

## ◆ 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								

### Currency Gain/Loss

#### Gain/Loss on Cash Disbursements

##### Gain/loss adjustments

##### European Union - EUR

31 Oct 23	AVERAGE BOOK COST ADJUSTMENT	0.000	5.15	0.00	0.00	0.00	0.00	5.15	5.15
31 Oct 23	FOR EUR /	0.00							
Settled	AVERAGE BOOK COST ADJUSTMENT FOR EUR								
31 Oct 23	AVERAGE BOOK COST ADJUSTMENT	0.000	0.06	0.00	0.00	0.00	0.00	0.06	0.06
31 Oct 23	FOR EUR /	0.00							
Settled	AVERAGE BOOK COST ADJUSTMENT FOR EUR								
30 Nov 23	AVERAGE BOOK COST ADJUSTMENT	0.000	-0.05	0.00	0.00	0.00	0.00	-0.05	-0.05
30 Nov 23	FOR EUR /	0.00							
Settled	AVERAGE BOOK COST ADJUSTMENT FOR EUR								
30 Nov 23	AVERAGE BOOK COST ADJUSTMENT	0.000	-0.02	0.00	0.00	0.00	0.00	-0.02	-0.02
30 Nov 23	FOR EUR /	0.00							
Settled	AVERAGE BOOK COST ADJUSTMENT FOR EUR								
31 Dec 23	AVERAGE BOOK COST ADJUSTMENT	0.000	0.01	0.00	0.00	0.00	0.00	0.01	0.01
31 Dec 23	FOR EUR /	0.00							
Settled	AVERAGE BOOK COST ADJUSTMENT FOR EUR								
31 Dec 23	AVERAGE BOOK COST ADJUSTMENT	0.000	-1.51	0.00	0.00	0.00	0.00	-1.51	-1.51
31 Dec 23	FOR EUR /	0.00							
Settled	AVERAGE BOOK COST ADJUSTMENT FOR EUR								
<b>Total European Union - EUR</b>			<b>3.64</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>3.64</b>	<b>3.64</b>
<b>Total gain/loss adjustments</b>			<b>3.64</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>3.64</b>	<b>3.64</b>
<b>Total gain/loss on cash disbursements</b>			<b>3.64</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>3.64</b>	<b>3.64</b>

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			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								
<b>Total currency gain/loss</b>		<b>0.00</b>	<b>3.64</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>3.64</b>	<b>3.64</b>

## Derivatives Commissions

### Equities

#### Equity derivatives - futures

##### United States - USD

03 Oct 23	FUT DEC 23 CBT DJ REALEST	0.000	-16.00	0.00	0.00	0.00	-16.00	0.00	-16.00
03 Oct 23	CUSIP : 999599GH0 /DJEZ3	0.00							
Settled	DEC 23 CBT DJ REALEST COMMISSION GMI/3J0310237B								
03 Oct 23	FUT DEC 23 CBT DJ REALEST	0.000	-4.00	0.00	0.00	0.00	-4.00	0.00	-4.00
03 Oct 23	CUSIP : 999599GH0 /DJEZ3	0.00							
Settled	DEC 23 CBT DJ REALEST COMMISSION GMI/3J0310238B								
10 Oct 23	FUT DEC 23 CBT DJ REALEST	0.000	-32.00	0.00	0.00	0.00	-32.00	0.00	-32.00
10 Oct 23	CUSIP : 999599GH0 /DJEZ3	0.00							
Settled	DEC 23 CBT DJ REALEST FUTURES COMMISSION PAID GMI/3J10032172								
10 Oct 23	FUT DEC 23 CBT DJ REALEST	0.000	-8.00	0.00	0.00	0.00	-8.00	0.00	-8.00
10 Oct 23	CUSIP : 999599GH0 /DJEZ3	0.00							
Settled	DEC 23 CBT DJ REALEST FUTURES COMMISSION PAID GMI/3J10032182								
18 Oct 23	FUT DEC 23 CBT DJ REALEST	0.000	-28.00	0.00	0.00	0.00	-28.00	0.00	-28.00
18 Oct 23	CUSIP : 999599GH0 /DJEZ3	0.00							
Settled	DEC 23 CBT DJ REALEST FUTURES COMMISSION PAID GMI/3J18081192								
18 Oct 23	FUT DEC 23 CBT DJ REALEST	0.000	-32.00	0.00	0.00	0.00	-32.00	0.00	-32.00
18 Oct 23	CUSIP : 999599GH0 /DJEZ3	0.00							
Settled	DEC 23 CBT DJ REALEST FUTURES COMMISSION PAID GMI/3J18081202								

## ◆ 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 Commissions

#### Equities

#### Equity derivatives - futures

#### United States - USD

11 Dec 23	FUT DEC 23 CBT DJ REALEST	0.000	-44.00	0.00	0.00	0.00	-44.00	0.00	-44.00
11 Dec 23	CUSIP : 999599GH0 /DJEZ3	0.00							
Settled	DEC 23 CBT DJ REALEST FUTURES COMMISSION PAID GMI/3L11092162								
11 Dec 23	FUT MAR 24 CBT DJ REALEST	0.000	-24.00	0.00	0.00	0.00	-24.00	0.00	-24.00
11 Dec 23	CUSIP : 999599GH0 /DJEH4	0.00							
Settled	MAR 24 CBT DJ REALEST FUTURES COMMISSION PAID GMI/3L11092170								
11 Dec 23	FUT MAR 24 CBT DJ REALEST	0.000	-20.00	0.00	0.00	0.00	-20.00	0.00	-20.00
11 Dec 23	CUSIP : 999599GH0 /DJEH4	0.00							
Settled	MAR 24 CBT DJ REALEST FUTURES COMMISSION PAID GMI/3L11092180								
15 Dec 23	FUT MAR 24 CBT DJ REALEST	0.000	-8.25	0.00	0.00	0.00	-8.25	0.00	-8.25
15 Dec 23	CUSIP : 999599GH0 /DJEH4	0.00							
Settled	MAR 24 CBT DJ REALEST FUTURES COMMISSION PAID GMI/3L15167180								
15 Dec 23	FUT MAR 24 CBT DJ REALEST	0.000	-11.00	0.00	0.00	0.00	-11.00	0.00	-11.00
15 Dec 23	CUSIP : 999599GH0 /DJEH4	0.00							
Settled	MAR 24 CBT DJ REALEST FUTURES COMMISSION PAID GMI/3L15167190								
18 Dec 23	FUT MAR 24 CBT DJ REALEST	0.000	-31.25	0.00	0.00	0.00	-31.25	0.00	-31.25
18 Dec 23	CUSIP : 999599GH0 /DJEH4	0.00							
Settled	MAR 24 CBT DJ REALEST RESIDUAL OUT COMM GMI/3L18174440								
Total United States - USD			-258.50	0.00	0.00	0.00	-258.50	0.00	-258.50
Total equity derivatives - futures			-258.50	0.00	0.00	0.00	-258.50	0.00	-258.50
<b>Total equities</b>			<b>-258.50</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>-258.50</b>	<b>0.00</b>	<b>-258.50</b>

◆ 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 Commissions

Fixed Income

Fixed income derivatives - futures

United States - USD

31 Oct 23	FUT DEC 23 U.S. T-BONDS	0.000	-187.60	0.00	0.00	0.00	-187.60	0.00	-187.60
31 Oct 23	CUSIP : 999599GH0 /USZ3	0.00							
Settled	DEC 23 U.S. T-BONDS FUTURES COMMISSION PAID								
	GMI/3J31012440								
03 Nov 23	FUT DEC 23 U.S. T-BONDS	0.000	-254.60	0.00	0.00	0.00	-254.60	0.00	-254.60
03 Nov 23	CUSIP : 999599GH0 /USZ3	0.00							
Settled	DEC 23 U.S. T-BONDS FUTURES COMMISSION PAID								
	GMI/3K03053800								
17 Nov 23	FUT DEC 23 CBT UL T-BONDS	0.000	-66.24	0.00	0.00	0.00	-66.24	0.00	-66.24
17 Nov 23	CUSIP : 999599GH0 /WNZ3	0.00							
Settled	DEC 23 CBT UL T-BONDS FUTURES COMMISSION PAID								
	GMI/3K17138510								
17 Nov 23	FUT DEC 23 CBT UL TNOTE	0.000	-130.50	0.00	0.00	0.00	-130.50	0.00	-130.50
17 Nov 23	CUSIP : 999599GH0 /UXYZ3	0.00							
Settled	DEC 23 CBT UL TNOTE FUTURES COMMISSION PAID								
	GMI/3K17138500								
17 Nov 23	FUT DEC 23 U.S. T-BONDS	0.000	-93.80	0.00	0.00	0.00	-93.80	0.00	-93.80
17 Nov 23	CUSIP : 999599GH0 /USZ3	0.00							
Settled	DEC 23 U.S. T-BONDS FUTURES COMMISSION PAID								
	GMI/3K17138520								
21 Nov 23	FUT DEC 23 10 YR T-NOTES	0.000	-261.00	0.00	0.00	0.00	-261.00	0.00	-261.00
21 Nov 23	CUSIP : 999599GH0 /TYZ3	0.00							
Settled	DEC 23 10 YR T-NOTES FUTURES COMMISSION PAID								
	GMI/3K21006542								
21 Nov 23	FUT MAR 24 U.S. T-BONDS	0.000	-64.32	0.00	0.00	0.00	-64.32	0.00	-64.32
21 Nov 23	CUSIP : 999599GH0 /USH4	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

	MAR 24 U.S. T-BONDS FUTURES COMMISSION PAID GMI/3K21006520									
21 Nov 23	FUT MAR 24 U.S. T-BONDS	0.000	-69.68	0.00	0.00	0.00	-69.68	0.00	-69.68	
21 Nov 23	CUSIP : 999599GH0 /USH4	0.00								
Settled										
	MAR 24 U.S. T-BONDS FUTURES COMMISSION PAID GMI/3K21006530									
22 Nov 23	FUT DEC 23 10 YR T-NOTES	0.000	-287.10	0.00	0.00	0.00	-287.10	0.00	-287.10	
22 Nov 23	CUSIP : 999599GH0 /TYZ3	0.00								
Settled										
	DEC 23 10 YR T-NOTES FUTURES COMMISSION PAID GMI/3K22046582									
22 Nov 23	FUT DEC 23 CBT 5Y T-NOTE	0.000	-2,533.80	0.00	0.00	0.00	-2,533.80	0.00	-2,533.80	
22 Nov 23	CUSIP : 999599GH0 /FVZ3	0.00								
Settled										
	DEC 23 CBT 5Y T-NOTE FUTURES COMMISSION PAID GMI/3K22046602									
22 Nov 23	FUT DEC 23 CBT UL T-BONDS	0.000	-1,021.20	0.00	0.00	0.00	-1,021.20	0.00	-1,021.20	
22 Nov 23	CUSIP : 999599GH0 /WZN3	0.00								
Settled										
	DEC 23 CBT UL T-BONDS FUTURES COMMISSION PAID GMI/3K22046542									
22 Nov 23	FUT DEC 23 CBT ULT TNOTE	0.000	-2,557.80	0.00	0.00	0.00	-2,557.80	0.00	-2,557.80	
22 Nov 23	CUSIP : 999599GH0 /UXYZ3	0.00								
Settled										
	DEC 23 CBT ULT TNOTE FUTURES COMMISSION PAID GMI/3K22046522									
22 Nov 23	FUT DEC 23 U.S. T-BONDS	0.000	-924.60	0.00	0.00	0.00	-924.60	0.00	-924.60	
22 Nov 23	CUSIP : 999599GH0 /USZ3	0.00								
Settled										
	DEC 23 U.S. T-BONDS FUTURES COMMISSION PAID GMI/3K22046562									

◆ 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 Commissions

Fixed Income

Fixed income derivatives - futures

United States - USD

22 Nov 23	FUT MAR 24 10 YR T-NOTES	0.000	-284.49	0.00	0.00	0.00	-284.49	0.00	-284.49
22 Nov 23	CUSIP : 999599GH0 /TYH4	0.00							
Settled	MAR 24 10 YR T-NOTES FUTURES COMMISSION PAID GMI/3K22046590								
22 Nov 23	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
22 Nov 23	CUSIP : 999599GH0 /FVH4	0.00							
Settled	MAR 24 CBT 5Y T-NOTE FUTURES COMMISSION PAID GMI/3K22046610								
22 Nov 23	FUT MAR 24 CBT UL T-BONDS	0.000	-988.08	0.00	0.00	0.00	-988.08	0.00	-988.08
22 Nov 23	CUSIP : 999599GH0 /WNH4	0.00							
Settled	MAR 24 CBT UL T-BONDS FUTURES COMMISSION PAID GMI/3K22046550								
22 Nov 23	FUT MAR 24 CBT ULT TNOTE	0.000	-2,557.80	0.00	0.00	0.00	-2,557.80	0.00	-2,557.80
22 Nov 23	CUSIP : 999599GH0 /UXYH4	0.00							
Settled	MAR 24 CBT ULT TNOTE FUTURES COMMISSION PAID GMI/3K22046530								
22 Nov 23	FUT MAR 24 U.S. T-BONDS	0.000	-924.60	0.00	0.00	0.00	-924.60	0.00	-924.60
22 Nov 23	CUSIP : 999599GH0 /USH4	0.00							
Settled	MAR 24 U.S. T-BONDS FUTURES COMMISSION PAID GMI/3K22046570								
05 Dec 23	FUT MAR 24 CBT UL T-BONDS	0.000	-220.80	0.00	0.00	0.00	-220.80	0.00	-220.80
05 Dec 23	CUSIP : 999599GH0 /WNH4	0.00							
Settled	MAR 24 CBT UL T-BONDS FUTURES COMMISSION PAID GMI/3L05008080								
15 Dec 23	FUT MAR 24 U.S. T-BONDS	0.000	-120.60	0.00	0.00	0.00	-120.60	0.00	-120.60
15 Dec 23	CUSIP : 999599GH0 /USH4	0.00							
Settled									

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

### Derivatives Commissions

#### Fixed Income

##### Fixed income derivatives - futures

##### United States - USD

MAR 24 U.S. T-BONDS FUTURES COMMISSION PAID  
GMI/3L15156492

Total United States - USD			-15,947.11	0.00	0.00	0.00	-15,947.11	0.00	-15,947.11
Total fixed income derivatives - futures			-15,947.11	0.00	0.00	0.00	-15,947.11	0.00	-15,947.11
<b>Total fixed income</b>			<b>-15,947.11</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>-15,947.11</b>	<b>0.00</b>	<b>-15,947.11</b>
<b>Total derivatives commissions</b>		<b>0.00</b>	<b>-16,205.61</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>-16,205.61</b>	<b>0.00</b>	<b>-16,205.61</b>

### Derivatives Deliveries

#### Equities

##### Equity derivatives - futures

##### United States - USD

03 Oct 23	FUT DEC 23 CBT DJ REALEST	-1.000	29,281.00	0.00	0.00	-31,645.00	-2,364.00	0.00	-2,364.00
03 Oct 23	CUSIP : 999599GH0 /DJEZ3	292.81							
Settled	DERIVATIVES FUTURES CLOSE								
03 Oct 23	FUT DEC 23 CBT DJ REALEST	-4.000	117,084.00	0.00	0.00	-126,580.00	-9,496.00	0.00	-9,496.00
03 Oct 23	CUSIP : 999599GH0 /DJEZ3	292.71							
Settled	DERIVATIVES FUTURES CLOSE								
10 Oct 23	FUT DEC 23 CBT DJ REALEST	-2.000	60,680.00	0.00	0.00	-63,290.00	-2,610.00	0.00	-2,610.00
10 Oct 23	CUSIP : 999599GH0 /DJEZ3	303.40							
Settled	DERIVATIVES FUTURES CLOSE								
10 Oct 23	FUT DEC 23 CBT DJ REALEST	-8.000	242,640.00	0.00	0.00	-253,160.00	-10,520.00	0.00	-10,520.00
10 Oct 23	CUSIP : 999599GH0 /DJEZ3	303.30							
Settled	DERIVATIVES								

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			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

### Derivatives Deliveries

#### Equities

##### Equity derivatives - futures

##### United States - USD

FUTURES CLOSE

18 Oct 23	FUT DEC 23 CBT DJ REALEST	-8.000	239,368.00	0.00	0.00	-253,160.00	-13,792.00	0.00	-13,792.00
18 Oct 23	CUSIP : 999599GH0 /DJEZ3	299.21							
Settled	DERIVATIVES FUTURES CLOSE								
18 Oct 23	FUT DEC 23 CBT DJ REALEST	-7.000	209,377.00	0.00	0.00	-221,515.00	-12,138.00	0.00	-12,138.00
18 Oct 23	CUSIP : 999599GH0 /DJEZ3	299.11							
Settled	DERIVATIVES FUTURES CLOSE								
11 Dec 23	FUT DEC 23 CBT DJ REALEST	-11.000	365,640.00	0.00	0.00	-348,095.00	17,545.00	0.00	17,545.00
11 Dec 23	CUSIP : 999599GH0 /DJEZ3	332.40							
Settled	DERIVATIVES FUTURES CLOSE								
Total United States - USD			1,264,070.00	0.00	0.00	-1,297,445.00	-33,375.00	0.00	-33,375.00
Total equity derivatives - futures			1,264,070.00	0.00	0.00	-1,297,445.00	-33,375.00	0.00	-33,375.00
<b>Total equities</b>			<b>1,264,070.00</b>	<b>0.00</b>	<b>0.00</b>	<b>-1,297,445.00</b>	<b>-33,375.00</b>	<b>0.00</b>	<b>-33,375.00</b>

#### Fixed Income

##### Fixed income derivatives - futures

##### United States - USD

21 Nov 23	FUT DEC 23 10 YR T-NOTES	-100.000	10,900,000.00	0.00	0.00	-10,780,349.99	119,650.01	0.00	119,650.01
21 Nov 23	CUSIP : 999599GH0 /TYZ3	109.00							
Settled	DERIVATIVES FUTURES CLOSE								



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			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

22 Nov 23	FUT DEC 23 10 YR T-NOTES	-110.000	11,982,778.50	0.00	0.00	-11,858,384.99	124,393.51	0.00	124,393.51
22 Nov 23	CUSIP : 999599GH0 /TYZ3	108.93435							
Settled	DERIVATIVES FUTURES CLOSE								
22 Nov 23	FUT DEC 23 CBT UL T-BONDS	-370.000	44,566,516.72	0.00	0.00	-46,900,812.50	-2,334,295.78	0.00	-2,334,295.78
22 Nov 23	CUSIP : 999599GH0 /WNZ3	120.4500452							
Settled	DERIVATIVES FUTURES CLOSE								
22 Nov 23	FUT DEC 23 CBT ULT TNOTE	-980.000	110,357,192.40	0.00	0.00	-111,947,126.40	-1,589,934.00	0.00	-1,589,934.00
22 Nov 23	CUSIP : 999599GH0 /UXYZ3	112.60938							
Settled	DERIVATIVES FUTURES CLOSE								
22 Nov 23	FUT DEC 23 U.S. T-BONDS	-345.000	39,890,625.00	0.00	0.00	-39,574,974.11	315,650.89	0.00	315,650.89
22 Nov 23	CUSIP : 999599GH0 /USZ3	115.625							
Settled	DERIVATIVES FUTURES CLOSE								
22 Nov 23	FUT MAR 24 CBT 5Y T-NOTE	-975.000	103,768,947.75	0.00	0.00	-103,768,947.75	0.00	0.00	0.00
22 Nov 23	CUSIP : 999599GH0 /FVH4	106.42969							
Settled	DERIVATIVES FUTURES								
15 Dec 23	FUT MAR 24 U.S. T-BONDS	-45.000	5,571,562.50	0.00	0.00	-5,208,117.19	363,445.31	0.00	363,445.31
15 Dec 23	CUSIP : 999599GH0 /USH4	123.8125							
Settled	DERIVATIVES FUTURES CLOSE								
Total United States - USD			327,037,622.87	0.00	0.00	-330,038,712.93	-3,001,090.06	0.00	-3,001,090.06
Total fixed income derivatives - futures			327,037,622.87	0.00	0.00	-330,038,712.93	-3,001,090.06	0.00	-3,001,090.06

◆ 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 Deliveries

<b>Total fixed income</b>			<b>327,037,622.87</b>	<b>0.00</b>	<b>0.00</b>	<b>-330,038,712.93</b>	<b>-3,001,090.06</b>	<b>0.00</b>	<b>-3,001,090.06</b>
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Derivative Offsets

Equity futures

United States - USD

11 Dec 23	FUT MAR 24 CBT DJ REALEST	-6.000	200,400.00	0.00	0.00	-200,400.00	0.00	0.00	0.00
11 Dec 23	CUSIP : 999599GH0 /DJEH4L	334.00							
Settled	DERIVATIVES								
	FUTURES								
11 Dec 23	FUT MAR 24 CBT DJ REALEST	-5.000	167,050.00	0.00	0.00	-167,050.00	0.00	0.00	0.00
11 Dec 23	CUSIP : 999599GH0 /DJEH4L	334.10							
Settled	DERIVATIVES								
	FUTURES								
15 Dec 23	FUT MAR 24 CBT DJ REALEST	-3.000	105,807.00	0.00	0.00	-105,807.00	0.00	0.00	0.00
15 Dec 23	CUSIP : 999599GH0 /DJEH4L	352.69							
Settled	DERIVATIVES								
	FUTURES								
15 Dec 23	FUT MAR 24 CBT DJ REALEST	-4.000	141,116.00	0.00	0.00	-141,116.00	0.00	0.00	0.00
15 Dec 23	CUSIP : 999599GH0 /DJEH4L	352.79							
Settled	DERIVATIVES								
	FUTURES								
<b>Total United States - USD</b>			<b>614,373.00</b>	<b>0.00</b>	<b>0.00</b>	<b>-614,373.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>
<b>Total equity futures</b>			<b>614,373.00</b>	<b>0.00</b>	<b>0.00</b>	<b>-614,373.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>

