							
Settled	PENSERRASECURITIES / 0.14 NATL BEVERAGE CORP COM STK USD0.01 PRICE: 47.08 BROKER COMMISSION: 0.14 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
15 Mar 24	NATIONAL BK HLDGS CORP CL A	-44.000	1,501.48	0.00	0.00	-1,889.97	-388.49	0.00	-388.49
19 Mar 24	COM STK	34.13							
Settled	SEDOL : B888DV3 /NBHC PENSERRASECURITIES / 0.22 NATIONAL BANK HOLD COM USD0.01 PRICE: 34.13 BROKER COMMISSION: 0.22 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
15 Mar 24	NATIONAL HEALTHCARE CORP COM	-17.000	1,568.31	0.00	0.00	-1,601.65	-33.34	0.00	-33.34
19 Mar 24	SEDOL : 2139731 /NHC	92.26							
Settled	PENSERRASECURITIES / 0.09 NATL HEALTHCARE COM USD0.01 PRICE: 92.26 BROKER COMMISSION: 0.09 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Broker/Commission</u>								
	<u>Narrative</u>								

Sales

Equities

Common stock

United States - USD

15 Mar 24 19 Mar 24 Settled	NATIONAL PRESTO INDS INC COM SEDOL : 2626802 /NPK PENSERRASECURITIES / 0.07 NATL PRESTO INDS COM USD1 PRICE: 76.06 BROKER COMMISSION: 0.07 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES	-14.000 76.06	1,064.76	0.00	0.00	-1,132.70	-67.94	0.00	-67.94
15 Mar 24 19 Mar 24 Settled	NATIONAL STORAGE AFFILIATES TR COM SHS BEN INT COM SHS BEN INT SEDOL : BWWCK85 /NSA CABRERA CAPITAL MARKETS LLC / 2.50 NATIONAL STORAGE A USD0.01(BEN OF INT) PRICE: 36.19 BROKER COMMISSION: 2.50 OTHER CHARGES: 0.29 BROKER: CABRERA CAPITAL MARKETS LLC	-1,000.000 36.19	36,187.21	0.00	0.00	-51,846.58	-15,659.37	0.00	-15,659.37
15 Mar 24 19 Mar 24 Settled	NATIONAL VISION HLDGS INC COM SEDOL : BYP71H7 /EYE PENSERRASECURITIES / 0.49 NATIONAL VISION HL COM USD0.01 PRICE: 22.88 BROKER COMMISSION: 0.49 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES	-98.000 22.88	2,241.73	0.00	0.00	-2,796.08	-554.35	0.00	-554.35
15 Mar 24 19 Mar 24 Settled	NAVIENT CORP COM SEDOL : BLP5GX1 /NAVI PENSERRASECURITIES / 2.38 NAVIENT CORP COM USD0.01 PRICE: 16.58 BROKER COMMISSION: 2.38 OTHER CHARGES: 0.07 BROKER: PENSERRASECURITIES	-475.000 16.58	7,873.05	0.00	0.00	-8,742.37	-869.32	0.00	-869.32
15 Mar 24 19 Mar 24 Settled	NBT BANCORP INC COM SEDOL : 2626459 /NBTB PENSERRASECURITIES / 0.30 NBT BANCORP INC COM USD0.01 PRICE: 33.97 BROKER COMMISSION: 0.30 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES	-59.000 33.97	2,003.91	0.00	0.00	-2,288.60	-284.69	0.00	-284.69

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Equities

Common stock

United States - USD

15 Mar 24	NCR ATLEOS CORPORATION COM	-84.000	1,677.88	0.00	0.00	-1,793.82	-115.94	0.00	-115.94
19 Mar 24	USD0.01 WI	19.98							
Settled	SEDOL : BRRD6G8 /NATL PENSERRASECURITIES / 0.42 NCR ATLEOS CORPORA COM USD0.01 PRICE: 19.98 BROKER COMMISSION: 0.42 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
15 Mar 24	NCR VOYIX CORP COM STK	-132.000	1,628.20	0.00	0.00	-2,234.10	-605.90	0.00	-605.90
19 Mar 24	USD0.01	12.34							
Settled	SEDOL : 2632650 /VYX PENSERRASECURITIES / 0.66 NCR VOYIX CORP COM STK USD0.01 PRICE: 12.34 BROKER COMMISSION: 0.66 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
15 Mar 24	NEOGENOMICS INC COM NEW COM	-160.000	2,349.58	0.00	0.00	-4,114.70	-1,765.12	0.00	-1,765.12
19 Mar 24	NEW	14.69							
Settled	SEDOL : 2598246 /NEO PENSERRASECURITIES / 0.80 NEOGENOMICS INC COM NPV PRICE: 14.69 BROKER COMMISSION: 0.80 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
15 Mar 24	NETFLIX INC COM STK	-171.000	103,603.79	0.00	0.00	-74,355.09	29,248.70	0.00	29,248.70
19 Mar 24	SEDOL : 2857817 /NFLX	605.88							
Settled	PENSERRASECURITIES / 0.86 NETFLIX INC COM USD0.001 PRICE: 605.88 BROKER COMMISSION: 0.86 OTHER CHARGES: 0.83 BROKER: PENSERRASECURITIES								
15 Mar 24	NETSCOUT SYS INC COM	-84.000	1,882.84	0.00	0.00	-2,637.80	-754.96	0.00	-754.96
19 Mar 24	SEDOL : 2447285 /NTCT	22.42							
Settled	PENSERRASECURITIES / 0.42 NETSCOUT SYSTEMS COM USD0.001 PRICE: 22.42 BROKER COMMISSION: 0.42 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Equities

Common stock

United States - USD

15 Mar 24	NEWELL BRANDS INC COM	-734.000	6,000.40	0.00	0.00	-6,962.75	-962.35	0.00	-962.35
19 Mar 24	SEDOL : 2635701 /NWL	8.18							
Settled	PENSERRASECURITIES / 3.67 NEWELL BRANDS INC COM USD1 PRICE: 8.18 BROKER COMMISSION: 3.67 OTHER CHARGES: 0.05 BROKER: PENSERRASECURITIES								
15 Mar 24	NEXPOINT RESIDENTIAL	-73.000	2,185.96	0.00	0.00	-5,224.92	-3,038.96	0.00	-3,038.96
19 Mar 24	SEDOL : BWC6PW6 /NXRT	29.95							
Settled	PENSERRASECURITIES / 0.37 NEXPOINT RESIDENTI COM USD0.001 'WI' PRICE: 29.95 BROKER COMMISSION: 0.37 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
15 Mar 24	NMI HOLDINGS INC COMMON	-102.000	3,060.48	0.00	0.00	-2,334.88	725.60	0.00	725.60
19 Mar 24	STOCK	30.01							
Settled	SEDOL : BGDW5G5 /NMIH PENSERRASECURITIES / 0.51 NMI HOLDINGS INC COM USD0.01 CL 'A' PRICE: 30.01 BROKER COMMISSION: 0.51 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								
15 Mar 24	NORTHERN OIL & GAS INC COM	-145.000	5,496.17	0.00	0.00	-4,788.24	707.93	0.00	707.93
19 Mar 24	NEW	37.91							
Settled	SEDOL : BN6RJM0 /NOG PENSERRASECURITIES / 0.73 NORTHERN OIL & GAS COM USD0.001(POST REVSPLT) PRICE: 37.91 BROKER COMMISSION: 0.73 OTHER CHARGES: 0.05 BROKER: PENSERRASECURITIES								
04 Jan 24	NORTHFIELD BANCORP INC DEL	-100.000	1,230.49	0.00	0.00	-1,640.34	-409.85	0.00	-409.85
08 Jan 24	COM USD0.01	12.32							
Settled	SEDOL : B8NB2R6 /NFBK WILLIAMS CAPITAL GROUP L.P.,THE / 1.50								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Equities

Common stock

United States - USD

NORTHFIELD BANCORP COM USD0.01 PRICE:
12.32 BROKER COMMISSION: 1.50 OTHER
CHARGES: 0.01 BROKER: WILLIAMS CAPITAL
GROUP L.P.,THE

04 Jan 24 08 Jan 24 Settled	NORTHWEST BANCSHARES INC MD COM SEDOL : B523Z73 /NWBI WILLIAMS CAPITAL GROUP L.P.,THE / 1.50 NORTHWEST BANCSHAR COM USD0.01 PRICE: 12.45 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE	-100.000 12.45	1,243.49	0.00	0.00	-1,416.86	-173.37	0.00	-173.37
15 Mar 24 19 Mar 24 Settled	NORTHWEST BANCSHARES INC MD COM SEDOL : B523Z73 /NWBI PENSERRASECURITIES / 1.22 NORTHWEST BANCSHAR COM USD0.01 PRICE: 11.08 BROKER COMMISSION: 1.22 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES	-244.000 11.08	2,702.27	0.00	0.00	-3,453.58	-751.31	0.00	-751.31
15 Mar 24 19 Mar 24 Settled	NORTHWEST NAT HLDG CO COM SEDOL : BFN303 /NWN PENSERRASECURITIES / 0.36 NORTHWEST NATURAL COM NPV PRICE: 36.35 BROKER COMMISSION: 0.36 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES	-71.000 36.35	2,580.46	0.00	0.00	-3,408.76	-828.30	0.00	-828.30
15 Mar 24 19 Mar 24 Settled	NUCOR CORP COM SEDOL : 2651086 /NUE PENSERRASECURITIES / 1.23 NUCOR CORP COM USD0.40 PRICE: 188.48 BROKER COMMISSION: 1.23 OTHER CHARGES: 0.37 BROKER: PENSERRASECURITIES	-245.000 188.48	46,176.00	0.00	0.00	-25,843.17	20,332.83	0.00	20,332.83

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Equities

Common stock

United States - USD

15 Mar 24	NV5 GLOBAL INC COMMON STOCK	-16.000	1,554.94	0.00	0.00	-1,860.50	-305.56	0.00	-305.56
19 Mar 24	SEDOL : BF5ZVB2 /NVEE	97.19							
Settled	PENSERRASECURITIES / 0.08 NV5 GLOBAL INC COM USD0.01 PRICE: 97.19 BROKER COMMISSION: 0.08 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
15 Mar 24	OCEANEERING INTL INC COM	-127.000	2,766.66	0.00	0.00	-1,771.37	995.29	0.00	995.29
19 Mar 24	SEDOL : 2655583 /OII	21.79							
Settled	PENSERRASECURITIES / 0.64 OCEANEERING INTL COM USD0.25 PRICE: 21.79 BROKER COMMISSION: 0.64 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								
15 Mar 24	OFG BANCORP COM	-58.000	2,032.01	0.00	0.00	-1,580.68	451.33	0.00	451.33
19 Mar 24	SEDOL : B87LKR8 /OFG	35.04							
Settled	PENSERRASECURITIES / 0.29 OFG BANCORP COM PRICE: 35.04 BROKER COMMISSION: 0.29 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
04 Jan 24	O-I GLASS INC COM	-100.000	1,526.48	0.00	0.00	-1,356.00	170.48	0.00	170.48
08 Jan 24	SEDOL : BKLKXD2 /OI	15.28							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.50 O-I GLASS INC COM USD0.01 PRICE: 15.28 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Mar 24	O-I GLASS INC COM	-347.000	5,397.53	0.00	0.00	-4,709.64	687.89	0.00	687.89
19 Mar 24	SEDOL : BKLKXD2 /OI	15.56							
Settled	PENSERRASECURITIES / 1.74 O-I GLASS INC COM USD0.01 PRICE: 15.56 BROKER COMMISSION: 1.74 OTHER CHARGES: 0.05 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Transaction Amount</u>			<u>Realized gain/loss</u>				
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<u>Shares/PAR</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Broker/Commission</u>	<u>Price</u>							
	<u>Narrative</u>								

Sales

Equities

Common stock

United States - USD

04 Jan 24	OIL STS INTL INC COM ISIN	-200.000	1,314.98	0.00	0.00	-1,268.17	46.81	0.00	46.81
08 Jan 24	US6780261052	6.59							
Settled	SEDOL : 2724472 /OIS WILLIAMS CAPITAL GROUP L.P.,THE / 3.00 OIL STATES INTL COM USD0.01 PRICE: 6.59 BROKER COMMISSION: 3.00 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Mar 24	OIL STS INTL INC COM ISIN	-9,153.000	54,414.14	0.00	0.00	-58,037.78	-3,623.64	0.00	-3,623.64
19 Mar 24	US6780261052	5.95							
Settled	SEDOL : 2724472 /OIS PENSERRASECURITIES / 45.77 OIL STATES INTL COM USD0.01 PRICE: 5.95 BROKER COMMISSION: 45.77 OTHER CHARGES: 0.44 BROKER: PENSERRASECURITIES								
15 Mar 24	OLYMPIC STL INC COM	-28.000	1,837.48	0.00	0.00	-702.26	1,135.22	0.00	1,135.22
19 Mar 24	SEDOL : 2659013 /ZEUS	65.63							
Settled	PENSERRASECURITIES / 0.14 OLYMPIC STEEL COM NPV PRICE: 65.63 BROKER COMMISSION: 0.14 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
15 Mar 24	OMNICELL INC COM	-57.000	1,578.02	0.00	0.00	-3,166.64	-1,588.62	0.00	-1,588.62
19 Mar 24	SEDOL : 2789523 /OMCL	27.69							
Settled	PENSERRASECURITIES / 0.29 OMNICELL INC COM USD0.001 PRICE: 27.69 BROKER COMMISSION: 0.29 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
15 Mar 24	OPENLANE INC	-135.000	2,157.95	0.00	0.00	-2,035.41	122.54	0.00	122.54
19 Mar 24	SEDOL : B4Y1MH7 /KAR	15.99							
Settled	PENSERRASECURITIES / 0.68 OPENLANE INC PRICE: 15.99 BROKER COMMISSION: 0.68 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Equities

Common stock

United States - USD

15 Mar 24	ORASURE TECHNOLOGIES INC	-183.000	1,216.02	0.00	0.00	-1,529.14	-313.12	0.00	-313.12
19 Mar 24	COM	6.65							
Settled	SEDOL : 2318790 /OSUR PENSERRASECURITIES / 0.92 ORASURE TECH COM USD0.000001 PRICE: 6.65 BROKER COMMISSION: 0.92 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
04 Jan 24	ORGANON & CO COM	-100.000	1,376.48	0.00	0.00	-1,645.50	-269.02	0.00	-269.02
08 Jan 24	SEDOL : BLDC8J4 /OGN	13.78							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.50 ORGANON & CO COM USD0.01 PRICE: 13.78 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Mar 24	ORGANON & CO COM	-493.000	9,009.49	0.00	0.00	-8,109.61	899.88	0.00	899.88
19 Mar 24	SEDOL : BLDC8J4 /OGN	18.28							
Settled	PENSERRASECURITIES / 2.47 ORGANON & CO COM USD0.01 PRICE: 18.28 BROKER COMMISSION: 2.47 OTHER CHARGES: 0.08 BROKER: PENSERRASECURITIES								
15 Mar 24	OSI SYS INC COM	-22.000	2,875.26	0.00	0.00	-1,942.75	932.51	0.00	932.51
19 Mar 24	SEDOL : 2111579 /OSIS	130.70							
Settled	PENSERRASECURITIES / 0.11 OSI SYSTEMS INC COM NPV PRICE: 130.7 BROKER COMMISSION: 0.11 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								
15 Mar 24	OTTER TAIL CORP	-80.000	6,466.74	0.00	0.00	-5,768.63	698.11	0.00	698.11
19 Mar 24	SEDOL : 2664103 /OTTR	80.84							
Settled	PENSERRASECURITIES / 0.40 OTTER TAIL CORP COM USD5 PRICE: 80.84 BROKER COMMISSION: 0.40 OTHER CHARGES: 0.06 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Equities

Common stock

United States - USD

04 Jan 24	OUTFRONT MEDIA INC COM	-100.000	1,347.48	0.00	0.00	-1,802.72	-455.24	0.00	-455.24
08 Jan 24	SEDOL : BSP6611 /OUT	13.49							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.50 OUTFRONT MEDIA INC COM NPV PRICE: 13.49 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Mar 24	OUTFRONT MEDIA INC COM	-280.000	4,442.16	0.00	0.00	-5,035.54	-593.38	0.00	-593.38
19 Mar 24	SEDOL : BSP6611 /OUT	15.87							
Settled	PENSERRASECURITIES / 1.40 OUTFRONT MEDIA INC COM NPV PRICE: 15.87 BROKER COMMISSION: 1.40 OTHER CHARGES: 0.04 BROKER: PENSERRASECURITIES								
15 Mar 24	OWENS & MINOR INC NEW COM	-95.000	2,419.15	0.00	0.00	-3,641.78	-1,222.63	0.00	-1,222.63
19 Mar 24	SEDOL : 2665128 /OMI	25.47							
Settled	PENSERRASECURITIES / 0.48 OWENS & MINOR INC COM USD2 PRICE: 25.47 BROKER COMMISSION: 0.48 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
15 Mar 24	OXFORD INDS INC COM	-18.000	1,909.33	0.00	0.00	-1,662.09	247.24	0.00	247.24
19 Mar 24	SEDOL : 2665300 /OXM	106.08							
Settled	PENSERRASECURITIES / 0.09 OXFORD INDUSTRIES COM USD1 PRICE: 106.08 BROKER COMMISSION: 0.09 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
15 Mar 24	PAC PREMIER BANCORP COM	-120.000	2,712.57	0.00	0.00	-4,712.20	-1,999.63	0.00	-1,999.63
19 Mar 24	SEDOL : 2767217 /PPBI	22.61							
Settled	PENSERRASECURITIES / 0.60 PACIFIC PREMIER BA COM USD0.01 PRICE: 22.61 BROKER COMMISSION: 0.60 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Equities

Common stock

United States - USD

15 Mar 24	PACIRA BIOSCIENCES INC COM	-58.000	1,705.47	0.00	0.00	-3,403.63	-1,698.16	0.00	-1,698.16
19 Mar 24	USD0.001	29.41							
Settled	SEDOL : B3X26D8 /PCRX PENSERRASECURITIES / 0.29 PACIRA BIOSCIENCES INC COM USD0.0 PRICE: 29.41 BROKER COMMISSION: 0.29 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
15 Mar 24	PALOMAR HLDGS INC COM	-31.000	2,542.43	0.00	0.00	-1,964.11	578.32	0.00	578.32
19 Mar 24	SEDOL : BJYLZK6 /PLMR	82.02							
Settled	PENSERRASECURITIES / 0.16 PALOMAR HOLDINGS I COM USD0.0001 PRICE: 82.02 BROKER COMMISSION: 0.16 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								
15 Mar 24	PAPA JOHNS INTL INC COM	-41.000	2,853.77	0.00	0.00	-3,151.87	-298.10	0.00	-298.10
19 Mar 24	SEDOL : 2696117 /PZZA	69.61							
Settled	PENSERRASECURITIES / 0.21 PAPA JOHNS INTL COM USD0.01 PRICE: 69.61 BROKER COMMISSION: 0.21 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								
15 Mar 24	PAR PACIFIC HOLDINGS INC COM	-70.000	2,600.12	0.00	0.00	-1,098.43	1,501.69	0.00	1,501.69
19 Mar 24	NEW COM NEW	37.15							
Settled	SEDOL : BJH08C3 /PARR PENSERRASECURITIES / 0.35 PAR PACIFIC HLDGS COM USD0.01 PRICE: 37.15 BROKER COMMISSION: 0.35 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								
15 Mar 24	PARK NATL CORP COM	-18.000	2,319.37	0.00	0.00	-2,391.95	-72.58	0.00	-72.58
19 Mar 24	SEDOL : 2673251 /PRK	128.86							
Settled	PENSERRASECURITIES / 0.09 PARK NATIONAL CORP COM NPV PRICE: 128.86 BROKER COMMISSION: 0.09 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Equities

Common stock

United States - USD

15 Mar 24	PATRICK INDS INC COM	-26.000	2,931.60	0.00	0.00	-1,863.80	1,067.80	0.00	1,067.80
19 Mar 24	SEDOL : 2673154 /PATK	112.76							
Settled	PENSERRASECURITIES / 0.13 PATRICK INDS INC COM NPV PRICE: 112.76 BROKER COMMISSION: 0.13 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								
15 Mar 24	PATTERSON COS INC COM	-541.000	14,723.19	0.00	0.00	-15,610.96	-887.77	0.00	-887.77
19 Mar 24	SEDOL : 2672689 /PDCO	27.22							
Settled	PENSERRASECURITIES / 2.71 PATTERSON COS INC COM USD0.01 PRICE: 27.22 BROKER COMMISSION: 2.71 OTHER CHARGES: 0.12 BROKER: PENSERRASECURITIES								
04 Jan 24	PATTERSON-UTI ENERGY INC COM	-100.000	1,052.49	0.00	0.00	-1,080.95	-28.46	0.00	-28.46
08 Jan 24	SEDOL : 2672537 /PTEN	10.54							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.50 PATTERSON UTI ENEG COM USD0.01 PRICE: 10.54 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Mar 24	PATTERSON-UTI ENERGY INC COM	-619.000	7,140.10	0.00	0.00	-6,689.00	451.10	0.00	451.10
19 Mar 24	SEDOL : 2672537 /PTEN	11.54							
Settled	PENSERRASECURITIES / 3.10 PATTERSON UTI ENEG COM USD0.01 PRICE: 11.54 BROKER COMMISSION: 3.10 OTHER CHARGES: 0.06 BROKER: PENSERRASECURITIES								
04 Jan 24	PAYONEER GLOBAL INC COM	-200.000	986.99	0.00	0.00	-1,415.14	-428.15	0.00	-428.15
08 Jan 24	SEDOL : BLSPX60 /PAYO	4.95							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 3.00 PAYONEER GLOBAL COM PRICE: 4.95 BROKER COMMISSION: 3.00 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Equities

Common stock

United States - USD

15 Mar 24 19 Mar 24 Settled	PAYONEER GLOBAL INC COM SEDOL : BLSPX60 /PAYO PENSERRASECURITIES / 1.16 PAYONEER GLOBAL COM PRICE: 4.27 BROKER COMMISSION: 1.16 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES	-232.000 4.27	989.47	0.00	0.00	-1,641.56	-652.09	0.00	-652.09
15 Mar 24 19 Mar 24 Settled	PAYPAL HLDGS INC COM SEDOL : BYW36M8 /PYPL PENSERRASECURITIES / 11.38 PAYPAL HOLDINGS IN COM USD0.0001 PRICE: 62.85 BROKER COMMISSION: 11.38 OTHER CHARGES: 1.15 BROKER: PENSERRASECURITIES	-2,275.000 62.85	142,971.22	0.00	0.00	-380,952.49	-237,981.27	0.00	-237,981.27
15 Mar 24 19 Mar 24 Settled	PDF SOLUTIONS INC COM SEDOL : 2782425 /PDFS PENSERRASECURITIES / 0.34 PDF SOLUTIONS INC COM USD0.00015 PRICE: 32.56 BROKER COMMISSION: 0.34 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES	-68.000 32.56	2,213.72	0.00	0.00	-1,795.68	418.04	0.00	418.04
15 Mar 24 19 Mar 24 Settled	PEABODY ENERGY CORP NEW SEDOL : BDVPZV0 /BTU PENSERRASECURITIES / 1.07 PEABODY ENERGY CO COM USD0.01 PRICE: 23.77 BROKER COMMISSION: 1.07 OTHER CHARGES: 0.05 BROKER: PENSERRASECURITIES	-213.000 23.77	5,061.89	0.00	0.00	-5,456.00	-394.11	0.00	-394.11
15 Mar 24 19 Mar 24 Settled	PEBBLEBROOK HOTEL TR COM STK SEDOL : B4XBDV9 /PEB PENSERRASECURITIES / 0.76 PEBBLEBROOK HOTEL COM USD0.01 SBI PRICE: 15.5 BROKER COMMISSION: 0.76 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES	-151.000 15.50	2,339.72	0.00	0.00	-1,994.47	345.25	0.00	345.25
15 Mar 24 19 Mar 24 Settled	PEDIATRIX MEDICAL GROUP INC SEDOL : 2677640 /MD PENSERRASECURITIES / 0.52	-103.000 9.48	975.91	0.00	0.00	-2,646.45	-1,670.54	0.00	-1,670.54

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Equities

Common stock

United States - USD

PEDIATRIX MEDICAL GROUP INC PRICE: 9.48
 BROKER COMMISSION: 0.52 OTHER CHARGES:
 0.01 BROKER: PENSERRASECURITIES

15 Mar 24	PENGUIN SOLUTIONS INC	-113.000	2,503.48	0.00	0.00	-2,914.56	-411.08	0.00	-411.08
19 Mar 24	SEDOL : BYPBTG4 /PENG	22.16							
Settled	PENSERRASECURITIES / 0.57 SMART GLOBAL HLDGS COM USD0.03 PRICE: 22.16 BROKER COMMISSION: 0.57 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								
15 Mar 24	PENNYMAC MTG INVT TR COM REIT	-128.000	1,810.54	0.00	0.00	-2,211.75	-401.21	0.00	-401.21
19 Mar 24	SEDOL : B3V8JL7 /PMT	14.15							
Settled	PENSERRASECURITIES / 0.64 PENNYMAC MORTGAGE COM USD0.01 PRICE: 14.15 BROKER COMMISSION: 0.64 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
15 Mar 24	PERDOCEO ED CORP COM	-83.000	1,464.51	0.00	0.00	-931.71	532.80	0.00	532.80
19 Mar 24	SEDOL : BKRQQR9 /PRDO	17.65							
Settled	PENSERRASECURITIES / 0.42 PERDOCEO EDUCATION COM USD0.01 PRICE: 17.65 BROKER COMMISSION: 0.42 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
04 Jan 24	PHIBRO ANIMAL HEALTH CORP CL A	-100.000	1,132.49	0.00	0.00	-2,031.58	-899.09	0.00	-899.09
08 Jan 24	COM CL A COM	11.34							
Settled	SEDOL : BL95N25 /PAHC WILLIAMS CAPITAL GROUP L.P.,THE / 1.50 PHIBRO ANIMAL HEAL COM USD0.0001 CL'A' PRICE: 11.34 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Mar 24	PHILLIPS 66 COM	-214.000	34,031.07	0.00	0.00	-17,336.84	16,694.23	0.00	16,694.23
19 Mar 24	SEDOL : B78C4Y8 /PSX	159.03							
Settled	PENSERRASECURITIES / 1.07								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Equities

Common stock

United States - USD

	PHILLIPS 66 COM USD0.01 PRICE: 159.03 BROKER COMMISSION: 1.07 OTHER CHARGES: 0.28 BROKER: PENSERRASECURITIES								
15 Mar 24	PHINIA INC COM USD0.01 WI	-58.000	2,104.51	0.00	0.00	-2,132.37	-27.86	0.00	-27.86
19 Mar 24	SEDOL : BPW7PC0 /PHIN	36.29							
Settled	PENSERRASECURITIES / 0.29 PHINIA INC COM USD0.01 PRICE: 36.29 BROKER COMMISSION: 0.29 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
15 Mar 24	PHOTRONICS INC COM	-71.000	1,979.10	0.00	0.00	-1,150.08	829.02	0.00	829.02
19 Mar 24	SEDOL : 2687315 /PLAB	27.88							
Settled	PENSERRASECURITIES / 0.36 PHOTRONICS INC COM USD0.01 PRICE: 27.88 BROKER COMMISSION: 0.36 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
15 Mar 24	PITNEY BOWES INC COM	-376.000	1,543.46	0.00	0.00	-2,252.13	-708.67	0.00	-708.67
19 Mar 24	SEDOL : 2690506 /PBI	4.11							
Settled	PENSERRASECURITIES / 1.88 PITNEY BOWES INC COM USD1 PRICE: 4.11 BROKER COMMISSION: 1.88 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
15 Mar 24	PJT PARTNERS INC COM CLA COM	-28.000	2,705.47	0.00	0.00	-2,844.66	-139.19	0.00	-139.19
19 Mar 24	CLA	96.63							
Settled	SEDOL : BYNWB63 /PJT PENSERRASECURITIES / 0.14 PJT PARTNERS INC COM USD0.01 PRICE: 96.63 BROKER COMMISSION: 0.14 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								
15 Mar 24	PLEXUS CORP COM	-15.000	1,376.30	0.00	0.00	-1,382.62	-6.32	0.00	-6.32
19 Mar 24	SEDOL : 2692160 /PLXS	91.76							
Settled	PENSERRASECURITIES / 0.08 PLEXUS CORP COM USD0.01 PRICE: 91.76 BROKER COMMISSION: 0.08 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Equities