Fixed income futures

United States - USD

31 Oct 23	FUT DEC 23 U.S. T-BONDS	-70.000	7,656,250.00	0.00	0.00	-7,656,250.00	0.00	0.00	0.00
31 Oct 23	CUSIP : 999599GH0 /USZ3L	109.375							
Settled	DERIVATIVES								
	FUTURES								

◆ 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

Derivative Offsets

Fixed income futures

United States - USD

03 Nov 23	FUT DEC 23 U.S. T-BONDS	-95.000	10,835,937.50	0.00	0.00	-10,835,937.50	0.00	0.00	0.00
03 Nov 23	CUSIP : 999599GH0 /USZ3L	114.0625							
Settled	DERIVATIVES FUTURES								
17 Nov 23	FUT DEC 23 CBT UL T-BONDS	-24.000	2,887,500.00	0.00	0.00	-2,887,500.00	0.00	0.00	0.00
17 Nov 23	CUSIP : 999599GH0 /WNZ3L	120.3125							
Settled	DERIVATIVES FUTURES								
17 Nov 23	FUT DEC 23 CBT ULT TNOTE	-50.000	5,620,653.50	0.00	0.00	-5,620,653.50	0.00	0.00	0.00
17 Nov 23	CUSIP : 999599GH0 /UXYZ3L	112.41307							
Settled	DERIVATIVES FUTURES								
17 Nov 23	FUT DEC 23 U.S. T-BONDS	-35.000	4,042,500.00	0.00	0.00	-4,042,500.00	0.00	0.00	0.00
17 Nov 23	CUSIP : 999599GH0 /USZ3L	115.50							
Settled	DERIVATIVES FUTURES								
21 Nov 23	FUT MAR 24 U.S. T-BONDS	-26.000	3,016,812.50	0.00	0.00	-3,016,812.50	0.00	0.00	0.00
21 Nov 23	CUSIP : 999599GH0 /USH4L	116.03125							
Settled	DERIVATIVES FUTURES								
21 Nov 23	FUT MAR 24 U.S. T-BONDS	-24.000	2,784,000.00	0.00	0.00	-2,784,000.00	0.00	0.00	0.00
21 Nov 23	CUSIP : 999599GH0 /USH4L	116.00							
Settled	DERIVATIVES FUTURES								

◆ 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

Derivative Offsets

Fixed income futures

United States - USD

22 Nov 23	FUT DEC 23 CBT 5Y T-NOTE	-1,030.000	109,114,213.90	0.00	0.00	-108,710,688.18	403,525.72	0.00	403,525.72
22 Nov 23	CUSIP : 999599GH0 /FVZ3L	105.93613							
Settled	DERIVATIVES FUTURES CLOSE								
22 Nov 23	FUT MAR 24 10 YR T-NOTES	-109.000	11,916,763.99	0.00	0.00	-11,916,763.99	0.00	0.00	0.00
22 Nov 23	CUSIP : 999599GH0 /TYH4L	109.32811							
Settled	DERIVATIVES FUTURES								
22 Nov 23	FUT MAR 24 CBT UL T-BONDS	-358.000	43,435,468.75	0.00	0.00	-43,435,468.75	0.00	0.00	0.00
22 Nov 23	CUSIP : 999599GH0 /WNH4L	121.328125							
Settled	DERIVATIVES FUTURES								
22 Nov 23	FUT MAR 24 CBT UL T-NOTE	-980.000	110,640,441.80	0.00	0.00	-110,640,441.80	0.00	0.00	0.00
22 Nov 23	CUSIP : 999599GH0 /UXYH4L	112.89841							
Settled	DERIVATIVES FUTURES								
22 Nov 23	FUT MAR 24 U.S. T-BONDS	-345.000	39,914,882.81	0.00	0.00	-39,914,882.81	0.00	0.00	0.00
22 Nov 23	CUSIP : 999599GH0 /USH4L	115.6953125							
Settled	DERIVATIVES FUTURES								
05 Dec 23	FUT MAR 24 CBT UL T-BONDS	-80.000	10,170,000.00	0.00	0.00	-10,170,000.00	0.00	0.00	0.00
05 Dec 23	CUSIP : 999599GH0 /WNH4L	127.125							
Settled	DERIVATIVES FUTURES								
Total United States - USD			362,035,424.75	0.00	0.00	-361,631,899.03	403,525.72	0.00	403,525.72
Total fixed income futures			362,035,424.75	0.00	0.00	-361,631,899.03	403,525.72	0.00	403,525.72

## ◆ 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

<b>Total derivative offsets</b>			<b>362,649,797.75</b>	<b>0.00</b>	<b>0.00</b>	<b>-362,246,272.03</b>	<b>403,525.72</b>	<b>0.00</b>	<b>403,525.72</b>
<b>Total derivatives deliveries</b>		<b>-6,210.00</b>	<b>690,951,490.62</b>	<b>0.00</b>	<b>0.00</b>	<b>-693,582,429.96</b>	<b>-2,630,939.34</b>	<b>0.00</b>	<b>-2,630,939.34</b>

### Derivatives Receipts

#### Equities

##### Equity derivatives - futures

###### United States - USD

11 Dec 23	FUT MAR 24 CBT DJ REALEST	5.000	-167,050.00	0.00	0.00	167,050.00	0.00	0.00	0.00
11 Dec 23	CUSIP : 999599GH0 /DJEH4	334.10							
Settled	DERIVATIVES FUTURES								
11 Dec 23	FUT MAR 24 CBT DJ REALEST	6.000	-200,400.00	0.00	0.00	200,400.00	0.00	0.00	0.00
11 Dec 23	CUSIP : 999599GH0 /DJEH4	334.00							
Settled	DERIVATIVES FUTURES								
15 Dec 23	FUT MAR 24 CBT DJ REALEST	3.000	-105,807.00	0.00	0.00	105,807.00	0.00	0.00	0.00
15 Dec 23	CUSIP : 999599GH0 /DJEH4	352.69							
Settled	DERIVATIVES FUTURES								
15 Dec 23	FUT MAR 24 CBT DJ REALEST	4.000	-141,116.00	0.00	0.00	141,116.00	0.00	0.00	0.00
15 Dec 23	CUSIP : 999599GH0 /DJEH4	352.79							
Settled	DERIVATIVES FUTURES								
<b>Total United States - USD</b>			<b>-614,373.00</b>	<b>0.00</b>	<b>0.00</b>	<b>614,373.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>
<b>Total equity derivatives - futures</b>			<b>-614,373.00</b>	<b>0.00</b>	<b>0.00</b>	<b>614,373.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>
<b>Total equities</b>			<b>-614,373.00</b>	<b>0.00</b>	<b>0.00</b>	<b>614,373.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>

#### Fixed Income

##### Fixed income derivatives - futures

## ◆ 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

#### Fixed Income

#### Fixed income derivatives - futures

#### United States - USD

31 Oct 23	FUT DEC 23 U.S. T-BONDS	70.000	-7,656,250.00	0.00	0.00	7,656,250.00	0.00	0.00	0.00
31 Oct 23	CUSIP : 999599GH0 /USZ3	109.375							
Settled	DERIVATIVES FUTURES								
03 Nov 23	FUT DEC 23 U.S. T-BONDS	95.000	-10,835,937.50	0.00	0.00	10,835,937.50	0.00	0.00	0.00
03 Nov 23	CUSIP : 999599GH0 /USZ3	114.0625							
Settled	DERIVATIVES FUTURES								
17 Nov 23	FUT DEC 23 CBT UL T-BONDS	24.000	-2,887,500.00	0.00	0.00	2,887,500.00	0.00	0.00	0.00
17 Nov 23	CUSIP : 999599GH0 /WNZ3	120.3125							
Settled	DERIVATIVES FUTURES								
17 Nov 23	FUT DEC 23 CBT ULT TNOTE	50.000	-5,620,653.50	0.00	0.00	5,620,653.50	0.00	0.00	0.00
17 Nov 23	CUSIP : 999599GH0 /UXYZ3	112.41307							
Settled	DERIVATIVES FUTURES								
17 Nov 23	FUT DEC 23 U.S. T-BONDS	35.000	-4,042,500.00	0.00	0.00	4,042,500.00	0.00	0.00	0.00
17 Nov 23	CUSIP : 999599GH0 /USZ3	115.50							
Settled	DERIVATIVES FUTURES								
21 Nov 23	FUT MAR 24 U.S. T-BONDS	26.000	-3,016,812.50	0.00	0.00	3,016,812.50	0.00	0.00	0.00
21 Nov 23	CUSIP : 999599GH0 /USH4	116.03125							
Settled	DERIVATIVES 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 Receipts

#### Fixed Income

##### Fixed income derivatives - futures

##### United States - USD

21 Nov 23	FUT MAR 24 U.S. T-BONDS	24.000	-2,784,000.00	0.00	0.00	2,784,000.00	0.00	0.00	0.00
21 Nov 23	CUSIP : 999599GH0 /USH4	116.00							
Settled	DERIVATIVES FUTURES								
22 Nov 23	FUT DEC 23 CBT 5Y T-NOTE	1,030.000	-109,114,213.90	0.00	0.00	108,710,688.18	-403,525.72	0.00	-403,525.72
22 Nov 23	CUSIP : 999599GH0 /FVZ3	105.93613							
Settled	DERIVATIVES FUTURES CLOSE								
22 Nov 23	FUT MAR 24 10 YR T-NOTES	109.000	-11,916,763.99	0.00	0.00	11,916,763.99	0.00	0.00	0.00
22 Nov 23	CUSIP : 999599GH0 /TYH4	109.32811							
Settled	DERIVATIVES FUTURES								
22 Nov 23	FUT MAR 24 CBT UL T-BONDS	358.000	-43,435,468.75	0.00	0.00	43,435,468.75	0.00	0.00	0.00
22 Nov 23	CUSIP : 999599GH0 /WNH4	121.328125							
Settled	DERIVATIVES FUTURES								
22 Nov 23	FUT MAR 24 CBT UL TNOTE	980.000	-110,640,441.80	0.00	0.00	110,640,441.80	0.00	0.00	0.00
22 Nov 23	CUSIP : 999599GH0 /UXYH4	112.89841							
Settled	DERIVATIVES FUTURES								
22 Nov 23	FUT MAR 24 U.S. T-BONDS	345.000	-39,914,882.81	0.00	0.00	39,914,882.81	0.00	0.00	0.00
22 Nov 23	CUSIP : 999599GH0 /USH4	115.6953125							
Settled	DERIVATIVES FUTURES								
05 Dec 23	FUT MAR 24 CBT UL T-BONDS	80.000	-10,170,000.00	0.00	0.00	10,170,000.00	0.00	0.00	0.00
05 Dec 23	CUSIP : 999599GH0 /WNH4	127.125							
Settled	DERIVATIVES								

## ◆ Investment Transaction Detail

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

### Derivatives Receipts

#### Fixed Income

##### Fixed income derivatives - futures

##### United States - USD

FUTURES

Total United States - USD			-362,035,424.75	0.00	0.00	361,631,899.03	-403,525.72	0.00	-403,525.72
Total fixed income derivatives - futures			-362,035,424.75	0.00	0.00	361,631,899.03	-403,525.72	0.00	-403,525.72
<b>Total fixed income</b>			<b>-362,035,424.75</b>	<b>0.00</b>	<b>0.00</b>	<b>361,631,899.03</b>	<b>-403,525.72</b>	<b>0.00</b>	<b>-403,525.72</b>

#### Derivative Offsets

##### Equity futures

##### United States - USD

03 Oct 23	FUT DEC 23 CBT DJ REALEST	1.000	-29,281.00	0.00	0.00	31,645.00	2,364.00	0.00	2,364.00
03 Oct 23	CUSIP : 999599GH0 /DJEZ3L	292.81							
Settled	DERIVATIVES FUTURES CLOSE								
03 Oct 23	FUT DEC 23 CBT DJ REALEST	4.000	-117,084.00	0.00	0.00	126,580.00	9,496.00	0.00	9,496.00
03 Oct 23	CUSIP : 999599GH0 /DJEZ3L	292.71							
Settled	DERIVATIVES FUTURES CLOSE								
10 Oct 23	FUT DEC 23 CBT DJ REALEST	8.000	-242,640.00	0.00	0.00	253,160.00	10,520.00	0.00	10,520.00
10 Oct 23	CUSIP : 999599GH0 /DJEZ3L	303.30							
Settled	DERIVATIVES FUTURES CLOSE								
10 Oct 23	FUT DEC 23 CBT DJ REALEST	2.000	-60,680.00	0.00	0.00	63,290.00	2,610.00	0.00	2,610.00
10 Oct 23	CUSIP : 999599GH0 /DJEZ3L	303.40							
Settled	DERIVATIVES FUTURES CLOSE								



## ◆ 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

18 Oct 23	FUT DEC 23 CBT DJ REALEST	8.000	-239,368.00	0.00	0.00	253,160.00	13,792.00	0.00	13,792.00
18 Oct 23	CUSIP : 999599GH0 /DJEZ3L	299.21							
Settled	DERIVATIVES FUTURES CLOSE								
18 Oct 23	FUT DEC 23 CBT DJ REALEST	7.000	-209,377.00	0.00	0.00	221,515.00	12,138.00	0.00	12,138.00
18 Oct 23	CUSIP : 999599GH0 /DJEZ3L	299.11							
Settled	DERIVATIVES FUTURES CLOSE								
11 Dec 23	FUT DEC 23 CBT DJ REALEST	11.000	-365,640.00	0.00	0.00	348,095.00	-17,545.00	0.00	-17,545.00
11 Dec 23	CUSIP : 999599GH0 /DJEZ3L	332.40							
Settled	DERIVATIVES FUTURES CLOSE								
Total United States - USD			-1,264,070.00	0.00	0.00	1,297,445.00	33,375.00	0.00	33,375.00
Total equity futures			-1,264,070.00	0.00	0.00	1,297,445.00	33,375.00	0.00	33,375.00

##### Fixed income futures

##### United States - USD

21 Nov 23	FUT DEC 23 10 YR T-NOTES	100.000	-10,900,000.00	0.00	0.00	10,780,349.99	-119,650.01	0.00	-119,650.01
21 Nov 23	CUSIP : 999599GH0 /TYZ3L	109.00							
Settled	DERIVATIVES FUTURES CLOSE								
22 Nov 23	FUT DEC 23 10 YR T-NOTES	110.000	-11,982,778.50	0.00	0.00	11,858,384.99	-124,393.51	0.00	-124,393.51
22 Nov 23	CUSIP : 999599GH0 /TYZ3L	108.93435							
Settled	DERIVATIVES FUTURES CLOSE								

◆ 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

Fixed income futures

United States - USD

22 Nov 23	FUT DEC 23 CBT UL T-BONDS	370.000	-44,566,516.72	0.00	0.00	46,900,812.50	2,334,295.78	0.00	2,334,295.78
22 Nov 23	CUSIP : 999599GH0 /WNZ3L	120.4500452							
Settled	DERIVATIVES FUTURES CLOSE								
22 Nov 23	FUT DEC 23 CBT ULT TNOTE	980.000	-110,357,192.40	0.00	0.00	111,947,126.40	1,589,934.00	0.00	1,589,934.00
22 Nov 23	CUSIP : 999599GH0 /UXYZ3L	112.60938							
Settled	DERIVATIVES FUTURES CLOSE								
22 Nov 23	FUT DEC 23 U.S. T-BONDS	345.000	-39,890,625.00	0.00	0.00	39,574,974.11	-315,650.89	0.00	-315,650.89
22 Nov 23	CUSIP : 999599GH0 /USZ3L	115.625							
Settled	DERIVATIVES FUTURES CLOSE								
22 Nov 23	FUT MAR 24 CBT 5Y T-NOTE	975.000	-103,768,947.75	0.00	0.00	103,768,947.75	0.00	0.00	0.00
22 Nov 23	CUSIP : 999599GH0 /FVH4L	106.42969							
Settled	DERIVATIVES FUTURES								
15 Dec 23	FUT MAR 24 U.S. T-BONDS	45.000	-5,571,562.50	0.00	0.00	5,208,117.19	-363,445.31	0.00	-363,445.31
15 Dec 23	CUSIP : 999599GH0 /USH4L	123.8125							
Settled	DERIVATIVES FUTURES CLOSE								
<b>Total United States - USD</b>			<b>-327,037,622.87</b>	<b>0.00</b>	<b>0.00</b>	<b>330,038,712.93</b>	<b>3,001,090.06</b>	<b>0.00</b>	<b>3,001,090.06</b>
<b>Total fixed income futures</b>			<b>-327,037,622.87</b>	<b>0.00</b>	<b>0.00</b>	<b>330,038,712.93</b>	<b>3,001,090.06</b>	<b>0.00</b>	<b>3,001,090.06</b>
<b>Total derivative offsets</b>			<b>-328,301,692.87</b>	<b>0.00</b>	<b>0.00</b>	<b>331,336,157.93</b>	<b>3,034,465.06</b>	<b>0.00</b>	<b>3,034,465.06</b>
<b>Total derivatives receipts</b>			<b>6,210.00</b>	<b>-690,951,490.62</b>	<b>0.00</b>	<b>693,582,429.96</b>	<b>2,630,939.34</b>	<b>0.00</b>	<b>2,630,939.34</b>

Mark-to-Markets

# Accounting Statements

Account number ILFRAL

01 Oct 23 - 31 Dec 23

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								

### Mark-to-Markets

#### Equities

#### Equity derivatives - futures

#### United States - USD

02 Oct 23	FUT DEC 23 CBT DJ REALEST	0.000	-22,550.00	0.00	0.00	0.00	-22,550.00	0.00	-22,550.00
02 Oct 23	CUSIP : 999599GH0 /DJEZ3	0.00							
Settled	DEC 23 CBT DJ REALEST								
03 Oct 23	FUT DEC 23 CBT DJ REALEST	0.000	-25,665.00	0.00	0.00	0.00	-25,665.00	0.00	-25,665.00
03 Oct 23	CUSIP : 999599GH0 /DJEZ3	0.00							
Settled	DEC 23 CBT DJ REALEST								
04 Oct 23	FUT DEC 23 CBT DJ REALEST	0.000	12,960.00	0.00	0.00	0.00	12,960.00	0.00	12,960.00
04 Oct 23	CUSIP : 999599GH0 /DJEZ3	0.00							
Settled	DEC 23 CBT DJ REALEST								
05 Oct 23	FUT DEC 23 CBT DJ REALEST	0.000	6,480.00	0.00	0.00	0.00	6,480.00	0.00	6,480.00
05 Oct 23	CUSIP : 999599GH0 /DJEZ3	0.00							
Settled	DEC 23 CBT DJ REALEST FUTURES MARGIN GAIN GMI/3127106160								
06 Oct 23	FUT DEC 23 CBT DJ REALEST	0.000	2,160.00	0.00	0.00	0.00	2,160.00	0.00	2,160.00
06 Oct 23	CUSIP : 999599GH0 /DJEZ3	0.00							
Settled	DEC 23 CBT DJ REALEST FUTURES MARGIN GAIN GMI/3127106160								
09 Oct 23	FUT DEC 23 CBT DJ REALEST	0.000	13,320.00	0.00	0.00	0.00	13,320.00	0.00	13,320.00
09 Oct 23	CUSIP : 999599GH0 /DJEZ3	0.00							
Settled	DEC 23 CBT DJ REALEST FUTURES MARGIN GAIN GMI/3127106160								
10 Oct 23	FUT DEC 23 CBT DJ REALEST	0.000	4,080.00	0.00	0.00	0.00	4,080.00	0.00	4,080.00
10 Oct 23	CUSIP : 999599GH0 /DJEZ3	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

DEC 23 CBT DJ REALEST FUTURES MARGIN GAIN GMI/3I27106160									
11 Oct 23	FUT DEC 23 CBT DJ REALEST	0.000	14,040.00	0.00	0.00	0.00	14,040.00	0.00	14,040.00
11 Oct 23	CUSIP : 999599GH0 /DJEZ3	0.00							
Settled									
DEC 23 CBT DJ REALEST FUTURES MARGIN GAIN GMI/3I27106160									
12 Oct 23	FUT DEC 23 CBT DJ REALEST	0.000	-12,220.00	0.00	0.00	0.00	-12,220.00	0.00	-12,220.00
12 Oct 23	CUSIP : 999599GH0 /DJEZ3	0.00							
Settled									
DEC 23 CBT DJ REALEST FUTURES MARGIN LOSS GMI/3I27106160									
13 Oct 23	FUT DEC 23 CBT DJ REALEST	0.000	-1,560.00	0.00	0.00	0.00	-1,560.00	0.00	-1,560.00
13 Oct 23	CUSIP : 999599GH0 /DJEZ3	0.00							
Settled									
DEC 23 CBT DJ REALEST FUTURES MARGIN LOSS GMI/3I27106160									
16 Oct 23	FUT DEC 23 CBT DJ REALEST	0.000	9,100.00	0.00	0.00	0.00	9,100.00	0.00	9,100.00
16 Oct 23	CUSIP : 999599GH0 /DJEZ3	0.00							
Settled									
DEC 23 CBT DJ REALEST FUTURES MARGIN GAIN GMI/3I27106160									
17 Oct 23	FUT DEC 23 CBT DJ REALEST	0.000	-2,340.00	0.00	0.00	0.00	-2,340.00	0.00	-2,340.00
17 Oct 23	CUSIP : 999599GH0 /DJEZ3	0.00							
Settled									
DEC 23 CBT DJ REALEST FUTURES MARGIN LOSS GMI/3I27106160									
18 Oct 23	FUT DEC 23 CBT DJ REALEST	0.000	-17,585.00	0.00	0.00	0.00	-17,585.00	0.00	-17,585.00
18 Oct 23	CUSIP : 999599GH0 /DJEZ3	0.00							
Settled									
DEC 23 CBT DJ REALEST FUTURES MARGIN LOSS GMI/3I27106160									

## ◆ 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

19 Oct 23	FUT DEC 23 CBT DJ REALEST	0.000	-8,030.00	0.00	0.00	0.00	-8,030.00	0.00	-8,030.00
19 Oct 23	CUSIP : 999599GH0 /DJEZ3	0.00							
Settled	DEC 23 CBT DJ REALEST FUTURES MARGIN LOSS								
	GMI/3127106160								
20 Oct 23	FUT DEC 23 CBT DJ REALEST	0.000	-2,200.00	0.00	0.00	0.00	-2,200.00	0.00	-2,200.00
20 Oct 23	CUSIP : 999599GH0 /DJEZ3	0.00							
Settled	DEC 23 CBT DJ REALEST FUTURES MARGIN LOSS								
	GMI/3127106160								
23 Oct 23	FUT DEC 23 CBT DJ REALEST	0.000	-3,080.00	0.00	0.00	0.00	-3,080.00	0.00	-3,080.00
23 Oct 23	CUSIP : 999599GH0 /DJEZ3	0.00							
Settled	DEC 23 CBT DJ REALEST FUTURES MARGIN LOSS								
	GMI/3127106160								
24 Oct 23	FUT DEC 23 CBT DJ REALEST	0.000	3,630.00	0.00	0.00	0.00	3,630.00	0.00	3,630.00
24 Oct 23	CUSIP : 999599GH0 /DJEZ3	0.00							
Settled	DEC 23 CBT DJ REALEST FUTURES MARGIN GAIN								
	GMI/3127106160								
25 Oct 23	FUT DEC 23 CBT DJ REALEST	0.000	-6,820.00	0.00	0.00	0.00	-6,820.00	0.00	-6,820.00
25 Oct 23	CUSIP : 999599GH0 /DJEZ3	0.00							
Settled	DEC 23 CBT DJ REALEST FUTURES MARGIN LOSS								
	GMI/3127106160								
26 Oct 23	FUT DEC 23 CBT DJ REALEST	0.000	6,050.00	0.00	0.00	0.00	6,050.00	0.00	6,050.00
26 Oct 23	CUSIP : 999599GH0 /DJEZ3	0.00							
Settled	DEC 23 CBT DJ REALEST FUTURES MARGIN GAIN								
	GMI/3127106160								
27 Oct 23	FUT DEC 23 CBT DJ REALEST	0.000	-5,170.00	0.00	0.00	0.00	-5,170.00	0.00	-5,170.00
27 Oct 23	CUSIP : 999599GH0 /DJEZ3	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

	DEC 23 CBT DJ REALEST FUTURES MARGIN LOSS GMI/3I27106160									
30 Oct 23	FUT DEC 23 CBT DJ REALEST	0.000	1,650.00	0.00	0.00	0.00	1,650.00	0.00	1,650.00	
30 Oct 23	CUSIP : 999599GH0 /DJEZ3	0.00								
Settled										
	DEC 23 CBT DJ REALEST FUTURES MARGIN GAIN GMI/3I27106160									
31 Oct 23	FUT DEC 23 CBT DJ REALEST	0.000	5,720.00	0.00	0.00	0.00	5,720.00	0.00	5,720.00	
31 Oct 23	CUSIP : 999599GH0 /DJEZ3	0.00								
Settled										
	DEC 23 CBT DJ REALEST FUTURES MARGIN GAIN GMI/3I27106160									
01 Nov 23	FUT DEC 23 CBT DJ REALEST	0.000	2,310.00	0.00	0.00	0.00	2,310.00	0.00	2,310.00	
01 Nov 23	CUSIP : 999599GH0 /DJEZ3	0.00								
Settled										
	DEC 23 CBT DJ REALEST FUTURES MARGIN GAIN GMI/3I27106160									
02 Nov 23	FUT DEC 23 CBT DJ REALEST	0.000	10,120.00	0.00	0.00	0.00	10,120.00	0.00	10,120.00	
02 Nov 23	CUSIP : 999599GH0 /DJEZ3	0.00								
Settled										
	DEC 23 CBT DJ REALEST FUTURES MARGIN GAIN GMI/3I27106160									
03 Nov 23	FUT DEC 23 CBT DJ REALEST	0.000	7,700.00	0.00	0.00	0.00	7,700.00	0.00	7,700.00	
03 Nov 23	CUSIP : 999599GH0 /DJEZ3	0.00								
Settled										
	DEC 23 CBT DJ REALEST FUTURES MARGIN GAIN GMI/3I27106160									
06 Nov 23	FUT DEC 23 CBT DJ REALEST	0.000	-4,620.00	0.00	0.00	0.00	-4,620.00	0.00	-4,620.00	
06 Nov 23	CUSIP : 999599GH0 /DJEZ3	0.00								
Settled										
	DEC 23 CBT DJ REALEST FUTURES MARGIN LOSS GMI/3I27106160									

## ◆ 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

07 Nov 23	FUT DEC 23 CBT DJ REALEST	0.000	-3,190.00	0.00	0.00	0.00	-3,190.00	0.00	-3,190.00
07 Nov 23	CUSIP : 999599GH0 /DJEZ3	0.00							
Settled	DEC 23 CBT DJ REALEST FUTURES MARGIN LOSS								
	GMI/3127106160								
08 Nov 23	FUT DEC 23 CBT DJ REALEST	0.000	1,650.00	0.00	0.00	0.00	1,650.00	0.00	1,650.00
08 Nov 23	CUSIP : 999599GH0 /DJEZ3	0.00							
Settled	DEC 23 CBT DJ REALEST FUTURES MARGIN GAIN								
	GMI/3127106160								
09 Nov 23	FUT DEC 23 CBT DJ REALEST	0.000	-5,390.00	0.00	0.00	0.00	-5,390.00	0.00	-5,390.00
09 Nov 23	CUSIP : 999599GH0 /DJEZ3	0.00							
Settled	DEC 23 CBT DJ REALEST FUTURES MARGIN LOSS								
	GMI/3127106160								
10 Nov 23	FUT DEC 23 CBT DJ REALEST	0.000	3,300.00	0.00	0.00	0.00	3,300.00	0.00	3,300.00
10 Nov 23	CUSIP : 999599GH0 /DJEZ3	0.00							
Settled	DEC 23 CBT DJ REALEST FUTURES MARGIN GAIN								
	GMI/3127106160								
13 Nov 23	FUT DEC 23 CBT DJ REALEST	0.000	-2,860.00	0.00	0.00	0.00	-2,860.00	0.00	-2,860.00
13 Nov 23	CUSIP : 999599GH0 /DJEZ3	0.00							
Settled	DEC 23 CBT DJ REALEST FUTURES MARGIN LOSS								
	GMI/3127106160								
14 Nov 23	FUT DEC 23 CBT DJ REALEST	0.000	17,820.00	0.00	0.00	0.00	17,820.00	0.00	17,820.00
14 Nov 23	CUSIP : 999599GH0 /DJEZ3	0.00							
Settled	DEC 23 CBT DJ REALEST FUTURES MARGIN GAIN								
	GMI/3127106160								
15 Nov 23	FUT DEC 23 CBT DJ REALEST	0.000	880.00	0.00	0.00	0.00	880.00	0.00	880.00
15 Nov 23	CUSIP : 999599GH0 /DJEZ3	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

	DEC 23 CBT DJ REALEST FUTURES MARGIN GAIN GMI/3I27106160								
16 Nov 23	FUT DEC 23 CBT DJ REALEST	0.000	-550.00	0.00	0.00	0.00	-550.00	0.00	-550.00
16 Nov 23	CUSIP : 999599GH0 /DJEZ3	0.00							
Settled									
	DEC 23 CBT DJ REALEST FUTURES MARGIN LOSS GMI/3I27106160								
17 Nov 23	FUT DEC 23 CBT DJ REALEST	0.000	-660.00	0.00	0.00	0.00	-660.00	0.00	-660.00
17 Nov 23	CUSIP : 999599GH0 /DJEZ3	0.00							
Settled									
	DEC 23 CBT DJ REALEST FUTURES MARGIN LOSS GMI/3I27106160								
20 Nov 23	FUT DEC 23 CBT DJ REALEST	0.000	2,530.00	0.00	0.00	0.00	2,530.00	0.00	2,530.00
20 Nov 23	CUSIP : 999599GH0 /DJEZ3	0.00							
Settled									
	DEC 23 CBT DJ REALEST FUTURES MARGIN GAIN GMI/3I27106160								
21 Nov 23	FUT DEC 23 CBT DJ REALEST	0.000	-1,650.00	0.00	0.00	0.00	-1,650.00	0.00	-1,650.00
21 Nov 23	CUSIP : 999599GH0 /DJEZ3	0.00							
Settled									
	DEC 23 CBT DJ REALEST FUTURES MARGIN LOSS GMI/3I27106160								
22 Nov 23	FUT DEC 23 CBT DJ REALEST	0.000	1,320.00	0.00	0.00	0.00	1,320.00	0.00	1,320.00
22 Nov 23	CUSIP : 999599GH0 /DJEZ3	0.00							
Settled									
	DEC 23 CBT DJ REALEST FUTURES MARGIN GAIN GMI/3I27106160								
24 Nov 23	FUT DEC 23 CBT DJ REALEST	0.000	1,100.00	0.00	0.00	0.00	1,100.00	0.00	1,100.00
24 Nov 23	CUSIP : 999599GH0 /DJEZ3	0.00							
Settled									
	DEC 23 CBT DJ REALEST FUTURES MARGIN GAIN GMI/3I27106160								



## ◆ 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

27 Nov 23	FUT DEC 23 CBT DJ REALEST	0.000	1,320.00	0.00	0.00	0.00	1,320.00	0.00	1,320.00
27 Nov 23	CUSIP : 999599GH0 /DJEZ3	0.00							
Settled	DEC 23 CBT DJ REALEST FUTURES MARGIN GAIN GMI/3127106160								
28 Nov 23	FUT DEC 23 CBT DJ REALEST	0.000	1,980.00	0.00	0.00	0.00	1,980.00	0.00	1,980.00
28 Nov 23	CUSIP : 999599GH0 /DJEZ3	0.00							
Settled	DEC 23 CBT DJ REALEST FUTURES MARGIN GAIN GMI/3127106160								
29 Nov 23	FUT DEC 23 CBT DJ REALEST	0.000	2,420.00	0.00	0.00	0.00	2,420.00	0.00	2,420.00
29 Nov 23	CUSIP : 999599GH0 /DJEZ3	0.00							
Settled	DEC 23 CBT DJ REALEST FUTURES MARGIN GAIN GMI/3127106160								
30 Nov 23	FUT DEC 23 CBT DJ REALEST	0.000	2,750.00	0.00	0.00	0.00	2,750.00	0.00	2,750.00
30 Nov 23	CUSIP : 999599GH0 /DJEZ3	0.00							
Settled	DEC 23 CBT DJ REALEST FUTURES MARGIN GAIN GMI/3127106160								
01 Dec 23	FUT DEC 23 CBT DJ REALEST	0.000	8,030.00	0.00	0.00	0.00	8,030.00	0.00	8,030.00
01 Dec 23	CUSIP : 999599GH0 /DJEZ3	0.00							
Settled	DEC 23 CBT DJ REALEST FUTURES MARGIN GAIN GMI/3127106160								
04 Dec 23	FUT DEC 23 CBT DJ REALEST	0.000	2,200.00	0.00	0.00	0.00	2,200.00	0.00	2,200.00
04 Dec 23	CUSIP : 999599GH0 /DJEZ3	0.00							
Settled	DEC 23 CBT DJ REALEST FUTURES MARGIN GAIN GMI/3127106160								
05 Dec 23	FUT DEC 23 CBT DJ REALEST	0.000	-2,200.00	0.00	0.00	0.00	-2,200.00	0.00	-2,200.00
05 Dec 23	CUSIP : 999599GH0 /DJEZ3	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

	DEC 23 CBT DJ REALEST FUTURES MARGIN LOSS GMI/3I27106160									
06 Dec 23	FUT DEC 23 CBT DJ REALEST	0.000	-1,320.00	0.00	0.00	0.00	-1,320.00	0.00	-1,320.00	
06 Dec 23	CUSIP : 999599GH0 /DJEZ3	0.00								
Settled										
	DEC 23 CBT DJ REALEST FUTURES MARGIN LOSS GMI/3I27106160									
07 Dec 23	FUT DEC 23 CBT DJ REALEST	0.000	550.00	0.00	0.00	0.00	550.00	0.00	550.00	
07 Dec 23	CUSIP : 999599GH0 /DJEZ3	0.00								
Settled										
	DEC 23 CBT DJ REALEST FUTURES MARGIN GAIN GMI/3I27106160									
08 Dec 23	FUT DEC 23 CBT DJ REALEST	0.000	-660.00	0.00	0.00	0.00	-660.00	0.00	-660.00	
08 Dec 23	CUSIP : 999599GH0 /DJEZ3	0.00								
Settled										
	DEC 23 CBT DJ REALEST FUTURES MARGIN LOSS GMI/3I27106160									
11 Dec 23	FUT MAR 24 CBT DJ REALEST	0.000	830.00	0.00	0.00	0.00	830.00	0.00	830.00	
11 Dec 23	CUSIP : 999599GH0 /DJEH4	0.00								
Settled										
	MAR 24 CBT DJ REALEST FUTURES MARGIN GAIN GMI/3L11092180									
13 Dec 23	FUT MAR 24 CBT DJ REALEST	0.000	13,750.00	0.00	0.00	0.00	13,750.00	0.00	13,750.00	
13 Dec 23	CUSIP : 999599GH0 /DJEH4	0.00								
Settled										
	MAR 24 CBT DJ REALEST FUTURES MARGIN GAIN GMI/3L11092180									
14 Dec 23	FUT MAR 24 CBT DJ REALEST	0.000	10,780.00	0.00	0.00	0.00	10,780.00	0.00	10,780.00	
14 Dec 23	CUSIP : 999599GH0 /DJEH4	0.00								
Settled										
	MAR 24 CBT DJ REALEST FUTURES MARGIN GAIN GMI/3L11092180									

## ◆ 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

15 Dec 23	FUT MAR 24 CBT DJ REALEST	0.000	-4,513.00	0.00	0.00	0.00	-4,513.00	0.00	-4,513.00
15 Dec 23	CUSIP : 999599GH0 /DJEH4	0.00							
Settled	MAR 24 CBT DJ REALEST FUTURES MARGIN LOSS								
	GMI/3L11092180								
18 Dec 23	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
18 Dec 23	CUSIP : 999599GH0 /DJEH4	0.00							
Settled	MAR 24 CBT DJ REALEST FUTURES MARGIN LOSS								
	GMI/3L15167190								
19 Dec 23	FUT MAR 24 CBT DJ REALEST	0.000	4,320.00	0.00	0.00	0.00	4,320.00	0.00	4,320.00
19 Dec 23	CUSIP : 999599GH0 /DJEH4	0.00							
Settled	MAR 24 CBT DJ REALEST FUTURES MARGIN GAIN								
	GMI/3L15167190								
20 Dec 23	FUT MAR 24 CBT DJ REALEST	0.000	-8,460.00	0.00	0.00	0.00	-8,460.00	0.00	-8,460.00
20 Dec 23	CUSIP : 999599GH0 /DJEH4	0.00							
Settled	MAR 24 CBT DJ REALEST FUTURES MARGIN LOSS								
	GMI/3L15167190								
21 Dec 23	FUT MAR 24 CBT DJ REALEST	0.000	5,580.00	0.00	0.00	0.00	5,580.00	0.00	5,580.00
21 Dec 23	CUSIP : 999599GH0 /DJEH4	0.00							
Settled	MAR 24 CBT DJ REALEST FUTURES MARGIN GAIN								
	GMI/3L15167190								
22 Dec 23	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
22 Dec 23	CUSIP : 999599GH0 /DJEH4	0.00							
Settled	MAR 24 CBT DJ REALEST FUTURES MARGIN GAIN								
	GMI/3L15167190								
26 Dec 23	FUT MAR 24 CBT DJ REALEST	0.000	4,680.00	0.00	0.00	0.00	4,680.00	0.00	4,680.00
26 Dec 23	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									
27 Dec 23	FUT MAR 24 CBT DJ REALEST	0.000	2,700.00	0.00	0.00	0.00	2,700.00	0.00	2,700.00	
27 Dec 23	CUSIP : 999599GH0 /DJEH4	0.00								
Settled										
	MAR 24 CBT DJ REALEST FUTURES MARGIN GAIN GMI/3L15167190									
28 Dec 23	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	
28 Dec 23	CUSIP : 999599GH0 /DJEH4	0.00								
Settled										
	MAR 24 CBT DJ REALEST FUTURES MARGIN GAIN GMI/3L15167190									
29 Dec 23	FUT MAR 24 CBT DJ REALEST	0.000	-6,660.00	0.00	0.00	0.00	-6,660.00	0.00	-6,660.00	
29 Dec 23	CUSIP : 999599GH0 /DJEH4	0.00								
Settled										
	MAR 24 CBT DJ REALEST FUTURES MARGIN LOSS GMI/3L15167190									
Total United States - USD			44,177.00	0.00	0.00	0.00	44,177.00	0.00	44,177.00	
Total equity derivatives - futures			44,177.00	0.00	0.00	0.00	44,177.00	0.00	44,177.00	
<b>Total equities</b>			<b>44,177.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>44,177.00</b>	<b>0.00</b>	<b>44,177.00</b>	

#### Fixed Income

##### Fixed income derivatives - futures

##### United States - USD

02 Oct 23	FUT DEC 23 10 YR T-NOTES	0.000	-154,217.70	0.00	0.00	0.00	-154,217.70	0.00	-154,217.70
02 Oct 23	CUSIP : 999599GH0 /TYZ3	0.00							
Settled									
	DEC 23 10 YR T-NOTES								
02 Oct 23	FUT DEC 23 CBT 5Y T-NOTE	0.000	458,679.60	0.00	0.00	0.00	458,679.60	0.00	458,679.60
02 Oct 23	CUSIP : 999599GH0 /FVZ3	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

DEC 23 CBT 5Y T-NOTE									
02 Oct 23	FUT DEC 23 CBT UL T-BONDS	0.000	-583,875.00	0.00	0.00	0.00	-583,875.00	0.00	-583,875.00
02 Oct 23	CUSIP : 999599GH0 /WNZ3	0.00							
Settled	DEC 23 CBT UL T-BONDS								
DEC 23 CBT UL T-BONDS									
02 Oct 23	FUT DEC 23 CBT UL T-NOTE	0.000	-900,937.50	0.00	0.00	0.00	-900,937.50	0.00	-900,937.50
02 Oct 23	CUSIP : 999599GH0 /UXYZ3	0.00							
Settled	DEC 23 CBT UL T-NOTE								
DEC 23 CBT UL T-NOTE									
02 Oct 23	FUT DEC 23 U.S. T-BONDS	0.000	-203,906.25	0.00	0.00	0.00	-203,906.25	0.00	-203,906.25
02 Oct 23	CUSIP : 999599GH0 /USZ3	0.00							
Settled	DEC 23 U.S. T-BONDS								
DEC 23 U.S. T-BONDS									
03 Oct 23	FUT DEC 23 10 YR T-NOTES	0.000	-144,375.00	0.00	0.00	0.00	-144,375.00	0.00	-144,375.00
03 Oct 23	CUSIP : 999599GH0 /TYZ3	0.00							
Settled	DEC 23 10 YR T-NOTES								
DEC 23 10 YR T-NOTES									
03 Oct 23	FUT DEC 23 CBT 5Y T-NOTE	0.000	362,106.80	0.00	0.00	0.00	362,106.80	0.00	362,106.80
03 Oct 23	CUSIP : 999599GH0 /FVZ3	0.00							
Settled	DEC 23 CBT 5Y T-NOTE								
DEC 23 CBT 5Y T-NOTE									
03 Oct 23	FUT DEC 23 CBT UL T-BONDS	0.000	-940,687.50	0.00	0.00	0.00	-940,687.50	0.00	-940,687.50
03 Oct 23	CUSIP : 999599GH0 /WNZ3	0.00							
Settled	DEC 23 CBT UL T-BONDS								
DEC 23 CBT UL T-BONDS									

## ◆ 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

03 Oct 23	FUT DEC 23 CBT ULT TNOTE	0.000	-988,125.00	0.00	0.00	0.00	-988,125.00	0.00	-988,125.00
03 Oct 23	CUSIP : 999599GH0 /UXYZ3	0.00							
Settled	DEC 23 CBT ULT TNOTE								
03 Oct 23	FUT DEC 23 U.S. T-BONDS	0.000	-249,218.75	0.00	0.00	0.00	-249,218.75	0.00	-249,218.75
03 Oct 23	CUSIP : 999599GH0 /USZ3	0.00							
Settled	DEC 23 U.S. T-BONDS								
04 Oct 23	FUT DEC 23 10 YR T-NOTES	0.000	98,437.50	0.00	0.00	0.00	98,437.50	0.00	98,437.50
04 Oct 23	CUSIP : 999599GH0 /TYZ3	0.00							
Settled	DEC 23 10 YR T-NOTES								
04 Oct 23	FUT DEC 23 CBT 5Y T-NOTE	0.000	-362,106.80	0.00	0.00	0.00	-362,106.80	0.00	-362,106.80
04 Oct 23	CUSIP : 999599GH0 /FVZ3	0.00							
Settled	DEC 23 CBT 5Y T-NOTE								
04 Oct 23	FUT DEC 23 CBT UL T-BONDS	0.000	421,687.50	0.00	0.00	0.00	421,687.50	0.00	421,687.50
04 Oct 23	CUSIP : 999599GH0 /WNZ3	0.00							
Settled	DEC 23 CBT UL T-BONDS								
04 Oct 23	FUT DEC 23 CBT ULT TNOTE	0.000	537,660.90	0.00	0.00	0.00	537,660.90	0.00	537,660.90
04 Oct 23	CUSIP : 999599GH0 /UXYZ3	0.00							
Settled	DEC 23 CBT ULT TNOTE								
04 Oct 23	FUT DEC 23 U.S. T-BONDS	0.000	122,343.75	0.00	0.00	0.00	122,343.75	0.00	122,343.75
04 Oct 23	CUSIP : 999599GH0 /USZ3	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