Common stock

United States - USD

15 Mar 24	PRA GROUP INC COM	-49.000	1,118.90	0.00	0.00	-2,166.87	-1,047.97	0.00	-1,047.97
19 Mar 24	SEDOL : BSHZ3P9 /PRAA	22.84							
Settled	PENSERRASECURITIES / 0.25 PRA GROUP INC COM PRICE: 22.84 BROKER COMMISSION: 0.25 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Mar 24	PREMIER INC CL A CL A	-129.000	2,725.09	0.00	0.00	-2,829.61	-104.52	0.00	-104.52
19 Mar 24	SEDOL : BDZDRC5 /PINC	21.13							
Settled	PENSERRASECURITIES / 0.65 PREMIER INC COM USD0.01 CL'A' PRICE: 21.13 BROKER COMMISSION: 0.65 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								
15 Mar 24	PRESTIGE CONSUMER	-58.000	4,330.53	0.00	0.00	-3,358.75	971.78	0.00	971.78
19 Mar 24	HEALTHCARE INC COM	74.67							
Settled	SEDOL : B0650P3 /PBH PENSERRASECURITIES / 0.29 PRESTIGE CONSUMER COM USD0.01 PRICE: 74.67 BROKER COMMISSION: 0.29 OTHER CHARGES: 0.04 BROKER: PENSERRASECURITIES								
15 Mar 24	PRICESMART INC COM STK	-30.000	2,419.93	0.00	0.00	-2,188.99	230.94	0.00	230.94
19 Mar 24	SEDOL : 2092942 /PSMT	80.67							
Settled	PENSERRASECURITIES / 0.15 PRICESMART INC COM USD0.0001 PRICE: 80.67 BROKER COMMISSION: 0.15 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
15 Mar 24	PRIVIA HEALTH GROUP INC COM	-129.000	2,623.18	0.00	0.00	-3,703.40	-1,080.22	0.00	-1,080.22
19 Mar 24	SEDOL : BMDP209 /PRVA	20.34							
Settled	PENSERRASECURITIES / 0.65 PRIVIA HEALTH GROU COM USD0.01 PRICE: 20.34 BROKER COMMISSION: 0.65 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Equities

Common stock

United States - USD

04 Jan 24	PROASSURANCE CORP COM	-100.000	1,326.48	0.00	0.00	-2,384.05	-1,057.57	0.00	-1,057.57
08 Jan 24	SEDOL : 2612737 /PRA	13.28							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.50 PROASSURANCE CORP COM USD0.01 PRICE: 13.28 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Mar 24	PROG HOLDINGS INC COM	-56.000	1,792.26	0.00	0.00	-1,493.76	298.50	0.00	298.50
19 Mar 24	SEDOL : BLFGN66 /PRG	32.01							
Settled	PENSERRASECURITIES / 0.28 PROG HOLDINGS INC COM USD0.5 PRICE: 32.01 BROKER COMMISSION: 0.28 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
15 Mar 24	PROTO LABS INC COM	-32.000	1,090.71	0.00	0.00	-1,695.18	-604.47	0.00	-604.47
19 Mar 24	SEDOL : B6T6J81 /PRLB	34.09							
Settled	PENSERRASECURITIES / 0.16 PROTO LABS INC COM USD0.001 PRICE: 34.09 BROKER COMMISSION: 0.16 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Mar 24	PROVIDENT FINL SVCS INC COM	-94.000	1,368.15	0.00	0.00	-2,256.28	-888.13	0.00	-888.13
19 Mar 24	SEDOL : 2171603 /PFS	14.56							
Settled	PENSERRASECURITIES / 0.47 PROVIDENT FINL SVC COM USD0.01 PRICE: 14.56 BROKER COMMISSION: 0.47 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
15 Mar 24	QUAKER CHEM CORP COM	-17.000	3,402.60	0.00	0.00	-3,525.09	-122.49	0.00	-122.49
19 Mar 24	SEDOL : 2715186 /KWR	200.16							
Settled	PENSERRASECURITIES / 0.09 QUAKER HOUGHTON COM USD1 PRICE: 200.16 BROKER COMMISSION: 0.09 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Equities

Common stock

United States - USD

04 Jan 24	QUINSTREET INC COM STK	-100.000	1,245.49	0.00	0.00	-1,458.02	-212.53	0.00	-212.53
08 Jan 24	SEDOL : B3PGPB9 /QNST	12.47							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.50 QUINSTREET INC COM USD0.001 PRICE: 12.47 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Mar 24	RADIAN GROUP INC COM	-293.000	9,184.00	0.00	0.00	-5,991.77	3,192.23	0.00	3,192.23
19 Mar 24	SEDOL : 2173911 /RDN	31.35							
Settled	PENSERRASECURITIES / 1.47 RADIAN GROUP INC COM USD0.001 PRICE: 31.35 BROKER COMMISSION: 1.47 OTHER CHARGES: 0.08 BROKER: PENSERRASECURITIES								
15 Mar 24	RADNET INC COM STK	-75.000	3,333.34	0.00	0.00	-1,950.60	1,382.74	0.00	1,382.74
19 Mar 24	SEDOL : B1JNG19 /RDNT	44.45							
Settled	PENSERRASECURITIES / 0.38 RADNET INC COM STK USD0.01 PRICE: 44.45 BROKER COMMISSION: 0.38 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								
04 Jan 24	READY CAP CORP	-100.000	988.49	0.00	0.00	-1,237.84	-249.35	0.00	-249.35
08 Jan 24	SEDOL : BDFS3G6 /RC	9.90							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.50 READY CAP CORP COM PRICE: 9.9 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Mar 24	READY CAP CORP	-306.000	2,709.60	0.00	0.00	-3,780.95	-1,071.35	0.00	-1,071.35
19 Mar 24	SEDOL : BDFS3G6 /RC	8.86							
Settled	PENSERRASECURITIES / 1.53 READY CAP CORP COM PRICE: 8.86 BROKER COMMISSION: 1.53 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Equities

Common stock

United States - USD

15 Mar 24	RENASANT CORP COM	-71.000	2,069.98	0.00	0.00	-2,641.56	-571.58	0.00	-571.58
19 Mar 24	SEDOL : 2670809 /RNST	29.16							
Settled	PENSERRASECURITIES / 0.36 RENASANT CORPORATI COM USD5 PRICE: 29.16 BROKER COMMISSION: 0.36 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
15 Mar 24	RESIDEO TECHNOLOGIES INC COM	-171.000	3,873.96	0.00	0.00	-4,129.50	-255.54	0.00	-255.54
19 Mar 24	USD0.001	22.66							
Settled	SEDOL : BFD1TJ6 /REZI PENSERRASECURITIES / 0.86 RESIDEO TECHNOLOGI COM USD0.001 PRICE: 22.66 BROKER COMMISSION: 0.86 OTHER CHARGES: 0.04 BROKER: PENSERRASECURITIES								
04 Jan 24	RESOURCES CONNECTION INC	-100.000	1,334.48	0.00	0.00	-1,769.96	-435.48	0.00	-435.48
08 Jan 24	COM	13.36							
Settled	SEDOL : 2697853 /RGP WILLIAMS CAPITAL GROUP L.P.,THE / 1.50 RESOURCES CONNECTI COM USD0.01 PRICE: 13.36 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
04 Jan 24	RETAIL OPPORTUNITY INVTS CORP	-100.000	1,373.48	0.00	0.00	-1,799.61	-426.13	0.00	-426.13
08 Jan 24	COM STK	13.75							
Settled	SEDOL : B28YD08 /ROIC WILLIAMS CAPITAL GROUP L.P.,THE / 1.50 RETAIL OPPORTUNITY COM STK USD0.0001 PRICE: 13.75 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss
Settle Date	Asset ID / Ticker	Shares/PAR	Translation
Trade Status	Broker/Commission	Price	Total
	Narrative	Principal	Accrued Interest
		Adjustment Amt	Cost
		Market	Realized gain/loss

Sales

Equities

Common stock

United States - USD

15 Mar 24	RETAIL OPPORTUNITY INVTS CORP	-243.000	3,050.83	0.00	0.00	-4,363.57	-1,312.74	0.00	-1,312.74
19 Mar 24	COM STK	12.56							
Settled	SEDOL : B28YD08 /ROIC PENSERRASECURITIES / 1.22 RETAIL OPPORTUNITY COM STK USD0.0001 PRICE: 12.56 BROKER COMMISSION: 1.22 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								
15 Mar 24	REX AMERICAN RESOURCES CORP	-32.000	1,420.62	0.00	0.00	-1,000.64	419.98	0.00	419.98
19 Mar 24	SEDOL : 2063670 /REX	44.40							
Settled	PENSERRASECURITIES / 0.16 REX AMERICAN RESOURCES CORP PRICE: 44.4 BROKER COMMISSION: 0.16 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
15 Mar 24	ROBINHOOD MKTS INC COM CL A	-2,558.000	46,414.53	0.00	0.00	-21,405.84	25,008.69	0.00	25,008.69
19 Mar 24	COM CL A	18.15							
Settled	SEDOL : BP0TQN6 /HOOD PENSERRASECURITIES / 12.79 ROBINHOOD MARKETS COM USD0.0001 CL A PRICE: 18.15 BROKER COMMISSION: 12.79 OTHER CHARGES: 0.38 BROKER: PENSERRASECURITIES								
15 Mar 24	ROGERS CORP COM	-21.000	2,482.28	0.00	0.00	-5,223.79	-2,741.51	0.00	-2,741.51
19 Mar 24	SEDOL : 2746700 /ROG	118.21							
Settled	PENSERRASECURITIES / 0.11 ROGERS CORP CAP USD1 PRICE: 118.21 BROKER COMMISSION: 0.11 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
15 Mar 24	ROSS STORES INC COM	-252.000	36,568.68	0.00	0.00	-19,785.49	16,783.19	0.00	16,783.19
19 Mar 24	SEDOL : 2746711 /ROST	145.12							
Settled	PENSERRASECURITIES / 1.26 ROSS STORES INC COM USD0.01 PRICE: 145.12 BROKER COMMISSION: 1.26 OTHER CHARGES: 0.30 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Equities

Common stock

United States - USD

04 Jan 24	RPC INC COM	-200.000	1,414.98	0.00	0.00	-1,329.46	85.52	0.00	85.52
08 Jan 24	SEDOL : 2719456 /RES	7.09							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 3.00 RPC INC COM USD0.10 PRICE: 7.09 BROKER COMMISSION: 3.00 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Mar 24	RUSH ENTERPRISES INC CL A CL A	-119.000	5,858.91	0.00	0.00	-5,983.05	-124.14	0.00	-124.14
19 Mar 24	SEDOL : 2966876 /RUSHA	49.24							
Settled	PENSERRASECURITIES / 0.60 RUSH ENTERPRISES COM CLASS'A'USD0.01 PRICE: 49.24 BROKER COMMISSION: 0.60 OTHER CHARGES: 0.05 BROKER: PENSERRASECURITIES								
15 Mar 24	RXO LLC COM	-143.000	2,840.66	0.00	0.00	-2,439.47	401.19	0.00	401.19
19 Mar 24	SEDOL : BN6QSL9 /RXO	19.87							
Settled	PENSERRASECURITIES / 0.72 RXO INC COM USD0.001 PRICE: 19.87 BROKER COMMISSION: 0.72 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								
15 Mar 24	S & T BANCORP INC COM STK	-48.000	1,459.90	0.00	0.00	-1,530.54	-70.64	0.00	-70.64
19 Mar 24	SEDOL : 2781109 /STBA	30.42							
Settled	PENSERRASECURITIES / 0.24 S&T BANCORP INC COM USD2.50 PRICE: 30.42 BROKER COMMISSION: 0.24 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
15 Mar 24	SABRE CORP COM	-476.000	940.09	0.00	0.00	-2,818.76	-1,878.67	0.00	-1,878.67
19 Mar 24	SEDOL : BLLHH27 /SABR	1.98							
Settled	PENSERRASECURITIES / 2.38 SABRE CORP COM USD0.01 PRICE: 1.98 BROKER COMMISSION: 2.38 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss
Settle Date	Asset ID / Ticker	Shares/PAR	Translation
Trade Status	Broker/Commission	Price	Principal
	Narrative	Accrued Interest	Adjustment Amt
		Cost	Market
			Total

Sales

Equities

Common stock

United States - USD

15 Mar 24	SAFEHOLD INC NEW COM	-56.000	1,101.79	0.00	0.00	-3,270.30	-2,168.51	0.00	-2,168.51
19 Mar 24	SEDOL : BMDBB99 /SAFE	19.68							
Settled	PENSERRASECURITIES / 0.28 SAFEHOLD INC COM USD0.01 PRICE: 19.68 BROKER COMMISSION: 0.28 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Mar 24	SAFETY INS GROUP INC COM	-18.000	1,483.63	0.00	0.00	-1,501.49	-17.86	0.00	-17.86
19 Mar 24	SEDOL : 2958538 /SAFT	82.43							
Settled	PENSERRASECURITIES / 0.09 SAFETY INS GP INC COM USD0.01 PRICE: 82.43 BROKER COMMISSION: 0.09 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
15 Mar 24	SALESFORCE INC COM USD0.001	-375.000	110,370.98	0.00	0.00	-85,921.69	24,449.29	0.00	24,449.29
19 Mar 24	SEDOL : 2310525 /CRM	294.33							
Settled	PENSERRASECURITIES / 1.88 SALESFORCE INC COM USD0.001 PRICE: 294.33 BROKER COMMISSION: 1.88 OTHER CHARGES: 0.89 BROKER: PENSERRASECURITIES								
04 Jan 24	SALLY BEAUTY HLDGS INC COM	-100.000	1,284.48	0.00	0.00	-1,718.91	-434.43	0.00	-434.43
08 Jan 24	STK USD0.01	12.86							
Settled	SEDOL : B1GZ005 /SBH WILLIAMS CAPITAL GROUP L.P.,THE / 1.50 SALLY BEAUTY HOLDI COM STK USD0.01 PRICE: 12.86 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Mar 24	SALLY BEAUTY HLDGS INC COM	-622.000	7,367.53	0.00	0.00	-10,657.53	-3,290.00	0.00	-3,290.00
19 Mar 24	STK USD0.01	11.85							
Settled	SEDOL : B1GZ005 /SBH PENSERRASECURITIES / 3.11 SALLY BEAUTY HOLDI COM STK USD0.01 PRICE: 11.85 BROKER COMMISSION: 3.11 OTHER CHARGES: 0.06 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Equities

Common stock

United States - USD

15 Mar 24	SANMINA CORP COM	-280.000	16,689.26	0.00	0.00	-11,038.59	5,650.67	0.00	5,650.67
19 Mar 24	SEDOL : B92RRW2 /SANM	59.61							
Settled	PENSERRASECURITIES / 1.40 SANMINA CORP COM USD0.01 PRICE: 59.61 BROKER COMMISSION: 1.40 OTHER CHARGES: 0.14 BROKER: PENSERRASECURITIES								
15 Mar 24	SAUL CTRS INC COM	-39.000	1,435.76	0.00	0.00	-1,926.12	-490.36	0.00	-490.36
19 Mar 24	SEDOL : 2777777 /BFS	36.82							
Settled	PENSERRASECURITIES / 0.20 SAUL CENTERS INC COM USD0.01 PRICE: 36.82 BROKER COMMISSION: 0.20 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
15 Mar 24	SCHOLASTIC CORP COM	-186.000	6,867.99	0.00	0.00	-7,230.20	-362.21	0.00	-362.21
19 Mar 24	SEDOL : 2779234 /SCHL	36.93							
Settled	PENSERRASECURITIES / 0.93 SCHOLASTIC CORP COM USD0.01 PRICE: 36.93 BROKER COMMISSION: 0.93 OTHER CHARGES: 0.06 BROKER: PENSERRASECURITIES								
15 Mar 24	SCHRODINGER INC COM	-69.000	1,796.39	0.00	0.00	-3,172.96	-1,376.57	0.00	-1,376.57
19 Mar 24	SEDOL : BKV28S8 /SDGR	26.04							
Settled	PENSERRASECURITIES / 0.35 SCHRODINGER INC COM USD0.01 PRICE: 26.04 BROKER COMMISSION: 0.35 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
15 Mar 24	SEACOAST BKG CORP FLA COM	-225.000	5,394.32	0.00	0.00	-7,732.05	-2,337.73	0.00	-2,337.73
19 Mar 24	NEW COM NEW	23.98							
Settled	SEDOL : BH65L93 /SBCF PENSERRASECURITIES / 1.13 SEACOAST BANKING COM USD0.10 PRICE: 23.98 BROKER COMMISSION: 1.13 OTHER CHARGES: 0.05 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>		Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
<u>Trade Status</u>	<u>Broker/Commission</u>	<u>Price</u>							
	<u>Narrative</u>								

Sales

Equities

Common stock

United States - USD

15 Mar 24 19 Mar 24 Settled	SEALED AIR CORP NEW COM STK SEDOL : 2232793 /SEE PENSERRASECURITIES / 1.40 SEALED AIR CORP COM USD0.1 PRICE: 36.12 BROKER COMMISSION: 1.40 OTHER CHARGES: 0.09 BROKER: PENSERRASECURITIES	-279.000 36.12	10,075.99	0.00	0.00	-9,961.76	114.23	0.00	114.23
15 Mar 24 19 Mar 24 Settled	SELECT MED HLDGS CORP COM SEDOL : B4MF0Q6 /SEM PENSERRASECURITIES / 0.80 SELECT MED HLDGS COM USD0.001 PRICE: 28.47 BROKER COMMISSION: 0.80 OTHER CHARGES: 0.04 BROKER: PENSERRASECURITIES	-160.000 28.47	4,554.36	0.00	0.00	-4,232.15	322.21	0.00	322.21
15 Mar 24 19 Mar 24 Settled	SEMTECH CORP COM SEDOL : 2795542 /SMT PENSERRASECURITIES / 0.32 SEMTECH CORP COM STK USD0.01 PRICE: 22.85 BROKER COMMISSION: 0.32 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES	-64.000 22.85	1,462.06	0.00	0.00	-1,775.36	-313.30	0.00	-313.30
15 Mar 24 19 Mar 24 Settled	SENSIENT TECHNOLOGIES CORP COM SEDOL : 2923741 /SXT PENSERRASECURITIES / 0.27 SENSIENT TECHS COM USD0.10 PRICE: 68.91 BROKER COMMISSION: 0.27 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES	-53.000 68.91	3,651.93	0.00	0.00	-3,381.14	270.79	0.00	270.79
15 Mar 24 19 Mar 24 Settled	SERVICE PROPERTIES TRUST COM SH BEN INT SEDOL : BKRT1C8 /SVC PENSERRASECURITIES / 1.04 SERVICE PPTYS TR COM USD0.01 SH BEN INT PRICE: 6.51 BROKER COMMISSION: 1.04 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES	-208.000 6.51	1,353.02	0.00	0.00	-1,859.28	-506.26	0.00	-506.26

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Equities

Common stock

United States - USD

15 Mar 24	SERVISFIRST BANCSHARES INC	-95.000	5,861.92	0.00	0.00	-7,830.63	-1,968.71	0.00	-1,968.71
19 Mar 24	COMMON STOCK	61.71							
Settled	SEDOL : BMHOMP5 /SFBS PENSERRASECURITIES / 0.48 SERVISFIRST BANCSHARES INC COMMON STOCK PRICE: 61.71 BROKER COMMISSION: 0.48 OTHER CHARGES: 0.05 BROKER: PENSERRASECURITIES								
15 Mar 24	SHAKE SHACK INC CL A CL A	-47.000	4,873.15	0.00	0.00	-3,071.23	1,801.92	0.00	1,801.92
19 Mar 24	SEDOL : BVOLCR0 /SHAK	103.69							
Settled	PENSERRASECURITIES / 0.24 SHAKE SHACK INC COM USD0.01 'A' PRICE: 103.69 BROKER COMMISSION: 0.24 OTHER CHARGES: 0.04 BROKER: PENSERRASECURITIES								
15 Mar 24	SHENANDOAH	-63.000	1,108.47	0.00	0.00	-1,556.04	-447.57	0.00	-447.57
19 Mar 24	TELECOMMUNICATIONS CO	17.60							
Settled	CDT-COMCDT-COM SEDOL : 2676692 /SHEN PENSERRASECURITIES / 0.32 SHENANDOAH TELECOM NPV PRICE: 17.6 BROKER COMMISSION: 0.32 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Mar 24	SHOE CARNIVAL INC COM	-47.000	1,531.47	0.00	0.00	-1,587.47	-56.00	0.00	-56.00
19 Mar 24	SEDOL : 2805474 /SCVL	32.59							
Settled	PENSERRASECURITIES / 0.24 SHOE CARNIVAL INC COM USD0.01 PRICE: 32.59 BROKER COMMISSION: 0.24 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
15 Mar 24	SHUTTERSTOCK INC COM	-30.000	1,457.23	0.00	0.00	-2,828.23	-1,371.00	0.00	-1,371.00
19 Mar 24	SEDOL : B7ZR219 /SSTK	48.58							
Settled	PENSERRASECURITIES / 0.15 SHUTTERSTOCK INC COM USD0.01 PRICE: 48.58 BROKER COMMISSION: 0.15 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Equities

Common stock

United States - USD

15 Mar 24	SIGNET JEWELERS LTD ORD	-168.000	16,807.42	0.00	0.00	-13,891.84	2,915.58	0.00	2,915.58
19 Mar 24	USD0.18	100.05							
Settled	SEDOL : B3CTNK6 /SIG PENSERRASECURITIES / 0.84 SIGNET JEWELERS LT ORD USD0.18 PRICE: 100.05 BROKER COMMISSION: 0.84 OTHER CHARGES: 0.14 BROKER: PENSERRASECURITIES								
15 Mar 24	SIMMONS 1ST NATL CORP CL A	-154.000	2,834.34	0.00	0.00	-4,335.21	-1,500.87	0.00	-1,500.87
19 Mar 24	\$0.01 PAR CL A \$0.01 PAR	18.41							
Settled	SEDOL : 2810133 /SFNC PENSERRASECURITIES / 0.77 SIMMONS FIRST NATL CLASS'A'COM USD1 PRICE: 18.41 BROKER COMMISSION: 0.77 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								
15 Mar 24	SIMPLY GOOD FOODS CO COM	-148.000	4,939.46	0.00	0.00	-5,455.32	-515.86	0.00	-515.86
19 Mar 24	SEDOL : BF27XF9 /SMPL	33.38							
Settled	PENSERRASECURITIES / 0.74 SIMPLY GOOD FOODS COM USD0.01 PRICE: 33.38 BROKER COMMISSION: 0.74 OTHER CHARGES: 0.04 BROKER: PENSERRASECURITIES								
15 Mar 24	SIRIUSPOINT LTD COM USD0.1	-175.000	2,146.35	0.00	0.00	-1,442.68	703.67	0.00	703.67
19 Mar 24	SEDOL : BMCQX44 /SPNT	12.27							
Settled	PENSERRASECURITIES / 0.88 SIRIUSPOINT LTD COM USD0.1 PRICE: 12.27 BROKER COMMISSION: 0.88 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
15 Mar 24	SJW GROUP COM STK USD1.042	-37.000	2,112.12	0.00	0.00	-2,840.03	-727.91	0.00	-727.91
19 Mar 24	SEDOL : 2811932 /SJW	57.09							
Settled	PENSERRASECURITIES / 0.19 SJW GROUP COM USD1.042 PRICE: 57.09 BROKER COMMISSION: 0.19 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Equities

Common stock

United States - USD

15 Mar 24	SKYWEST INC COM	-52.000	3,449.39	0.00	0.00	-1,954.71	1,494.68	0.00	1,494.68
19 Mar 24	SEDOL : 2814210 /SKYW	66.34							
Settled	PENSERRASECURITIES / 0.26 SKYWEST INC COM NPV PRICE: 66.34 BROKER COMMISSION: 0.26 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								
15 Mar 24	SL GREEN RLTY CORP COM	-37.000	1,869.03	0.00	0.00	-872.28	996.75	0.00	996.75
19 Mar 24	SEDOL : BPGKM57 /SLG	50.52							
Settled	PENSERRASECURITIES / 0.19 SL GREEN RLTY CORP COM USD0.01(POST REV SPLT) PRICE: 50.52 BROKER COMMISSION: 0.19 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
15 Mar 24	SM ENERGY CO COM	-312.000	14,596.80	0.00	0.00	-10,504.79	4,092.01	0.00	4,092.01
19 Mar 24	SEDOL : 2764188 /SM	46.79							
Settled	PENSERRASECURITIES / 1.56 SM ENERGY COMPANY COM USD0.01 PRICE: 46.79 BROKER COMMISSION: 1.56 OTHER CHARGES: 0.12 BROKER: PENSERRASECURITIES								
15 Mar 24	SOLAREEDGE TECHNOLOGIES INC	-109.000	6,709.43	0.00	0.00	-10,573.97	-3,864.54	0.00	-3,864.54
19 Mar 24	COM	61.56							
Settled	SEDOL : BWC52Q6 /SEDG PENSERRASECURITIES / 0.55 SOLAREEDGE TECHNOLO USD0.0001 PRICE: 61.56 BROKER COMMISSION: 0.55 OTHER CHARGES: 0.06 BROKER: PENSERRASECURITIES								
15 Mar 24	SONIC AUTOMOTIVE INC CL A	-19.000	1,001.76	0.00	0.00	-936.12	65.64	0.00	65.64
19 Mar 24	SEDOL : 2125246 /SAH	52.73							
Settled	PENSERRASECURITIES / 0.10 SONIC AUTOMOTIVE COM USD0.01 CL'A' PRICE: 52.73 BROKER COMMISSION: 0.10 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Equities

Common stock

United States - USD

15 Mar 24	SONOS INC COM	-795.000	14,949.85	0.00	0.00	-23,102.86	-8,153.01	0.00	-8,153.01
19 Mar 24	SEDOL : BYWPZW7 /SONO	18.81							
Settled	PENSERRASECURITIES / 3.98 SONOS INC COM USD0.001 PRICE: 18.81 BROKER COMMISSION: 3.98 OTHER CHARGES: 0.12 BROKER: PENSERRASECURITIES								
15 Mar 24	SPECTRUM BRANDS HLDGS INC	-642.000	53,397.92	0.00	0.00	-57,275.10	-3,877.18	0.00	-3,877.18
19 Mar 24	COM USD0.01	83.18							
Settled	SEDOL : BDRYFB1 /SPB PENSERRASECURITIES / 3.21 SPECTRUM BRANDS HO COM USD0.01 PRICE: 83.18 BROKER COMMISSION: 3.21 OTHER CHARGES: 0.43 BROKER: PENSERRASECURITIES								
15 Mar 24	SPS COMM INC COM	-71.000	12,780.95	0.00	0.00	-9,366.99	3,413.96	0.00	3,413.96
19 Mar 24	SEDOL : B57VWJ3 /SPSC	180.02							
Settled	PENSERRASECURITIES / 0.36 SPS COMMERCE INC COM USD0.001 PRICE: 180.02 BROKER COMMISSION: 0.36 OTHER CHARGES: 0.11 BROKER: PENSERRASECURITIES								
15 Mar 24	SPX TECHNOLOGIES INC COM	-88.000	10,280.51	0.00	0.00	-5,155.08	5,125.43	0.00	5,125.43
19 Mar 24	SEDOL : BQ1L7V3 /SPXC	116.83							
Settled	PENSERRASECURITIES / 0.44 SPX TECHNOLOGIES COM USD0.01 PRICE: 116.83 BROKER COMMISSION: 0.44 OTHER CHARGES: 0.09 BROKER: PENSERRASECURITIES								
15 Mar 24	ST JOE CO COM	-44.000	2,319.88	0.00	0.00	-2,049.53	270.35	0.00	270.35
19 Mar 24	SEDOL : 2768663 /JOE	52.73							
Settled	PENSERRASECURITIES / 0.22 ST JOE COMPANY COM NPV PRICE: 52.73 BROKER COMMISSION: 0.22 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Equities

Common stock

United States - USD

15 Mar 24	STAAR SURGICAL CO COM NEW	-84.000	3,168.03	0.00	0.00	-3,546.90	-378.87	0.00	-378.87
19 Mar 24	PAR \$0.01 COM NEW PAR \$0.01	37.72							
Settled	SEDOL : 2836292 /STAA PENSERRASECURITIES / 0.42 STAAR SURGICAL CO COM USD0.01 PRICE: 37.72 BROKER COMMISSION: 0.42 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								
15 Mar 24	STANDARD MTR PRODS INC COM	-46.000	1,438.63	0.00	0.00	-2,172.29	-733.66	0.00	-733.66
19 Mar 24	SEDOL : 2838306 /SMP	31.28							
Settled	PENSERRASECURITIES / 0.23 STANDARD MOTOR PRD COM USD2 PRICE: 31.28 BROKER COMMISSION: 0.23 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
15 Mar 24	STANDEX INTL CORP COM	-19.000	3,423.10	0.00	0.00	-2,027.62	1,395.48	0.00	1,395.48
19 Mar 24	SEDOL : 2840174 /SXI	180.17							
Settled	PENSERRASECURITIES / 0.10 STANDEX INTL CORP COM USD1.50 PRICE: 180.17 BROKER COMMISSION: 0.10 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								
15 Mar 24	STEEL DYNAMICS INC COM	-488.000	67,292.22	0.00	0.00	-30,269.96	37,022.26	0.00	37,022.26
19 Mar 24	SEDOL : 2849472 /STLD	137.90							
Settled	PENSERRASECURITIES / 2.44 STEEL DYNAMICS INC COM STK USD0.01 PRICE: 137.9 BROKER COMMISSION: 2.44 OTHER CHARGES: 0.54 BROKER: PENSERRASECURITIES								
15 Mar 24	STELLAR BANCORP INC COMSTK	-55.000	1,292.75	0.00	0.00	-1,646.74	-353.99	0.00	-353.99
19 Mar 24	SEDOL : BQBCZY5 /STEL	23.51							
Settled	PENSERRASECURITIES / 0.28 STELLAR BANCORP IN COM USD0.01 PRICE: 23.51 BROKER COMMISSION: 0.28 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Equities