DEC 23 U.S. T-BONDS

05 Oct 23 05 Oct 23 Settled	FUT DEC 23 10 YR T-NOTES CUSIP : 999599GH0 /TYZ3  DEC 23 10 YR T-NOTES FUTURES MARGIN GAIN GMI/3I28014450	0.000 0.00	42,655.20	0.00	0.00	0.00	42,655.20	0.00	42,655.20
05 Oct 23 05 Oct 23 Settled	FUT DEC 23 CBT 5Y T-NOTE CUSIP : 999599GH0 /FVZ3  DEC 23 CBT 5Y T-NOTE FUTURES MARGIN LOSS GMI/3I28014470	0.000 0.00	-160,937.50	0.00	0.00	0.00	-160,937.50	0.00	-160,937.50
05 Oct 23 05 Oct 23 Settled	FUT DEC 23 CBT UL T-BONDS CUSIP : 999599GH0 /WNZ3  DEC 23 CBT UL T-BONDS FUTURES MARGIN LOSS GMI/3H23084190	0.000 0.00	-64,875.00	0.00	0.00	0.00	-64,875.00	0.00	-64,875.00
05 Oct 23 05 Oct 23 Settled	FUT DEC 23 CBT ULT TNOTE CUSIP : 999599GH0 /UXYZ3  DEC 23 CBT ULT TNOTE FUTURES MARGIN GAIN GMI/3I28014410	0.000 0.00	159,839.10	0.00	0.00	0.00	159,839.10	0.00	159,839.10
05 Oct 23 05 Oct 23 Settled	FUT DEC 23 U.S. T-BONDS CUSIP : 999599GH0 /USZ3  DEC 23 U.S. T-BONDS FUTURES MARGIN LOSS GMI/3I28014420	0.000 0.00	-13,593.75	0.00	0.00	0.00	-13,593.75	0.00	-13,593.75
06 Oct 23 06 Oct 23 Settled	FUT DEC 23 10 YR T-NOTES CUSIP : 999599GH0 /TYZ3  DEC 23 10 YR T-NOTES FUTURES MARGIN LOSS GMI/3I28014450	0.000 0.00	-98,437.50	0.00	0.00	0.00	-98,437.50	0.00	-98,437.50

## ◆ 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								

### Mark-to-Markets

#### Fixed Income

##### Fixed income derivatives - futures

##### United States - USD

06 Oct 23	FUT DEC 23 CBT 5Y T-NOTE	0.000	289,687.50	0.00	0.00	0.00	289,687.50	0.00	289,687.50
06 Oct 23	CUSIP : 999599GH0 /FVZ3	0.00							
Settled	DEC 23 CBT 5Y T-NOTE FUTURES MARGIN GAIN GMI/3I28014470								
06 Oct 23	FUT DEC 23 CBT UL T-BONDS	0.000	-356,812.50	0.00	0.00	0.00	-356,812.50	0.00	-356,812.50
06 Oct 23	CUSIP : 999599GH0 /WNZ3	0.00							
Settled	DEC 23 CBT UL T-BONDS FUTURES MARGIN LOSS GMI/3H23084190								
06 Oct 23	FUT DEC 23 CBT ULT TNOTE	0.000	-552,187.50	0.00	0.00	0.00	-552,187.50	0.00	-552,187.50
06 Oct 23	CUSIP : 999599GH0 /UXYZ3	0.00							
Settled	DEC 23 CBT ULT TNOTE FUTURES MARGIN LOSS GMI/3I28014410								
06 Oct 23	FUT DEC 23 U.S. T-BONDS	0.000	-135,937.50	0.00	0.00	0.00	-135,937.50	0.00	-135,937.50
06 Oct 23	CUSIP : 999599GH0 /USZ3	0.00							
Settled	DEC 23 U.S. T-BONDS FUTURES MARGIN LOSS GMI/3I28014420								
09 Oct 23	FUT DEC 23 10 YR T-NOTES	0.000	210,000.00	0.00	0.00	0.00	210,000.00	0.00	210,000.00
09 Oct 23	CUSIP : 999599GH0 /TYZ3	0.00							
Settled	DEC 23 10 YR T-NOTES FUTURES MARGIN GAIN GMI/3I28014450								
09 Oct 23	FUT DEC 23 CBT 5Y T-NOTE	0.000	-724,223.90	0.00	0.00	0.00	-724,223.90	0.00	-724,223.90
09 Oct 23	CUSIP : 999599GH0 /FVZ3	0.00							
Settled	DEC 23 CBT 5Y T-NOTE FUTURES MARGIN LOSS GMI/3I28014470								
09 Oct 23	FUT DEC 23 CBT UL T-BONDS	0.000	616,312.50	0.00	0.00	0.00	616,312.50	0.00	616,312.50
09 Oct 23	CUSIP : 999599GH0 /WNZ3	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

DEC 23 CBT UL T-BONDS FUTURES MARGIN GAIN GMI/3H23084190									
09 Oct 23	FUT DEC 23 CBT UL T-NOTE	0.000	1,147,973.40	0.00	0.00	0.00	1,147,973.40	0.00	1,147,973.40
09 Oct 23	CUSIP : 999599GH0 /UXYZ3	0.00							
Settled									
DEC 23 CBT UL T-NOTE FUTURES MARGIN GAIN GMI/3I28014410									
09 Oct 23	FUT DEC 23 U.S. T-BONDS	0.000	226,562.50	0.00	0.00	0.00	226,562.50	0.00	226,562.50
09 Oct 23	CUSIP : 999599GH0 /USZ3	0.00							
Settled									
DEC 23 U.S. T-BONDS FUTURES MARGIN GAIN GMI/3I28014420									
10 Oct 23	FUT DEC 23 10 YR T-NOTES	0.000	-26,250.00	0.00	0.00	0.00	-26,250.00	0.00	-26,250.00
10 Oct 23	CUSIP : 999599GH0 /TYZ3	0.00							
Settled									
DEC 23 10 YR T-NOTES FUTURES MARGIN LOSS GMI/3I28014450									
10 Oct 23	FUT DEC 23 CBT 5Y T-NOTE	0.000	160,937.50	0.00	0.00	0.00	160,937.50	0.00	160,937.50
10 Oct 23	CUSIP : 999599GH0 /FVZ3	0.00							
Settled									
DEC 23 CBT 5Y T-NOTE FUTURES MARGIN GAIN GMI/3I28014470									
10 Oct 23	FUT DEC 23 CBT UL T-BONDS	0.000	118,937.50	0.00	0.00	0.00	118,937.50	0.00	118,937.50
10 Oct 23	CUSIP : 999599GH0 /WVZ3	0.00							
Settled									
DEC 23 CBT UL T-BONDS FUTURES MARGIN GAIN GMI/3H23084190									
10 Oct 23	FUT DEC 23 CBT UL T-NOTE	0.000	-87,187.50	0.00	0.00	0.00	-87,187.50	0.00	-87,187.50
10 Oct 23	CUSIP : 999599GH0 /UXYZ3	0.00							
Settled									
DEC 23 CBT UL T-NOTE FUTURES MARGIN LOSS GMI/3I28014410									

## ◆ 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

10 Oct 23	FUT DEC 23 U.S. T-BONDS	0.000	4,531.25	0.00	0.00	0.00	4,531.25	0.00	4,531.25
10 Oct 23	CUSIP : 999599GH0 /USZ3	0.00							
Settled	DEC 23 U.S. T-BONDS FUTURES MARGIN GAIN GMI/3I28014420								
11 Oct 23	FUT DEC 23 10 YR T-NOTES	0.000	45,937.50	0.00	0.00	0.00	45,937.50	0.00	45,937.50
11 Oct 23	CUSIP : 999599GH0 /TYZ3	0.00							
Settled	DEC 23 10 YR T-NOTES FUTURES MARGIN GAIN GMI/3I28014450								
11 Oct 23	FUT DEC 23 CBT 5Y T-NOTE	0.000	-16,088.60	0.00	0.00	0.00	-16,088.60	0.00	-16,088.60
11 Oct 23	CUSIP : 999599GH0 /FVZ3	0.00							
Settled	DEC 23 CBT 5Y T-NOTE FUTURES MARGIN LOSS GMI/3I28014470								
11 Oct 23	FUT DEC 23 CBT UL T-BONDS	0.000	583,875.00	0.00	0.00	0.00	583,875.00	0.00	583,875.00
11 Oct 23	CUSIP : 999599GH0 /WNZ3	0.00							
Settled	DEC 23 CBT UL T-BONDS FUTURES MARGIN GAIN GMI/3H23084190								
11 Oct 23	FUT DEC 23 CBT ULT TNOTE	0.000	465,000.00	0.00	0.00	0.00	465,000.00	0.00	465,000.00
11 Oct 23	CUSIP : 999599GH0 /UXYZ3	0.00							
Settled	DEC 23 CBT ULT TNOTE FUTURES MARGIN GAIN GMI/3I28014410								
11 Oct 23	FUT DEC 23 U.S. T-BONDS	0.000	190,312.50	0.00	0.00	0.00	190,312.50	0.00	190,312.50
11 Oct 23	CUSIP : 999599GH0 /USZ3	0.00							
Settled	DEC 23 U.S. T-BONDS FUTURES MARGIN GAIN GMI/3I28014420								
12 Oct 23	FUT DEC 23 10 YR T-NOTES	0.000	-147,655.20	0.00	0.00	0.00	-147,655.20	0.00	-147,655.20
12 Oct 23	CUSIP : 999599GH0 /TYZ3	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

DEC 23 10 YR T-NOTES FUTURES MARGIN LOSS GMI/3I28014450									
12 Oct 23	FUT DEC 23 CBT 5Y T-NOTE	0.000	410,382.90	0.00	0.00	0.00	410,382.90	0.00	410,382.90
12 Oct 23	CUSIP : 999599GH0 /FVZ3	0.00							
Settled									
DEC 23 CBT 5Y T-NOTE FUTURES MARGIN GAIN GMI/3I28014470									
12 Oct 23	FUT DEC 23 CBT UL T-BONDS	0.000	-908,250.00	0.00	0.00	0.00	-908,250.00	0.00	-908,250.00
12 Oct 23	CUSIP : 999599GH0 /WNZ3	0.00							
Settled									
DEC 23 CBT UL T-BONDS FUTURES MARGIN LOSS GMI/3H23084190									
12 Oct 23	FUT DEC 23 CBT UL T-NOTE	0.000	-930,000.00	0.00	0.00	0.00	-930,000.00	0.00	-930,000.00
12 Oct 23	CUSIP : 999599GH0 /UXYZ3	0.00							
Settled									
DEC 23 CBT UL T-NOTE FUTURES MARGIN LOSS GMI/3I28014410									
12 Oct 23	FUT DEC 23 U.S. T-BONDS	0.000	-276,406.25	0.00	0.00	0.00	-276,406.25	0.00	-276,406.25
12 Oct 23	CUSIP : 999599GH0 /USZ3	0.00							
Settled									
DEC 23 U.S. T-BONDS FUTURES MARGIN LOSS GMI/3I28014420									
13 Oct 23	FUT DEC 23 10 YR T-NOTES	0.000	101,717.70	0.00	0.00	0.00	101,717.70	0.00	101,717.70
13 Oct 23	CUSIP : 999599GH0 /TYZ3	0.00							
Settled									
DEC 23 10 YR T-NOTES FUTURES MARGIN GAIN GMI/3I28014450									
13 Oct 23	FUT DEC 23 CBT 5Y T-NOTE	0.000	-225,312.50	0.00	0.00	0.00	-225,312.50	0.00	-225,312.50
13 Oct 23	CUSIP : 999599GH0 /FVZ3	0.00							
Settled									
DEC 23 CBT 5Y T-NOTE FUTURES MARGIN LOSS GMI/3I28014470									

◆ 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 Oct 23	FUT DEC 23 CBT UL T-BONDS	0.000	594,687.50	0.00	0.00	0.00	594,687.50	0.00	594,687.50
13 Oct 23	CUSIP : 999599GH0 /WNZ3	0.00							
Settled	DEC 23 CBT UL T-BONDS FUTURES MARGIN GAIN								
	GMI/3H23084190								
13 Oct 23	FUT DEC 23 CBT UL T-NOTE	0.000	668,437.50	0.00	0.00	0.00	668,437.50	0.00	668,437.50
13 Oct 23	CUSIP : 999599GH0 /UXYZ3	0.00							
Settled	DEC 23 CBT UL T-NOTE FUTURES MARGIN GAIN								
	GMI/3I28014410								
13 Oct 23	FUT DEC 23 U.S. T-BONDS	0.000	190,312.50	0.00	0.00	0.00	190,312.50	0.00	190,312.50
13 Oct 23	CUSIP : 999599GH0 /USZ3	0.00							
Settled	DEC 23 U.S. T-BONDS FUTURES MARGIN GAIN								
	GMI/3I28014420								
16 Oct 23	FUT DEC 23 10 YR T-NOTES	0.000	-108,280.20	0.00	0.00	0.00	-108,280.20	0.00	-108,280.20
16 Oct 23	CUSIP : 999599GH0 /TYZ3	0.00							
Settled	DEC 23 10 YR T-NOTES FUTURES MARGIN LOSS								
	GMI/3I28014450								
16 Oct 23	FUT DEC 23 CBT 5Y T-NOTE	0.000	297,742.10	0.00	0.00	0.00	297,742.10	0.00	297,742.10
16 Oct 23	CUSIP : 999599GH0 /FVZ3	0.00							
Settled	DEC 23 CBT 5Y T-NOTE FUTURES MARGIN GAIN								
	GMI/3I28014470								
16 Oct 23	FUT DEC 23 CBT UL T-BONDS	0.000	-616,312.50	0.00	0.00	0.00	-616,312.50	0.00	-616,312.50
16 Oct 23	CUSIP : 999599GH0 /WNZ3	0.00							
Settled	DEC 23 CBT UL T-BONDS FUTURES MARGIN LOSS								
	GMI/3H23084190								
16 Oct 23	FUT DEC 23 CBT UL T-NOTE	0.000	-682,973.40	0.00	0.00	0.00	-682,973.40	0.00	-682,973.40
16 Oct 23	CUSIP : 999599GH0 /UXYZ3	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

	DEC 23 CBT ULT TNOTE FUTURES MARGIN LOSS GMI/3I28014410									
16 Oct 23	FUT DEC 23 U.S. T-BONDS	0.000	-208,437.50	0.00	0.00	0.00	-208,437.50	0.00	-208,437.50	
16 Oct 23	CUSIP : 999599GH0 /USZ3	0.00								
Settled										
	DEC 23 U.S. T-BONDS FUTURES MARGIN LOSS GMI/3I28014420									
17 Oct 23	FUT DEC 23 10 YR T-NOTES	0.000	-206,719.80	0.00	0.00	0.00	-206,719.80	0.00	-206,719.80	
17 Oct 23	CUSIP : 999599GH0 /TYZ3	0.00								
Settled										
	DEC 23 10 YR T-NOTES FUTURES MARGIN LOSS GMI/3I28014450									
17 Oct 23	FUT DEC 23 CBT 5Y T-NOTE	0.000	675,937.50	0.00	0.00	0.00	675,937.50	0.00	675,937.50	
17 Oct 23	CUSIP : 999599GH0 /FVZ3	0.00								
Settled										
	DEC 23 CBT 5Y T-NOTE FUTURES MARGIN GAIN GMI/3I28014470									
17 Oct 23	FUT DEC 23 CBT UL T-BONDS	0.000	-551,437.50	0.00	0.00	0.00	-551,437.50	0.00	-551,437.50	
17 Oct 23	CUSIP : 999599GH0 /WNZ3	0.00								
Settled										
	DEC 23 CBT UL T-BONDS FUTURES MARGIN LOSS GMI/3H23084190									
17 Oct 23	FUT DEC 23 CBT ULT TNOTE	0.000	-1,147,964.10	0.00	0.00	0.00	-1,147,964.10	0.00	-1,147,964.10	
17 Oct 23	CUSIP : 999599GH0 /UXYZ3	0.00								
Settled										
	DEC 23 CBT ULT TNOTE FUTURES MARGIN LOSS GMI/3I28014410									
17 Oct 23	FUT DEC 23 U.S. T-BONDS	0.000	-194,843.75	0.00	0.00	0.00	-194,843.75	0.00	-194,843.75	
17 Oct 23	CUSIP : 999599GH0 /USZ3	0.00								
Settled										
	DEC 23 U.S. T-BONDS FUTURES MARGIN LOSS GMI/3I28014420									

## ◆ 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

18 Oct 23	FUT DEC 23 10 YR T-NOTES	0.000	-72,187.50	0.00	0.00	0.00	-72,187.50	0.00	-72,187.50
18 Oct 23	CUSIP : 999599GH0 /TYZ3	0.00							
Settled	DEC 23 10 YR T-NOTES FUTURES MARGIN LOSS								
	GMI/3I28014450								
18 Oct 23	FUT DEC 23 CBT 5Y T-NOTE	0.000	209,213.60	0.00	0.00	0.00	209,213.60	0.00	209,213.60
18 Oct 23	CUSIP : 999599GH0 /FVZ3	0.00							
Settled	DEC 23 CBT 5Y T-NOTE FUTURES MARGIN GAIN								
	GMI/3I28014470								
18 Oct 23	FUT DEC 23 CBT UL T-BONDS	0.000	-324,375.00	0.00	0.00	0.00	-324,375.00	0.00	-324,375.00
18 Oct 23	CUSIP : 999599GH0 /WNZ3	0.00							
Settled	DEC 23 CBT UL T-BONDS FUTURES MARGIN LOSS								
	GMI/3H23084190								
18 Oct 23	FUT DEC 23 CBT ULT TNOTE	0.000	-435,937.50	0.00	0.00	0.00	-435,937.50	0.00	-435,937.50
18 Oct 23	CUSIP : 999599GH0 /UXYZ3	0.00							
Settled	DEC 23 CBT ULT TNOTE FUTURES MARGIN LOSS								
	GMI/3I28014410								
18 Oct 23	FUT DEC 23 U.S. T-BONDS	0.000	-104,218.75	0.00	0.00	0.00	-104,218.75	0.00	-104,218.75
18 Oct 23	CUSIP : 999599GH0 /USZ3	0.00							
Settled	DEC 23 U.S. T-BONDS FUTURES MARGIN LOSS								
	GMI/3I28014420								
19 Oct 23	FUT DEC 23 10 YR T-NOTES	0.000	-95,155.20	0.00	0.00	0.00	-95,155.20	0.00	-95,155.20
19 Oct 23	CUSIP : 999599GH0 /TYZ3	0.00							
Settled	DEC 23 10 YR T-NOTES FUTURES MARGIN LOSS								
	GMI/3I28014450								
19 Oct 23	FUT DEC 23 CBT 5Y T-NOTE	0.000	104,606.80	0.00	0.00	0.00	104,606.80	0.00	104,606.80
19 Oct 23	CUSIP : 999599GH0 /FVZ3	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

DEC 23 CBT 5Y T-NOTE FUTURES MARGIN GAIN GMI/3I28014470									
19 Oct 23	FUT DEC 23 CBT UL T-BONDS	0.000	-702,812.50	0.00	0.00	0.00	-702,812.50	0.00	-702,812.50
19 Oct 23	CUSIP : 999599GH0 /WNZ3	0.00							
Settled									
DEC 23 CBT UL T-BONDS FUTURES MARGIN LOSS GMI/3H23084190									
19 Oct 23	FUT DEC 23 CBT UL T-NOTE	0.000	-697,500.00	0.00	0.00	0.00	-697,500.00	0.00	-697,500.00
19 Oct 23	CUSIP : 999599GH0 /UXYZ3	0.00							
Settled									
DEC 23 CBT UL T-NOTE FUTURES MARGIN LOSS GMI/3I28014410									
19 Oct 23	FUT DEC 23 U.S. T-BONDS	0.000	-208,437.50	0.00	0.00	0.00	-208,437.50	0.00	-208,437.50
19 Oct 23	CUSIP : 999599GH0 /USZ3	0.00							
Settled									
DEC 23 U.S. T-BONDS FUTURES MARGIN LOSS GMI/3I28014420									
20 Oct 23	FUT DEC 23 10 YR T-NOTES	0.000	121,405.20	0.00	0.00	0.00	121,405.20	0.00	121,405.20
20 Oct 23	CUSIP : 999599GH0 /TYZ3	0.00							
Settled									
DEC 23 10 YR T-NOTES FUTURES MARGIN GAIN GMI/3I28014450									
20 Oct 23	FUT DEC 23 CBT 5Y T-NOTE	0.000	-442,570.40	0.00	0.00	0.00	-442,570.40	0.00	-442,570.40
20 Oct 23	CUSIP : 999599GH0 /FVZ3	0.00							
Settled									
DEC 23 CBT 5Y T-NOTE FUTURES MARGIN LOSS GMI/3I28014470									
20 Oct 23	FUT DEC 23 CBT UL T-BONDS	0.000	97,312.50	0.00	0.00	0.00	97,312.50	0.00	97,312.50
20 Oct 23	CUSIP : 999599GH0 /WNZ3	0.00							
Settled									
DEC 23 CBT UL T-BONDS FUTURES MARGIN GAIN GMI/3H23084190									