Common stock

United States - USD

15 Mar 24	STEPAN CO COM	-27.000	2,356.94	0.00	0.00	-3,057.17	-700.23	0.00	-700.23
19 Mar 24	SEDOL : 2845005 /SCL	87.30							
Settled	PENSERRASECURITIES / 0.14 STEPAN CO COM USD1 PRICE: 87.3 BROKER COMMISSION: 0.14 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
15 Mar 24	STEWART INFORMATION SVCS	-33.000	2,000.27	0.00	0.00	-2,193.81	-193.54	0.00	-193.54
19 Mar 24	CORP COM	60.62							
Settled	SEDOL : 2848736 /STC PENSERRASECURITIES / 0.17 STEWART INFO SVCS COM USD1 PRICE: 60.62 BROKER COMMISSION: 0.17 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
15 Mar 24	STRATEGIC ED INC	-59.000	5,969.86	0.00	0.00	-3,701.45	2,268.41	0.00	2,268.41
19 Mar 24	SEDOL : BGGJFV8 /STRA	101.19							
Settled	PENSERRASECURITIES / 0.30 STRATEGIC ED INC COM STCK PRICE: 101.19 BROKER COMMISSION: 0.30 OTHER CHARGES: 0.05 BROKER: PENSERRASECURITIES								
15 Mar 24	STRIDE INC COM USD	-42.000	2,565.54	0.00	0.00	-1,718.01	847.53	0.00	847.53
19 Mar 24	SEDOL : BLD5321 /LRN	61.09							
Settled	PENSERRASECURITIES / 0.21 STRIDE INC COM USD0.0001 PRICE: 61.09 BROKER COMMISSION: 0.21 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								
15 Mar 24	STURM RUGER & CO INC COM	-22.000	1,009.24	0.00	0.00	-1,530.05	-520.81	0.00	-520.81
19 Mar 24	SEDOL : 2856289 /RGR	45.88							
Settled	PENSERRASECURITIES / 0.11 STURM RUGER & CO COM USD1 PRICE: 45.88 BROKER COMMISSION: 0.11 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Asset ID / Ticker</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>			<u>Realized gain/loss</u>			
<u>Settle Date</u>	<u>Broker/Commission</u>	<u>Narrative</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>

Sales

Equities

Common stock

United States - USD

04 Jan 24 08 Jan 24 Settled	SUNCOKE ENERGY INC COM USD0.01 SEDOL : B3R0638 /SXC WILLIAMS CAPITAL GROUP L.P.,THE / 1.50 SUNCOKE ENERGY INC COM USD0.01 PRICE: 10.83 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE	-100.000 10.83	1,081.49	0.00	0.00	-716.51	364.98	0.00	364.98
04 Jan 24 08 Jan 24 Settled	SUNSTONE HOTEL INVS INC NEW COM SEDOL : B034LG1 /SHO WILLIAMS CAPITAL GROUP L.P.,THE / 1.50 SUNSTONE HOTEL INV COM USD0.01 PRICE: 10.85 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE	-100.000 10.85	1,083.49	0.00	0.00	-1,095.95	-12.46	0.00	-12.46
15 Mar 24 19 Mar 24 Settled	SUNSTONE HOTEL INVS INC NEW COM SEDOL : B034LG1 /SHO PENSERRASECURITIES / 1.98 SUNSTONE HOTEL INV COM USD0.01 PRICE: 11.0 BROKER COMMISSION: 1.98 OTHER CHARGES: 0.04 BROKER: PENSERRASECURITIES	-396.000 11.00	4,353.98	0.00	0.00	-4,339.30	14.68	0.00	14.68
15 Mar 24 19 Mar 24 Settled	SUPERNUS PHARMACEUTICALS INC COM STK SEDOL : B72ZBG4 /SUPN PENSERRASECURITIES / 0.35 SUPERNUS PHARMACEUTICALS INC COM STK PRICE: 32.98 BROKER COMMISSION: 0.35 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES	-69.000 32.98	2,275.25	0.00	0.00	-2,115.06	160.19	0.00	160.19
15 Mar 24 19 Mar 24 Settled	SYLVAMO CORP COM SEDOL : BMW72C8 /SLVM PENSERRASECURITIES / 0.22	-44.000 56.78	2,498.08	0.00	0.00	-1,409.65	1,088.43	0.00	1,088.43

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Equities

Common stock

United States - USD

SYLVAMO CORPORATI COM USD1.00 PRICE: 56.78
 BROKER COMMISSION: 0.22 OTHER CHARGES:
 0.02 BROKER: PENSERRASECURITIES

15 Mar 24	SYNCHRONY FINL COM	-864.000	36,093.31	0.00	0.00	-38,585.76	-2,492.45	0.00	-2,492.45
19 Mar 24	SEDOL : BP96PS6 /SYF	41.78							
Settled	PENSERRASECURITIES / 4.32 SYNCHRONY FINANCIA COM USD0.001 PRICE: 41.78 BROKER COMMISSION: 4.32 OTHER CHARGES: 0.29 BROKER: PENSERRASECURITIES								
15 Mar 24	TANDEM DIABETES CARE INC COM	-62.000	1,774.11	0.00	0.00	-2,552.11	-778.00	0.00	-778.00
19 Mar 24	NEW COM USD0.001(POST REV	28.62							
Settled	SPLT) SEDOL : BF3W461 /TNDM PENSERRASECURITIES / 0.31 TANDEM DIABETES CARE INC COM USD0.001(POST REV SPL PRICE: 28.62 BROKER COMMISSION: 0.31 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
04 Jan 24	TELEPHONE & DATA SYS INC COM	-100.000	1,824.48	0.00	0.00	-1,880.32	-55.84	0.00	-55.84
08 Jan 24	STK	18.26							
Settled	SEDOL : B6YR5K3 /TDS WILLIAMS CAPITAL GROUP L.P.,THE / 1.50 TELEPHONE & DATA SYS INC COM STK PRICE: 18.26 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Mar 24	TELEPHONE & DATA SYS INC COM	-190.000	2,930.72	0.00	0.00	-3,572.73	-642.01	0.00	-642.01
19 Mar 24	STK	15.43							
Settled	SEDOL : B6YR5K3 /TDS PENSERRASECURITIES / 0.95 TELEPHONE & DATA SYS INC COM STK PRICE: 15.43 BROKER COMMISSION: 0.95 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Equities

Common stock

United States - USD

15 Mar 24	TENNANT CO COM	-23.000	2,623.69	0.00	0.00	-1,745.08	878.61	0.00	878.61
19 Mar 24	SEDOL : 2883641 /TNC	114.08							
Settled	PENSERRASECURITIES / 0.12 TENNANT CO COM USD0.375 PRICE: 114.08 BROKER COMMISSION: 0.12 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								
15 Mar 24	THE ODP CORP COM	-42.000	2,149.33	0.00	0.00	-1,785.11	364.22	0.00	364.22
19 Mar 24	SEDOL : BLPHWK6 /ODP	51.18							
Settled	PENSERRASECURITIES / 0.21 THE ODP CORP COM USD0.01 PRICE: 51.18 BROKER COMMISSION: 0.21 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
15 Mar 24	T-MOBILE US INC COM	-2,112.000	341,729.42	0.00	0.00	-242,897.04	98,832.38	0.00	98,832.38
19 Mar 24	SEDOL : B94Q9V0 /TMUS	161.81							
Settled	PENSERRASECURITIES / 10.56 T-MOBILE US INC COM USD0.00001 PRICE: 161.81 BROKER COMMISSION: 10.56 OTHER CHARGES: 2.74 BROKER: PENSERRASECURITIES								
15 Mar 24	TOLL BROS INC COM	-295.000	35,489.68	0.00	0.00	-17,011.17	18,478.51	0.00	18,478.51
19 Mar 24	SEDOL : 2896092 /TOL	120.31							
Settled	PENSERRASECURITIES / 1.48 TOLL BROS INC COM USD0.01 PRICE: 120.31 BROKER COMMISSION: 1.48 OTHER CHARGES: 0.29 BROKER: PENSERRASECURITIES								
04 Jan 24	TOPGOLF CALLAWAY BRANDS	-100.000	1,332.48	0.00	0.00	-1,398.50	-66.02	0.00	-66.02
08 Jan 24	CORP	13.34							
Settled	SEDOL : 2173933 /MODG WILLIAMS CAPITAL GROUP L.P.,THE / 1.50 TOPGOLF CALLAWAY BRANDS CORP PRICE: 13.34 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Equities

Common stock

United States - USD

15 Mar 24	TOPGOLF CALLAWAY BRANDS	-274.000	3,809.93	0.00	0.00	-3,833.05	-23.12	0.00	-23.12
19 Mar 24	CORP	13.91							
Settled	SEDOL : 2173933 /MODG PENSERRASECURITIES / 1.37 TOPGOLF CALLAWAY BRANDS CORP PRICE: 13.91 BROKER COMMISSION: 1.37 OTHER CHARGES: 0.04 BROKER: PENSERRASECURITIES								
15 Mar 24	TREEHOUSE FOODS INC COM	-64.000	2,351.02	0.00	0.00	-2,589.01	-237.99	0.00	-237.99
19 Mar 24	SEDOL : B095X84 /THS	36.74							
Settled	PENSERRASECURITIES / 0.32 TREEHOUSE FOODS IN COM USD0.01 PRICE: 36.74 BROKER COMMISSION: 0.32 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
15 Mar 24	TRI POINTE HOMES INC	-187.000	6,398.14	0.00	0.00	-3,842.87	2,555.27	0.00	2,555.27
19 Mar 24	SEDOL : B92CQF3 /TPH	34.22							
Settled	PENSERRASECURITIES / 0.94 TRI POINTE HOMES INC PRICE: 34.22 BROKER COMMISSION: 0.94 OTHER CHARGES: 0.06 BROKER: PENSERRASECURITIES								
15 Mar 24	TRINITY IND INC COM	-103.000	2,675.39	0.00	0.00	-2,410.45	264.94	0.00	264.94
19 Mar 24	SEDOL : 2904627 /TRN	25.98							
Settled	PENSERRASECURITIES / 0.52 TRINITY INDS INC COM USD0.01 PRICE: 25.98 BROKER COMMISSION: 0.52 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								
15 Mar 24	TRIPADVISOR INC COM USD0.001	-135.000	3,690.19	0.00	0.00	-2,157.98	1,532.21	0.00	1,532.21
19 Mar 24	SEDOL : B6ZC3N6 /TRIP	27.34							
Settled	PENSERRASECURITIES / 0.68 TRIPADVISOR INC COM USD0.001 PRICE: 27.34 BROKER COMMISSION: 0.68 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Equities

Common stock

United States - USD

15 Mar 24	TRIUMPH FINANCIAL INC COM	-42.000	3,171.60	0.00	0.00	-3,983.89	-812.29	0.00	-812.29
19 Mar 24	USD0.01	75.52							
Settled	SEDOL : BS7T2S7 /TFIN PENSERRASECURITIES / 0.21 TRIUMPH FINANCIAL COM USD0.01 PRICE: 75.52 BROKER COMMISSION: 0.21 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								
15 Mar 24	TRIUMPH GROUP INC NEW COM	-95.000	1,289.60	0.00	0.00	-1,754.26	-464.66	0.00	-464.66
19 Mar 24	SEDOL : 2893071 /TGI	13.58							
Settled	PENSERRASECURITIES / 0.48 TRIUMPH GROUP INC COM USD0.001 PRICE: 13.58 BROKER COMMISSION: 0.48 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
04 Jan 24	TRUEBLUE INC COM STK	-100.000	1,438.48	0.00	0.00	-2,727.03	-1,288.55	0.00	-1,288.55
08 Jan 24	SEDOL : 2519849 /TBI	14.40							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.50 TRUEBLUE INC COM PRICE: 14.4 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Mar 24	TRUEBLUE INC COM STK	-4,437.000	52,067.77	0.00	0.00	-120,998.53	-68,930.76	0.00	-68,930.76
19 Mar 24	SEDOL : 2519849 /TBI	11.74							
Settled	PENSERRASECURITIES / 22.19 TRUEBLUE INC COM PRICE: 11.74 BROKER COMMISSION: 22.19 OTHER CHARGES: 0.42 BROKER: PENSERRASECURITIES								
15 Mar 24	TRUPANION INC COM	-45.000	1,220.16	0.00	0.00	-4,194.80	-2,974.64	0.00	-2,974.64
19 Mar 24	SEDOL : BP3YM85 /TRUP	27.12							
Settled	PENSERRASECURITIES / 0.23 TRUPANION INC COM USD0.00001 PRICE: 27.12 BROKER COMMISSION: 0.23 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>			
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<u>Broker/Commission</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Narrative</u>									

Sales

Equities

Common stock

United States - USD

15 Mar 24	TRUSTCO BK CORP N Y COM NEW	-48.000		1,294.78	0.00	0.00	-1,647.85	-353.07	0.00	-353.07
19 Mar 24	SEDOL : BN0ZBP7 /TRST	26.98								
Settled	PENSERRASECURITIES / 0.24 TRUSTCO BANK CP NY COM USD1 (POST REV SPLT) PRICE: 26.98 BROKER COMMISSION: 0.24 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES									
15 Mar 24	TRUSTMARK CORP COM	-77.000		1,995.43	0.00	0.00	-2,544.76	-549.33	0.00	-549.33
19 Mar 24	SEDOL : 2340210 /TRMK	25.92								
Settled	PENSERRASECURITIES / 0.39 TRUSTMARK CORP COM NPV PRICE: 25.92 BROKER COMMISSION: 0.39 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES									
15 Mar 24	TTM TECHNOLOGIES INC COM	-128.000		1,801.58	0.00	0.00	-1,755.80	45.78	0.00	45.78
19 Mar 24	SEDOL : 2635659 /TTMI	14.08								
Settled	PENSERRASECURITIES / 0.64 TTM TECHNOLOGIES I COM NPV PRICE: 14.08 BROKER COMMISSION: 0.64 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES									
04 Jan 24	TWO HBRS INVT CORP COM PAR \$	-100.000		1,358.48	0.00	0.00	-2,197.98	-839.50	0.00	-839.50
08 Jan 24	SEDOL : BP9S504 /TWO	13.60								
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.50 TWO HARBORS INVESM COM USD0.01(POST REV SPLIT) PRICE: 13.6 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE									
15 Mar 24	U S PHYSICAL THERAPY COM	-19.000		2,026.99	0.00	0.00	-1,866.68	160.31	0.00	160.31
19 Mar 24	SEDOL : 2911166 /USPH	106.69								
Settled	PENSERRASECURITIES / 0.10 US PHYSICAL THERAP COM USD0.01 PRICE: 106.69 BROKER COMMISSION: 0.10 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Equities

Common stock

United States - USD

15 Mar 24	UFP TECHNOLOGIES INC COM	-9.000	1,740.53	0.00	0.00	-1,674.23	66.30	0.00	66.30
19 Mar 24	SEDOL : 2908652 /JFPT	193.40							
Settled	PENSERRASECURITIES / 0.05 UFP TECHNOLOGIES COM USD0.01 PRICE: 193.4 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
15 Mar 24	ULTA BEAUTY INC COM STK	-78.000	41,805.71	0.00	0.00	-28,835.48	12,970.23	0.00	12,970.23
19 Mar 24	USD0.01	535.98							
Settled	SEDOL : B28TS42 /ULTA PENSERRASECURITIES / 0.39 ULTA BEAUTY INC COM STK USD0.01 PRICE: 535.98 BROKER COMMISSION: 0.39 OTHER CHARGES: 0.34 BROKER: PENSERRASECURITIES								
15 Mar 24	ULTRA CLEAN HLDGS INC COM	-56.000	2,409.38	0.00	0.00	-2,565.05	-155.67	0.00	-155.67
19 Mar 24	SEDOL : B00G0F2 /UCTT	43.03							
Settled	PENSERRASECURITIES / 0.28 ULTRA CLEAN HLDGS COM USD0.001 PRICE: 43.03 BROKER COMMISSION: 0.28 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
15 Mar 24	UNIFIRST CORP MASS COM	-18.000	3,060.78	0.00	0.00	-3,463.62	-402.84	0.00	-402.84
19 Mar 24	SEDOL : 2466428 /UNF	170.05							
Settled	PENSERRASECURITIES / 0.09 UNIFIRST CORP COM USD0.10 PRICE: 170.05 BROKER COMMISSION: 0.09 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								
15 Mar 24	UNITED CMNTY BK BLAIRSVILLE GA	-230.000	5,771.80	0.00	0.00	-7,986.54	-2,214.74	0.00	-2,214.74
19 Mar 24	COM	25.10							
Settled	SEDOL : 2862156 /UCB PENSERRASECURITIES / 1.15 UNITED CMNTY BK BLAIRSVILLE GA COM PRICE: 25.1 BROKER COMMISSION: 1.15 OTHER CHARGES: 0.05 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Equities

Common stock

United States - USD

15 Mar 24	UNITED FIRE GROUP INC COM	-51.000	1,126.32	0.00	0.00	-1,293.36	-167.04	0.00	-167.04
19 Mar 24	USD0.001	22.09							
Settled	SEDOL : B4WXG84 /UFCS PENSERRASECURITIES / 0.26 UNITED FIRE GROUP COM USD0.001 PRICE: 22.09 BROKER COMMISSION: 0.26 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Mar 24	UNITI GROUP INC COM	-299.000	1,858.26	0.00	0.00	-3,646.26	-1,788.00	0.00	-1,788.00
19 Mar 24	SEDOL : BD6VBR1 /UNIT	6.22							
Settled	PENSERRASECURITIES / 1.50 UNITI GROUP INC COM USD0.0001 PRICE: 6.22 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
15 Mar 24	UNITIL CORP COM	-21.000	1,069.20	0.00	0.00	-970.73	98.47	0.00	98.47
19 Mar 24	SEDOL : 2925037 /UTL	50.92							
Settled	PENSERRASECURITIES / 0.11 UNITIL CORP COM NPV PRICE: 50.92 BROKER COMMISSION: 0.11 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Mar 24	UNIVERSAL CORP VA COM	-29.000	1,475.64	0.00	0.00	-1,562.98	-87.34	0.00	-87.34
19 Mar 24	SEDOL : 2923804 /UVV	50.89							
Settled	PENSERRASECURITIES / 0.15 UNIVERSAL CORP COM NPV PRICE: 50.89 BROKER COMMISSION: 0.15 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
15 Mar 24	UPBOUND GRP INC COM USD0.01	-56.000	1,858.90	0.00	0.00	-2,402.32	-543.42	0.00	-543.42
19 Mar 24	SEDOL : 2733092 /UPBD	33.20							
Settled	PENSERRASECURITIES / 0.28 UPBOUND GRP INC COM USD0.01 PRICE: 33.2 BROKER COMMISSION: 0.28 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Equities

Common stock

United States - USD

15 Mar 24	URBAN EDGE PPTYS COM	-148.000	2,436.80	0.00	0.00	-2,638.73	-201.93	0.00	-201.93
19 Mar 24	SEDOL : BTPSGQ9 /UE	16.47							
Settled	PENSERRASECURITIES / 0.74 URBAN EDGE PPTYS COM USD0.01 PRICE: 16.47 BROKER COMMISSION: 0.74 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
15 Mar 24	URBAN OUTFITTERS INC COM	-70.000	3,004.72	0.00	0.00	-1,492.06	1,512.66	0.00	1,512.66
19 Mar 24	SEDOL : 2933438 /URBN	42.93							
Settled	PENSERRASECURITIES / 0.35 URBAN OUTFITTERS COM USD0.0001 PRICE: 42.93 BROKER COMMISSION: 0.35 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								
04 Jan 24	VAREX IMAGING CORP COM	-100.000	1,985.48	0.00	0.00	-2,602.07	-616.59	0.00	-616.59
08 Jan 24	SEDOL : BDQYWV1 /VREX	19.87							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.50 VAREX IMAGING CORP COM USD0.01 PRICE: 19.87 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Mar 24	VEECO INSTRS INC DEL COM	-70.000	2,361.43	0.00	0.00	-1,874.90	486.53	0.00	486.53
19 Mar 24	SEDOL : 2938422 /VECO	33.74							
Settled	PENSERRASECURITIES / 0.35 VEECO INSTRUMENTS COM USD0.01 PRICE: 33.74 BROKER COMMISSION: 0.35 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
04 Jan 24	VERADIGM INC COM USD0.01	-100.000	1,061.49	0.00	0.00	-1,853.43	-791.94	0.00	-791.94
08 Jan 24	SEDOL : 2710039 /MDRX	10.63							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.50 VERADIGM INC COM USD0.01 PRICE: 10.63 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Equities

Common stock

United States - USD

29 Feb 24	VERADIGM INC COM USD0.01	-15,731.000	93,619.15	0.00	0.00	-291,563.74	-197,944.59	0.00	-197,944.59
04 Mar 24	SEDOL : 2710039 /MDRX	5.9593							
Settled	LOOP CAPITAL MARKETS LLC / 125.85 VERADIGM INC COM USD0.01 PRICE: 5.9593001 BROKER COMMISSION: 125.85 OTHER CHARGES: 0.75 BROKER: LOOP CAPITAL MARKETS LLC								
15 Mar 24	VERICEL CORP COM	-60.000	2,655.27	0.00	0.00	-2,233.57	421.70	0.00	421.70
19 Mar 24	SEDOL : BSBM89 /VCEL	44.26							
Settled	PENSERRASECURITIES / 0.30 VERICEL CORP COM PRICE: 44.26 BROKER COMMISSION: 0.30 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								
15 Mar 24	VERIS RESIDENTIAL INC COM STK	-107.000	1,585.18	0.00	0.00	-1,825.01	-239.83	0.00	-239.83
19 Mar 24	USD0.01	14.82							
Settled	SEDOL : 2192314 /VRE PENSERRASECURITIES / 0.54 VERIS RESIDENTIAL INC COM STK USD0.01 PRICE: 14.82 BROKER COMMISSION: 0.54 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
15 Mar 24	VERITEX HLDGS INC COM	-66.000	1,230.56	0.00	0.00	-2,517.78	-1,287.22	0.00	-1,287.22
19 Mar 24	SEDOL : BRCYYB7 /VBTX	18.65							
Settled	PENSERRASECURITIES / 0.33 VERITEX HLDGS INC COM USD0.01 PRICE: 18.65 BROKER COMMISSION: 0.33 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Mar 24	VERRA MOBILITY CORP	-320.000	7,543.93	0.00	0.00	-5,594.26	1,949.67	0.00	1,949.67
19 Mar 24	SEDOL : BFX5X8 /VRRM	23.58							
Settled	PENSERRASECURITIES / 1.60 VERRA MOBILITY COR COM USD0.0001 PRICE: 23.58 BROKER COMMISSION: 1.60 OTHER CHARGES: 0.07 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Equities

Common stock

United States - USD

15 Mar 24	VESTIS CORP COM	-61.000	1,089.14	0.00	0.00	-1,181.87	-92.73	0.00	-92.73
19 Mar 24	SEDOL : BP5JNQ3 /VSTS	17.86							
Settled	PENSERRASECURITIES / 0.31 VESTIS CORPORATION COM USD0.01 PRICE: 17.86 BROKER COMMISSION: 0.31 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Mar 24	VIAD CORP COM NEW COM NEW	-47.000	1,724.64	0.00	0.00	-1,813.36	-88.72	0.00	-88.72
19 Mar 24	SEDOL : B01KGF5 /VI	36.70							
Settled	PENSERRASECURITIES / 0.24 VIAD CORP COM USD1.5 PRICE: 36.7 BROKER COMMISSION: 0.24 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
04 Jan 24	VIAVI SOLUTIONS INC COM NPV	-100.000	962.49	0.00	0.00	-1,554.82	-592.33	0.00	-592.33
08 Jan 24	SEDOL : BYXB201 /VIAV	9.64							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.50 VIAVI SOLUTIONS INC COM NPV PRICE: 9.64 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Mar 24	VIAVI SOLUTIONS INC COM NPV	-404.000	3,981.38	0.00	0.00	-6,264.80	-2,283.42	0.00	-2,283.42
19 Mar 24	SEDOL : BYXB201 /VIAV	9.86							
Settled	PENSERRASECURITIES / 2.02 VIAVI SOLUTIONS INC COM NPV PRICE: 9.86 BROKER COMMISSION: 2.02 OTHER CHARGES: 0.04 BROKER: PENSERRASECURITIES								
15 Mar 24	VICOR CORP COM	-42.000	1,514.71	0.00	0.00	-2,253.51	-738.80	0.00	-738.80
19 Mar 24	SEDOL : 2930774 /VICR	36.07							
Settled	PENSERRASECURITIES / 0.21 VICOR CORP COM USD0.01 PRICE: 36.07 BROKER COMMISSION: 0.21 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Broker/Commission</u>								
	<u>Narrative</u>								

Sales

Equities

Common stock

United States - USD

15 Mar 24 19 Mar 24 Settled	VICTORIAS SECRET & CO COM SEDOL : BNNTGH3 /VSCO PENSERRASECURITIES / 0.37 VICTORIAS SECRET A COM USD0.01 PRICE: 18.34 BROKER COMMISSION: 0.37 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES	-74.000 18.34	1,356.77	0.00	0.00	-1,450.77	-94.00	0.00	-94.00
04 Jan 24 08 Jan 24 Settled	VIR BIOTECHNOLOGY INC COM SEDOL : BK4PZ38 /VIR WILLIAMS CAPITAL GROUP L.P.,THE / 1.50 VIR BIOTECHNOLOGY COM USD0.0001 PRICE: 10.27 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE	-100.000 10.27	1,025.49	0.00	0.00	-2,409.13	-1,383.64	0.00	-1,383.64
15 Mar 24 19 Mar 24 Settled	VIRTUS INVT PARTNERS INC COM SEDOL : B3KKGQ8 /VRTS PENSERRASECURITIES / 0.04 VIRTUS INVESTMENT COM USD0.01 PRICE: 231.33 BROKER COMMISSION: 0.04 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES	-8.000 231.33	1,850.58	0.00	0.00	-2,097.55	-246.97	0.00	-246.97
15 Mar 24 19 Mar 24 Settled	VISTRA CORP COM USD0.01 SEDOL : BZ8VJQ8 /VST PENSERRASECURITIES / 4.86 VISTRA CORP COM USD0.01 PRICE: 61.56 BROKER COMMISSION: 4.86 OTHER CHARGES: 0.48 BROKER: PENSERRASECURITIES	-972.000 61.56	59,830.98	0.00	0.00	-20,590.01	39,240.97	0.00	39,240.97
15 Mar 24 19 Mar 24 Settled	VITAL ENERGY INC COM USD0.01(POST REV SPLIT) SEDOL : BLBCYD2 /VTLE PENSERRASECURITIES / 0.15 VITAL ENERGY INC COM USD0.01(POST REV SPLIT) PRICE: 50.8 BROKER COMMISSION: 0.15 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES	-29.000 50.80	1,473.03	0.00	0.00	-1,768.12	-295.09	0.00	-295.09

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Equities

Common stock

United States - USD

15 Mar 24	WABASH NATL CORP COM	-158.000	4,432.65	0.00	0.00	-2,924.68	1,507.97	0.00	1,507.97
19 Mar 24	SEDOL : 2932048 /WNC	28.06							
Settled	PENSERRASECURITIES / 0.79 WABASH NATIONAL CP COM USD0.01 PRICE: 28.06 BROKER COMMISSION: 0.79 OTHER CHARGES: 0.04 BROKER: PENSERRASECURITIES								
15 Mar 24	WALKER & DUNLOP INC COM .	-65.000	5,819.07	0.00	0.00	-8,016.01	-2,196.94	0.00	-2,196.94
19 Mar 24	SEDOL : B4TZV44 /WD	89.53							
Settled	PENSERRASECURITIES / 0.33 WALKER AND DUNLOP COM PRICE: 89.53 BROKER COMMISSION: 0.33 OTHER CHARGES: 0.05 BROKER: PENSERRASECURITIES								
15 Mar 24	WARRIOR MET COAL INC COM	-101.000	5,429.20	0.00	0.00	-2,828.83	2,600.37	0.00	2,600.37
19 Mar 24	SEDOL : BF2X272 /HCC	53.76							
Settled	PENSERRASECURITIES / 0.51 WARRIOR MET COAL I COM USD0.01 PRICE: 53.76 BROKER COMMISSION: 0.51 OTHER CHARGES: 0.05 BROKER: PENSERRASECURITIES								
15 Mar 24	WD 40 CO COM STK	-26.000	6,497.47	0.00	0.00	-5,658.98	838.49	0.00	838.49
19 Mar 24	SEDOL : 2944742 /WDFC	249.91							
Settled	PENSERRASECURITIES / 0.13 WD-40 CO COM USD0.001 PRICE: 249.91 BROKER COMMISSION: 0.13 OTHER CHARGES: 0.06 BROKER: PENSERRASECURITIES								
15 Mar 24	WELLS FARGO & CO NEW COM STK	-3,313.000	190,512.53	0.00	0.00	-167,034.97	23,477.56	0.00	23,477.56
19 Mar 24	SEDOL : 2649100 /WFC	57.51							
Settled	PENSERRASECURITIES / 16.57 WELLS FARGO & CO COM USD1.666 PRICE: 57.51 BROKER COMMISSION: 16.57 OTHER CHARGES: 1.53 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Broker/Commission</u>								
	<u>Narrative</u>								