## ◆ 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

20 Oct 23	FUT DEC 23 CBT ULT TNOTE	0.000	537,651.60	0.00	0.00	0.00	537,651.60	0.00	537,651.60
20 Oct 23	CUSIP : 999599GH0 /UXYZ3	0.00							
Settled	DEC 23 CBT ULT TNOTE FUTURES MARGIN GAIN								
	GMI/3I28014410								
20 Oct 23	FUT DEC 23 U.S. T-BONDS	0.000	90,625.00	0.00	0.00	0.00	90,625.00	0.00	90,625.00
20 Oct 23	CUSIP : 999599GH0 /USZ3	0.00							
Settled	DEC 23 U.S. T-BONDS FUTURES MARGIN GAIN								
	GMI/3I28014420								
23 Oct 23	FUT DEC 23 10 YR T-NOTES	0.000	101,719.80	0.00	0.00	0.00	101,719.80	0.00	101,719.80
23 Oct 23	CUSIP : 999599GH0 /TYZ3	0.00							
Settled	DEC 23 10 YR T-NOTES FUTURES MARGIN GAIN								
	GMI/3I28014450								
23 Oct 23	FUT DEC 23 CBT 5Y T-NOTE	0.000	-273,598.90	0.00	0.00	0.00	-273,598.90	0.00	-273,598.90
23 Oct 23	CUSIP : 999599GH0 /FVZ3	0.00							
Settled	DEC 23 CBT 5Y T-NOTE FUTURES MARGIN LOSS								
	GMI/3I28014470								
23 Oct 23	FUT DEC 23 CBT UL T-BONDS	0.000	637,937.50	0.00	0.00	0.00	637,937.50	0.00	637,937.50
23 Oct 23	CUSIP : 999599GH0 /WNZ3	0.00							
Settled	DEC 23 CBT UL T-BONDS FUTURES MARGIN GAIN								
	GMI/3H23084190								
23 Oct 23	FUT DEC 23 CBT ULT TNOTE	0.000	697,500.00	0.00	0.00	0.00	697,500.00	0.00	697,500.00
23 Oct 23	CUSIP : 999599GH0 /UXYZ3	0.00							
Settled	DEC 23 CBT ULT TNOTE FUTURES MARGIN GAIN								
	GMI/3I28014410								
23 Oct 23	FUT DEC 23 U.S. T-BONDS	0.000	217,500.00	0.00	0.00	0.00	217,500.00	0.00	217,500.00
23 Oct 23	CUSIP : 999599GH0 /USZ3	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

	DEC 23 U.S. T-BONDS FUTURES MARGIN GAIN GMI/3I28014420									
24 Oct 23	FUT DEC 23 10 YR T-NOTES	0.000	-26,250.00	0.00	0.00	0.00	-26,250.00	0.00	-26,250.00	
24 Oct 23	CUSIP : 999599GH0 /TYZ3	0.00								
Settled										
	DEC 23 10 YR T-NOTES FUTURES MARGIN LOSS GMI/3I28014450									
24 Oct 23	FUT DEC 23 CBT 5Y T-NOTE	0.000	152,893.20	0.00	0.00	0.00	152,893.20	0.00	152,893.20	
24 Oct 23	CUSIP : 999599GH0 /FVZ3	0.00								
Settled										
	DEC 23 CBT 5Y T-NOTE FUTURES MARGIN GAIN GMI/3I28014470									
24 Oct 23	FUT DEC 23 CBT UL T-BONDS	0.000	194,625.00	0.00	0.00	0.00	194,625.00	0.00	194,625.00	
24 Oct 23	CUSIP : 999599GH0 /WNZ3	0.00								
Settled										
	DEC 23 CBT UL T-BONDS FUTURES MARGIN GAIN GMI/3H23084190									
24 Oct 23	FUT DEC 23 CBT ULT TNOTE	0.000	-43,589.10	0.00	0.00	0.00	-43,589.10	0.00	-43,589.10	
24 Oct 23	CUSIP : 999599GH0 /UXYZ3	0.00								
Settled										
	DEC 23 CBT ULT TNOTE FUTURES MARGIN LOSS GMI/3I28014410									
24 Oct 23	FUT DEC 23 U.S. T-BONDS	0.000	4,531.25	0.00	0.00	0.00	4,531.25	0.00	4,531.25	
24 Oct 23	CUSIP : 999599GH0 /USZ3	0.00								
Settled										
	DEC 23 U.S. T-BONDS FUTURES MARGIN GAIN GMI/3I28014420									
25 Oct 23	FUT DEC 23 10 YR T-NOTES	0.000	-144,375.00	0.00	0.00	0.00	-144,375.00	0.00	-144,375.00	
25 Oct 23	CUSIP : 999599GH0 /TYZ3	0.00								
Settled										
	DEC 23 10 YR T-NOTES FUTURES MARGIN LOSS GMI/3I28014450									

## ◆ 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

25 Oct 23	FUT DEC 23 CBT 5Y T-NOTE	0.000	362,106.80	0.00	0.00	0.00	362,106.80	0.00	362,106.80
25 Oct 23	CUSIP : 999599GH0 /FVZ3	0.00							
Settled	DEC 23 CBT 5Y T-NOTE FUTURES MARGIN GAIN								
	GMI/3I28014470								
25 Oct 23	FUT DEC 23 CBT UL T-BONDS	0.000	-800,125.00	0.00	0.00	0.00	-800,125.00	0.00	-800,125.00
25 Oct 23	CUSIP : 999599GH0 /WNZ3	0.00							
Settled	DEC 23 CBT UL T-BONDS FUTURES MARGIN LOSS								
	GMI/3H23084190								
25 Oct 23	FUT DEC 23 CBT ULT TNOTE	0.000	-915,473.40	0.00	0.00	0.00	-915,473.40	0.00	-915,473.40
25 Oct 23	CUSIP : 999599GH0 /UXYZ3	0.00							
Settled	DEC 23 CBT ULT TNOTE FUTURES MARGIN LOSS								
	GMI/3I28014410								
25 Oct 23	FUT DEC 23 U.S. T-BONDS	0.000	-231,093.75	0.00	0.00	0.00	-231,093.75	0.00	-231,093.75
25 Oct 23	CUSIP : 999599GH0 /USZ3	0.00							
Settled	DEC 23 U.S. T-BONDS FUTURES MARGIN LOSS								
	GMI/3I28014420								
26 Oct 23	FUT DEC 23 10 YR T-NOTES	0.000	141,092.70	0.00	0.00	0.00	141,092.70	0.00	141,092.70
26 Oct 23	CUSIP : 999599GH0 /TYZ3	0.00							
Settled	DEC 23 10 YR T-NOTES FUTURES MARGIN GAIN								
	GMI/3I28014450								
26 Oct 23	FUT DEC 23 CBT 5Y T-NOTE	0.000	-466,713.60	0.00	0.00	0.00	-466,713.60	0.00	-466,713.60
26 Oct 23	CUSIP : 999599GH0 /FVZ3	0.00							
Settled	DEC 23 CBT 5Y T-NOTE FUTURES MARGIN LOSS								
	GMI/3I28014470								
26 Oct 23	FUT DEC 23 CBT UL T-BONDS	0.000	659,562.50	0.00	0.00	0.00	659,562.50	0.00	659,562.50
26 Oct 23	CUSIP : 999599GH0 /WNZ3	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

DEC 23 CBT UL T-BONDS FUTURES MARGIN GAIN GMI/3H23084190									
26 Oct 23	FUT DEC 23 CBT UL T-NOTE	0.000	871,875.00	0.00	0.00	0.00	871,875.00	0.00	871,875.00
26 Oct 23	CUSIP : 999599GH0 /UXYZ3	0.00							
Settled									
DEC 23 CBT UL T-NOTE FUTURES MARGIN GAIN GMI/3I28014410									
26 Oct 23	FUT DEC 23 U.S. T-BONDS	0.000	212,968.75	0.00	0.00	0.00	212,968.75	0.00	212,968.75
26 Oct 23	CUSIP : 999599GH0 /USZ3	0.00							
Settled									
DEC 23 U.S. T-BONDS FUTURES MARGIN GAIN GMI/3I28014420									
27 Oct 23	FUT DEC 23 10 YR T-NOTES	0.000	16,407.30	0.00	0.00	0.00	16,407.30	0.00	16,407.30
27 Oct 23	CUSIP : 999599GH0 /TYZ3	0.00							
Settled									
DEC 23 10 YR T-NOTES FUTURES MARGIN GAIN GMI/3I28014450									
27 Oct 23	FUT DEC 23 CBT 5Y T-NOTE	0.000	-120,705.70	0.00	0.00	0.00	-120,705.70	0.00	-120,705.70
27 Oct 23	CUSIP : 999599GH0 /FVZ3	0.00							
Settled									
DEC 23 CBT 5Y T-NOTE FUTURES MARGIN LOSS GMI/3I28014470									
27 Oct 23	FUT DEC 23 CBT UL T-BONDS	0.000	-205,437.50	0.00	0.00	0.00	-205,437.50	0.00	-205,437.50
27 Oct 23	CUSIP : 999599GH0 /WNZ3	0.00							
Settled									
DEC 23 CBT UL T-BONDS FUTURES MARGIN LOSS GMI/3H23084190									
27 Oct 23	FUT DEC 23 CBT UL T-NOTE	0.000	-14,526.60	0.00	0.00	0.00	-14,526.60	0.00	-14,526.60
27 Oct 23	CUSIP : 999599GH0 /UXYZ3	0.00							
Settled									
DEC 23 CBT UL T-NOTE FUTURES MARGIN LOSS GMI/3I28014410									

## ◆ 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

27 Oct 23	FUT DEC 23 U.S. T-BONDS	0.000	-54,375.00	0.00	0.00	0.00	-54,375.00	0.00	-54,375.00
27 Oct 23	CUSIP : 999599GH0 /USZ3	0.00							
Settled	DEC 23 U.S. T-BONDS FUTURES MARGIN LOSS								
	GMI/3I28014420								
30 Oct 23	FUT DEC 23 10 YR T-NOTES	0.000	-42,657.30	0.00	0.00	0.00	-42,657.30	0.00	-42,657.30
30 Oct 23	CUSIP : 999599GH0 /TYZ3	0.00							
Settled	DEC 23 10 YR T-NOTES FUTURES MARGIN LOSS								
	GMI/3I28014450								
30 Oct 23	FUT DEC 23 CBT 5Y T-NOTE	0.000	136,794.30	0.00	0.00	0.00	136,794.30	0.00	136,794.30
30 Oct 23	CUSIP : 999599GH0 /FVZ3	0.00							
Settled	DEC 23 CBT 5Y T-NOTE FUTURES MARGIN GAIN								
	GMI/3I28014470								
30 Oct 23	FUT DEC 23 CBT UL T-BONDS	0.000	-64,875.00	0.00	0.00	0.00	-64,875.00	0.00	-64,875.00
30 Oct 23	CUSIP : 999599GH0 /WNZ3	0.00							
Settled	DEC 23 CBT UL T-BONDS FUTURES MARGIN LOSS								
	GMI/3H23084190								
30 Oct 23	FUT DEC 23 CBT ULT TNOTE	0.000	-247,035.90	0.00	0.00	0.00	-247,035.90	0.00	-247,035.90
30 Oct 23	CUSIP : 999599GH0 /UXYZ3	0.00							
Settled	DEC 23 CBT ULT TNOTE FUTURES MARGIN LOSS								
	GMI/3I28014410								
30 Oct 23	FUT DEC 23 U.S. T-BONDS	0.000	-31,718.75	0.00	0.00	0.00	-31,718.75	0.00	-31,718.75
30 Oct 23	CUSIP : 999599GH0 /USZ3	0.00							
Settled	DEC 23 U.S. T-BONDS FUTURES MARGIN LOSS								
	GMI/3I28014420								
31 Oct 23	FUT DEC 23 10 YR T-NOTES	0.000	-9,842.70	0.00	0.00	0.00	-9,842.70	0.00	-9,842.70
31 Oct 23	CUSIP : 999599GH0 /TYZ3	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

	DEC 23 10 YR T-NOTES FUTURES MARGIN LOSS GMI/3I28014450								
31 Oct 23	FUT DEC 23 CBT 5Y T-NOTE	0.000	80,473.90	0.00	0.00	0.00	80,473.90	0.00	80,473.90
31 Oct 23	CUSIP : 999599GH0 /FVZ3	0.00							
Settled									
	DEC 23 CBT 5Y T-NOTE FUTURES MARGIN GAIN GMI/3I28014470								
31 Oct 23	FUT DEC 23 CBT UL T-BONDS	0.000	75,687.50	0.00	0.00	0.00	75,687.50	0.00	75,687.50
31 Oct 23	CUSIP : 999599GH0 /WNZ3	0.00							
Settled									
	DEC 23 CBT UL T-BONDS FUTURES MARGIN GAIN GMI/3H23084190								
31 Oct 23	FUT DEC 23 CBT ULT TNOTE	0.000	14,535.90	0.00	0.00	0.00	14,535.90	0.00	14,535.90
31 Oct 23	CUSIP : 999599GH0 /UXYZ3	0.00							
Settled									
	DEC 23 CBT ULT TNOTE FUTURES MARGIN GAIN GMI/3I28014410								
31 Oct 23	FUT DEC 23 U.S. T-BONDS	0.000	27,031.25	0.00	0.00	0.00	27,031.25	0.00	27,031.25
31 Oct 23	CUSIP : 999599GH0 /USZ3	0.00							
Settled									
	DEC 23 U.S. T-BONDS FUTURES MARGIN GAIN GMI/3I28014420								
01 Nov 23	FUT DEC 23 10 YR T-NOTES	0.000	144,375.00	0.00	0.00	0.00	144,375.00	0.00	144,375.00
01 Nov 23	CUSIP : 999599GH0 /TYZ3	0.00							
Settled									
	DEC 23 10 YR T-NOTES FUTURES MARGIN GAIN GMI/3I28014450								
01 Nov 23	FUT DEC 23 CBT 5Y T-NOTE	0.000	-490,867.10	0.00	0.00	0.00	-490,867.10	0.00	-490,867.10
01 Nov 23	CUSIP : 999599GH0 /FVZ3	0.00							
Settled									
	DEC 23 CBT 5Y T-NOTE FUTURES MARGIN LOSS GMI/3I28014470								

## ◆ 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 Nov 23	FUT DEC 23 CBT UL T-BONDS	0.000	291,937.50	0.00	0.00	0.00	291,937.50	0.00	291,937.50
01 Nov 23	CUSIP : 999599GH0 /WNZ3	0.00							
Settled	DEC 23 CBT UL T-BONDS FUTURES MARGIN GAIN								
	GMI/3H23084190								
01 Nov 23	FUT DEC 23 CBT UL T-NOTE	0.000	697,500.00	0.00	0.00	0.00	697,500.00	0.00	697,500.00
01 Nov 23	CUSIP : 999599GH0 /UXYZ3	0.00							
Settled	DEC 23 CBT UL T-NOTE FUTURES MARGIN GAIN								
	GMI/3I28014410								
01 Nov 23	FUT DEC 23 U.S. T-BONDS	0.000	215,000.00	0.00	0.00	0.00	215,000.00	0.00	215,000.00
01 Nov 23	CUSIP : 999599GH0 /USZ3	0.00							
Settled	DEC 23 U.S. T-BONDS FUTURES MARGIN GAIN								
	GMI/3J31012440								
02 Nov 23	FUT DEC 23 10 YR T-NOTES	0.000	131,250.00	0.00	0.00	0.00	131,250.00	0.00	131,250.00
02 Nov 23	CUSIP : 999599GH0 /TYZ3	0.00							
Settled	DEC 23 10 YR T-NOTES FUTURES MARGIN GAIN								
	GMI/3I28014450								
02 Nov 23	FUT DEC 23 CBT 5Y T-NOTE	0.000	-233,356.80	0.00	0.00	0.00	-233,356.80	0.00	-233,356.80
02 Nov 23	CUSIP : 999599GH0 /FVZ3	0.00							
Settled	DEC 23 CBT 5Y T-NOTE FUTURES MARGIN LOSS								
	GMI/3I28014470								
02 Nov 23	FUT DEC 23 CBT UL T-BONDS	0.000	962,312.50	0.00	0.00	0.00	962,312.50	0.00	962,312.50
02 Nov 23	CUSIP : 999599GH0 /WNZ3	0.00							
Settled	DEC 23 CBT UL T-BONDS FUTURES MARGIN GAIN								
	GMI/3H23084190								
02 Nov 23	FUT DEC 23 CBT UL T-NOTE	0.000	959,062.50	0.00	0.00	0.00	959,062.50	0.00	959,062.50
02 Nov 23	CUSIP : 999599GH0 /UXYZ3	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

	DEC 23 CBT ULT TNOTE FUTURES MARGIN GAIN GMI/3I28014410									
02 Nov 23	FUT DEC 23 U.S. T-BONDS	0.000	443,437.50	0.00	0.00	0.00	443,437.50	0.00	443,437.50	
02 Nov 23	CUSIP : 999599GH0 /USZ3	0.00								
Settled										
	DEC 23 U.S. T-BONDS FUTURES MARGIN GAIN GMI/3J31012440									
03 Nov 23	FUT DEC 23 10 YR T-NOTES	0.000	183,750.00	0.00	0.00	0.00	183,750.00	0.00	183,750.00	
03 Nov 23	CUSIP : 999599GH0 /TYZ3	0.00								
Settled										
	DEC 23 10 YR T-NOTES FUTURES MARGIN GAIN GMI/3I28014450									
03 Nov 23	FUT DEC 23 CBT 5Y T-NOTE	0.000	-627,651.10	0.00	0.00	0.00	-627,651.10	0.00	-627,651.10	
03 Nov 23	CUSIP : 999599GH0 /FVZ3	0.00								
Settled										
	DEC 23 CBT 5Y T-NOTE FUTURES MARGIN LOSS GMI/3I28014470									
03 Nov 23	FUT DEC 23 CBT UL T-BONDS	0.000	486,562.50	0.00	0.00	0.00	486,562.50	0.00	486,562.50	
03 Nov 23	CUSIP : 999599GH0 /WNZ3	0.00								
Settled										
	DEC 23 CBT UL T-BONDS FUTURES MARGIN GAIN GMI/3H23084190									
03 Nov 23	FUT DEC 23 CBT ULT TNOTE	0.000	915,464.10	0.00	0.00	0.00	915,464.10	0.00	915,464.10	
03 Nov 23	CUSIP : 999599GH0 /UXYZ3	0.00								
Settled										
	DEC 23 CBT ULT TNOTE FUTURES MARGIN GAIN GMI/3I28014410									
03 Nov 23	FUT DEC 23 U.S. T-BONDS	0.000	210,000.00	0.00	0.00	0.00	210,000.00	0.00	210,000.00	
03 Nov 23	CUSIP : 999599GH0 /USZ3	0.00								
Settled										
	DEC 23 U.S. T-BONDS FUTURES MARGIN GAIN GMI/3J31012440									

## ◆ 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

06 Nov 23	FUT DEC 23 10 YR T-NOTES	0.000	-160,782.30	0.00	0.00	0.00	-160,782.30	0.00	-160,782.30
06 Nov 23	CUSIP : 999599GH0 /TYZ3	0.00							
Settled	DEC 23 10 YR T-NOTES FUTURES MARGIN LOSS								
	GMI/3I28014450								
06 Nov 23	FUT DEC 23 CBT 5Y T-NOTE	0.000	531,088.60	0.00	0.00	0.00	531,088.60	0.00	531,088.60
06 Nov 23	CUSIP : 999599GH0 /FVZ3	0.00							
Settled	DEC 23 CBT 5Y T-NOTE FUTURES MARGIN GAIN								
	GMI/3I28014470								
06 Nov 23	FUT DEC 23 CBT UL T-BONDS	0.000	-583,875.00	0.00	0.00	0.00	-583,875.00	0.00	-583,875.00
06 Nov 23	CUSIP : 999599GH0 /WNZ3	0.00							
Settled	DEC 23 CBT UL T-BONDS FUTURES MARGIN LOSS								
	GMI/3H23084190								
06 Nov 23	FUT DEC 23 CBT ULT TNOTE	0.000	-886,401.60	0.00	0.00	0.00	-886,401.60	0.00	-886,401.60
06 Nov 23	CUSIP : 999599GH0 /UXYZ3	0.00							
Settled	DEC 23 CBT ULT TNOTE FUTURES MARGIN LOSS								
	GMI/3I28014410								
06 Nov 23	FUT DEC 23 U.S. T-BONDS	0.000	-368,125.00	0.00	0.00	0.00	-368,125.00	0.00	-368,125.00
06 Nov 23	CUSIP : 999599GH0 /USZ3	0.00							
Settled	DEC 23 U.S. T-BONDS FUTURES MARGIN LOSS								
	GMI/3K03053800								
07 Nov 23	FUT DEC 23 10 YR T-NOTES	0.000	111,562.50	0.00	0.00	0.00	111,562.50	0.00	111,562.50
07 Nov 23	CUSIP : 999599GH0 /TYZ3	0.00							
Settled	DEC 23 10 YR T-NOTES FUTURES MARGIN GAIN								
	GMI/3I28014450								
07 Nov 23	FUT DEC 23 CBT 5Y T-NOTE	0.000	-289,687.50	0.00	0.00	0.00	-289,687.50	0.00	-289,687.50
07 Nov 23	CUSIP : 999599GH0 /FVZ3	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