Sales

Equities

Common stock

United States - USD

15 Mar 24	WESTAMERICA BANCORPORATION	-30.000	1,406.53	0.00	0.00	-1,754.41	-347.88	0.00	-347.88
19 Mar 24	COM	46.89							
Settled	SEDOL : 2950374 /WABC PENSERRASECURITIES / 0.15 WESTAMERICA BANCP COM NPV PRICE: 46.89 BROKER COMMISSION: 0.15 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
04 Jan 24	WHITESTONE REIT COMMON	-100.000	1,180.49	0.00	0.00	-1,055.68	124.81	0.00	124.81
08 Jan 24	SHARES	11.82							
Settled	SEDOL : B6452T5 /WSR WILLIAMS CAPITAL GROUP L.P.,THE / 1.50 WHITESTONE REIT COMMON SHARES PRICE: 11.82 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Mar 24	WILEY JOHN & SONS INC CL A	-98.000	3,658.80	0.00	0.00	-3,279.57	379.23	0.00	379.23
19 Mar 24	SEDOL : 2965668 /WLY	37.34							
Settled	PENSERRASECURITIES / 0.49 WILEY JOHN & SONS COM USD1.00 CLASS A PRICE: 37.34 BROKER COMMISSION: 0.49 OTHER CHARGES: 0.03 BROKER: PENSERRASECURITIES								
15 Mar 24	WINNEBAGO INDS INC COM	-133.000	8,626.97	0.00	0.00	-8,471.14	155.83	0.00	155.83
19 Mar 24	SEDOL : 2972721 /WGO	64.87							
Settled	PENSERRASECURITIES / 0.67 WINNEBAGO INDS INC COM USD0.50 PRICE: 64.87 BROKER COMMISSION: 0.67 OTHER CHARGES: 0.07 BROKER: PENSERRASECURITIES								
15 Mar 24	WISDOM TREE INC	-139.000	1,240.56	0.00	0.00	-809.06	431.50	0.00	431.50
19 Mar 24	SEDOL : 2476513 /WT	8.93							
Settled	PENSERRASECURITIES / 0.70 WISDOM TREE INC PRICE: 8.93 BROKER COMMISSION: 0.70 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>			
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<u>Broker/Commission</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Narrative</u>									

Sales

Equities

Common stock

United States - USD

04 Jan 24	WK KELLOGG CO COM	-100.000		1,327.48	0.00	0.00	-1,336.50	-9.02	0.00	-9.02
08 Jan 24	SEDOL : BNNJC42 /KLG	13.29								
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.50									
	WK KELLOGG CO COM USD0.0001 PRICE: 13.29									
	BROKER COMMISSION: 1.50 OTHER CHARGES: 0.02									
	BROKER: WILLIAMS CAPITAL GROUP L.P.,THE									
15 Mar 24	WOLVERINE WORLD WIDE INC COM	-100.000		1,014.49	0.00	0.00	-2,678.04	-1,663.55	0.00	-1,663.55
19 Mar 24	SEDOL : 2977500 /WWW	10.15								
Settled	PENSERRASECURITIES / 0.50									
	WOLVERINE WORLD WD COM USD1 PRICE: 10.15									
	BROKER COMMISSION: 0.50 OTHER CHARGES: 0.01									
	BROKER: PENSERRASECURITIES									
15 Mar 24	WORLD ACCEP CORP S C NEW	-17.000		2,166.71	0.00	0.00	-3,501.88	-1,335.17	0.00	-1,335.17
19 Mar 24	COM	127.46								
Settled	SEDOL : 2981181 /WRLD									
	PENSERRASECURITIES / 0.09									
	WORLD ACCEPTANCE COM NPV PRICE: 127.46									
	BROKER COMMISSION: 0.09 OTHER CHARGES: 0.02									
	BROKER: PENSERRASECURITIES									
15 Mar 24	WORLD KINECT CORPORATION	-76.000		1,890.48	0.00	0.00	-2,124.22	-233.74	0.00	-233.74
19 Mar 24	COM USD0.01	24.88								
Settled	SEDOL : 2469450 /WKC									
	PENSERRASECURITIES / 0.38									
	WORLD KINECT CORPORATION COM USD0.01									
	PRICE: 24.88 BROKER COMMISSION: 0.38 OTHER CHARGES: 0.02									
	BROKER: PENSERRASECURITIES									
15 Mar 24	WORTHINGTON ENTERPRISES INC	-35.000		2,218.80	0.00	0.00	-1,652.19	566.61	0.00	566.61
19 Mar 24	SEDOL : 2981932 /WOR	63.40								
Settled	PENSERRASECURITIES / 0.18									
	WORTHINGTON ENTERPRISES INC PRICE: 63.4									
	BROKER COMMISSION: 0.18 OTHER CHARGES: 0.02									
	BROKER: PENSERRASECURITIES									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Equities

Common stock

United States - USD

15 Mar 24 19 Mar 24 Settled	WORTHINGTON STL INC COMMON STOCK SEDOL : BS70KN1 /WS PENSERRASECURITIES / 0.19 WORTHINGTON STEEL COM NPV PRICE: 30.05 BROKER COMMISSION: 0.19 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES	-38.000 30.05	1,141.70	0.00	0.00	-908.94	232.76	0.00	232.76
15 Mar 24 19 Mar 24 Settled	WSFS FINANCIAL CORP COM SEDOL : 2940375 /WSFS PENSERRASECURITIES / 0.52 WSFS FINL CORP COM USD0.01 PRICE: 41.91 BROKER COMMISSION: 0.52 OTHER CHARGES: 0.04 BROKER: PENSERRASECURITIES	-104.000 41.91	4,358.08	0.00	0.00	-5,315.38	-957.30	0.00	-957.30
15 Mar 24 19 Mar 24 Settled	XENCOR INC COM SEDOL : BGCYWN8 /XNCR PENSERRASECURITIES / 0.38 XENCOR INC COM USD0.01 PRICE: 23.09 BROKER COMMISSION: 0.38 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES	-76.000 23.09	1,754.44	0.00	0.00	-2,547.51	-793.07	0.00	-793.07
04 Jan 24 08 Jan 24 Settled	XENIA HOTELS & RESORTS INC COM SEDOL : BVV6CY1 /XHR WILLIAMS CAPITAL GROUP L.P.,THE / 1.50 XENIA HOTELS & RES COM USD0.01 PRICE: 13.25 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE	-100.000 13.25	1,323.48	0.00	0.00	-1,733.42	-409.94	0.00	-409.94
15 Mar 24 19 Mar 24 Settled	XENIA HOTELS & RESORTS INC COM SEDOL : BVV6CY1 /XHR PENSERRASECURITIES / 1.64 XENIA HOTELS & RES COM USD0.01 PRICE: 14.76 BROKER COMMISSION: 1.64 OTHER CHARGES: 0.04 BROKER: PENSERRASECURITIES	-327.000 14.76	4,824.84	0.00	0.00	-5,653.33	-828.49	0.00	-828.49

Accounting Statements

Account number ILFRAL

01 Jan 24 - 31 Mar 24

IL FIREFIGHTERS PENSION ALL

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◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Equities

Common stock

United States - USD

15 Mar 24	XEROX HLDGS CORP COM NEW	-142.000	2,333.75	0.00	0.00	-2,281.23	52.52	0.00	52.52
19 Mar 24	COM NEW	16.44							
Settled	SEDOL : BJD5G3 /XRX PENSERRASECURITIES / 0.71 XEROX HLDGS CORP COM USD1.00 PRICE: 16.44 BROKER COMMISSION: 0.71 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
15 Mar 24	XPEL INC COM	-27.000	1,313.93	0.00	0.00	-1,679.42	-365.49	0.00	-365.49
19 Mar 24	SEDOL : BJV2ZZ7 /XPEL	48.67							
Settled	PENSERRASECURITIES / 0.14 XPEL INC COM USD0.001 PRICE: 48.67 BROKER COMMISSION: 0.14 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
04 Jan 24	XPERI INC COM	-100.000	1,079.49	0.00	0.00	-1,281.62	-202.13	0.00	-202.13
08 Jan 24	SEDOL : BQV3RS6 /XPER	10.81							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.50 XPERI INC COM USD0.001 PRICE: 10.81 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Mar 24	YELP INC COM	-132.000	4,951.94	0.00	0.00	-3,826.99	1,124.95	0.00	1,124.95
19 Mar 24	SEDOL : B7KCD72 /YELP	37.52							
Settled	PENSERRASECURITIES / 0.66 YELP INC COM USD0.000001 PRICE: 37.52 BROKER COMMISSION: 0.66 OTHER CHARGES: 0.04 BROKER: PENSERRASECURITIES								
Total United States - USD			11,672,133.55	0.00	0.00	-10,687,853.39	984,280.16	0.00	984,280.16
Total common stock			11,672,133.55	0.00	0.00	-10,687,853.39	984,280.16	0.00	984,280.16

Funds - common stock

International Region - USD

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Equities

Funds - common stock

International Region - USD

29 Feb 24	CF SSGA MSCI EAFE SMALL CAP	-18,597.331	360,000.00	0.00	0.00	-376,199.44	-16,199.44	0.00	-16,199.44
29 Feb 24	INDX SL FUND ZVYO2	19.3576164							
Settled	CUSIP : 8ST999O56 / SPECIAL ASSET - CHICAGO CF SSGA MSCI EAFE SMALL CAP INDX SL FUND (ZVYOLEN) PRICE: 19.3576164 NET BROKER: SPECIAL ASSET - CHICAGO								
Total International Region - USD			360,000.00	0.00	0.00	-376,199.44	-16,199.44	0.00	-16,199.44
Total funds - common stock			360,000.00	0.00	0.00	-376,199.44	-16,199.44	0.00	-16,199.44

Funds - equities etf

United States - USD

15 Mar 24	ISHARES CORE S P 500 ETF	-6,777.000	3,478,097.99	0.00	0.00	-3,381,783.23	96,314.76	0.00	96,314.76
19 Mar 24	SEDOL : 2593025 /IVV	513.23							
Settled	PENSERRASECURITIES / 33.89 ISHARES CORE S P 500 ETF PRICE: 513.23 BROKER COMMISSION: 33.89 OTHER CHARGES: 27.83 BROKER: PENSERRASECURITIES								
04 Jan 24	MFC ISHARES TR CORE S&P	-438.000	45,825.38	0.00	0.00	-43,008.89	2,816.49	0.00	2,816.49
08 Jan 24	SMALL-CAP ETF	104.64							
Settled	SEDOL : 2678869 /IJR WILLIAMS CAPITAL GROUP L.P.,THE / 6.57 ISHARES CORE S&P SMALL-CAP ETF PRICE: 104.64 BROKER COMMISSION: 6.57 OTHER CHARGES: 0.37 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Mar 24	MFC ISHARES TR CORE S&P	-1,765.000	187,203.22	0.00	0.00	-186,909.26	293.96	0.00	293.96
19 Mar 24	SMALL-CAP ETF	106.07							
Settled	SEDOL : 2678869 /IJR PENSERRASECURITIES / 8.83 ISHARES CORE S&P SMALL-CAP ETF PRICE: 106.07 BROKER COMMISSION: 8.83 OTHER CHARGES: 1.50 BROKER: PENSERRASECURITIES								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Equities

Funds - equities etf

United States - USD

28 Mar 24	MFC ISHARES TR CORE S&P	-1,000.000	110,514.11	0.00	0.00	-105,837.40	4,676.71	0.00	4,676.71
02 Apr 24	SMALL-CAP ETF	110.52							
Pending	SEDOL : 2678869 /IJR PENSERRASECURITIES / 5.00 ISHARES CORE S&P SMALL-CAP ETF PRICE: 110.52 BROKER COMMISSION: 5.00 OTHER CHARGES: 0.89 BROKER: PENSERRASECURITIES								
15 Mar 24	MFC ISHARES TR RUSSELL	-46,315.000	3,767,000.38	0.00	0.00	-3,587,771.17	179,229.21	0.00	179,229.21
19 Mar 24	MID-CAP ETF	81.34							
Settled	SEDOL : B4ZD2Y9 /IWR PENSERRASECURITIES / 231.58 ISHARES TRUST RUSSELL MID CAP ETF PRICE: 81.34 BROKER COMMISSION: 231.58 OTHER CHARGES: 30.14 BROKER: PENSERRASECURITIES								
Total United States - USD			7,588,641.08	0.00	0.00	-7,305,309.95	283,331.13	0.00	283,331.13
Total funds - equities etf			7,588,641.08	0.00	0.00	-7,305,309.95	283,331.13	0.00	283,331.13
Total equities			19,620,774.63	0.00	0.00	-18,369,362.78	1,251,411.85	0.00	1,251,411.85

Fixed Income

Government bonds

Chile - USD

07 Feb 24	REPUBLIC OF CHILE 3.1% DUE	-200,000.000	148,010.00	1,584.44	0.00	-174,070.42	-26,060.42	0.00	-26,060.42
09 Feb 24	05-07-2041 REG	74.005							
Settled	CUSIP : 168863DS4 / MORGAN STANLEY AND CO., LLC CHILE REP NT 3.1% 07/05/2041 PRICE: 74.005 NET BROKER: MORGAN STANLEY AND CO., LLC								
Total Chile - USD			148,010.00	1,584.44	0.00	-174,070.42	-26,060.42	0.00	-26,060.42

Ecuador - USD

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Fixed Income

Government bonds

Ecuador - USD

31 Jan 24	ECUADOR(REP OF) 0% SNR	-200,000.000	67,620.00	0.00	0.00	-112,709.28	-45,089.28	0.00	-45,089.28
02 Feb 24	31/07/2030 USD1'REGS	33.81							
Settled	SEDOL : BMGR2N5 / SUSQUEHANNA FINANCIAL GROUP LLLP ECUADOR(REP OF) 0% SNR 31/07/2030 USD1'REGS PRICE: 33.81 NET BROKER: SUSQUEHANNA FINANCIAL GROUP LLLP								
12 Mar 24	ECUADOR(REP OF) 0% SNR	-300,000.000	141,120.00	0.00	0.00	-169,063.92	-27,943.92	0.00	-27,943.92
14 Mar 24	31/07/2030 USD1'REGS	47.04							
Settled	SEDOL : BMGR2N5 / CITIGROUP GLOBAL MARKETS INC. ECUADOR(REP OF) 0% SNR 31/07/2030 USD1'REGS PRICE: 47.04 NET BROKER: CITIGROUP GLOBAL MARKETS INC.								
Total Ecuador - USD			208,740.00	0.00	0.00	-281,773.20	-73,033.20	0.00	-73,033.20

Indonesia - USD

29 Jan 24	REPUBLIC OF INDONESIA 4.125%	-200,000.000	198,800.00	343.75	0.00	-207,000.00	-8,200.00	0.00	-8,200.00
31 Jan 24	DUE 01-15-2025 REG	99.40							
Settled	CUSIP : Y20721BG3 / GOLDMAN, SACHS AND CO. REPUBLIC OF INDONESIA 4.125% 15/ PRICE: 99.4 NET BROKER: GOLDMAN, SACHS AND CO.								
Total Indonesia - USD			198,800.00	343.75	0.00	-207,000.00	-8,200.00	0.00	-8,200.00

Jordan - USD

08 Feb 24	JORDAN(KINGDOM OF) 4.95% SNR	-200,000.000	193,640.00	962.50	0.00	-207,118.17	-13,478.17	0.00	-13,478.17
12 Feb 24	07/07/2025 USD	96.82							
Settled	SEDOL : BMHGZB0 / MARKETAXESS CORPORATION JORDAN(KINGDOM OF) 4.95% SNR 07/07/2025 USD PRICE: 96.82 NET BROKER: MARKETAXESS CORPORATION								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Fixed Income

Government bonds

Total Jordan - USD			193,640.00	962.50	0.00	-207,118.17	-13,478.17	0.00	-13,478.17
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Kazakhstan - USD

27 Mar 24	KAZAKHSTAN(REP OF) 5.125% SNR	-400,000.000	402,500.00	3,986.11	0.00	-443,336.50	-40,836.50	0.00	-40,836.50
01 Apr 24	21/07/2025USD	100.625							
Pending	SEDOL : BYQDTH0 / MORGAN STANLEY AND CO., LLC KAZAKHSTAN(REP OF) 5.125% SNR 21/07/2025USD PRICE: 100.625 NET BROKER: MORGAN STANLEY AND CO., LLC								

Total Kazakhstan - USD			402,500.00	3,986.11	0.00	-443,336.50	-40,836.50	0.00	-40,836.50
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Nigeria - USD

05 Feb 24	NIGERIA FED REP OF 6.13% SNR	-200,000.000	174,440.00	4,389.58	0.00	-183,225.47	-8,785.47	0.00	-8,785.47
07 Feb 24	MTN 28/09/28 USD	87.22							
Settled	SEDOL : BP6QFK1 /MTN1 MARKETAXESS CORPORATION NIGERIA FED REP OF 6.13% SNR MTN 28/09/28 U PRICE: 87.22 NET BROKER: MARKETAXESS CORPORATION								

Total Nigeria - USD			174,440.00	4,389.58	0.00	-183,225.47	-8,785.47	0.00	-8,785.47
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Panama - USD

08 Feb 24	REPUBLIC OF PANAMA 3.75% DUE	-200,000.000	194,692.00	3,041.67	0.00	-209,099.31	-14,407.31	0.00	-14,407.31
12 Feb 24	03-16-2025 REG	97.346							
Settled	CUSIP : 698299BE3 / TORONTO DOMINION BANK, THE REPUBLIC OF PANAMA 3.75% 16/03/2025 PRICE: 97.346 NET BROKER: TORONTO DOMINION BANK, THE								

Total Panama - USD			194,692.00	3,041.67	0.00	-209,099.31	-14,407.31	0.00	-14,407.31
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Poland - USD

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Fixed Income

Government bonds

Poland - USD

29 Jan 24	POLAND REP 0% BDS 07/03/2026	-200,000.000	194,920.00	2,058.33	0.00	-191,162.00	3,758.00	0.00	3,758.00
31 Jan 24	USD 3.25% DUE 04-06-2026 REG	97.46							
Settled	CUSIP : 731011AU6 / BNP PARIBAS SECURITIES CORPORATION POLAND(REPUBLIC OF) 0% BDS 06/ PRICE: 97.46 NET BROKER: BNP PARIBAS SECURITIES CORPORATION								
Total Poland - USD			194,920.00	2,058.33	0.00	-191,162.00	3,758.00	0.00	3,758.00

Qatar - USD

28 Mar 24	QATAR(STATE OF) 3.4% 16/04/2025	-200,000.000	196,800.00	3,135.56	0.00	-209,179.49	-12,379.49	0.00	-12,379.49
02 Apr 24	SEDOL : BL6BZC0 /	98.40							
Pending	HSBC SECURITIES (USA) INC. QATAR(STATE OF) 3.4% 16/04/2025 PRICE: 98.4 NET BROKER: HSBC SECURITIES (USA) INC.								
Total Qatar - USD			196,800.00	3,135.56	0.00	-209,179.49	-12,379.49	0.00	-12,379.49

Saudi Arabia - USD

29 Jan 24	PVTPL SAUDI INTERNATIONAL	-500,000.000	499,965.00	791.67	0.00	-498,265.00	1,700.00	0.00	1,700.00
31 Jan 24	BOND 4.75% DUE 01-18-2028	99.993							
Settled	CUSIP : 80413TBC2 / UBS AG STAMFORD BRANCH SAUDI INTL BD 4.75% 18/01/2028 PRICE: 99.993 NET BROKER: UBS AG STAMFORD BRANCH								
Total Saudi Arabia - USD			499,965.00	791.67	0.00	-498,265.00	1,700.00	0.00	1,700.00

Turkey - USD

29 Jan 24	REPUBLIC OF TURKEY TNOTE	-300,000.000	301,662.00	8,995.83	0.00	-306,943.56	-5,281.56	0.00	-5,281.56
31 Jan 24	6.35% 08-10-2024 REG	100.554							
Settled	CUSIP : 900123CV0 / BBVA SECURITIES INC. TURKEY(REP OF) 6.35% SNR 10/08/2024 USD PRICE: 100.554 NET BROKER: BBVA SECURITIES INC.								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Fixed Income

Government bonds

Total Turkey - USD			301,662.00	8,995.83	0.00	-306,943.56	-5,281.56	0.00	-5,281.56
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United Arab Emirates - USD

13 Mar 24	EMIRATE OF ABU DHA 2.125% SNR	-200,000.000	196,264.00	1,947.92	0.00	-201,027.34	-4,763.34	0.00	-4,763.34
15 Mar 24	MTN 30/09/24 USD	98.132							
Settled	SEDOL : BKPGWV7 / CREDIT AGRICOLE CIB EMIRATE OF ABU DHA 2.125% SNR MTN 30/09/24 U PRICE: 98.132 NET BROKER: CREDIT AGRICOLE CIB								

Total United Arab Emirates - USD			196,264.00	1,947.92	0.00	-201,027.34	-4,763.34	0.00	-4,763.34
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United States - USD

26 Mar 24	DTD 822 2.625% DUE 03-31-2025	-1,239,000.000	1,210,202.94	15,995.28	0.00	-1,188,196.10	22,006.84	0.00	22,006.84
28 Mar 24	REG	97.6757812							
Settled	SEDOL : BYZNTH1 / PERSHING LLC USA TREASURY NTS 2.625% SNR 31/03/25 USD1000 PRICE: 97.67578 BROKER: PERSHING LLC								

21 Feb 24	UNITED STATES OF AMER TREAS	-16,000,000.000	13,713,750.00	11,153.85	0.00	-15,659,904.37	-1,946,154.37	0.00	-1,946,154.37
22 Feb 24	BONDS 3.625%02-15-2053	85.710938							
Settled	SEDOL : BQXLPR3 / CITIGROUP GLOBAL MARKETS INC. USA TREASURY BDS 3.625% BDS 15/02/53 USD1000 PRICE: 85.71093 NET BROKER: CITIGROUP GLOBAL MARKETS INC.								

02 Feb 24	UNITED STATES OF AMER TREAS	-21,500,000.000	20,527,460.94	193,736.26	0.00	-21,226,090.53	-698,629.59	0.00	-698,629.59
05 Feb 24	BONDS 4.0% 11-15-2042	95.476563							
Settled	SEDOL : BL56GP6 / BANK OF AMERICA MERRILL LYNCH-BAML USA TREASURY BDS 4% BDS 15/11/2042 USD1000 PRICE: 95.47656 NET BROKER: BANK OF AMERICA MERRILL LYNCH-BAML								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Fixed Income

Government bonds

United States - USD

29 Jan 24 31 Jan 24 Settled	UNITED STATES OF AMER TREAS NOTES 1.125% 01-15-2025 SEDOL : BP82NF8 / PERSHING LLC USA TREASURY NTS 1.125% NTS 15/01/25 USD1000 PRICE: 96.60546 NET BROKER: PERSHING LLC	-3,034,000.000 96.6054687	2,931,009.92	1,500.33	0.00	-2,827,666.79	103,343.13	0.00	103,343.13
29 Jan 24 31 Jan 24 Settled	UNITED STATES OF AMER TREAS NOTES 4.125%DUE 01-31-2025 SEDOL : BL6BW29 / RBC CAPITAL MARKETS, LLC USA TREASURY NTS 4.125% NTS 31/01/25 USD1000 PRICE: 99.3789 NET BROKER: RBC CAPITAL MARKETS, LLC	-1,460,000.000 99.3789062	1,450,932.03	0.00	0.00	-1,449,663.31	1,268.72	0.00	1,268.72
27 Feb 24 29 Feb 24 Settled	UNITED STATES OF AMER TREAS NOTES 4.625% 02-28-2025 SEDOL : BMTY6G4 / RBC CAPITAL MARKETS, LLC USA TREASURY NTS 4.625% NTS 28/02/25 USD1000 PRICE: 99.58593 NET BROKER: RBC CAPITAL MARKETS, LLC	-3,680,000.000 99.5859375	3,664,762.50	0.00	0.00	-3,713,922.87	-49,160.37	0.00	-49,160.37
13 Feb 24 14 Feb 24 Settled	UNITED STATES OF AMER TREAS NOTES 5% DUE 10-31-2025 SEDOL : BMWPY04 / CITIGROUP GLOBAL MARKETS INC. USA TREASURY NTS 5% NTS 31/10/2025 USD1000 PRICE: 100.49609 NET BROKER: CITIGROUP GLOBAL MARKETS INC.	-2,000,000.000 100.496094	2,009,921.88	29,120.88	0.00	-2,020,703.13	-10,781.25	0.00	-10,781.25
16 Feb 24 20 Feb 24 Settled	UNITED STATES OF AMER TREAS NOTES 5% DUE 10-31-2025 SEDOL : BMWPY04 / CITIGROUP GLOBAL MARKETS INC. USA TREASURY NTS 5% NTS 31/10/2025 USD1000 PRICE: 100.37109 NET BROKER: CITIGROUP GLOBAL MARKETS INC.	-3,000,000.000 100.371094	3,011,132.81	46,153.85	0.00	-3,031,054.69	-19,921.88	0.00	-19,921.88

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Fixed Income

Government bonds

United States - USD

21 Feb 24	UNITED STATES OF AMER TREAS	-2,500,000.000	2,510,644.53	39,148.35	0.00	-2,525,878.90	-15,234.37	0.00	-15,234.37
22 Feb 24	NOTES 5% DUE 10-31-2025	100.425781							
Settled	SEDOL : BMWPY04 / BARCLAYS BANK PLC USA TREASURY NTS 5% NTS 31/10/2025 USD1000 PRICE: 100.42578 NET BROKER: BARCLAYS BANK PLC								
27 Feb 24	UNITED STATES TREAS 2.75%	-1,361,000.000	1,330,749.65	0.00	0.00	-1,309,489.93	21,259.72	0.00	21,259.72
29 Feb 24	02-28-2025	97.7773437							
Settled	SEDOL : BYZMK08 / PERSHING LLC USA TREASURY NTS 2.75% SNR 28/02/25 USD1000 PRICE: 97.77734 NET BROKER: PERSHING LLC								
27 Feb 24	UNITED STATES TREAS BDS DTD	-177,000.000	182,130.23	519.09	0.00	-185,857.43	-3,727.20	0.00	-3,727.20
29 Feb 24	02/15/1995 7.625% DUE 02-15-2025	102.898438							
Settled	REG SEDOL : 2937559 / MISCHLER FINANCIAL GROUP, INC. USA TREASURY BDS 7.625% BDS 15/02/25 USD100 PRICE: 102.89844 OTHER CHARGES: 0.01 BROKER: MISCHLER FINANCIAL GROUP, INC.								
27 Feb 24	UNITED STATES TREAS DTD	-3,429,000.000	3,329,746.53	2,637.69	0.00	-3,251,224.41	78,522.12	0.00	78,522.12
29 Feb 24	02/15/2015 2.0% 02-15-2025	97.1054687							
Settled	SEDOL : BVVT3Q9 / PERSHING LLC USA TREASURY NTS 2% NTS 15/02/2025 USD1000 PRICE: 97.10546 BROKER: PERSHING LLC								
26 Mar 24	UNITED STATES TREAS NTS .375%	-1,446,000.000	1,377,032.58	2,279.24	0.00	-1,318,980.04	58,052.54	0.00	58,052.54
01 Apr 24	DUE 04-30-2025 REG	95.2304687							
Pending	SEDOL : BMWWQN2 / PERSHING LLC USA TREASURY NTS 0.375% NTS 30/04/25 USD1000 PRICE: 95.23046 NET BROKER: PERSHING LLC								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Fixed Income

Government bonds

United States - USD

29 Jan 24 31 Jan 24 Settled	UNITED STATES TREAS NTS 1.375% DUE 01-31-2025 SEDOL : BKMH6B1 / ACADEMY SECURITIES, INC USA TREASURY NTS 1.375% NTS 31/01/25 USD1000 PRICE: 96.71874 NET BROKER: ACADEMY SECURITIES, INC	-1,554,000.000 96.71875	1,503,009.37	0.00	0.00	-1,455,546.43	47,462.94	0.00	47,462.94
27 Feb 24 29 Feb 24 Settled	UNITED STATES TREAS NTS 1.5% DUE 02-15-2025 REG SEDOL : BM96PT6 / MISCHLER FINANCIAL GROUP, INC. USA TREASURY NTS 1.5% NTS 15/02/2025 USD1000 PRICE: 96.6289 NET BROKER: MISCHLER FINANCIAL GROUP, INC.	-3,124,000.000 96.628906	3,018,687.02	1,802.31	0.00	-2,925,335.98	93,351.04	0.00	93,351.04
26 Mar 24 28 Mar 24 Settled	UNITED STATES TREAS NTS DTD 03/31/2020 .5% DUE 03-31-2025 REG SEDOL : BKPSY51 / PERSHING LLC USA TREASURY NTS 0.5% NTS 31/03/2025 USD1000 PRICE: 95.61718 NET BROKER: PERSHING LLC	-2,240,000.000 95.6171875	2,141,825.00	5,508.20	0.00	-2,054,167.33	87,657.67	0.00	87,657.67
26 Mar 24 28 Mar 24 Settled	US TREASURY 1.75% DUE 03-15-2025 REG SEDOL : BP96166 / MISCHLER FINANCIAL GROUP, INC. USA TREASURY NTS 1.75% NTS 15/03/25 USD1000 PRICE: 96.92187 NET BROKER: MISCHLER FINANCIAL GROUP, INC.	-4,112,000.000 96.921875	3,985,427.50	2,542.07	0.00	-3,862,387.08	123,040.42	0.00	123,040.42
29 Jan 24 31 Jan 24 Settled	US TREASURY N/B DTD 01/31/2018 2.5% DUE 01-31-2025 REG SEDOL : BFMTY85 / RBC CAPITAL MARKETS, LLC USA TREASURY NTS 2.5% SNR 31/01/2025 USD1000 PRICE: 97.79296 NET BROKER: RBC CAPITAL MARKETS, LLC	-1,658,000.000 97.7929687	1,621,407.42	0.00	0.00	-1,586,281.30	35,126.12	0.00	35,126.12

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Fixed Income

Government bonds

United States - USD

27 Feb 24	UTD STATES TREAS 1.125% DUE	-1,059,000.000	1,018,873.83	0.00	0.00	-986,599.88	32,273.95	0.00	32,273.95
29 Feb 24	02-28-2025	96.2109375							
Settled	SEDOL : BL1LYC8 / ACADEMY SECURITIES, INC USA TREASURY NTS 1.125% NTS 28/02/25 USD1000 PRICE: 96.21093 NET BROKER: ACADEMY SECURITIES, INC								
Total United States - USD			70,538,706.68	352,097.40	0.00	-72,578,950.50	-2,040,243.82	0.00	-2,040,243.82

Uruguay - USD

05 Feb 24	REPUBLICA ORIENTAL DEL	-200,000.000	192,022.00	1,388.33	0.00	-237,139.22	-45,117.22	0.00	-45,117.22
07 Feb 24	URUGUAY SR NT 5.1% DUE	96.011							
Settled	06-18-2050 REG CUSIP : 760942BA9 / JEFFERIES LLC. REPUBLICA ORIENTAL SR NT 5.1% 18/06/2050 PRICE: 96.011 NET BROKER: JEFFERIES LLC.								
Total Uruguay - USD			192,022.00	1,388.33	0.00	-237,139.22	-45,117.22	0.00	-45,117.22
Total government bonds			73,641,161.68	384,723.09	0.00	-75,928,290.18	-2,287,128.50	0.00	-2,287,128.50

Government agencies

Kazakhstan - USD

27 Mar 24	JSC KAZMUNAYGAS 3.5% SNR MTN	-250,000.000	207,587.50	4,059.03	0.00	-241,403.36	-33,815.86	0.00	-33,815.86
01 Apr 24	14/04/2033 USD	83.035							
Pending	SEDOL : 2A9SVHU / FLOW TRADERS US INSTITUTIONAL TRD JSC KAZMUNAYGAS 3.5% SNR MTN 14/04/2033 USD PRICE: 83.035 NET BROKER: FLOW TRADERS US INSTITUTIONAL TRD								
Total Kazakhstan - USD			207,587.50	4,059.03	0.00	-241,403.36	-33,815.86	0.00	-33,815.86

United Arab Emirates - USD

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Fixed Income

Government agencies

United Arab Emirates - USD

29 Jan 24	ABU DHABI PORTS CO 2.5% SNR	-300,000.000	253,500.00	1,750.00	0.00	-300,435.14	-46,935.14	0.00	-46,935.14
31 Jan 24	EMTN 06/05/31 USD	84.50							
Settled	SEDOL : BMWLCW0 / SCBLGB2L ABU DHABI PORTS CO 2.5% SNR EMTN 06/05/31 U PRICE: 84.5 NET BROKER: SCBLGB2L								
28 Feb 24	DAE FUNDING LLC 1.55% GTD SNR	-250,000.000	244,842.50	322.92	0.00	-243,325.00	1,517.50	0.00	1,517.50
01 Mar 24	01/08/24 USD	97.937							
Settled	SEDOL : BM9CRM1 / CREDIT AGRICOLE CIB DAE FUNDING LLC 1.55% GTD SNR 01/08/24 USD PRICE: 97.937 NET BROKER: CREDIT AGRICOLE CIB								
Total United Arab Emirates - USD			498,342.50	2,072.92	0.00	-543,760.14	-45,417.64	0.00	-45,417.64
Total government agencies			705,930.00	6,131.95	0.00	-785,163.50	-79,233.50	0.00	-79,233.50

Corporate bonds

Canada - USD

01 Mar 24	BANK NOVA SCOTIA B C 2.951%	-2,737,000.000	2,580,416.23	39,038.29	0.00	-2,512,607.94	67,808.29	0.00	67,808.29
05 Mar 24	03-11-2027	94.279							
Settled	CUSIP : 06418BAE8 / TORONTO DOMINION BANK, THE BK NOVA SCOTIA B C SR NT 2.951% 11/03/2027 PRICE: 94.279 NET BROKER: TORONTO DOMINION BANK, THE								
Total Canada - USD			2,580,416.23	39,038.29	0.00	-2,512,607.94	67,808.29	0.00	67,808.29

China - USD

29 Jan 24	RONGSHI INTERNATIONAL FINANCE	-200,000.000	198,616.00	1,245.83	0.00	-210,724.78	-12,108.78	0.00	-12,108.78
31 Jan 24	LTD 3.25% 21/05/2024	99.308							
Settled	SEDOL : BK1WL90 /MTN1 MORGAN STANLEY AND CO., LLC								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Fixed Income

Corporate bonds

China - USD

RONGSHI INTERNATIONAL FINANCE LTD 3.25%
21/05/2024 PRICE: 99.308 NET BROKER: MORGAN
STANLEY AND CO., LLC

29 Jan 24	SINOPEC GRP OVERSE FIXED 2.5%	-200,000.000	196,942.00	2,388.89	0.00	-207,293.24	-10,351.24	0.00	-10,351.24
31 Jan 24	08-08-2024	98.471							
Settled	CUSIP : G82016AF6 / HSBC SECURITIES (USA) INC. SINOPEC GRP OVRS18 2.5% GTD SNR 08/08/2024 PRICE: 98.471 NET BROKER: HSBC SECURITIES (USA) INC.								
Total China - USD			395,558.00	3,634.72	0.00	-418,018.02	-22,460.02	0.00	-22,460.02

Indonesia - USD

05 Mar 24	PT PERTAMINA PERSERO GLOBAL	-200,000.000	185,100.00	217.78	0.00	-183,659.54	1,440.46	0.00	1,440.46
07 Mar 24	MEDIUM TERM 1.4% DUE 02-09-2026	92.55							
Settled	CUSIP : 69370RAK3 / GOLDMAN, SACHS AND CO. PT PERTAMINA TRANCHE # 1.4% 09/02/2026 PRICE: 92.55 NET BROKER: GOLDMAN, SACHS AND CO.								
Total Indonesia - USD			185,100.00	217.78	0.00	-183,659.54	1,440.46	0.00	1,440.46

Israel - USD

22 Feb 24	TEVA PHARMACEUTICALS NE	-928,000.000	992,960.00	32,683.00	0.00	-969,151.80	23,808.20	0.00	23,808.20
26 Feb 24	7.875% DUE 09-15-2029	107.00							
Settled	CUSIP : 88167AAS0 / PERSHING LLC TEVA PHARMACEUTI.3 7.875% SNR 15/09/29 USD1000 PRICE: 107.0 NET BROKER: PERSHING LLC								
22 Feb 24	TEVA PHARMACEUTICALS NE	-3,337,000.000	3,571,457.62	117,524.97	0.00	-3,484,977.95	86,479.67	0.00	86,479.67
26 Feb 24	7.875% DUE 09-15-2029	107.026							
Settled	CUSIP : 88167AAS0 / GOLDMAN, SACHS AND CO.								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Transaction Amount</u>					<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<u>Shares/PAR</u>							
<u>Trade Status</u>	<u>Broker/Commission</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
	<u>Narrative</u>								

Sales

Fixed Income

Corporate bonds

Israel - USD

TEVA PHARMACEUTI.3 7.875% SNR 15/09/29
 USD1000 PRICE: 107.026 NET BROKER: GOLDMAN,
 SACHS AND CO.

Total Israel - USD			4,564,417.62	150,207.97	0.00	-4,454,129.75	110,287.87	0.00	110,287.87
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United States - USD

15 Feb 24	ARES MGMT CORP 6.375%	-232,000.000	242,910.96	4,108.33	0.00	-231,540.64	11,370.32	0.00	11,370.32
20 Feb 24	11-10-2028	104.703							
Settled	SEDOL : BNDSDR9 / CITIGROUP GLOBAL MARKETS INC. ARES MANAGEMNT COR 6.375% GTD SNR 10/11/28 U PRICE: 104.703 NET BROKER: CITIGROUP GLOBAL MARKETS INC.								
15 Feb 24	ARES MGMT CORP 6.375%	-750,000.000	785,647.50	13,281.25	0.00	-748,515.00	37,132.50	0.00	37,132.50
20 Feb 24	11-10-2028	104.753							
Settled	SEDOL : BNDSDR9 / GOLDMAN, SACHS AND CO. ARES MANAGEMNT COR 6.375% GTD SNR 10/11/28 U PRICE: 104.753 NET BROKER: GOLDMAN, SACHS AND CO.								
27 Feb 24	ARES MGMT CORP 6.375%	-857,000.000	891,922.75	16,541.89	0.00	-855,303.14	36,619.61	0.00	36,619.61
29 Feb 24	11-10-2028	104.075							
Settled	SEDOL : BNDSDR9 / D.A. DAVIDSON AND CO ARES MANAGEMNT COR 6.375% GTD SNR 10/11/28 U PRICE: 104.075 NET BROKER: D.A. DAVIDSON AND CO								
06 Mar 24	ARES MGMT CORP 6.375%	-161,000.000	168,787.57	3,364.23	0.00	-160,681.22	8,106.35	0.00	8,106.35
08 Mar 24	11-10-2028	104.837							
Settled	SEDOL : BNDSDR9 / D.A. DAVIDSON AND CO ARES MANAGEMNT COR 6.375% GTD SNR 10/11/28 U PRICE: 104.837 NET BROKER: D.A. DAVIDSON AND CO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Fixed Income

Corporate bonds

United States - USD

12 Mar 24 14 Mar 24 Settled	ARES MGMT CORP 6.375% 11-10-2028 SEDOL : BNDSDR9 / PERSHING LLC ARES MANAGEMNT COR 6.375% GTD SNR 10/11/28 U PRICE: 104.806 NET BROKER: PERSHING LLC	-146,000.000 104.806	153,016.76	3,205.92	0.00	-145,710.92	7,305.84	0.00	7,305.84
20 Mar 24 22 Mar 24 Settled	ARES MGMT CORP 6.375% 11-10-2028 SEDOL : BNDSDR9 / GOLDMAN, SACHS AND CO. ARES MANAGEMNT COR 6.375% GTD SNR 10/11/28 U PRICE: 104.354 NET BROKER: GOLDMAN, SACHS AND CO.	-589,000.000 104.354	614,645.06	13,767.88	0.00	-587,833.78	26,811.28	0.00	26,811.28
22 Mar 24 26 Mar 24 Settled	BANK AMER CORP 3.974% 02-07-2030 CUSIP : 06051GHQ5 / J.P. MORGAN SECURITIES LLC BANK AMER CORP 3.974% 07/02/2030 PRICE: 95.012 NET BROKER: J.P. MORGAN SECURITIES LLC	-7,490,000.000 95.012	7,116,398.80	40,513.83	0.00	-6,829,600.40	286,798.40	0.00	286,798.40
05 Feb 24 07 Feb 24 Settled	BOEING CO 2.75% DUE 02-01-2026 SEDOL : BMHXMW1 / BARCLAYS BANK PLC BOEING CO 2.75% SNR 01/02/26 USD1000 PRICE: 95.157 NET BROKER: BARCLAYS BANK PLC	-2,357,000.000 95.157	2,242,850.49	1,080.29	0.00	-2,178,085.41	64,765.08	0.00	64,765.08
01 Mar 24 05 Mar 24 Settled	DOMINION ENERGY 3.6% DUE 03-15-2027 SEDOL : BK8TLK5 / MORGAN STANLEY AND CO., LLC DOMINION ENERGY IN 3.6% SNR 15/03/27 USD1000'B PRICE: 95.532 NET BROKER: MORGAN STANLEY AND CO., LLC	-1,619,000.000 95.532	1,546,663.08	27,523.00	0.00	-1,525,393.58	21,269.50	0.00	21,269.50

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Broker/Commission</u>								
	<u>Narrative</u>								

Sales

Fixed Income

Corporate bonds

United States - USD

29 Jan 24 31 Jan 24 Settled	DUKE ENERGY PROGRESS LLC 5.35% 03-15-2053/03-09-2023 SEDOL : BNKD9L3 / BARCLAYS BANK PLC DUKE ENRGY PROG LL 5.35% 1MTG 15/03/53 USD1000 PRICE: 98.628 NET BROKER: BARCLAYS BANK PLC	-894,000.000 98.628	881,734.32	18,068.73	0.00	-931,458.60	-49,724.28	0.00	-49,724.28
30 Jan 24 01 Feb 24 Settled	DUKE ENERGY PROGRESS LLC 5.35% 03-15-2053/03-09-2023 SEDOL : BNKD9L3 / BANK OF AMERICA CORPORATION DUKE ENRGY PROG LL 5.35% 1MTG 15/03/53 USD1000 PRICE: 98.916 NET BROKER: BANK OF AMERICA CORPORATION	-1,789,000.000 98.916	1,769,607.24	36,157.68	0.00	-1,863,959.10	-94,351.86	0.00	-94,351.86
31 Jan 24 02 Feb 24 Settled	DUKE ENERGY PROGRESS LLC 5.35% 03-15-2053/03-09-2023 SEDOL : BNKD9L3 / AMHERST PIERPONT SECURITIES LLC DUKE ENRGY PROG LL 5.35% 1MTG 15/03/53 USD1000 PRICE: 100.344 NET BROKER: AMHERST PIERPONT SECURITIES LLC	-895,000.000 100.344	898,078.80	18,221.95	0.00	-932,500.50	-34,421.70	0.00	-34,421.70
06 Feb 24 08 Feb 24 Settled	DUKE ENERGY PROGRESS LLC 5.35% 03-15-2053/03-09-2023 SEDOL : BNKD9L3 / AMHERST PIERPONT SECURITIES LLC DUKE ENRGY PROG LL 5.35% 1MTG 15/03/53 USD1000 PRICE: 98.5 NET BROKER: AMHERST PIERPONT SECURITIES LLC	-472,000.000 98.50	464,920.00	10,030.66	0.00	-491,776.80	-26,856.80	0.00	-26,856.80
01 Mar 24 05 Mar 24 Settled	FORD MOTOR CREDIT CO LLC 6.95% 06-10-2026 SEDOL : BRBD954 / BARCLAYS BANK PLC	-2,000,000.000 102.148	2,042,960.00	32,819.44	0.00	-2,000,000.00	42,960.00	0.00	42,960.00

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Fixed Income

Corporate bonds

United States - USD

FORD MTR CR CO LLC NT 6.95% 10/06/2026 PRICE:
102.148 NET BROKER: BARCLAYS BANK PLC

18 Jan 24	GOLDMAN SACHS GROUP INC	-8,050,000.000	7,723,411.50	76,489.09	0.00	-7,513,648.57	209,762.93	0.00	209,762.93
22 Jan 24	4.223% 05-01-2029	95.943							
Settled	CUSIP : 38141GWZ3 / SEAPORT SECS NY GOLDMAN SACHS GRP 4.223%-FRN SNR 01/05/29 U PRICE: 95.943 NET BROKER: SEAPORT SECS NY								
14 Feb 24	INTERNATIONAL BUSINESS MACHS	-2,980,000.000	2,783,737.20	26,364.72	0.00	-2,696,993.66	86,743.54	0.00	86,743.54
16 Feb 24	CORP 3.5% 05-15-2029 REG	93.414							
Settled	SEDOL : BK5CT14 / CITIGROUP GLOBAL MARKETS INC. INTL BUSINESS MCHN 3.5% SNR 15/05/29 USD100000 PRICE: 93.414 NET BROKER: CITIGROUP GLOBAL MARKETS INC.								
12 Feb 24	JPMORGAN CHASE & CO. 2.739%	-11,000,000.000	9,696,390.05	99,593.08	0.00	-9,265,455.16	430,934.89	0.00	430,934.89
14 Feb 24	10-15-2030	88.149							
Settled	SEDOL : BK5W969 / J.P. MORGAN SECURITIES LLC JPMORGAN CHASE & CO 2.739%-FRN SNR 15/10/30 U PRICE: 88.149 NET BROKER: J.P. MORGAN SECURITIES LLC								
14 Feb 24	METLIFE INC 4.55% DUE 03-23-2030	-2,235,000.000	2,196,379.20	40,394.52	0.00	-2,183,672.19	12,707.01	0.00	12,707.01
16 Feb 24	SEDOL : BMF33R5 /	98.272							
Settled	U.S. BANK METLIFE INC 4.55% SNR 23/03/30 USD1000 PRICE: 98.272 NET BROKER: U.S. BANK								
21 Mar 24	PVTPL ENLINK MIDSTREAM LLC	-1,004,000.000	1,029,511.64	4,350.67	0.00	-1,018,827.26	10,684.38	0.00	10,684.38
25 Mar 24	6.5% 09-01-2030	102.541							
Settled	SEDOL : BPCNQX6 /PVTPL1 MORGAN STANLEY AND CO., LLC ENLINK MIDSTREAM L 6.5% GTD SNR 01/09/2030 PRICE: 102.541 NET BROKER: MORGAN STANLEY AND CO., LLC								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Fixed Income

Corporate bonds

United States - USD

25 Mar 24	PVTPL ENLINK MIDSTREAM LLC	-2,185,000.000	2,236,893.75	10,257.36	0.00	-2,217,268.49	19,625.26	0.00	19,625.26
27 Mar 24	6.5% 09-01-2030	102.375							
Settled	SEDOL : BPCNQX6 /PVTPL1 SUNTRUST ROBINSON HUMPHREY, INC. ENLINK MIDSTREAM L 6.5% GTD SNR 01/09/2030 PRICE: 102.375 NET BROKER: SUNTRUST ROBINSON HUMPHREY, INC.								
26 Mar 24	PVTPL ENLINK MIDSTREAM LLC	-2,620,000.000	2,685,500.00	12,772.50	0.00	-2,658,692.66	26,807.34	0.00	26,807.34
28 Mar 24	6.5% 09-01-2030	102.50							
Settled	SEDOL : BPCNQX6 /PVTPL1 SUNTRUST CAPITAL MKTS NEW YORK ENLINK MIDSTREAM L 6.5% GTD SNR 01/09/2030 PRICE: 102.5 NET BROKER: SUNTRUST CAPITAL MKTS NEW YORK								
25 Mar 24	PVTPL GUARDIAN LIFE GLOBAL	-3,167,000.000	3,011,912.01	9,096.33	0.00	-2,907,766.36	104,145.65	0.00	104,145.65
27 Mar 24	FDG SR SECD MEDIUM 1.1% DUE	95.103							
Settled	06-23-2025 BEO SEDOL : BLF9NQ5 /PVTPL1 TORONTO DOMINION BANK, THE GUARDIAN LIFE GLOB 1.1% SNR SEC 23/06/2025 PRICE: 95.103 NET BROKER: TORONTO DOMINION BANK, THE								
21 Feb 24	PVTPL PENSKE TRUCK LEASING CO	-1,718,000.000	1,730,249.34	29,664.13	0.00	-1,720,617.98	9,631.36	0.00	9,631.36
23 Feb 24	L P / PTL FIN CORP 5.55%	100.713							
Settled	05-01-2028 SEDOL : BNVTWZ5 /PVTPL1 GOLDMAN, SACHS AND CO. PENSKE TRUCK LEASI 5.55% SNR 01/05/28 USD1000 PRICE: 100.713 NET BROKER: GOLDMAN, SACHS AND CO.								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Transaction Amount</u>					<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<u>Shares/PAR</u>							
<u>Trade Status</u>	<u>Broker/Commission</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
	<u>Narrative</u>								

Sales

Fixed Income

Corporate bonds

United States - USD

23 Feb 24	PVTPL PENSKE TRUCK LEASING CO	-430,000.000	433,878.60	7,689.83	0.00	-430,655.26	3,223.34	0.00	3,223.34
27 Feb 24	L P / PTL FIN CORP 5.55%	100.902							
Settled	05-01-2028 SEDOL : BNVTWZ5 /PVTPL1 PNC BANK, N.A. PENSKE TRUCK LEASI 5.55% SNR 01/05/28 USD1000 PRICE: 100.902 NET BROKER: PNC BANK, N.A.								
12 Mar 24	PVTPL PENSKE TRUCK LEASING CO	-859,000.000	867,890.65	17,613.08	0.00	-860,308.99	7,581.66	0.00	7,581.66
14 Mar 24	L P / PTL FIN CORP 5.55%	101.035							
Settled	05-01-2028 SEDOL : BNVTWZ5 /PVTPL1 PNC BANK, N.A. PENSKE TRUCK LEASI 5.55% SNR 01/05/28 USD1000 PRICE: 101.035 NET BROKER: PNC BANK, N.A.								
12 Mar 24	PVTPL PENSKE TRUCK LEASING CO	-180,000.000	181,902.60	3,690.75	0.00	-180,274.29	1,628.31	0.00	1,628.31
14 Mar 24	L P / PTL FIN CORP 5.55%	101.057							
Settled	05-01-2028 SEDOL : BNVTWZ5 /PVTPL1 BANK OF AMERICA CORPORATION PENSKE TRUCK LEASI 5.55% SNR 01/05/28 USD1000 PRICE: 101.057 NET BROKER: BANK OF AMERICA CORPORATION								
13 Mar 24	PVTPL PENSKE TRUCK LEASING CO	-1,288,000.000	1,300,248.88	26,607.93	0.00	-1,289,962.73	10,286.15	0.00	10,286.15
15 Mar 24	L P / PTL FIN CORP 5.55%	100.951							
Settled	05-01-2028 SEDOL : BNVTWZ5 /PVTPL1 PNC BANK, N.A. PENSKE TRUCK LEASI 5.55% SNR 01/05/28 USD1000 PRICE: 100.951 NET BROKER: PNC BANK, N.A.								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Transaction Amount</u>					<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<u>Shares/PAR</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Broker/Commission</u>	<u>Price</u>							
	<u>Narrative</u>								

Sales

Fixed Income

Corporate bonds

United States - USD

14 Mar 24	PVTPL PENSKE TRUCK LEASING CO	-1,754,000.000	1,774,381.48	13,052.68	0.00	-1,744,700.85	29,680.63	0.00	29,680.63
18 Mar 24	L P/PTL FIN CO 5.7 DUE	101.162							
Settled	02-01-2028/01-12-2023 BEO SEDOL : BQ0MXL9 /PVTPL1 AMHERST PIERPONT SECURITIES LLC PENSKE TRUCK LEASI 5.7% SNR 01/02/2028 USD1000 PRICE: 101.162 NET BROKER: AMHERST PIERPONT SECURITIES LLC								
21 Mar 24	PVTPL PENSKE TRUCK LEASING CO	-465,000.000	470,752.05	3,975.75	0.00	-462,534.72	8,217.33	0.00	8,217.33
25 Mar 24	L P/PTL FIN CO 5.7 DUE	101.237							
Settled	02-01-2028/01-12-2023 BEO SEDOL : BQ0MXL9 /PVTPL1 SUNTRUST CAPITAL MKTS NEW YORK PENSKE TRUCK LEASI 5.7% SNR 01/02/2028 USD1000 PRICE: 101.237 NET BROKER: SUNTRUST CAPITAL MKTS NEW YORK								
22 Feb 24	PVTPL PROTECTIVE LIFE GLOBAL	-3,245,000.000	3,178,509.95	42,929.91	0.00	-3,122,853.73	55,656.22	0.00	55,656.22
26 Feb 24	FDG MEDIUM TERM N 3.218% DUE	97.951							
Settled	03-28-2025 BEO SEDOL : BMZR1N9 /PVTPL1 MIZUHO SECURITIES USA INC. PROTECTIVE LIFE GF 3.218% NTS 28/03/2025USD PRICE: 97.951 NET BROKER: MIZUHO SECURITIES USA INC.								
22 Feb 24	PVTPL VISTRA OPERATIONS CO LLC	-2,024,000.000	1,948,100.00	7,308.89	0.00	-1,924,275.17	23,824.83	0.00	23,824.83
26 Feb 24	5.0% 07-31-2027	96.25							
Settled	SEDOL : BHRH886 / MORGAN STANLEY AND CO., LLC VISTRA OPERATIONS 5% GTD SNR 31/07/27 USD2000 PRICE: 96.25 NET BROKER: MORGAN STANLEY AND CO., LLC								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>		Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
<u>Trade Status</u>	<u>Broker/Commission</u>	<u>Price</u>							
	<u>Narrative</u>								

Sales

Fixed Income

Corporate bonds

United States - USD

23 Feb 24 27 Feb 24 Settled	PVTPL VISTRA OPERATIONS CO LLC 5.0% 07-31-2027 SEDOL : BHRH886 / CITIGROUP GLOBAL MARKETS INC. VISTRA OPERATIONS 5% GTD SNR 31/07/27 USD2000 PRICE: 96.25 NET BROKER: CITIGROUP GLOBAL MARKETS INC.	-2,716,000.000 96.25	2,614,150.00	10,185.00	0.00	-2,582,179.53	31,970.47	0.00	31,970.47
09 Jan 24 11 Jan 24 Settled	REXFORD INDUSTRIAL REALTY INC 5.0% DUE 06-15-2028 SEDOL : BMB60F5 / U.S. BANK REXFORD INDL RLTY 5% GTD SNR 15/06/28 USD1000 PRICE: 100.263 NET BROKER: U.S. BANK	-795,000.000 100.263	797,090.85	2,870.83	0.00	-793,450.00	3,640.85	0.00	3,640.85
10 Jan 24 12 Jan 24 Settled	REXFORD INDUSTRIAL REALTY INC 5.0% DUE 06-15-2028 SEDOL : BMB60F5 / U.S. BANK REXFORD INDL RLTY 5% GTD SNR 15/06/28 USD1000 PRICE: 100.243 NET BROKER: U.S. BANK	-3,740,000.000 100.243	3,749,088.20	14,025.00	0.00	-3,732,708.20	16,380.00	0.00	16,380.00
13 Mar 24 15 Mar 24 Settled	SUTTER HEALTH 2.294% DUE 08-15-2030 SEDOL : BNG3S76 / CANTOR FITZGERALD AND CO. SUTTER HEALTH. CA 2.294% SNR 15/08/30 USD1000 PRICE: 85.618 NET BROKER: CANTOR FITZGERALD AND CO.	-494,000.000 85.618	422,952.92	944.36	0.00	-406,326.28	16,626.64	0.00	16,626.64
13 Mar 24 15 Mar 24 Settled	SUTTER HEALTH 2.294% DUE 08-15-2030 SEDOL : BNG3S76 / CANTOR FITZGERALD AND CO. SUTTER HEALTH. CA 2.294% SNR 15/08/30 USD1000 PRICE: 85.568 NET BROKER: CANTOR FITZGERALD AND CO.	-3,936,000.000 85.568	3,367,956.48	7,524.32	0.00	-3,237,449.84	130,506.64	0.00	130,506.64

Accounting Statements

Account number ILFRAL

01 Jan 24 - 31 Mar 24

IL FIREFIGHTERS PENSION ALL

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◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Fixed Income

Corporate bonds

Total United States - USD		74,021,030.68	706,085.81	0.00	-72,432,981.01	1,588,049.67	0.00	1,588,049.67
Total corporate bonds		81,746,522.53	899,184.57	0.00	-80,001,396.26	1,745,126.27	0.00	1,745,126.27

Government mortgage backed securities

United States - USD

28 Feb 24	GNMAII POOL #1790 SER 2024 8%	-0.280	0.00	0.00	0.00	-0.29	-0.29	0.00	-0.29
28 Feb 24	DUE 07-20-2024 REG	0.00							
Settled	CUSIP : 36202B7B5 /GNMAII CHICAGO INCOME HLDG DECREASE RECOG AS LOSS								

Total United States - USD		0.00	0.00	0.00	-0.29	-0.29	0.00	-0.29
Total government mortgage backed securities		0.00	0.00	0.00	-0.29	-0.29	0.00	-0.29
Total fixed income		156,093,614.21	1,290,039.61	0.00	-156,714,850.23	-621,236.02	0.00	-621,236.02

Cash and Cash Equivalents

Funds - short term investment

United States - USD

02 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-2,845,183.360	2,845,183.36	0.00	0.00	-2,845,183.36	0.00	0.00	0.00
02 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
03 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-5,429,758.730	5,429,758.73	0.00	0.00	-5,429,758.73	0.00	0.00	0.00
03 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