	DEC 23 CBT 5Y T-NOTE FUTURES MARGIN LOSS GMI/3I28014470								
07 Nov 23	FUT DEC 23 CBT UL T-BONDS	0.000	648,750.00	0.00	0.00	0.00	648,750.00	0.00	648,750.00
07 Nov 23	CUSIP : 999599GH0 /WNZ3	0.00							
Settled									
	DEC 23 CBT UL T-BONDS FUTURES MARGIN GAIN GMI/3H23084190								
07 Nov 23	FUT DEC 23 CBT UL T-NOTE	0.000	770,151.60	0.00	0.00	0.00	770,151.60	0.00	770,151.60
07 Nov 23	CUSIP : 999599GH0 /UXYZ3	0.00							
Settled									
	DEC 23 CBT UL T-NOTE FUTURES MARGIN GAIN GMI/3I28014410								
07 Nov 23	FUT DEC 23 U.S. T-BONDS	0.000	465,000.00	0.00	0.00	0.00	465,000.00	0.00	465,000.00
07 Nov 23	CUSIP : 999599GH0 /USZ3	0.00							
Settled									
	DEC 23 U.S. T-BONDS FUTURES MARGIN GAIN GMI/3K03053800								
08 Nov 23	FUT DEC 23 10 YR T-NOTES	0.000	42,657.30	0.00	0.00	0.00	42,657.30	0.00	42,657.30
08 Nov 23	CUSIP : 999599GH0 /TYZ3	0.00							
Settled									
	DEC 23 10 YR T-NOTES FUTURES MARGIN GAIN GMI/3I28014450								
08 Nov 23	FUT DEC 23 CBT 5Y T-NOTE	0.000	-24,143.20	0.00	0.00	0.00	-24,143.20	0.00	-24,143.20
08 Nov 23	CUSIP : 999599GH0 /FVZ3	0.00							
Settled									
	DEC 23 CBT 5Y T-NOTE FUTURES MARGIN LOSS GMI/3I28014470								
08 Nov 23	FUT DEC 23 CBT UL T-BONDS	0.000	508,187.50	0.00	0.00	0.00	508,187.50	0.00	508,187.50
08 Nov 23	CUSIP : 999599GH0 /WNZ3	0.00							
Settled									
	DEC 23 CBT UL T-BONDS FUTURES MARGIN GAIN GMI/3H23084190								

◆ 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

08 Nov 23	FUT DEC 23 CBT ULT TNOTE	0.000	363,285.90	0.00	0.00	0.00	363,285.90	0.00	363,285.90
08 Nov 23	CUSIP : 999599GH0 /UXYZ3	0.00							
Settled	DEC 23 CBT ULT TNOTE FUTURES MARGIN GAIN								
	GMI/3I28014410								
08 Nov 23	FUT DEC 23 U.S. T-BONDS	0.000	261,562.50	0.00	0.00	0.00	261,562.50	0.00	261,562.50
08 Nov 23	CUSIP : 999599GH0 /USZ3	0.00							
Settled	DEC 23 U.S. T-BONDS FUTURES MARGIN GAIN								
	GMI/3K03053800								
09 Nov 23	FUT DEC 23 10 YR T-NOTES	0.000	-167,344.80	0.00	0.00	0.00	-167,344.80	0.00	-167,344.80
09 Nov 23	CUSIP : 999599GH0 /TYZ3	0.00							
Settled	DEC 23 10 YR T-NOTES FUTURES MARGIN LOSS								
	GMI/3I28014450								
09 Nov 23	FUT DEC 23 CBT 5Y T-NOTE	0.000	474,768.20	0.00	0.00	0.00	474,768.20	0.00	474,768.20
09 Nov 23	CUSIP : 999599GH0 /FVZ3	0.00							
Settled	DEC 23 CBT 5Y T-NOTE FUTURES MARGIN GAIN								
	GMI/3I28014470								
09 Nov 23	FUT DEC 23 CBT UL T-BONDS	0.000	-800,125.00	0.00	0.00	0.00	-800,125.00	0.00	-800,125.00
09 Nov 23	CUSIP : 999599GH0 /WNZ3	0.00							
Settled	DEC 23 CBT UL T-BONDS FUTURES MARGIN LOSS								
	GMI/3H23084190								
09 Nov 23	FUT DEC 23 CBT ULT TNOTE	0.000	-1,017,187.50	0.00	0.00	0.00	-1,017,187.50	0.00	-1,017,187.50
09 Nov 23	CUSIP : 999599GH0 /UXYZ3	0.00							
Settled	DEC 23 CBT ULT TNOTE FUTURES MARGIN LOSS								
	GMI/3I28014410								
09 Nov 23	FUT DEC 23 U.S. T-BONDS	0.000	-571,562.50	0.00	0.00	0.00	-571,562.50	0.00	-571,562.50
09 Nov 23	CUSIP : 999599GH0 /USZ3	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

	DEC 23 U.S. T-BONDS FUTURES MARGIN LOSS GMI/3K03053800								
10 Nov 23	FUT DEC 23 10 YR T-NOTES	0.000	-22,967.70	0.00	0.00	0.00	-22,967.70	0.00	-22,967.70
10 Nov 23	CUSIP : 999599GH0 /TYZ3	0.00							
Settled									
	DEC 23 10 YR T-NOTES FUTURES MARGIN LOSS GMI/3I28014450								
10 Nov 23	FUT DEC 23 CBT 5Y T-NOTE	0.000	136,794.30	0.00	0.00	0.00	136,794.30	0.00	136,794.30
10 Nov 23	CUSIP : 999599GH0 /FVZ3	0.00							
Settled									
	DEC 23 CBT 5Y T-NOTE FUTURES MARGIN GAIN GMI/3I28014470								
10 Nov 23	FUT DEC 23 CBT UL T-BONDS	0.000	205,437.50	0.00	0.00	0.00	205,437.50	0.00	205,437.50
10 Nov 23	CUSIP : 999599GH0 /WNZ3	0.00							
Settled									
	DEC 23 CBT UL T-BONDS FUTURES MARGIN GAIN GMI/3H23084190								
10 Nov 23	FUT DEC 23 CBT UL TNOTE	0.000	29,062.50	0.00	0.00	0.00	29,062.50	0.00	29,062.50
10 Nov 23	CUSIP : 999599GH0 /UXYZ3	0.00							
Settled									
	DEC 23 CBT UL TNOTE FUTURES MARGIN GAIN GMI/3I28014410								
10 Nov 23	FUT DEC 23 U.S. T-BONDS	0.000	125,937.50	0.00	0.00	0.00	125,937.50	0.00	125,937.50
10 Nov 23	CUSIP : 999599GH0 /USZ3	0.00							
Settled									
	DEC 23 U.S. T-BONDS FUTURES MARGIN GAIN GMI/3K03053800								
13 Nov 23	FUT DEC 23 10 YR T-NOTES	0.000	3,280.20	0.00	0.00	0.00	3,280.20	0.00	3,280.20
13 Nov 23	CUSIP : 999599GH0 /TYZ3	0.00							
Settled									
	DEC 23 10 YR T-NOTES FUTURES MARGIN GAIN GMI/3I28014450								

◆ 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

13 Nov 23	FUT DEC 23 CBT 5Y T-NOTE	0.000	-16,088.60	0.00	0.00	0.00	-16,088.60	0.00	-16,088.60
13 Nov 23	CUSIP : 999599GH0 /FVZ3	0.00							
Settled	DEC 23 CBT 5Y T-NOTE FUTURES MARGIN LOSS								
	GMI/3I28014470								
13 Nov 23	FUT DEC 23 CBT UL T-BONDS	0.000	-64,875.00	0.00	0.00	0.00	-64,875.00	0.00	-64,875.00
13 Nov 23	CUSIP : 999599GH0 /WNZ3	0.00							
Settled	DEC 23 CBT UL T-BONDS FUTURES MARGIN LOSS								
	GMI/3H23084190								
13 Nov 23	FUT DEC 23 CBT ULT TNOTE	0.000	-58,125.00	0.00	0.00	0.00	-58,125.00	0.00	-58,125.00
13 Nov 23	CUSIP : 999599GH0 /UXYZ3	0.00							
Settled	DEC 23 CBT ULT TNOTE FUTURES MARGIN LOSS								
	GMI/3I28014410								
13 Nov 23	FUT DEC 23 U.S. T-BONDS	0.000	-29,062.50	0.00	0.00	0.00	-29,062.50	0.00	-29,062.50
13 Nov 23	CUSIP : 999599GH0 /USZ3	0.00							
Settled	DEC 23 U.S. T-BONDS FUTURES MARGIN LOSS								
	GMI/3K03053800								
14 Nov 23	FUT DEC 23 10 YR T-NOTES	0.000	308,437.50	0.00	0.00	0.00	308,437.50	0.00	308,437.50
14 Nov 23	CUSIP : 999599GH0 /TYZ3	0.00							
Settled	DEC 23 10 YR T-NOTES FUTURES MARGIN GAIN								
	GMI/3I28014450								
14 Nov 23	FUT DEC 23 CBT 5Y T-NOTE	0.000	-1,046,098.90	0.00	0.00	0.00	-1,046,098.90	0.00	-1,046,098.90
14 Nov 23	CUSIP : 999599GH0 /FVZ3	0.00							
Settled	DEC 23 CBT 5Y T-NOTE FUTURES MARGIN LOSS								
	GMI/3I28014470								
14 Nov 23	FUT DEC 23 CBT UL T-BONDS	0.000	865,000.00	0.00	0.00	0.00	865,000.00	0.00	865,000.00
14 Nov 23	CUSIP : 999599GH0 /WNZ3	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

	DEC 23 CBT UL T-BONDS FUTURES MARGIN GAIN GMI/3H23084190								
14 Nov 23	FUT DEC 23 CBT UL T-NOTE	0.000	1,569,375.00	0.00	0.00	0.00	1,569,375.00	0.00	1,569,375.00
14 Nov 23	CUSIP : 999599GH0 /UXYZ3	0.00							
Settled									
	DEC 23 CBT UL T-NOTE FUTURES MARGIN GAIN GMI/3I28014410								
14 Nov 23	FUT DEC 23 U.S. T-BONDS	0.000	668,437.50	0.00	0.00	0.00	668,437.50	0.00	668,437.50
14 Nov 23	CUSIP : 999599GH0 /USZ3	0.00							
Settled									
	DEC 23 U.S. T-BONDS FUTURES MARGIN GAIN GMI/3K03053800								
15 Nov 23	FUT DEC 23 10 YR T-NOTES	0.000	-144,375.00	0.00	0.00	0.00	-144,375.00	0.00	-144,375.00
15 Nov 23	CUSIP : 999599GH0 /TYZ3	0.00							
Settled									
	DEC 23 10 YR T-NOTES FUTURES MARGIN LOSS GMI/3I28014450								
15 Nov 23	FUT DEC 23 CBT 5Y T-NOTE	0.000	458,679.60	0.00	0.00	0.00	458,679.60	0.00	458,679.60
15 Nov 23	CUSIP : 999599GH0 /FVZ3	0.00							
Settled									
	DEC 23 CBT 5Y T-NOTE FUTURES MARGIN GAIN GMI/3I28014470								
15 Nov 23	FUT DEC 23 CBT UL T-BONDS	0.000	-497,375.00	0.00	0.00	0.00	-497,375.00	0.00	-497,375.00
15 Nov 23	CUSIP : 999599GH0 /WVZ3	0.00							
Settled									
	DEC 23 CBT UL T-BONDS FUTURES MARGIN LOSS GMI/3H23084190								
15 Nov 23	FUT DEC 23 CBT UL T-NOTE	0.000	-784,687.50	0.00	0.00	0.00	-784,687.50	0.00	-784,687.50
15 Nov 23	CUSIP : 999599GH0 /UXYZ3	0.00							
Settled									
	DEC 23 CBT UL T-NOTE FUTURES MARGIN LOSS GMI/3I28014410								

## ◆ 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

15 Nov 23	FUT DEC 23 U.S. T-BONDS	0.000	-368,125.00	0.00	0.00	0.00	-368,125.00	0.00	-368,125.00
15 Nov 23	CUSIP : 999599GH0 /USZ3	0.00							
Settled	DEC 23 U.S. T-BONDS FUTURES MARGIN LOSS								
	GMI/3K03053800								
16 Nov 23	FUT DEC 23 10 YR T-NOTES	0.000	134,532.30	0.00	0.00	0.00	134,532.30	0.00	134,532.30
16 Nov 23	CUSIP : 999599GH0 /TYZ3	0.00							
Settled	DEC 23 10 YR T-NOTES FUTURES MARGIN GAIN								
	GMI/3I28014450								
16 Nov 23	FUT DEC 23 CBT 5Y T-NOTE	0.000	-410,393.20	0.00	0.00	0.00	-410,393.20	0.00	-410,393.20
16 Nov 23	CUSIP : 999599GH0 /FVZ3	0.00							
Settled	DEC 23 CBT 5Y T-NOTE FUTURES MARGIN LOSS								
	GMI/3I28014470								
16 Nov 23	FUT DEC 23 CBT UL T-BONDS	0.000	475,750.00	0.00	0.00	0.00	475,750.00	0.00	475,750.00
16 Nov 23	CUSIP : 999599GH0 /WVZ3	0.00							
Settled	DEC 23 CBT UL T-BONDS FUTURES MARGIN GAIN								
	GMI/3H23084190								
16 Nov 23	FUT DEC 23 CBT ULT TNOTE	0.000	770,151.60	0.00	0.00	0.00	770,151.60	0.00	770,151.60
16 Nov 23	CUSIP : 999599GH0 /UXYZ3	0.00							
Settled	DEC 23 CBT ULT TNOTE FUTURES MARGIN GAIN								
	GMI/3I28014410								
16 Nov 23	FUT DEC 23 U.S. T-BONDS	0.000	329,375.00	0.00	0.00	0.00	329,375.00	0.00	329,375.00
16 Nov 23	CUSIP : 999599GH0 /USZ3	0.00							
Settled	DEC 23 U.S. T-BONDS FUTURES MARGIN GAIN								
	GMI/3K03053800								
17 Nov 23	FUT DEC 23 10 YR T-NOTES	0.000	-22,969.80	0.00	0.00	0.00	-22,969.80	0.00	-22,969.80
17 Nov 23	CUSIP : 999599GH0 /TYZ3	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

	DEC 23 10 YR T-NOTES FUTURES MARGIN LOSS GMI/3I28014450								
17 Nov 23	FUT DEC 23 CBT 5Y T-NOTE	0.000	160,937.50	0.00	0.00	0.00	160,937.50	0.00	160,937.50
17 Nov 23	CUSIP : 999599GH0 /FVZ3	0.00							
Settled									
	DEC 23 CBT 5Y T-NOTE FUTURES MARGIN GAIN GMI/3I28014470								
17 Nov 23	FUT DEC 23 CBT UL T-BONDS	0.000	114,437.50	0.00	0.00	0.00	114,437.50	0.00	114,437.50
17 Nov 23	CUSIP : 999599GH0 /WNZ3	0.00							
Settled									
	DEC 23 CBT UL T-BONDS FUTURES MARGIN GAIN GMI/3H23084190								
17 Nov 23	FUT DEC 23 CBT UL T-NOTE	0.000	-341.00	0.00	0.00	0.00	-341.00	0.00	-341.00
17 Nov 23	CUSIP : 999599GH0 /UXYZ3	0.00							
Settled									
	DEC 23 CBT UL T-NOTE FUTURES MARGIN LOSS GMI/3I28014410								
17 Nov 23	FUT DEC 23 U.S. T-BONDS	0.000	25,781.25	0.00	0.00	0.00	25,781.25	0.00	25,781.25
17 Nov 23	CUSIP : 999599GH0 /USZ3	0.00							
Settled									
	DEC 23 U.S. T-BONDS FUTURES MARGIN GAIN GMI/3K03053800								
20 Nov 23	FUT DEC 23 10 YR T-NOTES	0.000	19,687.50	0.00	0.00	0.00	19,687.50	0.00	19,687.50
20 Nov 23	CUSIP : 999599GH0 /TYZ3	0.00							
Settled									
	DEC 23 10 YR T-NOTES FUTURES MARGIN GAIN GMI/3I28014450								
20 Nov 23	FUT DEC 23 CBT 5Y T-NOTE	0.000	-48,286.40	0.00	0.00	0.00	-48,286.40	0.00	-48,286.40
20 Nov 23	CUSIP : 999599GH0 /FVZ3	0.00							
Settled									
	DEC 23 CBT 5Y T-NOTE FUTURES MARGIN LOSS GMI/3I28014470								

◆ 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

20 Nov 23	FUT DEC 23 CBT UL T-BONDS	0.000	185,000.00	0.00	0.00	0.00	185,000.00	0.00	185,000.00
20 Nov 23	CUSIP : 999599GH0 /WNZ3	0.00							
Settled	DEC 23 CBT UL T-BONDS FUTURES MARGIN GAIN								
	GMI/3K17138510								
20 Nov 23	FUT DEC 23 CBT UL T-NOTE	0.000	153,125.00	0.00	0.00	0.00	153,125.00	0.00	153,125.00
20 Nov 23	CUSIP : 999599GH0 /UXYZ3	0.00							
Settled	DEC 23 CBT UL T-NOTE FUTURES MARGIN GAIN								
	GMI/3K17138500								
20 Nov 23	FUT DEC 23 U.S. T-BONDS	0.000	140,156.25	0.00	0.00	0.00	140,156.25	0.00	140,156.25
20 Nov 23	CUSIP : 999599GH0 /USZ3	0.00							
Settled	DEC 23 U.S. T-BONDS FUTURES MARGIN GAIN								
	GMI/3K17138520								
21 Nov 23	FUT DEC 23 10 YR T-NOTES	0.000	25,937.50	0.00	0.00	0.00	25,937.50	0.00	25,937.50
21 Nov 23	CUSIP : 999599GH0 /TYZ3	0.00							
Settled	DEC 23 10 YR T-NOTES FUTURES MARGIN GAIN								
	GMI/3I28014450								
21 Nov 23	FUT DEC 23 CBT 5Y T-NOTE	0.000	-88,507.90	0.00	0.00	0.00	-88,507.90	0.00	-88,507.90
21 Nov 23	CUSIP : 999599GH0 /FVZ3	0.00							
Settled	DEC 23 CBT 5Y T-NOTE FUTURES MARGIN LOSS								
	GMI/3I28014470								
21 Nov 23	FUT DEC 23 CBT UL T-BONDS	0.000	-69,375.00	0.00	0.00	0.00	-69,375.00	0.00	-69,375.00
21 Nov 23	CUSIP : 999599GH0 /WNZ3	0.00							
Settled	DEC 23 CBT UL T-BONDS FUTURES MARGIN LOSS								
	GMI/3K17138510								
21 Nov 23	FUT DEC 23 CBT UL T-NOTE	0.000	45,942.40	0.00	0.00	0.00	45,942.40	0.00	45,942.40
21 Nov 23	CUSIP : 999599GH0 /UXYZ3	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

DEC 23 CBT ULT TNOTE FUTURES MARGIN GAIN GMI/3K17138500									
21 Nov 23	FUT DEC 23 U.S. T-BONDS	0.000	-64,687.50	0.00	0.00	0.00	-64,687.50	0.00	-64,687.50
21 Nov 23	CUSIP : 999599GH0 /USZ3	0.00							
Settled									
DEC 23 U.S. T-BONDS FUTURES MARGIN LOSS GMI/3K17138520									
21 Nov 23	FUT MAR 24 U.S. T-BONDS	0.000	-16,437.50	0.00	0.00	0.00	-16,437.50	0.00	-16,437.50
21 Nov 23	CUSIP : 999599GH0 /USH4	0.00							
Settled									
MAR 24 U.S. T-BONDS FUTURES MARGIN LOSS GMI/3K21006530									
22 Nov 23	FUT DEC 23 10 YR T-NOTES	0.000	-346.50	0.00	0.00	0.00	-346.50	0.00	-346.50
22 Nov 23	CUSIP : 999599GH0 /TYZ3	0.00							
Settled									
DEC 23 10 YR T-NOTES FUTURES MARGIN LOSS GMI/3I28014450									
22 Nov 23	FUT DEC 23 CBT 5Y T-NOTE	0.000	9,455.40	0.00	0.00	0.00	9,455.40	0.00	9,455.40
22 Nov 23	CUSIP : 999599GH0 /FVZ3	0.00							
Settled									
DEC 23 CBT 5Y T-NOTE FUTURES MARGIN GAIN GMI/3I28014470									
22 Nov 23	FUT DEC 23 CBT UL T-BONDS	0.000	4,641.72	0.00	0.00	0.00	4,641.72	0.00	4,641.72
22 Nov 23	CUSIP : 999599GH0 /WVZ3	0.00							
Settled									
DEC 23 CBT UL T-BONDS FUTURES MARGIN GAIN GMI/3K17138510									
22 Nov 23	FUT MAR 24 10 YR T-NOTES	0.000	-13,622.82	0.00	0.00	0.00	-13,622.82	0.00	-13,622.82
22 Nov 23	CUSIP : 999599GH0 /TYH4	0.00							
Settled									
MAR 24 10 YR T-NOTES FUTURES MARGIN LOSS GMI/3K22046590									

## ◆ Investment Transaction Detail

Trade Date	Security Description	Shares/PAR	Transaction Amount				Realized gain/loss		
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

22 Nov 23	FUT MAR 24 CBT 5Y T-NOTE	0.000	106,645.50	0.00	0.00	0.00	106,645.50	0.00	106,645.50
22 Nov 23	CUSIP : 999599GH0 /FVH4	0.00							
Settled	MAR 24 CBT 5Y T-NOTE FUTURES MARGIN GAIN								
	GMI/3K22046610								
22 Nov 23	FUT MAR 24 CBT UL T-BONDS	0.000	240,531.25	0.00	0.00	0.00	240,531.25	0.00	240,531.25
22 Nov 23	CUSIP : 999599GH0 /WNH4	0.00							
Settled	MAR 24 CBT UL T-BONDS FUTURES MARGIN GAIN								
	GMI/3K22046550								
22 Nov 23	FUT MAR 24 CBT UL T-NOTE	0.000	7,683.20	0.00	0.00	0.00	7,683.20	0.00	7,683.20
22 Nov 23	CUSIP : 999599GH0 /UXYH4	0.00							
Settled	MAR 24 CBT UL T-NOTE FUTURES MARGIN GAIN								
	GMI/3K22046530								
22 Nov 23	FUT MAR 24 U.S. T-BONDS	0.000	96,054.69	0.00	0.00	0.00	96,054.69	0.00	96,054.69
22 Nov 23	CUSIP : 999599GH0 /USH4	0.00							
Settled	MAR 24 U.S. T-BONDS FUTURES MARGIN GAIN								
	GMI/3K21006530								
24 Nov 23	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
24 Nov 23	CUSIP : 999599GH0 /TYH4	0.00							
Settled	MAR 24 10 YR T-NOTES FUTURES MARGIN LOSS								
	GMI/3K22046590								
24 Nov 23	FUT MAR 24 CBT 5Y T-NOTE	0.000	251,364.75	0.00	0.00	0.00	251,364.75	0.00	251,364.75
24 Nov 23	CUSIP : 999599GH0 /FVH4	0.00							
Settled	MAR 24 CBT 5Y T-NOTE FUTURES MARGIN GAIN								
	GMI/3K22046610								
24 Nov 23	FUT MAR 24 CBT UL T-BONDS	0.000	-481,062.50	0.00	0.00	0.00	-481,062.50	0.00	-481,062.50
24 Nov 23	CUSIP : 999599GH0 /WNH4	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 UL T-BONDS FUTURES MARGIN LOSS GMI/3K22046550									
24 Nov 23	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	
24 Nov 23	CUSIP : 999599GH0 /UXYH4	0.00								
Settled										
	MAR 24 CBT UL T-NOTE FUTURES MARGIN LOSS GMI/3K22046530									
24 Nov 23	FUT MAR 24 U.S. T-BONDS	0.000	-407,343.75	0.00	0.00	0.00	-407,343.75	0.00	-407,343.75	
24 Nov 23	CUSIP : 999599GH0 /USH4	0.00								
Settled										
	MAR 24 U.S. T-BONDS FUTURES MARGIN LOSS GMI/3K22046570									
27 Nov 23	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	
27 Nov 23	CUSIP : 999599GH0 /TYH4	0.00								
Settled										
	MAR 24 10 YR T-NOTES FUTURES MARGIN GAIN GMI/3K22046590									
27 Nov 23	FUT MAR 24 CBT 5Y T-NOTE	0.000	-365,625.00	0.00	0.00	0.00	-365,625.00	0.00	-365,625.00	
27 Nov 23	CUSIP : 999599GH0 /FVH4	0.00								
Settled										
	MAR 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS GMI/3K22046610									
27 Nov 23	FUT MAR 24 CBT UL T-BONDS	0.000	615,312.50	0.00	0.00	0.00	615,312.50	0.00	615,312.50	
27 Nov 23	CUSIP : 999599GH0 /WNH4	0.00								
Settled										
	MAR 24 CBT UL T-BONDS FUTURES MARGIN GAIN GMI/3K22046550									
27 Nov 23	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	
27 Nov 23	CUSIP : 999599GH0 /UXYH4	0.00								
Settled										
	MAR 24 CBT UL T-NOTE 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

27 Nov 23	FUT MAR 24 U.S. T-BONDS	0.000	469,062.50	0.00	0.00	0.00	469,062.50	0.00	469,062.50
27 Nov 23	CUSIP : 999599GH0 /USH4	0.00							
Settled	MAR 24 U.S. T-BONDS FUTURES MARGIN GAIN								
	GMI/3K22046570								
28 Nov 23	FUT MAR 24 10 YR T-NOTES	0.000	56,203.67	0.00	0.00	0.00	56,203.67	0.00	56,203.67
28 Nov 23	CUSIP : 999599GH0 /TYH4	0.00							
Settled	MAR 24 10 YR T-NOTES FUTURES MARGIN GAIN								
	GMI/3K22046590								
28 Nov 23	FUT MAR 24 CBT 5Y T-NOTE	0.000	-479,885.25	0.00	0.00	0.00	-479,885.25	0.00	-479,885.25
28 Nov 23	CUSIP : 999599GH0 /FVH4	0.00							
Settled	MAR 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS								
	GMI/3K22046610								
28 Nov 23	FUT MAR 24 CBT UL T-BONDS	0.000	100,687.50	0.00	0.00	0.00	100,687.50	0.00	100,687.50
28 Nov 23	CUSIP : 999599GH0 /WNH4	0.00							
Settled	MAR 24 CBT UL T-BONDS FUTURES MARGIN GAIN								
	GMI/3K22046550								
28 Nov 23	FUT MAR 24 CBT ULT TNOTE	0.000	474,682.60	0.00	0.00	0.00	474,682.60	0.00	474,682.60
28 Nov 23	CUSIP : 999599GH0 /UXYH4	0.00							
Settled	MAR 24 CBT ULT TNOTE FUTURES MARGIN GAIN								
	GMI/3K22046530								
28 Nov 23	FUT MAR 24 U.S. T-BONDS	0.000	123,437.50	0.00	0.00	0.00	123,437.50	0.00	123,437.50
28 Nov 23	CUSIP : 999599GH0 /USH4	0.00							
Settled	MAR 24 U.S. T-BONDS FUTURES MARGIN GAIN								
	GMI/3K22046570								
29 Nov 23	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
29 Nov 23	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									
29 Nov 23	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	
29 Nov 23	CUSIP : 999599GH0 /FVH4	0.00								
Settled										
	MAR 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS GMI/3K22046610									
29 Nov 23	FUT MAR 24 CBT UL T-BONDS	0.000	581,750.00	0.00	0.00	0.00	581,750.00	0.00	581,750.00	
29 Nov 23	CUSIP : 999599GH0 /WNH4	0.00								
Settled										
	MAR 24 CBT UL T-BONDS FUTURES MARGIN GAIN GMI/3K22046550									
29 Nov 23	FUT MAR 24 CBT UL TNOTE	0.000	627,817.40	0.00	0.00	0.00	627,817.40	0.00	627,817.40	
29 Nov 23	CUSIP : 999599GH0 /UXYH4	0.00								
Settled										
	MAR 24 CBT UL TNOTE FUTURES MARGIN GAIN GMI/3K22046530									
29 Nov 23	FUT MAR 24 U.S. T-BONDS	0.000	407,343.75	0.00	0.00	0.00	407,343.75	0.00	407,343.75	
29 Nov 23	CUSIP : 999599GH0 /USH4	0.00								
Settled										
	MAR 24 U.S. T-BONDS FUTURES MARGIN GAIN GMI/3K22046570									
30 Nov 23	FUT MAR 24 10 YR T-NOTES	0.000	-56,202.58	0.00	0.00	0.00	-56,202.58	0.00	-56,202.58	
30 Nov 23	CUSIP : 999599GH0 /TYH4	0.00								
Settled										
	MAR 24 10 YR T-NOTES FUTURES MARGIN LOSS GMI/3K22046590									
30 Nov 23	FUT MAR 24 CBT 5Y T-NOTE	0.000	342,780.75	0.00	0.00	0.00	342,780.75	0.00	342,780.75	
30 Nov 23	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

30 Nov 23	FUT MAR 24 CBT UL T-BONDS	0.000	-458,687.50	0.00	0.00	0.00	-458,687.50	0.00	-458,687.50
30 Nov 23	CUSIP : 999599GH0 /WNH4	0.00							
Settled	MAR 24 CBT UL T-BONDS FUTURES MARGIN LOSS								
	GMI/3K22046550								
30 Nov 23	FUT MAR 24 CBT UL T-NOTE	0.000	-704,375.00	0.00	0.00	0.00	-704,375.00	0.00	-704,375.00
30 Nov 23	CUSIP : 999599GH0 /UXYH4	0.00							
Settled	MAR 24 CBT UL T-NOTE FUTURES MARGIN LOSS								
	GMI/3K22046530								
30 Nov 23	FUT MAR 24 U.S. T-BONDS	0.000	-395,000.00	0.00	0.00	0.00	-395,000.00	0.00	-395,000.00
30 Nov 23	CUSIP : 999599GH0 /USH4	0.00							
Settled	MAR 24 U.S. T-BONDS FUTURES MARGIN LOSS								
	GMI/3K22046570								
01 Dec 23	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
01 Dec 23	CUSIP : 999599GH0 /TYH4	0.00							
Settled	MAR 24 10 YR T-NOTES FUTURES MARGIN GAIN								
	GMI/3K22046590								
01 Dec 23	FUT MAR 24 CBT 5Y T-NOTE	0.000	-609,375.00	0.00	0.00	0.00	-609,375.00	0.00	-609,375.00
01 Dec 23	CUSIP : 999599GH0 /FVH4	0.00							
Settled	MAR 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS								
	GMI/3K22046610								
01 Dec 23	FUT MAR 24 CBT UL T-BONDS	0.000	704,812.50	0.00	0.00	0.00	704,812.50	0.00	704,812.50
01 Dec 23	CUSIP : 999599GH0 /WNH4	0.00							
Settled	MAR 24 CBT UL T-BONDS FUTURES MARGIN GAIN								
	GMI/3K22046550								
01 Dec 23	FUT MAR 24 CBT UL T-NOTE	0.000	1,087,182.60	0.00	0.00	0.00	1,087,182.60	0.00	1,087,182.60
01 Dec 23	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								
01 Dec 23	FUT MAR 24 U.S. T-BONDS	0.000	678,906.25	0.00	0.00	0.00	678,906.25	0.00	678,906.25
01 Dec 23	CUSIP : 999599GH0 /USH4	0.00							
Settled									
	MAR 24 U.S. T-BONDS FUTURES MARGIN GAIN GMI/3K22046570								
04 Dec 23	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
04 Dec 23	CUSIP : 999599GH0 /TYH4	0.00							
Settled									
	MAR 24 10 YR T-NOTES FUTURES MARGIN LOSS GMI/3K22046590								
04 Dec 23	FUT MAR 24 CBT 5Y T-NOTE	0.000	358,000.50	0.00	0.00	0.00	358,000.50	0.00	358,000.50
04 Dec 23	CUSIP : 999599GH0 /FVH4	0.00							
Settled									
	MAR 24 CBT 5Y T-NOTE FUTURES MARGIN GAIN GMI/3K22046610								
04 Dec 23	FUT MAR 24 CBT UL T-BONDS	0.000	-167,812.50	0.00	0.00	0.00	-167,812.50	0.00	-167,812.50
04 Dec 23	CUSIP : 999599GH0 /WNNH4	0.00							
Settled									
	MAR 24 CBT UL T-BONDS FUTURES MARGIN LOSS GMI/3K22046550								
04 Dec 23	FUT MAR 24 CBT ULT TNOTE	0.000	-566,557.60	0.00	0.00	0.00	-566,557.60	0.00	-566,557.60
04 Dec 23	CUSIP : 999599GH0 /UXYH4	0.00							
Settled									
	MAR 24 CBT ULT TNOTE FUTURES MARGIN LOSS GMI/3K22046530								
04 Dec 23	FUT MAR 24 U.S. T-BONDS	0.000	-234,531.25	0.00	0.00	0.00	-234,531.25	0.00	-234,531.25
04 Dec 23	CUSIP : 999599GH0 /USH4	0.00							
Settled									
	MAR 24 U.S. T-BONDS FUTURES MARGIN LOSS GMI/3K22046570								

◆ Investment Transaction Detail

Trade Date	Security Description	Shares/PAR	Transaction Amount	Realized gain/loss	Total				
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 Dec 23	FUT MAR 24 10 YR T-NOTES	0.000	80,047.42	0.00	0.00	0.00	80,047.42	0.00	80,047.42
05 Dec 23	CUSIP : 999599GH0 /TYH4	0.00							
Settled	MAR 24 10 YR T-NOTES FUTURES MARGIN GAIN								
	GMI/3K22046590								
05 Dec 23	FUT MAR 24 CBT 5Y T-NOTE	0.000	-411,323.25	0.00	0.00	0.00	-411,323.25	0.00	-411,323.25
05 Dec 23	CUSIP : 999599GH0 /FVH4	0.00							
Settled	MAR 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS								
	GMI/3K22046610								
05 Dec 23	FUT MAR 24 CBT UL T-BONDS	0.000	980,812.50	0.00	0.00	0.00	980,812.50	0.00	980,812.50
05 Dec 23	CUSIP : 999599GH0 /WNH4	0.00							
Settled	MAR 24 CBT UL T-BONDS FUTURES MARGIN GAIN								
	GMI/3K22046550								
05 Dec 23	FUT MAR 24 CBT ULT TNOTE	0.000	1,071,875.00	0.00	0.00	0.00	1,071,875.00	0.00	1,071,875.00
05 Dec 23	CUSIP : 999599GH0 /UXYH4	0.00							
Settled	MAR 24 CBT ULT TNOTE FUTURES MARGIN GAIN								
	GMI/3K22046530								
05 Dec 23	FUT MAR 24 U.S. T-BONDS	0.000	728,281.25	0.00	0.00	0.00	728,281.25	0.00	728,281.25
05 Dec 23	CUSIP : 999599GH0 /USH4	0.00							
Settled	MAR 24 U.S. T-BONDS FUTURES MARGIN GAIN								
	GMI/3K22046570								
06 Dec 23	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
06 Dec 23	CUSIP : 999599GH0 /TYH4	0.00							
Settled	MAR 24 10 YR T-NOTES FUTURES MARGIN GAIN								
	GMI/3K22046590								
06 Dec 23	FUT MAR 24 CBT 5Y T-NOTE	0.000	-38,083.50	0.00	0.00	0.00	-38,083.50	0.00	-38,083.50
06 Dec 23	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 LOSS GMI/3K22046610									
06 Dec 23	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
06 Dec 23	CUSIP : 999599GH0 /WNH4	0.00							
Settled									
MAR 24 CBT UL T-BONDS FUTURES MARGIN GAIN GMI/3L05008080									
06 Dec 23	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
06 Dec 23	CUSIP : 999599GH0 /UXYH4	0.00							
Settled									
MAR 24 CBT UL T-NOTE FUTURES MARGIN GAIN GMI/3K22046530									
06 Dec 23	FUT MAR 24 U.S. T-BONDS	0.000	456,718.75	0.00	0.00	0.00	456,718.75	0.00	456,718.75
06 Dec 23	CUSIP : 999599GH0 /USH4	0.00							
Settled									
MAR 24 U.S. T-BONDS FUTURES MARGIN GAIN GMI/3K22046570									
07 Dec 23	FUT MAR 24 10 YR T-NOTES	0.000	1,702.58	0.00	0.00	0.00	1,702.58	0.00	1,702.58
07 Dec 23	CUSIP : 999599GH0 /TYH4	0.00							
Settled									
MAR 24 10 YR T-NOTES FUTURES MARGIN GAIN GMI/3K22046590									
07 Dec 23	FUT MAR 24 CBT 5Y T-NOTE	0.000	-45,708.00	0.00	0.00	0.00	-45,708.00	0.00	-45,708.00
07 Dec 23	CUSIP : 999599GH0 /FVH4	0.00							
Settled									
MAR 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS GMI/3K22046610									
07 Dec 23	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
07 Dec 23	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

07 Dec 23	FUT MAR 24 CBT ULT TNOTE	0.000	-61,250.00	0.00	0.00	0.00	-61,250.00	0.00	-61,250.00
07 Dec 23	CUSIP : 999599GH0 /UXYH4	0.00							
Settled	MAR 24 CBT ULT TNOTE FUTURES MARGIN LOSS								
	GMI/3K22046530								
07 Dec 23	FUT MAR 24 U.S. T-BONDS	0.000	-123,437.50	0.00	0.00	0.00	-123,437.50	0.00	-123,437.50
07 Dec 23	CUSIP : 999599GH0 /USH4	0.00							
Settled	MAR 24 U.S. T-BONDS FUTURES MARGIN LOSS								
	GMI/3K22046570								
08 Dec 23	FUT MAR 24 10 YR T-NOTES	0.000	-97,077.58	0.00	0.00	0.00	-97,077.58	0.00	-97,077.58
08 Dec 23	CUSIP : 999599GH0 /TYH4	0.00							
Settled	MAR 24 10 YR T-NOTES FUTURES MARGIN LOSS								
	GMI/3K22046590								
08 Dec 23	FUT MAR 24 CBT 5Y T-NOTE	0.000	639,843.75	0.00	0.00	0.00	639,843.75	0.00	639,843.75
08 Dec 23	CUSIP : 999599GH0 /FVH4	0.00							
Settled	MAR 24 CBT 5Y T-NOTE FUTURES MARGIN GAIN								
	GMI/3K22046610								
08 Dec 23	FUT MAR 24 CBT UL T-BONDS	0.000	-766,500.00	0.00	0.00	0.00	-766,500.00	0.00	-766,500.00
08 Dec 23	CUSIP : 999599GH0 /WNH4	0.00							
Settled	MAR 24 CBT UL T-BONDS FUTURES MARGIN LOSS								
	GMI/3L05008080								
08 Dec 23	FUT MAR 24 CBT ULT TNOTE	0.000	-1,071,875.00	0.00	0.00	0.00	-1,071,875.00	0.00	-1,071,875.00
08 Dec 23	CUSIP : 999599GH0 /UXYH4	0.00							
Settled	MAR 24 CBT ULT TNOTE FUTURES MARGIN LOSS								
	GMI/3K22046530								
08 Dec 23	FUT MAR 24 U.S. T-BONDS	0.000	-493,750.00	0.00	0.00	0.00	-493,750.00	0.00	-493,750.00
08 Dec 23	CUSIP : 999599GH0 /USH4	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 U.S. T-BONDS FUTURES MARGIN LOSS GMI/3K22046570									
11 Dec 23	FUT MAR 24 10 YR T-NOTES	0.000	6,812.50	0.00	0.00	0.00	6,812.50	0.00	6,812.50	
11 Dec 23	CUSIP : 999599GH0 /TYH4	0.00								
Settled										
	MAR 24 10 YR T-NOTES FUTURES MARGIN GAIN GMI/3K22046590									
11 Dec 23	FUT MAR 24 CBT 5Y T-NOTE	0.000	-7,614.75	0.00	0.00	0.00	-7,614.75	0.00	-7,614.75	
11 Dec 23	CUSIP : 999599GH0 /FVH4	0.00								
Settled										
	MAR 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS GMI/3K22046610									
11 Dec 23	FUT MAR 24 CBT UL T-BONDS	0.000	-41,062.50	0.00	0.00	0.00	-41,062.50	0.00	-41,062.50	
11 Dec 23	CUSIP : 999599GH0 /WNH4	0.00								
Settled										
	MAR 24 CBT UL T-BONDS FUTURES MARGIN LOSS GMI/3L05008080									
11 Dec 23	FUT MAR 24 CBT ULT TNOTE	0.000	76,567.40	0.00	0.00	0.00	76,567.40	0.00	76,567.40	
11 Dec 23	CUSIP : 999599GH0 /UXYH4	0.00								
Settled										
	MAR 24 CBT ULT TNOTE FUTURES MARGIN GAIN GMI/3K22046530									
12 Dec 23	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	
12 Dec 23	CUSIP : 999599GH0 /TYH4	0.00								
Settled										
	MAR 24 10 YR T-NOTES FUTURES MARGIN GAIN GMI/3K22046590									
12 Dec 23	FUT MAR 24 CBT 5Y T-NOTE	0.000	-106,645.50	0.00	0.00	0.00	-106,645.50	0.00	-106,645.50	
12 Dec 23	CUSIP : 999599GH0 /FVH4	0.00								
Settled										
	MAR 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS 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

12 Dec 23	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
12 Dec 23	CUSIP : 999599GH0 /WNH4	0.00							
Settled	MAR 24 CBT UL T-BONDS FUTURES MARGIN GAIN								
	GMI/3L05008080								
12 Dec 23	FUT MAR 24 CBT UL T-NOTE	0.000	275,625.00	0.00	0.00	0.00	275,625.00	0.00	275,625.00
12 Dec 23	CUSIP : 999599GH0 /UXYH4	0.00							
Settled	MAR 24 CBT UL T-NOTE FUTURES MARGIN GAIN								
	GMI/3K22046530								
12 Dec 23	FUT MAR 24 U.S. T-BONDS	0.000	197,500.00	0.00	0.00	0.00	197,500.00	0.00	197,500.00
12 Dec 23	CUSIP : 999599GH0 /USH4	0.00							
Settled	MAR 24 U.S. T-BONDS FUTURES MARGIN GAIN								
	GMI/3K22046570								
13 Dec 23	FUT MAR 24 10 YR T-NOTES	0.000	146,468.75	0.00	0.00	0.00	146,468.75	0.00	146,468.75
13 Dec 23	CUSIP : 999599GH0 /TYH4	0.00							
Settled	MAR 24 10 YR T-NOTES FUTURES MARGIN GAIN								
	GMI/3K22046590								
13 Dec 23	FUT MAR 24 CBT 5Y T-NOTE	0.000	-959,760.75	0.00	0.00	0.00	-959,760.75	0.00	-959,760.75
13 Dec 23	CUSIP : 999599GH0 /FVH4	0.00							
Settled	MAR 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS								
	GMI/3K22046610								
13 Dec 23	FUT MAR 24 CBT UL T-BONDS	0.000	1,163,437.50	0.00	0.00	0.00	1,163,437.50	0.00	1,163,437.50
13 Dec 23	CUSIP : 999599GH0 /WNH4	0.00							
Settled	MAR 24 CBT UL T-BONDS FUTURES MARGIN GAIN								
	GMI/3L05008080								
13 Dec 23	FUT MAR 24 CBT UL T-NOTE	0.000	1,577,182.60	0.00	0.00	0.00	1,577,182.60	0.00	1,577,182.60
13 Dec 23	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 GAIN GMI/3K22046530									
13 Dec 23	FUT MAR 24 U.S. T-BONDS	0.000	851,718.75	0.00	0.00	0.00	851,718.75	0.00	851,718.75	
13 Dec 23	CUSIP : 999599GH0 /USH4	0.00								
Settled										
	MAR 24 U.S. T-BONDS FUTURES MARGIN GAIN GMI/3K22046570									
14 Dec 23	FUT MAR 24 10 YR T-NOTES	0.000	68,125.00	0.00	0.00	0.00	68,125.00	0.00	68,125.00	
14 Dec 23	CUSIP : 999599GH0 /TYH4	0.00								
Settled										
	MAR 24 10 YR T-NOTES FUTURES MARGIN GAIN GMI/3K22046590									
14 Dec 23	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	
14 Dec 23	CUSIP : 999599GH0 /FVH4	0.00								
Settled										
	MAR 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS GMI/3K22046610									
14 Dec 23	FUT MAR 24 CBT UL T-BONDS	0.000	1,163,437.50	0.00	0.00	0.00	1,163,437.50	0.00	1,163,437.50	
14 Dec 23	CUSIP : 999599GH0 /WNH4	0.00								
Settled										
	MAR 24 CBT UL T-BONDS FUTURES MARGIN GAIN GMI/3L05008080									
14 Dec 23	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	
14 Dec 23	CUSIP : 999599GH0 /UXYH4	0.00								
Settled										
	MAR 24 CBT ULT TNOTE FUTURES MARGIN GAIN GMI/3K22046530									
14 Dec 23	FUT MAR 24 U.S. T-BONDS	0.000	703,593.75	0.00	0.00	0.00	703,593.75	0.00	703,593.75	
14 Dec 23	CUSIP : 999599GH0 /USH4	0.00								
Settled										
	MAR 24 U.S. T-BONDS FUTURES MARGIN GAIN GMI/3K22046570									