03 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-51,822.690	51,822.69	0.00	0.00	-51,822.69	0.00	0.00	0.00
03 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
03 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-286,779.980	286,779.98	0.00	0.00	-286,779.98	0.00	0.00	0.00
03 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-6,903,549.690	6,903,549.69	0.00	0.00	-6,903,549.69	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-209,497.100	209,497.10	0.00	0.00	-209,497.10	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
04 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-55,600.090	55,600.09	0.00	0.00	-55,600.09	0.00	0.00	0.00
04 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-0.040	0.04	0.00	0.00	-0.04	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-28.020	28.02	0.00	0.00	-28.02	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-115.070	115.07	0.00	0.00	-115.07	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-250.580	250.58	0.00	0.00	-250.58	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-2.300	2.30	0.00	0.00	-2.30	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-293.250	293.25	0.00	0.00	-293.25	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-176.300	176.30	0.00	0.00	-176.30	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-178.890	178.89	0.00	0.00	-178.89	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-61.430	61.43	0.00	0.00	-61.43	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-2.960	2.96	0.00	0.00	-2.96	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-198.930	198.93	0.00	0.00	-198.93	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-0.040	0.04	0.00	0.00	-0.04	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-1.470	1.47	0.00	0.00	-1.47	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>		Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
<u>Trade Status</u>	<u>Broker/Commission</u>	<u>Price</u>							
	<u>Narrative</u>								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-587.060	587.06	0.00	0.00	-587.06	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-1,261.640	1,261.64	0.00	0.00	-1,261.64	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-59.190	59.19	0.00	0.00	-59.19	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-18.830	18.83	0.00	0.00	-18.83	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-226.410	226.41	0.00	0.00	-226.41	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Asset ID / Ticker</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>			<u>Realized gain/loss</u>			
<u>Settle Date</u>	<u>Broker/Commission</u>		<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Narrative</u>									

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

05 Jan 24	NT COLLECTIVE GOVT SHORT TERM		-0.020	0.02	0.00	0.00	-0.02	0.00	0.00	0.00
05 Jan 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM		-375.270	375.27	0.00	0.00	-375.27	0.00	0.00	0.00
05 Jan 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM		-6.900	6.90	0.00	0.00	-6.90	0.00	0.00	0.00
05 Jan 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM		-416.840	416.84	0.00	0.00	-416.84	0.00	0.00	0.00
05 Jan 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Broker/Commission</u>								
	<u>Narrative</u>								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-147.120	147.12	0.00	0.00	-147.12	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-220.660	220.66	0.00	0.00	-220.66	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-88.260	88.26	0.00	0.00	-88.26	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-1,608.800	1,608.80	0.00	0.00	-1,608.80	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-842.750	842.75	0.00	0.00	-842.75	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Asset ID / Ticker</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>			<u>Realized gain/loss</u>			
<u>Settle Date</u>	<u>Broker/Commission</u>		<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Narrative</u>									

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

05 Jan 24	NT COLLECTIVE GOVT SHORT TERM		-0.020	0.02	0.00	0.00	-0.02	0.00	0.00	0.00
05 Jan 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM		-5.060	5.06	0.00	0.00	-5.06	0.00	0.00	0.00
05 Jan 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM		-407.450	407.45	0.00	0.00	-407.45	0.00	0.00	0.00
05 Jan 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM		-3.980	3.98	0.00	0.00	-3.98	0.00	0.00	0.00
05 Jan 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-65.300	65.30	0.00	0.00	-65.30	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-533.750	533.75	0.00	0.00	-533.75	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-17.040	17.04	0.00	0.00	-17.04	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-21.020	21.02	0.00	0.00	-21.02	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-1,093.720	1,093.72	0.00	0.00	-1,093.72	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-160.810	160.81	0.00	0.00	-160.81	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-28.100	28.10	0.00	0.00	-28.10	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-50.160	50.16	0.00	0.00	-50.16	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-50.120	50.12	0.00	0.00	-50.12	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-27.520	27.52	0.00	0.00	-27.52	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-87.810	87.81	0.00	0.00	-87.81	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-146.530	146.53	0.00	0.00	-146.53	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-14.580	14.58	0.00	0.00	-14.58	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-305.280	305.28	0.00	0.00	-305.28	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-87.560	87.56	0.00	0.00	-87.56	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-18.510	18.51	0.00	0.00	-18.51	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-0.020	0.02	0.00	0.00	-0.02	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-113.640	113.64	0.00	0.00	-113.64	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-757.890	757.89	0.00	0.00	-757.89	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-71.800	71.80	0.00	0.00	-71.80	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-105.660	105.66	0.00	0.00	-105.66	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-15.740	15.74	0.00	0.00	-15.74	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-110.790	110.79	0.00	0.00	-110.79	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss	
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest
Trade Status	Broker/Commission	Price	Adjustment Amt	Cost
	Narrative		Market	Translation
				Total

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-71.190	71.19	0.00	0.00	-71.19	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-17.270	17.27	0.00	0.00	-17.27	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-0.020	0.02	0.00	0.00	-0.02	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-0.020	0.02	0.00	0.00	-0.02	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Transaction Amount</u>					<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<u>Shares/PAR</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Broker/Commission</u>	<u>Price</u>							
	<u>Narrative</u>								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-661.470	661.47	0.00	0.00	-661.47	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-7.080	7.08	0.00	0.00	-7.08	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-73.580	73.58	0.00	0.00	-73.58	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-225.690	225.69	0.00	0.00	-225.69	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-215.190	215.19	0.00	0.00	-215.19	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-165.500	165.50	0.00	0.00	-165.50	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-0.020	0.02	0.00	0.00	-0.02	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-109.320	109.32	0.00	0.00	-109.32	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-118,515.240	118,515.24	0.00	0.00	-118,515.24	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss	
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest
Trade Status	Broker/Commission	Price	Adjustment Amt	Cost
	Narrative		Market	Translation
				Total

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-2,284.880	2,284.88	0.00	0.00	-2,284.88	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-296.000	296.00	0.00	0.00	-296.00	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-278.140	278.14	0.00	0.00	-278.14	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-78.020	78.02	0.00	0.00	-78.02	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-0.520	0.52	0.00	0.00	-0.52	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Asset ID / Ticker</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>			<u>Realized gain/loss</u>			
<u>Settle Date</u>	<u>Broker/Commission</u>		<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Narrative</u>									

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

05 Jan 24	NT COLLECTIVE GOVT SHORT TERM		-117,977.170	117,977.17	0.00	0.00	-117,977.17	0.00	0.00	0.00
05 Jan 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM		-612.020	612.02	0.00	0.00	-612.02	0.00	0.00	0.00
05 Jan 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM		-444.190	444.19	0.00	0.00	-444.19	0.00	0.00	0.00
05 Jan 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM		-19.570	19.57	0.00	0.00	-19.57	0.00	0.00	0.00
05 Jan 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss	
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest
Trade Status	Broker/Commission	Price	Adjustment Amt	Cost
	Narrative		Market	Translation
				Total

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-41.410	41.41	0.00	0.00	-41.41	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-1,616.370	1,616.37	0.00	0.00	-1,616.37	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-0.020	0.02	0.00	0.00	-0.02	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-38.050	38.05	0.00	0.00	-38.05	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-63.490	63.49	0.00	0.00	-63.49	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-215.330	215.33	0.00	0.00	-215.33	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-37.530	37.53	0.00	0.00	-37.53	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-45.170	45.17	0.00	0.00	-45.17	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-11.820	11.82	0.00	0.00	-11.82	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-553.520	553.52	0.00	0.00	-553.52	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-51,757.950	51,757.95	0.00	0.00	-51,757.95	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-0.040	0.04	0.00	0.00	-0.04	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-32.360	32.36	0.00	0.00	-32.36	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-300.660	300.66	0.00	0.00	-300.66	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-0.140	0.14	0.00	0.00	-0.14	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-292.970	292.97	0.00	0.00	-292.97	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-32.790	32.79	0.00	0.00	-32.79	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-1,720,425.890	1,720,425.89	0.00	0.00	-1,720,425.89	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>		Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
<u>Trade Status</u>	<u>Broker/Commission</u>	<u>Price</u>							
	<u>Narrative</u>								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-8.470	8.47	0.00	0.00	-8.47	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-19.530	19.53	0.00	0.00	-19.53	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-392.930	392.93	0.00	0.00	-392.93	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-56.490	56.49	0.00	0.00	-56.49	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-328.570	328.57	0.00	0.00	-328.57	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Asset ID / Ticker</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>			<u>Realized gain/loss</u>			
<u>Settle Date</u>	<u>Broker/Commission</u>	<u>Narrative</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

05 Jan 24	NT COLLECTIVE GOVT SHORT TERM		-91.850	91.85	0.00	0.00	-91.85	0.00	0.00	0.00
05 Jan 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM		-99.670	99.67	0.00	0.00	-99.67	0.00	0.00	0.00
05 Jan 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM		-18.640	18.64	0.00	0.00	-18.64	0.00	0.00	0.00
05 Jan 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM		-153.740	153.74	0.00	0.00	-153.74	0.00	0.00	0.00
05 Jan 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>		Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
<u>Trade Status</u>	<u>Broker/Commission</u>	<u>Price</u>							
	<u>Narrative</u>								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-2.970	2.97	0.00	0.00	-2.97	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-5,900,434.120	5,900,434.12	0.00	0.00	-5,900,434.12	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-16.470	16.47	0.00	0.00	-16.47	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-0.040	0.04	0.00	0.00	-0.04	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-2.970	2.97	0.00	0.00	-2.97	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-225.280	225.28	0.00	0.00	-225.28	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-85.590	85.59	0.00	0.00	-85.59	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-0.080	0.08	0.00	0.00	-0.08	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-48.170	48.17	0.00	0.00	-48.17	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>		Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
<u>Trade Status</u>	<u>Broker/Commission</u>	<u>Price</u>							
	<u>Narrative</u>								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-903.100	903.10	0.00	0.00	-903.10	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-25.630	25.63	0.00	0.00	-25.63	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-81.620	81.62	0.00	0.00	-81.62	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-120.460	120.46	0.00	0.00	-120.46	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-396.550	396.55	0.00	0.00	-396.55	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-19.250	19.25	0.00	0.00	-19.25	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-221.020	221.02	0.00	0.00	-221.02	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-1,990.220	1,990.22	0.00	0.00	-1,990.22	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-23,723.330	23,723.33	0.00	0.00	-23,723.33	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-1.320	1.32	0.00	0.00	-1.32	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-26.370	26.37	0.00	0.00	-26.37	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-159.590	159.59	0.00	0.00	-159.59	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-50.640	50.64	0.00	0.00	-50.64	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-596.090	596.09	0.00	0.00	-596.09	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-238.890	238.89	0.00	0.00	-238.89	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-8.300	8.30	0.00	0.00	-8.30	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-75,946.820	75,946.82	0.00	0.00	-75,946.82	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-134.680	134.68	0.00	0.00	-134.68	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-0.020	0.02	0.00	0.00	-0.02	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-0.020	0.02	0.00	0.00	-0.02	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-23.590	23.59	0.00	0.00	-23.59	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-32.770	32.77	0.00	0.00	-32.77	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-35.670	35.67	0.00	0.00	-35.67	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-20.470	20.47	0.00	0.00	-20.47	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-40.280	40.28	0.00	0.00	-40.28	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-4.670	4.67	0.00	0.00	-4.67	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-242.920	242.92	0.00	0.00	-242.92	0.00	0.00	0.00
05 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>		Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
<u>Trade Status</u>	<u>Broker/Commission</u>	<u>Price</u>							
	<u>Narrative</u>								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

08 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-56,730.880	56,730.88	0.00	0.00	-56,730.88	0.00	0.00	0.00
08 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
08 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-971,197.300	971,197.30	0.00	0.00	-971,197.30	0.00	0.00	0.00
08 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
08 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-51,730.450	51,730.45	0.00	0.00	-51,730.45	0.00	0.00	0.00
08 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
09 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-4,180,811.780	4,180,811.78	0.00	0.00	-4,180,811.78	0.00	0.00	0.00
09 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
09 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-357,555.720	357,555.72	0.00	0.00	-357,555.72	0.00	0.00	0.00
09 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

10 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-161,424.670	161,424.67	0.00	0.00	-161,424.67	0.00	0.00	0.00
10 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
11 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-162,067.440	162,067.44	0.00	0.00	-162,067.44	0.00	0.00	0.00
11 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
11 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-6,083,753.480	6,083,753.48	0.00	0.00	-6,083,753.48	0.00	0.00	0.00
11 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
12 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-289,237.640	289,237.64	0.00	0.00	-289,237.64	0.00	0.00	0.00
12 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>		Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
<u>Trade Status</u>	<u>Broker/Commission</u>	<u>Price</u>							
	<u>Narrative</u>								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

12 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-261,212.160	261,212.16	0.00	0.00	-261,212.16	0.00	0.00	0.00
12 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
12 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-1,392,000.000	1,392,000.00	0.00	0.00	-1,392,000.00	0.00	0.00	0.00
12 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
12 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-20,000.000	20,000.00	0.00	0.00	-20,000.00	0.00	0.00	0.00
12 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
12 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-50,288.610	50,288.61	0.00	0.00	-50,288.61	0.00	0.00	0.00
12 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
12 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-40,677,181.210	40,677,181.21	0.00	0.00	-40,677,181.21	0.00	0.00	0.00
12 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

12 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-366,458.550	366,458.55	0.00	0.00	-366,458.55	0.00	0.00	0.00
12 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
12 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-8,315.990	8,315.99	0.00	0.00	-8,315.99	0.00	0.00	0.00
12 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
12 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-100,663.200	100,663.20	0.00	0.00	-100,663.20	0.00	0.00	0.00
12 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
12 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-15,837.900	15,837.90	0.00	0.00	-15,837.90	0.00	0.00	0.00
12 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Broker/Commission</u>								
	<u>Narrative</u>								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

12 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-74,100.380	74,100.38	0.00	0.00	-74,100.38	0.00	0.00	0.00
12 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
12 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-62,547.450	62,547.45	0.00	0.00	-62,547.45	0.00	0.00	0.00
12 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
12 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-236,000.000	236,000.00	0.00	0.00	-236,000.00	0.00	0.00	0.00
12 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
12 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-33,187.580	33,187.58	0.00	0.00	-33,187.58	0.00	0.00	0.00
12 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
12 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-21,536.100	21,536.10	0.00	0.00	-21,536.10	0.00	0.00	0.00
12 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

12 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-122,000.000	122,000.00	0.00	0.00	-122,000.00	0.00	0.00	0.00
12 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
12 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-27,723.030	27,723.03	0.00	0.00	-27,723.03	0.00	0.00	0.00
12 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
16 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-922,300.950	922,300.95	0.00	0.00	-922,300.95	0.00	0.00	0.00
16 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
17 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-2,310,872.920	2,310,872.92	0.00	0.00	-2,310,872.92	0.00	0.00	0.00
17 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>		Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
<u>Trade Status</u>	<u>Broker/Commission</u>	<u>Price</u>							
	<u>Narrative</u>								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

18 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-297,144.690	297,144.69	0.00	0.00	-297,144.69	0.00	0.00	0.00
18 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
18 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-121,201.270	121,201.27	0.00	0.00	-121,201.27	0.00	0.00	0.00
18 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
18 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-123,335.210	123,335.21	0.00	0.00	-123,335.21	0.00	0.00	0.00
18 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
18 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-119,872.470	119,872.47	0.00	0.00	-119,872.47	0.00	0.00	0.00
18 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
18 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-4,520,764.570	4,520,764.57	0.00	0.00	-4,520,764.57	0.00	0.00	0.00
18 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

19 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-3,001,881.790	3,001,881.79	0.00	0.00	-3,001,881.79	0.00	0.00	0.00
19 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
19 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-26,559.410	26,559.41	0.00	0.00	-26,559.41	0.00	0.00	0.00
19 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
19 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-831,517.970	831,517.97	0.00	0.00	-831,517.97	0.00	0.00	0.00
19 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
19 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-20,210.460	20,210.46	0.00	0.00	-20,210.46	0.00	0.00	0.00
19 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>		Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
<u>Trade Status</u>	<u>Broker/Commission</u>	<u>Price</u>							
	<u>Narrative</u>								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

19 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-32,746.430	32,746.43	0.00	0.00	-32,746.43	0.00	0.00	0.00
19 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
19 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-27,508.000	27,508.00	0.00	0.00	-27,508.00	0.00	0.00	0.00
19 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
19 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-25,097.270	25,097.27	0.00	0.00	-25,097.27	0.00	0.00	0.00
19 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
19 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-464.630	464.63	0.00	0.00	-464.63	0.00	0.00	0.00
19 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
19 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-295,677.750	295,677.75	0.00	0.00	-295,677.75	0.00	0.00	0.00
19 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

23 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-34,174.420	34,174.42	0.00	0.00	-34,174.42	0.00	0.00	0.00
23 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
23 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-7,918,139.060	7,918,139.06	0.00	0.00	-7,918,139.06	0.00	0.00	0.00
23 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
23 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-56,307.410	56,307.41	0.00	0.00	-56,307.41	0.00	0.00	0.00
23 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
24 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-1,199,037.100	1,199,037.10	0.00	0.00	-1,199,037.10	0.00	0.00	0.00
24 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

24 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-116,056.690	116,056.69	0.00	0.00	-116,056.69	0.00	0.00	0.00
24 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
24 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-1,331.880	1,331.88	0.00	0.00	-1,331.88	0.00	0.00	0.00
24 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
25 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-4,500.000	4,500.00	0.00	0.00	-4,500.00	0.00	0.00	0.00
25 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
25 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-542,715.120	542,715.12	0.00	0.00	-542,715.12	0.00	0.00	0.00
25 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
26 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-8,731.370	8,731.37	0.00	0.00	-8,731.37	0.00	0.00	0.00
26 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Asset ID / Ticker</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>			<u>Realized gain/loss</u>			
<u>Settle Date</u>	<u>Broker/Commission</u>	<u>Narrative</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

26 Jan 24	NT COLLECTIVE GOVT SHORT TERM		-35,052.720	35,052.72	0.00	0.00	-35,052.72	0.00	0.00	0.00
26 Jan 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
26 Jan 24	NT COLLECTIVE GOVT SHORT TERM		-78,200.000	78,200.00	0.00	0.00	-78,200.00	0.00	0.00	0.00
26 Jan 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
26 Jan 24	NT COLLECTIVE GOVT SHORT TERM		-800,000.000	800,000.00	0.00	0.00	-800,000.00	0.00	0.00	0.00
26 Jan 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
26 Jan 24	NT COLLECTIVE GOVT SHORT TERM		-99,000.000	99,000.00	0.00	0.00	-99,000.00	0.00	0.00	0.00
26 Jan 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Broker/Commission</u>								
	<u>Narrative</u>								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

26 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-3,221.040	3,221.04	0.00	0.00	-3,221.04	0.00	0.00	0.00
26 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
26 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-53,856.100	53,856.10	0.00	0.00	-53,856.10	0.00	0.00	0.00
26 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
26 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-272,309.000	272,309.00	0.00	0.00	-272,309.00	0.00	0.00	0.00
26 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
26 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-46,549.300	46,549.30	0.00	0.00	-46,549.30	0.00	0.00	0.00
26 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
26 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-50,993.410	50,993.41	0.00	0.00	-50,993.41	0.00	0.00	0.00
26 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Asset ID / Ticker</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>			<u>Realized gain/loss</u>			
<u>Settle Date</u>	<u>Broker/Commission</u>	<u>Narrative</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

26 Jan 24 26 Jan 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	-663,300.500 1.00	663,300.50	0.00	0.00	-663,300.50	0.00	0.00	0.00
26 Jan 24 26 Jan 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	-59,078.180 1.00	59,078.18	0.00	0.00	-59,078.18	0.00	0.00	0.00
26 Jan 24 26 Jan 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	-151,120.150 1.00	151,120.15	0.00	0.00	-151,120.15	0.00	0.00	0.00
26 Jan 24 26 Jan 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	-12,700.000 1.00	12,700.00	0.00	0.00	-12,700.00	0.00	0.00	0.00

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>			<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<u>Shares/PAR</u>								
<u>Trade Status</u>	<u>Broker/Commission</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>	

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

26 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-87,743.110	87,743.11	0.00	0.00	-87,743.11	0.00	0.00	0.00	
26 Jan 24	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
26 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-110,670.240	110,670.24	0.00	0.00	-110,670.24	0.00	0.00	0.00	
26 Jan 24	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
26 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-332,704.790	332,704.79	0.00	0.00	-332,704.79	0.00	0.00	0.00	
26 Jan 24	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
26 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-81,929.710	81,929.71	0.00	0.00	-81,929.71	0.00	0.00	0.00	
26 Jan 24	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
26 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-70,816.280	70,816.28	0.00	0.00	-70,816.28	0.00	0.00	0.00	
26 Jan 24	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

26 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-103,756.110	103,756.11	0.00	0.00	-103,756.11	0.00	0.00	0.00
26 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
26 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-61,288.850	61,288.85	0.00	0.00	-61,288.85	0.00	0.00	0.00
26 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
26 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-20,225.330	20,225.33	0.00	0.00	-20,225.33	0.00	0.00	0.00
26 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
26 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-25,000.000	25,000.00	0.00	0.00	-25,000.00	0.00	0.00	0.00
26 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Transaction Amount</u>					<u>Realized gain/loss</u>			
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<u>Shares/PAR</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Broker/Commission</u>									
	<u>Narrative</u>									

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

26 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-672,000.000		672,000.00	0.00	0.00	-672,000.00	0.00	0.00	0.00
26 Jan 24	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
26 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-105,438.930		105,438.93	0.00	0.00	-105,438.93	0.00	0.00	0.00
26 Jan 24	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
26 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-1,100,161.470		1,100,161.47	0.00	0.00	-1,100,161.47	0.00	0.00	0.00
26 Jan 24	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
29 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-1,949,717.830		1,949,717.83	0.00	0.00	-1,949,717.83	0.00	0.00	0.00
29 Jan 24	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
29 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-749.740		749.74	0.00	0.00	-749.74	0.00	0.00	0.00
29 Jan 24	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

29 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-374,019.870	374,019.87	0.00	0.00	-374,019.87	0.00	0.00	0.00
29 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
30 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-500,000.000	500,000.00	0.00	0.00	-500,000.00	0.00	0.00	0.00
30 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
31 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-53,700.000	53,700.00	0.00	0.00	-53,700.00	0.00	0.00	0.00
31 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
31 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-455,059.870	455,059.87	0.00	0.00	-455,059.87	0.00	0.00	0.00
31 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Broker/Commission</u>								
	<u>Narrative</u>								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

31 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-19,900.000	19,900.00	0.00	0.00	-19,900.00	0.00	0.00	0.00
31 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
31 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-29,900.000	29,900.00	0.00	0.00	-29,900.00	0.00	0.00	0.00
31 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
31 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-19,000.000	19,000.00	0.00	0.00	-19,000.00	0.00	0.00	0.00
31 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
31 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-49,000.000	49,000.00	0.00	0.00	-49,000.00	0.00	0.00	0.00
31 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
31 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-74,700.000	74,700.00	0.00	0.00	-74,700.00	0.00	0.00	0.00
31 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

31 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-31,700.000	31,700.00	0.00	0.00	-31,700.00	0.00	0.00	0.00
31 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
31 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-31,400.000	31,400.00	0.00	0.00	-31,400.00	0.00	0.00	0.00
31 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
31 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-66,200.000	66,200.00	0.00	0.00	-66,200.00	0.00	0.00	0.00
31 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
31 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-41,700.000	41,700.00	0.00	0.00	-41,700.00	0.00	0.00	0.00
31 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>		Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
<u>Trade Status</u>	<u>Broker/Commission</u>	<u>Price</u>							
	<u>Narrative</u>								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

31 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-201,795.620	201,795.62	0.00	0.00	-201,795.62	0.00	0.00	0.00
31 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
31 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-52,600.000	52,600.00	0.00	0.00	-52,600.00	0.00	0.00	0.00
31 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
31 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-6,000.000	6,000.00	0.00	0.00	-6,000.00	0.00	0.00	0.00
31 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
31 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-348,600.000	348,600.00	0.00	0.00	-348,600.00	0.00	0.00	0.00
31 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
31 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-9,700.000	9,700.00	0.00	0.00	-9,700.00	0.00	0.00	0.00
31 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

31 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-201,400.000	201,400.00	0.00	0.00	-201,400.00	0.00	0.00	0.00
31 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
31 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-43,300.000	43,300.00	0.00	0.00	-43,300.00	0.00	0.00	0.00
31 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
31 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-116,300.000	116,300.00	0.00	0.00	-116,300.00	0.00	0.00	0.00
31 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
31 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-298,200.000	298,200.00	0.00	0.00	-298,200.00	0.00	0.00	0.00
31 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>		Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
<u>Trade Status</u>	<u>Broker/Commission</u>	<u>Price</u>							
	<u>Narrative</u>								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

31 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-646,100.000	646,100.00	0.00	0.00	-646,100.00	0.00	0.00	0.00
31 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
31 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-124,000.000	124,000.00	0.00	0.00	-124,000.00	0.00	0.00	0.00
31 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
31 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-73,900.000	73,900.00	0.00	0.00	-73,900.00	0.00	0.00	0.00
31 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
31 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-912,441.300	912,441.30	0.00	0.00	-912,441.30	0.00	0.00	0.00
31 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
31 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-21,200.000	21,200.00	0.00	0.00	-21,200.00	0.00	0.00	0.00
31 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

31 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-18,000.000	18,000.00	0.00	0.00	-18,000.00	0.00	0.00	0.00
31 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
31 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-20,100.000	20,100.00	0.00	0.00	-20,100.00	0.00	0.00	0.00
31 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
31 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-23,700.000	23,700.00	0.00	0.00	-23,700.00	0.00	0.00	0.00
31 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
31 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-39,200.000	39,200.00	0.00	0.00	-39,200.00	0.00	0.00	0.00
31 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>		Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
<u>Trade Status</u>	<u>Broker/Commission</u>	<u>Price</u>							
	<u>Narrative</u>								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

31 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-152,689.870	152,689.87	0.00	0.00	-152,689.87	0.00	0.00	0.00
31 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
31 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-33,100.000	33,100.00	0.00	0.00	-33,100.00	0.00	0.00	0.00
31 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
31 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-2,850,000.000	2,850,000.00	0.00	0.00	-2,850,000.00	0.00	0.00	0.00
31 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
31 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-83,467.920	83,467.92	0.00	0.00	-83,467.92	0.00	0.00	0.00
31 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
31 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-270,800.000	270,800.00	0.00	0.00	-270,800.00	0.00	0.00	0.00
31 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Asset ID / Ticker</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>			<u>Realized gain/loss</u>			
<u>Settle Date</u>	<u>Broker/Commission</u>	<u>Narrative</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

31 Jan 24 31 Jan 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	-41,600.000 1.00	41,600.00	0.00	0.00	-41,600.00	0.00	0.00	0.00
31 Jan 24 31 Jan 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	-18,300.000 1.00	18,300.00	0.00	0.00	-18,300.00	0.00	0.00	0.00
31 Jan 24 31 Jan 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	-49,000.000 1.00	49,000.00	0.00	0.00	-49,000.00	0.00	0.00	0.00
31 Jan 24 31 Jan 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	-31,900.000 1.00	31,900.00	0.00	0.00	-31,900.00	0.00	0.00	0.00

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>		Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
<u>Trade Status</u>	<u>Broker/Commission</u>	<u>Price</u>							
	<u>Narrative</u>								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

31 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-45,100.000	45,100.00	0.00	0.00	-45,100.00	0.00	0.00	0.00
31 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
31 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-24,600.000	24,600.00	0.00	0.00	-24,600.00	0.00	0.00	0.00
31 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
31 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-19,600.000	19,600.00	0.00	0.00	-19,600.00	0.00	0.00	0.00
31 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
31 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-409,800.000	409,800.00	0.00	0.00	-409,800.00	0.00	0.00	0.00
31 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
31 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-16,800.000	16,800.00	0.00	0.00	-16,800.00	0.00	0.00	0.00
31 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

31 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-135,729.670	135,729.67	0.00	0.00	-135,729.67	0.00	0.00	0.00
31 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
31 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-52,100.000	52,100.00	0.00	0.00	-52,100.00	0.00	0.00	0.00
31 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
31 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-87,900.000	87,900.00	0.00	0.00	-87,900.00	0.00	0.00	0.00
31 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
31 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-156,900.000	156,900.00	0.00	0.00	-156,900.00	0.00	0.00	0.00
31 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Broker/Commission</u>								
	<u>Narrative</u>								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

31 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-10,600.000	10,600.00	0.00	0.00	-10,600.00	0.00	0.00	0.00
31 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
31 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-36,861.000	36,861.00	0.00	0.00	-36,861.00	0.00	0.00	0.00
31 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
31 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-22,700.000	22,700.00	0.00	0.00	-22,700.00	0.00	0.00	0.00
31 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
31 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-45,000.000	45,000.00	0.00	0.00	-45,000.00	0.00	0.00	0.00
31 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
31 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-39,100.000	39,100.00	0.00	0.00	-39,100.00	0.00	0.00	0.00
31 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

31 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-111,830.930	111,830.93	0.00	0.00	-111,830.93	0.00	0.00	0.00
31 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
31 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-122,942.190	122,942.19	0.00	0.00	-122,942.19	0.00	0.00	0.00
31 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
31 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-75,000.000	75,000.00	0.00	0.00	-75,000.00	0.00	0.00	0.00
31 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
31 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-120,000.000	120,000.00	0.00	0.00	-120,000.00	0.00	0.00	0.00
31 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>		Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
<u>Trade Status</u>	<u>Broker/Commission</u>	<u>Price</u>							
	<u>Narrative</u>								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

31 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-125,458.820	125,458.82	0.00	0.00	-125,458.82	0.00	0.00	0.00
31 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
31 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-66,537.880	66,537.88	0.00	0.00	-66,537.88	0.00	0.00	0.00
31 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
31 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-655,200.000	655,200.00	0.00	0.00	-655,200.00	0.00	0.00	0.00
31 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
31 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-93,800.000	93,800.00	0.00	0.00	-93,800.00	0.00	0.00	0.00
31 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
31 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-45,700.000	45,700.00	0.00	0.00	-45,700.00	0.00	0.00	0.00
31 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Asset ID / Ticker</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>			<u>Realized gain/loss</u>			
<u>Settle Date</u>	<u>Broker/Commission</u>	<u>Narrative</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

31 Jan 24 31 Jan 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	-12,000.000 1.00	12,000.00	0.00	0.00	-12,000.00	0.00	0.00	0.00
31 Jan 24 31 Jan 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	-21,200.000 1.00	21,200.00	0.00	0.00	-21,200.00	0.00	0.00	0.00
31 Jan 24 31 Jan 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	-230,600.000 1.00	230,600.00	0.00	0.00	-230,600.00	0.00	0.00	0.00
31 Jan 24 31 Jan 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	-18,300.000 1.00	18,300.00	0.00	0.00	-18,300.00	0.00	0.00	0.00

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

31 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-37,500.000	37,500.00	0.00	0.00	-37,500.00	0.00	0.00	0.00
31 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
31 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-464.630	464.63	0.00	0.00	-464.63	0.00	0.00	0.00
31 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
31 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-45,247.260	45,247.26	0.00	0.00	-45,247.26	0.00	0.00	0.00
31 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
31 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-855,300.000	855,300.00	0.00	0.00	-855,300.00	0.00	0.00	0.00
31 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
31 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-105,100.000	105,100.00	0.00	0.00	-105,100.00	0.00	0.00	0.00
31 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

31 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-126,300.000	126,300.00	0.00	0.00	-126,300.00	0.00	0.00	0.00
31 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
31 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-19,300.000	19,300.00	0.00	0.00	-19,300.00	0.00	0.00	0.00
31 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
31 Jan 24	NT COLLECTIVE GOVT SHORT TERM	-6,700.000	6,700.00	0.00	0.00	-6,700.00	0.00	0.00	0.00
31 Jan 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
01 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-15,000,000.000	15,000,000.00	0.00	0.00	-15,000,000.00	0.00	0.00	0.00
01 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

01 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-19,018.390	19,018.39	0.00	0.00	-19,018.39	0.00	0.00	0.00
01 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
01 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-732.560	732.56	0.00	0.00	-732.56	0.00	0.00	0.00
01 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
02 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-94,807.770	94,807.77	0.00	0.00	-94,807.77	0.00	0.00	0.00
02 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-9,231,339.810	9,231,339.81	0.00	0.00	-9,231,339.81	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-2,894.240	2,894.24	0.00	0.00	-2,894.24	0.00	0.00	0.00
05 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

06 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-6,300.000	6,300.00	0.00	0.00	-6,300.00	0.00	0.00	0.00
06 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
06 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-2,528,712.600	2,528,712.60	0.00	0.00	-2,528,712.60	0.00	0.00	0.00
06 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-0.010	0.01	0.00	0.00	-0.01	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-0.020	0.02	0.00	0.00	-0.02	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>		Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
<u>Trade Status</u>	<u>Broker/Commission</u>	<u>Price</u>							
	<u>Narrative</u>								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-0.050	0.05	0.00	0.00	-0.05	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-4,250.000	4,250.00	0.00	0.00	-4,250.00	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-829.400	829.40	0.00	0.00	-829.40	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-0.010	0.01	0.00	0.00	-0.01	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-5.570	5.57	0.00	0.00	-5.57	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-8.760	8.76	0.00	0.00	-8.76	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-87.240	87.24	0.00	0.00	-87.24	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-111.000	111.00	0.00	0.00	-111.00	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-32.850	32.85	0.00	0.00	-32.85	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>		Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
<u>Trade Status</u>	<u>Broker/Commission</u>	<u>Price</u>							
	<u>Narrative</u>								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-0.010	0.01	0.00	0.00	-0.01	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-11.420	11.42	0.00	0.00	-11.42	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-34.400	34.40	0.00	0.00	-34.40	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-200,100.000	200,100.00	0.00	0.00	-200,100.00	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-2.310	2.31	0.00	0.00	-2.31	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-3.450	3.45	0.00	0.00	-3.45	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-0.030	0.03	0.00	0.00	-0.03	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-0.020	0.02	0.00	0.00	-0.02	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-29.290	29.29	0.00	0.00	-29.29	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-0.010	0.01	0.00	0.00	-0.01	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-0.060	0.06	0.00	0.00	-0.06	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-85,017.870	85,017.87	0.00	0.00	-85,017.87	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-17.140	17.14	0.00	0.00	-17.14	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-14.320	14.32	0.00	0.00	-14.32	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-676.260	676.26	0.00	0.00	-676.26	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-0.020	0.02	0.00	0.00	-0.02	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-35.480	35.48	0.00	0.00	-35.48	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-41,800.020	41,800.02	0.00	0.00	-41,800.02	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-6.540	6.54	0.00	0.00	-6.54	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-363.580	363.58	0.00	0.00	-363.58	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-19.940	19.94	0.00	0.00	-19.94	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-0.110	0.11	0.00	0.00	-0.11	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-39.850	39.85	0.00	0.00	-39.85	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-16.170	16.17	0.00	0.00	-16.17	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-3.650	3.65	0.00	0.00	-3.65	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-13.150	13.15	0.00	0.00	-13.15	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-9.600	9.60	0.00	0.00	-9.60	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-6.630	6.63	0.00	0.00	-6.63	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-13.930	13.93	0.00	0.00	-13.93	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-0.840	0.84	0.00	0.00	-0.84	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-18.370	18.37	0.00	0.00	-18.37	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-0.010	0.01	0.00	0.00	-0.01	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-116.750	116.75	0.00	0.00	-116.75	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-0.010	0.01	0.00	0.00	-0.01	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-5.110	5.11	0.00	0.00	-5.11	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-10.190	10.19	0.00	0.00	-10.19	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-348,148.520	348,148.52	0.00	0.00	-348,148.52	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-0.040	0.04	0.00	0.00	-0.04	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-67.120	67.12	0.00	0.00	-67.12	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-0.020	0.02	0.00	0.00	-0.02	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-11.970	11.97	0.00	0.00	-11.97	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-22.070	22.07	0.00	0.00	-22.07	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-9.140	9.14	0.00	0.00	-9.14	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-8.850	8.85	0.00	0.00	-8.85	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-33.850	33.85	0.00	0.00	-33.85	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-53.430	53.43	0.00	0.00	-53.43	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-1.790	1.79	0.00	0.00	-1.79	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-18.040	18.04	0.00	0.00	-18.04	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-30.600	30.60	0.00	0.00	-30.60	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-0.010	0.01	0.00	0.00	-0.01	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-9.130	9.13	0.00	0.00	-9.13	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-1.850	1.85	0.00	0.00	-1.85	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-62.020	62.02	0.00	0.00	-62.02	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-50.480	50.48	0.00	0.00	-50.48	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-6.300	6.30	0.00	0.00	-6.30	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-14.440	14.44	0.00	0.00	-14.44	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-0.010	0.01	0.00	0.00	-0.01	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-4.660	4.66	0.00	0.00	-4.66	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-183.880	183.88	0.00	0.00	-183.88	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>		Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
<u>Trade Status</u>	<u>Broker/Commission</u>	<u>Price</u>							
	<u>Narrative</u>								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-0.020	0.02	0.00	0.00	-0.02	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-0.120	0.12	0.00	0.00	-0.12	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-190.670	190.67	0.00	0.00	-190.67	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-0.010	0.01	0.00	0.00	-0.01	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-5.910	5.91	0.00	0.00	-5.91	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-4.850	4.85	0.00	0.00	-4.85	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-101.450	101.45	0.00	0.00	-101.45	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-70.600	70.60	0.00	0.00	-70.60	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-36.100	36.10	0.00	0.00	-36.10	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-5.520	5.52	0.00	0.00	-5.52	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-100,000.010	100,000.01	0.00	0.00	-100,000.01	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-14.250	14.25	0.00	0.00	-14.25	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-93.980	93.98	0.00	0.00	-93.98	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>			<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<u>Shares/PAR</u>								
<u>Trade Status</u>	<u>Broker/Commission</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>	

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-19.270	19.27	0.00	0.00	-19.27	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-11.400	11.40	0.00	0.00	-11.40	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-7.120	7.12	0.00	0.00	-7.12	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-1.410	1.41	0.00	0.00	-1.41	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-15.630	15.63	0.00	0.00	-15.63	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Asset ID / Ticker</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>			<u>Realized gain/loss</u>			
<u>Settle Date</u>	<u>Broker/Commission</u>	<u>Narrative</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

07 Feb 24	NT COLLECTIVE GOVT SHORT TERM		-391.850	391.85	0.00	0.00	-391.85	0.00	0.00	0.00
07 Feb 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM		-10.780	10.78	0.00	0.00	-10.78	0.00	0.00	0.00
07 Feb 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM		-1,418.770	1,418.77	0.00	0.00	-1,418.77	0.00	0.00	0.00
07 Feb 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM		-277.590	277.59	0.00	0.00	-277.59	0.00	0.00	0.00
07 Feb 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>		Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
<u>Trade Status</u>	<u>Broker/Commission</u>	<u>Price</u>							
	<u>Narrative</u>								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-5.710	5.71	0.00	0.00	-5.71	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-15.210	15.21	0.00	0.00	-15.21	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-6.220	6.22	0.00	0.00	-6.22	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-6.070	6.07	0.00	0.00	-6.07	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-1.410	1.41	0.00	0.00	-1.41	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-44,826.590	44,826.59	0.00	0.00	-44,826.59	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-119.250	119.25	0.00	0.00	-119.25	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-63,758.200	63,758.20	0.00	0.00	-63,758.20	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-0.030	0.03	0.00	0.00	-0.03	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Broker/Commission</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Narrative</u>								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-17,917.980	17,917.98	0.00	0.00	-17,917.98	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-50,332.410	50,332.41	0.00	0.00	-50,332.41	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-25.720	25.72	0.00	0.00	-25.72	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-8.730	8.73	0.00	0.00	-8.73	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-45.660	45.66	0.00	0.00	-45.66	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-7.340	7.34	0.00	0.00	-7.34	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-0.980	0.98	0.00	0.00	-0.98	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-0.090	0.09	0.00	0.00	-0.09	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-64.790	64.79	0.00	0.00	-64.79	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss	
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest
Trade Status	Broker/Commission	Price	Adjustment Amt	Cost
	Narrative		Market	Translation
				Total

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-2.930	2.93	0.00	0.00	-2.93	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-35.690	35.69	0.00	0.00	-35.69	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-0.040	0.04	0.00	0.00	-0.04	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-0.020	0.02	0.00	0.00	-0.02	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-12.820	12.82	0.00	0.00	-12.82	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-15.960	15.96	0.00	0.00	-15.96	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-0.010	0.01	0.00	0.00	-0.01	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-88.110	88.11	0.00	0.00	-88.11	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-200.060	200.06	0.00	0.00	-200.06	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-0.010	0.01	0.00	0.00	-0.01	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-38.670	38.67	0.00	0.00	-38.67	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-11.370	11.37	0.00	0.00	-11.37	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-0.010	0.01	0.00	0.00	-0.01	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-6.680	6.68	0.00	0.00	-6.68	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-16.190	16.19	0.00	0.00	-16.19	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-173.930	173.93	0.00	0.00	-173.93	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-0.080	0.08	0.00	0.00	-0.08	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-2,184.830	2,184.83	0.00	0.00	-2,184.83	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-0.010	0.01	0.00	0.00	-0.01	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-87.130	87.13	0.00	0.00	-87.13	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-78.910	78.91	0.00	0.00	-78.91	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-5.320	5.32	0.00	0.00	-5.32	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-8.680	8.68	0.00	0.00	-8.68	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-0.030	0.03	0.00	0.00	-0.03	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-5.640	5.64	0.00	0.00	-5.64	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-0.080	0.08	0.00	0.00	-0.08	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-6.200	6.20	0.00	0.00	-6.20	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>		Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
<u>Trade Status</u>	<u>Broker/Commission</u>	<u>Price</u>							
	<u>Narrative</u>								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-11.660	11.66	0.00	0.00	-11.66	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-24.290	24.29	0.00	0.00	-24.29	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-2.480	2.48	0.00	0.00	-2.48	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-248.950	248.95	0.00	0.00	-248.95	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-7.560	7.56	0.00	0.00	-7.56	0.00	0.00	0.00
07 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

08 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-630.000	630.00	0.00	0.00	-630.00	0.00	0.00	0.00
08 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
09 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-1,300,229.870	1,300,229.87	0.00	0.00	-1,300,229.87	0.00	0.00	0.00
09 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
09 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-37,853.560	37,853.56	0.00	0.00	-37,853.56	0.00	0.00	0.00
09 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
12 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-310,154.980	310,154.98	0.00	0.00	-310,154.98	0.00	0.00	0.00
12 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>			<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<u>Shares/PAR</u>								
<u>Trade Status</u>	<u>Broker/Commission</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>	

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

13 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-360.000	360.00	0.00	0.00	-360.00	0.00	0.00	0.00	
13 Feb 24	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
14 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-112,560.810	112,560.81	0.00	0.00	-112,560.81	0.00	0.00	0.00	
14 Feb 24	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
14 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-2,009.820	2,009.82	0.00	0.00	-2,009.82	0.00	0.00	0.00	
14 Feb 24	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
14 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-101,907.760	101,907.76	0.00	0.00	-101,907.76	0.00	0.00	0.00	
14 Feb 24	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
14 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-75,017.450	75,017.45	0.00	0.00	-75,017.45	0.00	0.00	0.00	
14 Feb 24	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

14 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-40,228.940	40,228.94	0.00	0.00	-40,228.94	0.00	0.00	0.00
14 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
14 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-22,524.000	22,524.00	0.00	0.00	-22,524.00	0.00	0.00	0.00
14 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
14 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-54,926.430	54,926.43	0.00	0.00	-54,926.43	0.00	0.00	0.00
14 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
14 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-43,794,899.730	43,794,899.73	0.00	0.00	-43,794,899.73	0.00	0.00	0.00
14 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

14 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-81,025.590	81,025.59	0.00	0.00	-81,025.59	0.00	0.00	0.00
14 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
14 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-464.630	464.63	0.00	0.00	-464.63	0.00	0.00	0.00
14 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
14 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-108,286.380	108,286.38	0.00	0.00	-108,286.38	0.00	0.00	0.00
14 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
14 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-105,749.180	105,749.18	0.00	0.00	-105,749.18	0.00	0.00	0.00
14 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
14 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-275,380.000	275,380.00	0.00	0.00	-275,380.00	0.00	0.00	0.00
14 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Asset ID / Ticker</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>		<u>Realized gain/loss</u>				
<u>Settle Date</u>	<u>Broker/Commission</u>		<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Narrative</u>									

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

14 Feb 24	NT COLLECTIVE GOVT SHORT TERM		-8,919.870	8,919.87	0.00	0.00	-8,919.87	0.00	0.00	0.00
14 Feb 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
14 Feb 24	NT COLLECTIVE GOVT SHORT TERM		-29,188.960	29,188.96	0.00	0.00	-29,188.96	0.00	0.00	0.00
14 Feb 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
14 Feb 24	NT COLLECTIVE GOVT SHORT TERM		-235,118.740	235,118.74	0.00	0.00	-235,118.74	0.00	0.00	0.00
14 Feb 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
14 Feb 24	NT COLLECTIVE GOVT SHORT TERM		-378,000.000	378,000.00	0.00	0.00	-378,000.00	0.00	0.00	0.00
14 Feb 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

15 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-6,730,808.200	6,730,808.20	0.00	0.00	-6,730,808.20	0.00	0.00	0.00
15 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
15 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-133,977.720	133,977.72	0.00	0.00	-133,977.72	0.00	0.00	0.00
15 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
20 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-3,060.000	3,060.00	0.00	0.00	-3,060.00	0.00	0.00	0.00
20 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
20 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-5,010,336.460	5,010,336.46	0.00	0.00	-5,010,336.46	0.00	0.00	0.00
20 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
21 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-1,060,000.000	1,060,000.00	0.00	0.00	-1,060,000.00	0.00	0.00	0.00
21 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

21 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-1,300,000.000	1,300,000.00	0.00	0.00	-1,300,000.00	0.00	0.00	0.00
21 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
21 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-32,048.700	32,048.70	0.00	0.00	-32,048.70	0.00	0.00	0.00
21 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
21 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-30,605.750	30,605.75	0.00	0.00	-30,605.75	0.00	0.00	0.00
21 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
21 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-73,985.160	73,985.16	0.00	0.00	-73,985.16	0.00	0.00	0.00
21 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Asset ID / Ticker</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>			<u>Realized gain/loss</u>			
<u>Settle Date</u>	<u>Broker/Commission</u>	<u>Narrative</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

21 Feb 24	NT COLLECTIVE GOVT SHORT TERM		-1,991,787.140	1,991,787.14	0.00	0.00	-1,991,787.14	0.00	0.00	0.00
21 Feb 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
21 Feb 24	NT COLLECTIVE GOVT SHORT TERM		-109,430.000	109,430.00	0.00	0.00	-109,430.00	0.00	0.00	0.00
21 Feb 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
21 Feb 24	NT COLLECTIVE GOVT SHORT TERM		-29,173.510	29,173.51	0.00	0.00	-29,173.51	0.00	0.00	0.00
21 Feb 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
21 Feb 24	NT COLLECTIVE GOVT SHORT TERM		-18,969.050	18,969.05	0.00	0.00	-18,969.05	0.00	0.00	0.00
21 Feb 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
21 Feb 24	NT COLLECTIVE GOVT SHORT TERM		-720.000	720.00	0.00	0.00	-720.00	0.00	0.00	0.00
21 Feb 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss
Settle Date	Asset ID / Ticker	Shares/PAR	Translation
Trade Status	Broker/Commission	Price	Principal
	Narrative	Accrued Interest	Adjustment Amt
		Cost	Market
			Total

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

22 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-118,781.420	118,781.42	0.00	0.00	-118,781.42	0.00	0.00	0.00
22 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
23 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-2,045,914.040	2,045,914.04	0.00	0.00	-2,045,914.04	0.00	0.00	0.00
23 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
27 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-347,233.550	347,233.55	0.00	0.00	-347,233.55	0.00	0.00	0.00
27 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-15,166.520	15,166.52	0.00	0.00	-15,166.52	0.00	0.00	0.00
28 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>		Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
<u>Trade Status</u>	<u>Broker/Commission</u>	<u>Price</u>							
	<u>Narrative</u>								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

28 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-12,422.710	12,422.71	0.00	0.00	-12,422.71	0.00	0.00	0.00
28 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-504,691.000	504,691.00	0.00	0.00	-504,691.00	0.00	0.00	0.00
28 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-14,300.000	14,300.00	0.00	0.00	-14,300.00	0.00	0.00	0.00
28 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-3,221.040	3,221.04	0.00	0.00	-3,221.04	0.00	0.00	0.00
28 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-3,085,506.250	3,085,506.25	0.00	0.00	-3,085,506.25	0.00	0.00	0.00
28 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

28 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-60,326.110	60,326.11	0.00	0.00	-60,326.11	0.00	0.00	0.00
28 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-127,563.410	127,563.41	0.00	0.00	-127,563.41	0.00	0.00	0.00
28 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-41,800.000	41,800.00	0.00	0.00	-41,800.00	0.00	0.00	0.00
28 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-65,131.490	65,131.49	0.00	0.00	-65,131.49	0.00	0.00	0.00
28 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

28 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-293,100.000	293,100.00	0.00	0.00	-293,100.00	0.00	0.00	0.00
28 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-15,398.870	15,398.87	0.00	0.00	-15,398.87	0.00	0.00	0.00
28 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-37,846.330	37,846.33	0.00	0.00	-37,846.33	0.00	0.00	0.00
28 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-26,200.000	26,200.00	0.00	0.00	-26,200.00	0.00	0.00	0.00
28 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-48,600.000	48,600.00	0.00	0.00	-48,600.00	0.00	0.00	0.00
28 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Asset ID / Ticker</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>			<u>Realized gain/loss</u>			
<u>Settle Date</u>	<u>Broker/Commission</u>	<u>Narrative</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

28 Feb 24	NT COLLECTIVE GOVT SHORT TERM		-14,600.000	14,600.00	0.00	0.00	-14,600.00	0.00	0.00	0.00
28 Feb 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
28 Feb 24	NT COLLECTIVE GOVT SHORT TERM		-18,300.000	18,300.00	0.00	0.00	-18,300.00	0.00	0.00	0.00
28 Feb 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
28 Feb 24	NT COLLECTIVE GOVT SHORT TERM		-765,400.000	765,400.00	0.00	0.00	-765,400.00	0.00	0.00	0.00
28 Feb 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
28 Feb 24	NT COLLECTIVE GOVT SHORT TERM		-40,000.000	40,000.00	0.00	0.00	-40,000.00	0.00	0.00	0.00
28 Feb 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>		Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
<u>Trade Status</u>	<u>Broker/Commission</u>	<u>Price</u>							
	<u>Narrative</u>								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

28 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-43,491.340	43,491.34	0.00	0.00	-43,491.34	0.00	0.00	0.00
28 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-20,117.700	20,117.70	0.00	0.00	-20,117.70	0.00	0.00	0.00
28 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-62,000.000	62,000.00	0.00	0.00	-62,000.00	0.00	0.00	0.00
28 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-563,100.000	563,100.00	0.00	0.00	-563,100.00	0.00	0.00	0.00
28 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-125,882.290	125,882.29	0.00	0.00	-125,882.29	0.00	0.00	0.00
28 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss
Settle Date	Asset ID / Ticker	Shares/PAR	Translation
Trade Status	Broker/Commission	Price	Total
	Narrative	Principal	Accrued Interest
		Adjustment Amt	Cost
		Market	Market

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

28 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-20,300.000	20,300.00	0.00	0.00	-20,300.00	0.00	0.00	0.00
28 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-400,000.000	400,000.00	0.00	0.00	-400,000.00	0.00	0.00	0.00
28 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-65,600.000	65,600.00	0.00	0.00	-65,600.00	0.00	0.00	0.00
28 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-1,113,600.000	1,113,600.00	0.00	0.00	-1,113,600.00	0.00	0.00	0.00
28 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Asset ID / Ticker</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>		<u>Realized gain/loss</u>				
<u>Settle Date</u>	<u>Broker/Commission</u>		<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Narrative</u>									

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

28 Feb 24	NT COLLECTIVE GOVT SHORT TERM		-99,300.000	99,300.00	0.00	0.00	-99,300.00	0.00	0.00	0.00
28 Feb 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Feb 24	NT COLLECTIVE GOVT SHORT TERM		-139,681.800	139,681.80	0.00	0.00	-139,681.80	0.00	0.00	0.00
28 Feb 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Feb 24	NT COLLECTIVE GOVT SHORT TERM		-61,900.000	61,900.00	0.00	0.00	-61,900.00	0.00	0.00	0.00
28 Feb 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Feb 24	NT COLLECTIVE GOVT SHORT TERM		-14,200.000	14,200.00	0.00	0.00	-14,200.00	0.00	0.00	0.00
28 Feb 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Feb 24	NT COLLECTIVE GOVT SHORT TERM		-75,582.730	75,582.73	0.00	0.00	-75,582.73	0.00	0.00	0.00
28 Feb 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

28 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-438,000.000	438,000.00	0.00	0.00	-438,000.00	0.00	0.00	0.00
28 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-6,100.000	6,100.00	0.00	0.00	-6,100.00	0.00	0.00	0.00
28 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-8,500.000	8,500.00	0.00	0.00	-8,500.00	0.00	0.00	0.00
28 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-5,100.000	5,100.00	0.00	0.00	-5,100.00	0.00	0.00	0.00
28 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

28 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-39,184.890	39,184.89	0.00	0.00	-39,184.89	0.00	0.00	0.00
28 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-5,720,705.970	5,720,705.97	0.00	0.00	-5,720,705.97	0.00	0.00	0.00
28 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-13,156.970	13,156.97	0.00	0.00	-13,156.97	0.00	0.00	0.00
28 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-71,300.000	71,300.00	0.00	0.00	-71,300.00	0.00	0.00	0.00
28 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-9,177.690	9,177.69	0.00	0.00	-9,177.69	0.00	0.00	0.00
28 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

28 Feb 24	NT COLLECTIVE GOVT SHORT TERM	-225,000.000	225,000.00	0.00	0.00	-225,000.00	0.00	0.00	0.00
28 Feb 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
01 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-169,072.410	169,072.41	0.00	0.00	-169,072.41	0.00	0.00	0.00
01 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
01 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-399,594.800	399,594.80	0.00	0.00	-399,594.80	0.00	0.00	0.00
01 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
01 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-280,100.000	280,100.00	0.00	0.00	-280,100.00	0.00	0.00	0.00
01 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

01 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-16,700.000	16,700.00	0.00	0.00	-16,700.00	0.00	0.00	0.00
01 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
01 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-93,842.730	93,842.73	0.00	0.00	-93,842.73	0.00	0.00	0.00
01 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
01 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-16,200.000	16,200.00	0.00	0.00	-16,200.00	0.00	0.00	0.00
01 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
01 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-65,900.000	65,900.00	0.00	0.00	-65,900.00	0.00	0.00	0.00
01 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
01 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-19,200.000	19,200.00	0.00	0.00	-19,200.00	0.00	0.00	0.00
01 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

01 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-157,873.500	157,873.50	0.00	0.00	-157,873.50	0.00	0.00	0.00
01 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
01 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-233,900.000	233,900.00	0.00	0.00	-233,900.00	0.00	0.00	0.00
01 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
01 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-26,799.010	26,799.01	0.00	0.00	-26,799.01	0.00	0.00	0.00
01 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
01 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-122,696.400	122,696.40	0.00	0.00	-122,696.40	0.00	0.00	0.00
01 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

01 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-464.630	464.63	0.00	0.00	-464.63	0.00	0.00	0.00
01 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
01 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-187,100.000	187,100.00	0.00	0.00	-187,100.00	0.00	0.00	0.00
01 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
01 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-19,200.000	19,200.00	0.00	0.00	-19,200.00	0.00	0.00	0.00
01 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
01 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-55,000.000	55,000.00	0.00	0.00	-55,000.00	0.00	0.00	0.00
01 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
01 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-228,053.380	228,053.38	0.00	0.00	-228,053.38	0.00	0.00	0.00
01 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

01 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-61,093.820	61,093.82	0.00	0.00	-61,093.82	0.00	0.00	0.00
01 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
01 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-151,238.260	151,238.26	0.00	0.00	-151,238.26	0.00	0.00	0.00
01 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
01 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-578,000.000	578,000.00	0.00	0.00	-578,000.00	0.00	0.00	0.00
01 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
01 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-129,955.060	129,955.06	0.00	0.00	-129,955.06	0.00	0.00	0.00
01 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>		Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
<u>Trade Status</u>	<u>Broker/Commission</u>	<u>Price</u>							
	<u>Narrative</u>								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

01 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-50,374.310	50,374.31	0.00	0.00	-50,374.31	0.00	0.00	0.00
01 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
01 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-34,900.000	34,900.00	0.00	0.00	-34,900.00	0.00	0.00	0.00
01 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
01 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-18,300.000	18,300.00	0.00	0.00	-18,300.00	0.00	0.00	0.00
01 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
01 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-36,644.670	36,644.67	0.00	0.00	-36,644.67	0.00	0.00	0.00
01 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
01 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-47,900.000	47,900.00	0.00	0.00	-47,900.00	0.00	0.00	0.00
01 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

01 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-259,214.240	259,214.24	0.00	0.00	-259,214.24	0.00	0.00	0.00
01 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
01 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-93,078.970	93,078.97	0.00	0.00	-93,078.97	0.00	0.00	0.00
01 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
01 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-53,700.000	53,700.00	0.00	0.00	-53,700.00	0.00	0.00	0.00
01 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
01 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-60,398.450	60,398.45	0.00	0.00	-60,398.45	0.00	0.00	0.00
01 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Broker/Commission</u>								
	<u>Narrative</u>								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

01 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-120,500.000	120,500.00	0.00	0.00	-120,500.00	0.00	0.00	0.00
01 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
01 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-21,600.000	21,600.00	0.00	0.00	-21,600.00	0.00	0.00	0.00
01 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
01 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-844,600.000	844,600.00	0.00	0.00	-844,600.00	0.00	0.00	0.00
01 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
01 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-109,077.080	109,077.08	0.00	0.00	-109,077.08	0.00	0.00	0.00
01 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
01 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-12,700.000	12,700.00	0.00	0.00	-12,700.00	0.00	0.00	0.00
01 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

01 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-27,200.000	27,200.00	0.00	0.00	-27,200.00	0.00	0.00	0.00
01 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
01 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-73,400.000	73,400.00	0.00	0.00	-73,400.00	0.00	0.00	0.00
01 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
01 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-27,800.000	27,800.00	0.00	0.00	-27,800.00	0.00	0.00	0.00
01 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
01 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-123,000.000	123,000.00	0.00	0.00	-123,000.00	0.00	0.00	0.00
01 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>		Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
<u>Trade Status</u>	<u>Broker/Commission</u>	<u>Price</u>							
	<u>Narrative</u>								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

01 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-15,000.000	15,000.00	0.00	0.00	-15,000.00	0.00	0.00	0.00
01 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
01 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-260,000.000	260,000.00	0.00	0.00	-260,000.00	0.00	0.00	0.00
01 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
01 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-160,000.000	160,000.00	0.00	0.00	-160,000.00	0.00	0.00	0.00
01 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
01 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-158,000.000	158,000.00	0.00	0.00	-158,000.00	0.00	0.00	0.00
01 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
01 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-21,900.000	21,900.00	0.00	0.00	-21,900.00	0.00	0.00	0.00
01 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

01 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-299,943.950	299,943.95	0.00	0.00	-299,943.95	0.00	0.00	0.00
01 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
01 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-400,000.000	400,000.00	0.00	0.00	-400,000.00	0.00	0.00	0.00
01 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
01 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-160,600.000	160,600.00	0.00	0.00	-160,600.00	0.00	0.00	0.00
01 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
01 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-543,400.000	543,400.00	0.00	0.00	-543,400.00	0.00	0.00	0.00
01 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

01 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-104,954.410	104,954.41	0.00	0.00	-104,954.41	0.00	0.00	0.00
01 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
01 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-259,119.050	259,119.05	0.00	0.00	-259,119.05	0.00	0.00	0.00
01 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
01 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-567,897.960	567,897.96	0.00	0.00	-567,897.96	0.00	0.00	0.00
01 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
01 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-397,500.000	397,500.00	0.00	0.00	-397,500.00	0.00	0.00	0.00
01 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
01 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-68,400.000	68,400.00	0.00	0.00	-68,400.00	0.00	0.00	0.00
01 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

01 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-6,900.000	6,900.00	0.00	0.00	-6,900.00	0.00	0.00	0.00
01 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
01 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-126,267.540	126,267.54	0.00	0.00	-126,267.54	0.00	0.00	0.00
01 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
01 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-191,089.730	191,089.73	0.00	0.00	-191,089.73	0.00	0.00	0.00
01 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
01 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-32,600.000	32,600.00	0.00	0.00	-32,600.00	0.00	0.00	0.00
01 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss	Total					
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
	Narrative	Price	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

01 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-144,598.880	144,598.88	0.00	0.00	-144,598.88	0.00	0.00	0.00
01 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
01 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-175,500.000	175,500.00	0.00	0.00	-175,500.00	0.00	0.00	0.00
01 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
01 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-26,000.000	26,000.00	0.00	0.00	-26,000.00	0.00	0.00	0.00
01 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
01 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-35,500.000	35,500.00	0.00	0.00	-35,500.00	0.00	0.00	0.00
01 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
01 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-320,200.000	320,200.00	0.00	0.00	-320,200.00	0.00	0.00	0.00
01 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Asset ID / Ticker</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>			<u>Realized gain/loss</u>			
<u>Settle Date</u>	<u>Broker/Commission</u>	<u>Narrative</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

01 Mar 24	NT COLLECTIVE GOVT SHORT TERM		-36,300.000	36,300.00	0.00	0.00	-36,300.00	0.00	0.00	0.00
01 Mar 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
01 Mar 24	NT COLLECTIVE GOVT SHORT TERM		-18,100.000	18,100.00	0.00	0.00	-18,100.00	0.00	0.00	0.00
01 Mar 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
04 Mar 24	NT COLLECTIVE GOVT SHORT TERM		-22,712.180	22,712.18	0.00	0.00	-22,712.18	0.00	0.00	0.00
04 Mar 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
04 Mar 24	NT COLLECTIVE GOVT SHORT TERM		-4,236,078.090	4,236,078.09	0.00	0.00	-4,236,078.09	0.00	0.00	0.00
04 Mar 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>		Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
<u>Trade Status</u>	<u>Broker/Commission</u>	<u>Price</u>							
	<u>Narrative</u>								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

05 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-203,499.830	203,499.83	0.00	0.00	-203,499.83	0.00	0.00	0.00
05 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
06 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-3,690.000	3,690.00	0.00	0.00	-3,690.00	0.00	0.00	0.00
06 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-34.990	34.99	0.00	0.00	-34.99	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-58.050	58.05	0.00	0.00	-58.05	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-35.730	35.73	0.00	0.00	-35.73	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-15.960	15.96	0.00	0.00	-15.96	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-31.660	31.66	0.00	0.00	-31.66	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-0.120	0.12	0.00	0.00	-0.12	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-27.770	27.77	0.00	0.00	-27.77	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>		Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
<u>Trade Status</u>	<u>Broker/Commission</u>	<u>Price</u>							
	<u>Narrative</u>								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-52.530	52.53	0.00	0.00	-52.53	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-15.580	15.58	0.00	0.00	-15.58	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-0.020	0.02	0.00	0.00	-0.02	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-0.080	0.08	0.00	0.00	-0.08	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-127.010	127.01	0.00	0.00	-127.01	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-37.740	37.74	0.00	0.00	-37.74	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-4.700	4.70	0.00	0.00	-4.70	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-14.870	14.87	0.00	0.00	-14.87	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-0.040	0.04	0.00	0.00	-0.04	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-0.020	0.02	0.00	0.00	-0.02	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-38.920	38.92	0.00	0.00	-38.92	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-65.230	65.23	0.00	0.00	-65.23	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-0.020	0.02	0.00	0.00	-0.02	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-8.080	8.08	0.00	0.00	-8.08	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-467,400.000	467,400.00	0.00	0.00	-467,400.00	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-0.210	0.21	0.00	0.00	-0.21	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-0.020	0.02	0.00	0.00	-0.02	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-239.980	239.98	0.00	0.00	-239.98	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-28.780	28.78	0.00	0.00	-28.78	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-384.180	384.18	0.00	0.00	-384.18	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-10.120	10.12	0.00	0.00	-10.12	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-6.360	6.36	0.00	0.00	-6.36	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-344,244.040	344,244.04	0.00	0.00	-344,244.04	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-0.020	0.02	0.00	0.00	-0.02	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-204,664.150	204,664.15	0.00	0.00	-204,664.15	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-278,900.000	278,900.00	0.00	0.00	-278,900.00	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-5.310	5.31	0.00	0.00	-5.31	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>		Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
<u>Trade Status</u>	<u>Broker/Commission</u>	<u>Price</u>							
	<u>Narrative</u>								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-14.080	14.08	0.00	0.00	-14.08	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-245.270	245.27	0.00	0.00	-245.27	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-19.030	19.03	0.00	0.00	-19.03	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-0.020	0.02	0.00	0.00	-0.02	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-0.020	0.02	0.00	0.00	-0.02	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss	
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest
Trade Status	Broker/Commission	Price	Adjustment Amt	Cost
	Narrative		Market	Translation
				Total

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-19.140	19.14	0.00	0.00	-19.14	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-400,000.000	400,000.00	0.00	0.00	-400,000.00	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-11.590	11.59	0.00	0.00	-11.59	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-27.160	27.16	0.00	0.00	-27.16	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss	
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest
Trade Status	Broker/Commission	Price	Adjustment Amt	Cost
	Narrative		Market	Translation
				Total

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-163.260	163.26	0.00	0.00	-163.26	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-12.330	12.33	0.00	0.00	-12.33	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-19.860	19.86	0.00	0.00	-19.86	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-167.800	167.80	0.00	0.00	-167.80	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-21.790	21.79	0.00	0.00	-21.79	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-12.120	12.12	0.00	0.00	-12.12	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-17.970	17.97	0.00	0.00	-17.97	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-26.390	26.39	0.00	0.00	-26.39	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-13.920	13.92	0.00	0.00	-13.92	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-92.950	92.95	0.00	0.00	-92.95	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-23.230	23.23	0.00	0.00	-23.23	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-0.640	0.64	0.00	0.00	-0.64	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-961.300	961.30	0.00	0.00	-961.30	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-13.600	13.60	0.00	0.00	-13.60	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-0.020	0.02	0.00	0.00	-0.02	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-58.070	58.07	0.00	0.00	-58.07	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-205,200.000	205,200.00	0.00	0.00	-205,200.00	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-81.330	81.33	0.00	0.00	-81.33	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-21.480	21.48	0.00	0.00	-21.48	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-3.680	3.68	0.00	0.00	-3.68	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-7.560	7.56	0.00	0.00	-7.56	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-9.460	9.46	0.00	0.00	-9.46	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-0.460	0.46	0.00	0.00	-0.46	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-44.500	44.50	0.00	0.00	-44.50	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-4.120	4.12	0.00	0.00	-4.12	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-0.020	0.02	0.00	0.00	-0.02	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-92.160	92.16	0.00	0.00	-92.16	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>		Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
<u>Trade Status</u>	<u>Broker/Commission</u>	<u>Price</u>							
	<u>Narrative</u>								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-25.440	25.44	0.00	0.00	-25.44	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-6.260	6.26	0.00	0.00	-6.26	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-0.040	0.04	0.00	0.00	-0.04	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-141.980	141.98	0.00	0.00	-141.98	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-109.530	109.53	0.00	0.00	-109.53	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-7.590	7.59	0.00	0.00	-7.59	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-67.910	67.91	0.00	0.00	-67.91	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-5.320	5.32	0.00	0.00	-5.32	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-118.940	118.94	0.00	0.00	-118.94	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>		Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
<u>Trade Status</u>	<u>Broker/Commission</u>	<u>Price</u>							
	<u>Narrative</u>								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-19.590	19.59	0.00	0.00	-19.59	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-21.910	21.91	0.00	0.00	-21.91	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-21.310	21.31	0.00	0.00	-21.31	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-55.340	55.34	0.00	0.00	-55.34	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-0.200	0.20	0.00	0.00	-0.20	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-1,120.890	1,120.89	0.00	0.00	-1,120.89	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-46.630	46.63	0.00	0.00	-46.63	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-913.940	913.94	0.00	0.00	-913.94	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-84.980	84.98	0.00	0.00	-84.98	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>		Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
<u>Trade Status</u>	<u>Broker/Commission</u>	<u>Price</u>							
	<u>Narrative</u>								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-109.280	109.28	0.00	0.00	-109.28	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-115.400	115.40	0.00	0.00	-115.40	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-231,800.000	231,800.00	0.00	0.00	-231,800.00	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-10.540	10.54	0.00	0.00	-10.54	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-0.020	0.02	0.00	0.00	-0.02	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-4.150	4.15	0.00	0.00	-4.15	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-0.040	0.04	0.00	0.00	-0.04	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-1.480	1.48	0.00	0.00	-1.48	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-121.530	121.53	0.00	0.00	-121.53	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>		Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
<u>Trade Status</u>	<u>Broker/Commission</u>	<u>Price</u>							
	<u>Narrative</u>								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-7.900	7.90	0.00	0.00	-7.90	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-4,500.620	4,500.62	0.00	0.00	-4,500.62	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-5.890	5.89	0.00	0.00	-5.89	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-36.320	36.32	0.00	0.00	-36.32	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-1.780	1.78	0.00	0.00	-1.78	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-0.060	0.06	0.00	0.00	-0.06	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-221.920	221.92	0.00	0.00	-221.92	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-36.990	36.99	0.00	0.00	-36.99	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-74.110	74.11	0.00	0.00	-74.11	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>		Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
<u>Trade Status</u>	<u>Broker/Commission</u>	<u>Price</u>							
	<u>Narrative</u>								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-0.240	0.24	0.00	0.00	-0.24	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-116.130	116.13	0.00	0.00	-116.13	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-25.500	25.50	0.00	0.00	-25.50	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-45.860	45.86	0.00	0.00	-45.86	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-17.940	17.94	0.00	0.00	-17.94	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-14.500	14.50	0.00	0.00	-14.50	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-5.580	5.58	0.00	0.00	-5.58	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-91.270	91.27	0.00	0.00	-91.27	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-15.830	15.83	0.00	0.00	-15.83	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

07 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-705,396.440	705,396.44	0.00	0.00	-705,396.44	0.00	0.00	0.00
07 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
08 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-2,896,441.810	2,896,441.81	0.00	0.00	-2,896,441.81	0.00	0.00	0.00
08 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
08 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-197,647.940	197,647.94	0.00	0.00	-197,647.94	0.00	0.00	0.00
08 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
11 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-54,197.440	54,197.44	0.00	0.00	-54,197.44	0.00	0.00	0.00
11 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
11 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-3,036.530	3,036.53	0.00	0.00	-3,036.53	0.00	0.00	0.00
11 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss
Settle Date	Asset ID / Ticker	Shares/PAR	Translation
Trade Status	Broker/Commission	Price	Principal
	Narrative	Accrued Interest	Adjustment Amt
		Cost	Market
			Total

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

12 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-124,500.230	124,500.23	0.00	0.00	-124,500.23	0.00	0.00	0.00
12 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
12 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-1,524,446.290	1,524,446.29	0.00	0.00	-1,524,446.29	0.00	0.00	0.00
12 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
12 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-3,207,733.860	3,207,733.86	0.00	0.00	-3,207,733.86	0.00	0.00	0.00
12 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
13 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-1,080.000	1,080.00	0.00	0.00	-1,080.00	0.00	0.00	0.00
13 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>			
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<u>Broker/Commission</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Narrative</u>									

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

13 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-875,248.790	875,248.79	0.00	0.00	-875,248.79	0.00	0.00	0.00	
13 Mar 24	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
14 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-136,032.020	136,032.02	0.00	0.00	-136,032.02	0.00	0.00	0.00	
14 Mar 24	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
14 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-160,048.440	160,048.44	0.00	0.00	-160,048.44	0.00	0.00	0.00	
14 Mar 24	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
14 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-479,996.500	479,996.50	0.00	0.00	-479,996.50	0.00	0.00	0.00	
14 Mar 24	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
14 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-156,810.000	156,810.00	0.00	0.00	-156,810.00	0.00	0.00	0.00	
14 Mar 24	INVT FD	1.00								
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

14 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-500,000.000	500,000.00	0.00	0.00	-500,000.00	0.00	0.00	0.00
14 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
14 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-9,177.690	9,177.69	0.00	0.00	-9,177.69	0.00	0.00	0.00
14 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
14 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-1.000	1.00	0.00	0.00	-1.00	0.00	0.00	0.00
14 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
14 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-785,686.000	785,686.00	0.00	0.00	-785,686.00	0.00	0.00	0.00
14 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

14 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-63,979.700	63,979.70	0.00	0.00	-63,979.70	0.00	0.00	0.00
14 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
14 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-300,000.000	300,000.00	0.00	0.00	-300,000.00	0.00	0.00	0.00
14 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
14 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-50,886.020	50,886.02	0.00	0.00	-50,886.02	0.00	0.00	0.00
14 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
14 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-1,518,000.000	1,518,000.00	0.00	0.00	-1,518,000.00	0.00	0.00	0.00
14 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
14 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-61,109.270	61,109.27	0.00	0.00	-61,109.27	0.00	0.00	0.00
14 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Asset ID / Ticker</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>			<u>Realized gain/loss</u>			
<u>Settle Date</u>	<u>Broker/Commission</u>	<u>Narrative</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

14 Mar 24 14 Mar 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	-245,811.780 1.00	245,811.78	0.00	0.00	-245,811.78	0.00	0.00	0.00
14 Mar 24 14 Mar 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	-299,087.780 1.00	299,087.78	0.00	0.00	-299,087.78	0.00	0.00	0.00
14 Mar 24 14 Mar 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	-20,363.790 1.00	20,363.79	0.00	0.00	-20,363.79	0.00	0.00	0.00
14 Mar 24 14 Mar 24 Settled	NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO	-98,947.400 1.00	98,947.40	0.00	0.00	-98,947.40	0.00	0.00	0.00

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>		Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
<u>Trade Status</u>	<u>Broker/Commission</u>	<u>Price</u>							
	<u>Narrative</u>								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

14 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-464.630	464.63	0.00	0.00	-464.63	0.00	0.00	0.00
14 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
14 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-21,250.540	21,250.54	0.00	0.00	-21,250.54	0.00	0.00	0.00
14 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
14 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-212,870.080	212,870.08	0.00	0.00	-212,870.08	0.00	0.00	0.00
14 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
14 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-92,459.860	92,459.86	0.00	0.00	-92,459.86	0.00	0.00	0.00
14 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
14 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-34,500,797.110	34,500,797.11	0.00	0.00	-34,500,797.11	0.00	0.00	0.00
14 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

14 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-634,200.000	634,200.00	0.00	0.00	-634,200.00	0.00	0.00	0.00
14 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
14 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-927,959.120	927,959.12	0.00	0.00	-927,959.12	0.00	0.00	0.00
14 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
14 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-32,472.530	32,472.53	0.00	0.00	-32,472.53	0.00	0.00	0.00
14 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
14 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-235,703.910	235,703.91	0.00	0.00	-235,703.91	0.00	0.00	0.00
14 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>		Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
<u>Trade Status</u>	<u>Broker/Commission</u>	<u>Price</u>							
	<u>Narrative</u>								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

14 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-1,128,000.000	1,128,000.00	0.00	0.00	-1,128,000.00	0.00	0.00	0.00
14 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
14 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-512,025.260	512,025.26	0.00	0.00	-512,025.26	0.00	0.00	0.00
14 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
14 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-337,799.560	337,799.56	0.00	0.00	-337,799.56	0.00	0.00	0.00
14 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
14 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-82,739.790	82,739.79	0.00	0.00	-82,739.79	0.00	0.00	0.00
14 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
14 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-2,317,645.810	2,317,645.81	0.00	0.00	-2,317,645.81	0.00	0.00	0.00
14 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

14 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-89,175.810	89,175.81	0.00	0.00	-89,175.81	0.00	0.00	0.00
14 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
14 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-222,083.780	222,083.78	0.00	0.00	-222,083.78	0.00	0.00	0.00
14 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
14 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-99,573.440	99,573.44	0.00	0.00	-99,573.44	0.00	0.00	0.00
14 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
14 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-5,415.920	5,415.92	0.00	0.00	-5,415.92	0.00	0.00	0.00
14 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

15 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-6,770,491.060	6,770,491.06	0.00	0.00	-6,770,491.06	0.00	0.00	0.00
15 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
15 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-1,123,897.380	1,123,897.38	0.00	0.00	-1,123,897.38	0.00	0.00	0.00
15 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
15 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-40,500.450	40,500.45	0.00	0.00	-40,500.45	0.00	0.00	0.00
15 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
19 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-180,035.040	180,035.04	0.00	0.00	-180,035.04	0.00	0.00	0.00
19 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
19 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-717,517.060	717,517.06	0.00	0.00	-717,517.06	0.00	0.00	0.00
19 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

19 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-94,739.850	94,739.85	0.00	0.00	-94,739.85	0.00	0.00	0.00
19 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
20 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-223,214.780	223,214.78	0.00	0.00	-223,214.78	0.00	0.00	0.00
20 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
20 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-310,138.330	310,138.33	0.00	0.00	-310,138.33	0.00	0.00	0.00
20 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
21 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-550,000.000	550,000.00	0.00	0.00	-550,000.00	0.00	0.00	0.00
21 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>		Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
<u>Trade Status</u>	<u>Broker/Commission</u>	<u>Price</u>							
	<u>Narrative</u>								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

21 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-325,989.430	325,989.43	0.00	0.00	-325,989.43	0.00	0.00	0.00
21 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
21 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-59,043.000	59,043.00	0.00	0.00	-59,043.00	0.00	0.00	0.00
21 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
21 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-154,362.280	154,362.28	0.00	0.00	-154,362.28	0.00	0.00	0.00
21 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
21 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-1,480,000.000	1,480,000.00	0.00	0.00	-1,480,000.00	0.00	0.00	0.00
21 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
21 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-409,221.500	409,221.50	0.00	0.00	-409,221.50	0.00	0.00	0.00
21 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

21 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-166,187.550	166,187.55	0.00	0.00	-166,187.55	0.00	0.00	0.00
21 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
21 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-104,333.450	104,333.45	0.00	0.00	-104,333.45	0.00	0.00	0.00
21 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
21 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-83,625.140	83,625.14	0.00	0.00	-83,625.14	0.00	0.00	0.00
21 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
21 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-657,255.640	657,255.64	0.00	0.00	-657,255.64	0.00	0.00	0.00
21 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Asset ID / Ticker</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>		<u>Realized gain/loss</u>				
<u>Settle Date</u>	<u>Broker/Commission</u>		<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Narrative</u>									

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

21 Mar 24	NT COLLECTIVE GOVT SHORT TERM		-39,419.750	39,419.75	0.00	0.00	-39,419.75	0.00	0.00	0.00
21 Mar 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
21 Mar 24	NT COLLECTIVE GOVT SHORT TERM		-118,237.830	118,237.83	0.00	0.00	-118,237.83	0.00	0.00	0.00
21 Mar 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
21 Mar 24	NT COLLECTIVE GOVT SHORT TERM		-19,842.650	19,842.65	0.00	0.00	-19,842.65	0.00	0.00	0.00
21 Mar 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
21 Mar 24	NT COLLECTIVE GOVT SHORT TERM		-1,177,856.050	1,177,856.05	0.00	0.00	-1,177,856.05	0.00	0.00	0.00
21 Mar 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
21 Mar 24	NT COLLECTIVE GOVT SHORT TERM		-226,093.350	226,093.35	0.00	0.00	-226,093.35	0.00	0.00	0.00
21 Mar 24	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

21 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-987,700.000	987,700.00	0.00	0.00	-987,700.00	0.00	0.00	0.00
21 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
21 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-400,403.000	400,403.00	0.00	0.00	-400,403.00	0.00	0.00	0.00
21 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
21 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-199,990.880	199,990.88	0.00	0.00	-199,990.88	0.00	0.00	0.00
21 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
21 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-51,282.270	51,282.27	0.00	0.00	-51,282.27	0.00	0.00	0.00
21 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Broker/Commission</u>								
	<u>Narrative</u>								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

21 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-56,614.390	56,614.39	0.00	0.00	-56,614.39	0.00	0.00	0.00
21 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
21 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-336,528.260	336,528.26	0.00	0.00	-336,528.26	0.00	0.00	0.00
21 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
21 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-63,786.310	63,786.31	0.00	0.00	-63,786.31	0.00	0.00	0.00
21 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
21 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-113,938.810	113,938.81	0.00	0.00	-113,938.81	0.00	0.00	0.00
21 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
21 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-113,797.130	113,797.13	0.00	0.00	-113,797.13	0.00	0.00	0.00
21 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

21 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-404,963.830	404,963.83	0.00	0.00	-404,963.83	0.00	0.00	0.00
21 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
21 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-213,481.120	213,481.12	0.00	0.00	-213,481.12	0.00	0.00	0.00
21 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
21 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-252,224.250	252,224.25	0.00	0.00	-252,224.25	0.00	0.00	0.00
21 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
21 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-54,134.100	54,134.10	0.00	0.00	-54,134.10	0.00	0.00	0.00
21 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>		Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
<u>Trade Status</u>	<u>Broker/Commission</u>	<u>Price</u>							
	<u>Narrative</u>								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

21 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-40,000.000	40,000.00	0.00	0.00	-40,000.00	0.00	0.00	0.00
21 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
21 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-43,987.030	43,987.03	0.00	0.00	-43,987.03	0.00	0.00	0.00
21 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
21 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-29,054.610	29,054.61	0.00	0.00	-29,054.61	0.00	0.00	0.00
21 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
21 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-22,080.450	22,080.45	0.00	0.00	-22,080.45	0.00	0.00	0.00
21 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
21 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-7,847.120	7,847.12	0.00	0.00	-7,847.12	0.00	0.00	0.00
21 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

21 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-31,379.760	31,379.76	0.00	0.00	-31,379.76	0.00	0.00	0.00
21 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
21 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-600,000.000	600,000.00	0.00	0.00	-600,000.00	0.00	0.00	0.00
21 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
21 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-43,613.270	43,613.27	0.00	0.00	-43,613.27	0.00	0.00	0.00
21 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
21 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-350,629.700	350,629.70	0.00	0.00	-350,629.70	0.00	0.00	0.00
21 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>		Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
<u>Trade Status</u>	<u>Broker/Commission</u>	<u>Price</u>							
	<u>Narrative</u>								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

22 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-2,131,938.630	2,131,938.63	0.00	0.00	-2,131,938.63	0.00	0.00	0.00
22 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
22 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-3,307,389.460	3,307,389.46	0.00	0.00	-3,307,389.46	0.00	0.00	0.00
22 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
22 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-909,822.100	909,822.10	0.00	0.00	-909,822.10	0.00	0.00	0.00
22 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
25 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-385,165.570	385,165.57	0.00	0.00	-385,165.57	0.00	0.00	0.00
25 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
25 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-8,100.000	8,100.00	0.00	0.00	-8,100.00	0.00	0.00	0.00
25 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

26 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-3,060.000	3,060.00	0.00	0.00	-3,060.00	0.00	0.00	0.00
26 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
26 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-682,885.400	682,885.40	0.00	0.00	-682,885.40	0.00	0.00	0.00
26 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
27 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-3,780.000	3,780.00	0.00	0.00	-3,780.00	0.00	0.00	0.00
27 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
27 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-3,811,607.460	3,811,607.46	0.00	0.00	-3,811,607.46	0.00	0.00	0.00
27 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Broker/Commission</u>								
	<u>Narrative</u>								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

28 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-689,143.000	689,143.00	0.00	0.00	-689,143.00	0.00	0.00	0.00
28 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-116,536.590	116,536.59	0.00	0.00	-116,536.59	0.00	0.00	0.00
28 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-20,813.110	20,813.11	0.00	0.00	-20,813.11	0.00	0.00	0.00
28 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-1,610.520	1,610.52	0.00	0.00	-1,610.52	0.00	0.00	0.00
28 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-1,000,000.000	1,000,000.00	0.00	0.00	-1,000,000.00	0.00	0.00	0.00
28 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description	Transaction Amount	Realized gain/loss						
Settle Date	Asset ID / Ticker	Shares/PAR	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

28 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-30,666.460	30,666.46	0.00	0.00	-30,666.46	0.00	0.00	0.00
28 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-176,970.950	176,970.95	0.00	0.00	-176,970.95	0.00	0.00	0.00
28 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-906,748.340	906,748.34	0.00	0.00	-906,748.34	0.00	0.00	0.00
28 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-83,224.980	83,224.98	0.00	0.00	-83,224.98	0.00	0.00	0.00
28 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

<u>Trade Date</u>	<u>Security Description</u>	<u>Shares/PAR</u>	<u>Transaction Amount</u>				<u>Realized gain/loss</u>		
<u>Settle Date</u>	<u>Asset ID / Ticker</u>		Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
<u>Trade Status</u>	<u>Broker/Commission</u>	<u>Price</u>							
	<u>Narrative</u>								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

28 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-40,578.040	40,578.04	0.00	0.00	-40,578.04	0.00	0.00	0.00
28 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-9,191.230	9,191.23	0.00	0.00	-9,191.23	0.00	0.00	0.00
28 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-365,000.000	365,000.00	0.00	0.00	-365,000.00	0.00	0.00	0.00
28 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-56,997.130	56,997.13	0.00	0.00	-56,997.13	0.00	0.00	0.00
28 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-25,751.930	25,751.93	0.00	0.00	-25,751.93	0.00	0.00	0.00
28 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER:
NORTHERN TRUST COMPANY, CHICAGO

28 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-22,500.000	22,500.00	0.00	0.00	-22,500.00	0.00	0.00	0.00
28 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-200,000.000	200,000.00	0.00	0.00	-200,000.00	0.00	0.00	0.00
28 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-91,238.160	91,238.16	0.00	0.00	-91,238.16	0.00	0.00	0.00
28 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
28 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-47,437.810	47,437.81	0.00	0.00	-47,437.81	0.00	0.00	0.00
28 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									

◆ Investment Transaction Detail

Trade Date	Security Description Asset ID / Ticker	Shares/PAR	Transaction Amount				Realized gain/loss		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

28 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-28,581.390	28,581.39	0.00	0.00	-28,581.39	0.00	0.00	0.00
28 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-91,839.190	91,839.19	0.00	0.00	-91,839.19	0.00	0.00	0.00
28 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-202,823.680	202,823.68	0.00	0.00	-202,823.68	0.00	0.00	0.00
28 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
28 Mar 24	NT COLLECTIVE GOVT SHORT TERM	-92,485.740	92,485.74	0.00	0.00	-92,485.74	0.00	0.00	0.00
28 Mar 24	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
Total United States - USD			337,218,378.83	0.00	0.00	-337,218,378.83	0.00	0.00	0.00
Total funds - short term investment			337,218,378.83	0.00	0.00	-337,218,378.83	0.00	0.00	0.00
Total cash and cash equivalents			337,218,378.83	0.00	0.00	-337,218,378.83	0.00	0.00	0.00
Total sales		-501,124,226.44	512,932,767.67	1,290,039.61	0.00	-512,302,591.84	630,175.83	0.00	630,175.83

Accounting Statements

Account number ILFRAL

01 Jan 24 - 31 Mar 24

IL FIREFIGHTERS PENSION ALL

◆ Investment Transaction Detail

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<u>Security Description</u>				<u>Transaction Amount</u>			<u>Realized gain/loss</u>		
<u>Trade Date</u>	<u>Asset ID / Ticker</u>	<u>Shares/PAR</u>							
<u>Settle Date</u>	<u>Broker/Commission</u>	<u>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</u>	<u>Total</u>
<u>Trade Status</u>	<u>Narrative</u>								
Total transactions			-9,820,303.10	323,223.82	0.00	4,963,838.15	-4,856,462.77	-2.18	-4,856,464.95

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Northern Trust records impairment entries pursuant to client direction. Impairment entries recorded to satisfy financial accounting and reporting requirements may not be suitable for tax or for other regulatory reporting purposes. Determining appropriate impairment adjustments is the responsibility of the client.

Unitized fund trades may be using a preliminary or last known NAV price. The settlement NAV of the fund may not yet be known to Northern Trust and is subject to change.

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