## ◆ 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

15 Dec 23	FUT MAR 24 10 YR T-NOTES	0.000	-11,922.42	0.00	0.00	0.00	-11,922.42	0.00	-11,922.42
15 Dec 23	CUSIP : 999599GH0 /TYH4	0.00							
Settled	MAR 24 10 YR T-NOTES FUTURES MARGIN LOSS GMI/3K22046590								
15 Dec 23	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
15 Dec 23	CUSIP : 999599GH0 /FVH4	0.00							
Settled	MAR 24 CBT 5Y T-NOTE FUTURES MARGIN GAIN GMI/3K22046610								
15 Dec 23	FUT MAR 24 CBT UL T-BONDS	0.000	246,375.00	0.00	0.00	0.00	246,375.00	0.00	246,375.00
15 Dec 23	CUSIP : 999599GH0 /WNH4	0.00							
Settled	MAR 24 CBT UL T-BONDS FUTURES MARGIN GAIN GMI/3L05008080								
15 Dec 23	FUT MAR 24 U.S. T-BONDS	0.000	137,187.50	0.00	0.00	0.00	137,187.50	0.00	137,187.50
15 Dec 23	CUSIP : 999599GH0 /USH4	0.00							
Settled	MAR 24 U.S. T-BONDS FUTURES MARGIN GAIN GMI/3K22046570								
18 Dec 23	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
18 Dec 23	CUSIP : 999599GH0 /TYH4	0.00							
Settled	MAR 24 10 YR T-NOTES FUTURES MARGIN LOSS GMI/3K22046590								
18 Dec 23	FUT MAR 24 CBT 5Y T-NOTE	0.000	99,030.75	0.00	0.00	0.00	99,030.75	0.00	99,030.75
18 Dec 23	CUSIP : 999599GH0 /FVH4	0.00							
Settled	MAR 24 CBT 5Y T-NOTE FUTURES MARGIN GAIN GMI/3K22046610								
18 Dec 23	FUT MAR 24 CBT UL T-BONDS	0.000	-383,250.00	0.00	0.00	0.00	-383,250.00	0.00	-383,250.00
18 Dec 23	CUSIP : 999599GH0 /WNH4	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 UL T-BONDS FUTURES MARGIN LOSS GMI/3L05008080								
18 Dec 23	FUT MAR 24 CBT UL T-NOTE	0.000	-214,375.00	0.00	0.00	0.00	-214,375.00	0.00	-214,375.00
18 Dec 23	CUSIP : 999599GH0 /UXYH4	0.00							
Settled									
	MAR 24 CBT UL T-NOTE FUTURES MARGIN LOSS GMI/3K22046530								
18 Dec 23	FUT MAR 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 Dec 23	CUSIP : 999599GH0 /USH4	0.00							
Settled									
	MAR 24 U.S. T-BONDS FUTURES MARGIN LOSS GMI/3K22046570								
19 Dec 23	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
19 Dec 23	CUSIP : 999599GH0 /TYH4	0.00							
Settled									
	MAR 24 10 YR T-NOTES FUTURES MARGIN GAIN GMI/3K22046590								
19 Dec 23	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
19 Dec 23	CUSIP : 999599GH0 /FVH4	0.00							
Settled									
	MAR 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS GMI/3K22046610								
19 Dec 23	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
19 Dec 23	CUSIP : 999599GH0 /WNH4	0.00							
Settled									
	MAR 24 CBT UL T-BONDS FUTURES MARGIN GAIN GMI/3L05008080								
19 Dec 23	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
19 Dec 23	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

19 Dec 23	FUT MAR 24 U.S. T-BONDS	0.000	142,187.50	0.00	0.00	0.00	142,187.50	0.00	142,187.50
19 Dec 23	CUSIP : 999599GH0 /USH4	0.00							
Settled	MAR 24 U.S. T-BONDS FUTURES MARGIN GAIN GMI/3K22046570								
20 Dec 23	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
20 Dec 23	CUSIP : 999599GH0 /TYH4	0.00							
Settled	MAR 24 10 YR T-NOTES FUTURES MARGIN GAIN GMI/3K22046590								
20 Dec 23	FUT MAR 24 CBT 5Y T-NOTE	0.000	-243,750.00	0.00	0.00	0.00	-243,750.00	0.00	-243,750.00
20 Dec 23	CUSIP : 999599GH0 /FVH4	0.00							
Settled	MAR 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS GMI/3K22046610								
20 Dec 23	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
20 Dec 23	CUSIP : 999599GH0 /WNNH4	0.00							
Settled	MAR 24 CBT UL T-BONDS FUTURES MARGIN GAIN GMI/3L05008080								
20 Dec 23	FUT MAR 24 CBT ULT TNOTE	0.000	398,125.00	0.00	0.00	0.00	398,125.00	0.00	398,125.00
20 Dec 23	CUSIP : 999599GH0 /UXYH4	0.00							
Settled	MAR 24 CBT ULT TNOTE FUTURES MARGIN GAIN GMI/3K22046530								
20 Dec 23	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
20 Dec 23	CUSIP : 999599GH0 /USH4	0.00							
Settled	MAR 24 U.S. T-BONDS FUTURES MARGIN GAIN GMI/3K22046570								
21 Dec 23	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
21 Dec 23	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								
21 Dec 23	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
21 Dec 23	CUSIP : 999599GH0 /FVH4	0.00							
Settled									
	MAR 24 CBT 5Y T-NOTE FUTURES MARGIN GAIN GMI/3K22046610								
21 Dec 23	FUT MAR 24 CBT UL T-BONDS	0.000	-246,375.00	0.00	0.00	0.00	-246,375.00	0.00	-246,375.00
21 Dec 23	CUSIP : 999599GH0 /WNH4	0.00							
Settled									
	MAR 24 CBT UL T-BONDS FUTURES MARGIN LOSS GMI/3L05008080								
21 Dec 23	FUT MAR 24 CBT UL TNOTE	0.000	-168,442.40	0.00	0.00	0.00	-168,442.40	0.00	-168,442.40
21 Dec 23	CUSIP : 999599GH0 /UXYH4	0.00							
Settled									
	MAR 24 CBT UL TNOTE FUTURES MARGIN LOSS GMI/3K22046530								
21 Dec 23	FUT MAR 24 U.S. T-BONDS	0.000	-142,187.50	0.00	0.00	0.00	-142,187.50	0.00	-142,187.50
21 Dec 23	CUSIP : 999599GH0 /USH4	0.00							
Settled									
	MAR 24 U.S. T-BONDS FUTURES MARGIN LOSS GMI/3K22046570								
22 Dec 23	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
22 Dec 23	CUSIP : 999599GH0 /TYH4	0.00							
Settled									
	MAR 24 10 YR T-NOTES FUTURES MARGIN LOSS GMI/3K22046590								
22 Dec 23	FUT MAR 24 CBT 5Y T-NOTE	0.000	30,468.75	0.00	0.00	0.00	30,468.75	0.00	30,468.75
22 Dec 23	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	Total				
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

22 Dec 23	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
22 Dec 23	CUSIP : 999599GH0 /WNH4	0.00							
Settled	MAR 24 CBT UL T-BONDS FUTURES MARGIN LOSS								
	GMI/3L05008080								
22 Dec 23	FUT MAR 24 CBT UL TNOTE	0.000	-137,807.60	0.00	0.00	0.00	-137,807.60	0.00	-137,807.60
22 Dec 23	CUSIP : 999599GH0 /UXYH4	0.00							
Settled	MAR 24 CBT UL TNOTE FUTURES MARGIN LOSS								
	GMI/3K22046530								
22 Dec 23	FUT MAR 24 U.S. T-BONDS	0.000	-65,625.00	0.00	0.00	0.00	-65,625.00	0.00	-65,625.00
22 Dec 23	CUSIP : 999599GH0 /USH4	0.00							
Settled	MAR 24 U.S. T-BONDS FUTURES MARGIN LOSS								
	GMI/3K22046570								
26 Dec 23	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
26 Dec 23	CUSIP : 999599GH0 /TYH4	0.00							
Settled	MAR 24 10 YR T-NOTES FUTURES MARGIN GAIN								
	GMI/3K22046590								
26 Dec 23	FUT MAR 24 CBT 5Y T-NOTE	0.000	-60,937.50	0.00	0.00	0.00	-60,937.50	0.00	-60,937.50
26 Dec 23	CUSIP : 999599GH0 /FVH4	0.00							
Settled	MAR 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS								
	GMI/3K22046610								
26 Dec 23	FUT MAR 24 CBT UL T-BONDS	0.000	205,312.50	0.00	0.00	0.00	205,312.50	0.00	205,312.50
26 Dec 23	CUSIP : 999599GH0 /WNH4	0.00							
Settled	MAR 24 CBT UL T-BONDS FUTURES MARGIN GAIN								
	GMI/3L05008080								
26 Dec 23	FUT MAR 24 CBT UL TNOTE	0.000	214,375.00	0.00	0.00	0.00	214,375.00	0.00	214,375.00
26 Dec 23	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 GAIN GMI/3K22046530								
26 Dec 23	FUT MAR 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 Dec 23	CUSIP : 999599GH0 /USH4	0.00							
Settled									
	MAR 24 U.S. T-BONDS FUTURES MARGIN GAIN GMI/3K22046570								
27 Dec 23	FUT MAR 24 10 YR T-NOTES	0.000	66,422.42	0.00	0.00	0.00	66,422.42	0.00	66,422.42
27 Dec 23	CUSIP : 999599GH0 /TYH4	0.00							
Settled									
	MAR 24 10 YR T-NOTES FUTURES MARGIN GAIN GMI/3K22046590								
27 Dec 23	FUT MAR 24 CBT 5Y T-NOTE	0.000	-327,541.50	0.00	0.00	0.00	-327,541.50	0.00	-327,541.50
27 Dec 23	CUSIP : 999599GH0 /FVH4	0.00							
Settled									
	MAR 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS GMI/3K22046610								
27 Dec 23	FUT MAR 24 CBT UL T-BONDS	0.000	985,500.00	0.00	0.00	0.00	985,500.00	0.00	985,500.00
27 Dec 23	CUSIP : 999599GH0 /WNH4	0.00							
Settled									
	MAR 24 CBT UL T-BONDS FUTURES MARGIN GAIN GMI/3L05008080								
27 Dec 23	FUT MAR 24 CBT ULT TNOTE	0.000	872,807.60	0.00	0.00	0.00	872,807.60	0.00	872,807.60
27 Dec 23	CUSIP : 999599GH0 /UXYH4	0.00							
Settled									
	MAR 24 CBT ULT TNOTE FUTURES MARGIN GAIN GMI/3K22046530								
27 Dec 23	FUT MAR 24 U.S. T-BONDS	0.000	568,750.00	0.00	0.00	0.00	568,750.00	0.00	568,750.00
27 Dec 23	CUSIP : 999599GH0 /USH4	0.00							
Settled									
	MAR 24 U.S. T-BONDS FUTURES MARGIN GAIN 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

28 Dec 23	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
28 Dec 23	CUSIP : 999599GH0 /TYH4	0.00							
Settled	MAR 24 10 YR T-NOTES FUTURES MARGIN LOSS								
	GMI/3K22046590								
28 Dec 23	FUT MAR 24 CBT 5Y T-NOTE	0.000	243,750.00	0.00	0.00	0.00	243,750.00	0.00	243,750.00
28 Dec 23	CUSIP : 999599GH0 /FVH4	0.00							
Settled	MAR 24 CBT 5Y T-NOTE FUTURES MARGIN GAIN								
	GMI/3K22046610								
28 Dec 23	FUT MAR 24 CBT UL T-BONDS	0.000	-492,750.00	0.00	0.00	0.00	-492,750.00	0.00	-492,750.00
28 Dec 23	CUSIP : 999599GH0 /WNH4	0.00							
Settled	MAR 24 CBT UL T-BONDS FUTURES MARGIN LOSS								
	GMI/3L05008080								
28 Dec 23	FUT MAR 24 CBT ULT TNOTE	0.000	-566,557.60	0.00	0.00	0.00	-566,557.60	0.00	-566,557.60
28 Dec 23	CUSIP : 999599GH0 /UXYH4	0.00							
Settled	MAR 24 CBT ULT TNOTE FUTURES MARGIN LOSS								
	GMI/3K22046530								
28 Dec 23	FUT MAR 24 U.S. T-BONDS	0.000	-262,500.00	0.00	0.00	0.00	-262,500.00	0.00	-262,500.00
28 Dec 23	CUSIP : 999599GH0 /USH4	0.00							
Settled	MAR 24 U.S. T-BONDS FUTURES MARGIN LOSS								
	GMI/3K22046570								
29 Dec 23	FUT MAR 24 CBT 5Y T-NOTE	0.000	-83,791.50	0.00	0.00	0.00	-83,791.50	0.00	-83,791.50
29 Dec 23	CUSIP : 999599GH0 /FVH4	0.00							
Settled	MAR 24 CBT 5Y T-NOTE FUTURES MARGIN LOSS								
	GMI/3K22046610								
29 Dec 23	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
29 Dec 23	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	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 UL T-BONDS FUTURES MARGIN LOSS GMI/3L05008080								
29 Dec 23	FUT MAR 24 CBT UL TNOTE	0.000	-91,875.00	0.00	0.00	0.00	-91,875.00	0.00	-91,875.00
29 Dec 23	CUSIP : 999599GH0 /UXYH4	0.00							
Settled									
	MAR 24 CBT UL TNOTE FUTURES MARGIN LOSS GMI/3K22046530								
29 Dec 23	FUT MAR 24 U.S. T-BONDS	0.000	-65,625.00	0.00	0.00	0.00	-65,625.00	0.00	-65,625.00
29 Dec 23	CUSIP : 999599GH0 /USH4	0.00							
Settled									
	MAR 24 U.S. T-BONDS FUTURES MARGIN LOSS GMI/3K22046570								
Total United States - USD			13,660,432.84	0.00	0.00	0.00	13,660,432.84	0.00	13,660,432.84
Total fixed income derivatives - futures			13,660,432.84	0.00	0.00	0.00	13,660,432.84	0.00	13,660,432.84
<b>Total fixed income</b>			<b>13,660,432.84</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>13,660,432.84</b>	<b>0.00</b>	<b>13,660,432.84</b>
<b>Total mark-to-markets</b>		<b>0.00</b>	<b>13,704,609.84</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>13,704,609.84</b>	<b>0.00</b>	<b>13,704,609.84</b>

### Maturities

#### Cash and Cash Equivalents

##### Short term bills and notes

##### United States - USD

12 Oct 23	UNITED STATES OF AMER TREAS	-5,050,000.000	5,050,000.00	0.00	0.00	-4,992,822.52	57,177.48	0.00	57,177.48
12 Oct 23	BONDS 0.0% T-BILL DUE 10-12-2023	100.00							
Settled	SEDOL : BN6QD36 / CHICAGO INCOME USA TREASURY BILLS 0% T-BILL 12/10/23 USD1000 PRICE: 100.0 NET BROKER: CHICAGO INCOME								

# Accounting Statements

Account number ILFRAL

01 Oct 23 - 31 Dec 23

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								

### Maturities

#### Cash and Cash Equivalents

##### Short term bills and notes

##### United States - USD

12 Oct 23	UNITED STATES OF AMER TREAS	-250,000.000	250,000.00	0.00	0.00	-247,169.43	2,830.57	0.00	2,830.57
12 Oct 23	BONDS 0.0% T-BILL DUE 10-12-2023	100.00							
Settled	SEDOL : BN6QD36 / CHICAGO REDEMPTIONS USA TREASURY BILLS 0% T-BILL 12/10/23 USD1000 PRICE: 100.0 NET BROKER: CHICAGO REDEMPTIONS								
Total United States - USD			5,300,000.00	0.00	0.00	-5,239,991.95	60,008.05	0.00	60,008.05
Total short term bills and notes			5,300,000.00	0.00	0.00	-5,239,991.95	60,008.05	0.00	60,008.05
<b>Total cash and cash equivalents</b>			<b>5,300,000.00</b>	<b>0.00</b>	<b>0.00</b>	<b>-5,239,991.95</b>	<b>60,008.05</b>	<b>0.00</b>	<b>60,008.05</b>
<b>Total maturities</b>		<b>-5,300,000.00</b>	<b>5,300,000.00</b>	<b>0.00</b>	<b>0.00</b>	<b>-5,239,991.95</b>	<b>60,008.05</b>	<b>0.00</b>	<b>60,008.05</b>

### Principal Paydowns

#### Fixed Income

##### Bank loans

##### United States - USD

06 Oct 23	AL NGPL HOLDINGS, LLC INITIAL	-23,202.370	23,202.37	0.00	0.00	-23,091.02	111.35	0.00	111.35
06 Oct 23	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								
06 Oct 23	AL NGPL HOLDINGS, LLC INITIAL	-5,502.770	5,502.77	0.00	0.00	-5,476.36	26.41	0.00	26.41
06 Oct 23	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								

## ◆ 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>									

### Principal Paydowns

#### Fixed Income

#### Bank loans

#### United States - USD

29 Dec 23	BCP RENAISSANCE PARENT LLC		-10,471.200	10,471.20	0.00	0.00	-10,405.80	65.40	0.00	65.40
29 Dec 23	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									
29 Dec 23	GEON PERFORMANCE SOLUTIONS,		-12,722.650	12,722.65	0.00	0.00	-12,678.22	44.43	0.00	44.43
02 Jan 24	LLC (FKA. , LLC) TERM LOAN		100.00							
Pending	08-18-2028									
	CUSIP : 37254YAB6 /									
	CHICAGO BKL TEAM									
	GEON PERFORMANCE SOLUTIONS, LLC (FKA.									
	TERM LOAN PRICE: 100.0 NET BROKER: CHICAGO									
	BKL TEAM									
29 Dec 23	IQVIA INC IQVIA INC TLA2 DUE		-122,105.260	122,105.26	0.00	0.00	-119,968.67	2,136.59	0.00	2,136.59
29 Dec 23	06-16-2027		100.00							
Settled	CUSIP : LX2057953 /									
	CHICAGO BKL TEAM									
	IQVIA INC IQVIA INC TLA2 16/06/2027 PRICE: 100.0									
	NET BROKER: CHICAGO BKL TEAM									
29 Dec 23	MEDLINE BORROWER, LP INITIAL		-11,363.640	11,363.64	0.00	0.00	-11,051.19	312.45	0.00	312.45
29 Dec 23	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									
29 Dec 23	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 Dec 23	COV-LITE TLB DUE 10-27-2028 BEO		100.00							
Settled	CUSIP : LX1994222 /									
	CHICAGO BKL TEAM									

## ◆ 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

##### Bank loans

##### United States - USD

MIP V WASTE COV-LITE 27/10/2028 PRICE: 100.0  
NET BROKER: CHICAGO BKL TEAM

29 Dec 23	SOTERA HEALTH HOLDINGS LLC	-7,500.000	7,500.00	0.00	0.00	-7,425.05	74.95	0.00	74.95
29 Dec 23	INCREMENTAL TERM LOAN SENIOR	100.00							
Settled	SECURED 12-11-2026 CUSIP : 83601MAB6 / CHICAGO BKL TEAM SOTERA HEALTH HOLDINGS LLC INCREMENTAL TERM LOAN PRICE: 100.0 NET BROKER: CHICAGO BKL TEAM								
29 Dec 23	SYSTEM ONE HOLDINGS, LLC FLTG	-14,672.140	14,672.14	0.00	0.00	-14,442.14	230.00	0.00	230.00
29 Dec 23	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			218,954.17	0.00	0.00	-215,767.16	3,187.01	0.00	3,187.01
Total bank loans			218,954.17	0.00	0.00	-215,767.16	3,187.01	0.00	3,187.01

##### Government mortgage backed securities

##### United States - USD

01 Oct 23	FED HOME LN MTG 2.5% DUE	-201,333.760	201,333.76	0.00	0.00	-168,935.26	32,398.50	0.00	32,398.50
25 Oct 23	04-01-2052	100.00							
Settled	CUSIP : 3132DWDJ9 /CMO1 CHICAGO INCOME FED HOME LOAN MTG 2.5% MBS 01/04/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Oct 23	FEDERAL HOME LN MTG CORP	-130,454.720	130,454.72	0.00	0.00	-123,397.79	7,056.93	0.00	7,056.93
25 Oct 23	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								



◆ 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

Principal Paydowns

Fixed Income

Government mortgage backed securities

United States - USD

01 Oct 23	FEDERAL HOME LN MTG CORP	-162,396.960	162,396.96	0.00	0.00	-153,929.97	8,466.99	0.00	8,466.99
25 Oct 23	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 Oct 23	FEDERAL NATIONAL MORTGAGE	-248,450.140	248,450.14	0.00	0.00	-217,468.80	30,981.34	0.00	30,981.34
25 Oct 23	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 Oct 23	FEDERAL NATIONAL MORTGAGE	-78,051.600	78,051.60	0.00	0.00	-68,272.94	9,778.66	0.00	9,778.66
25 Oct 23	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 Oct 23	FHLMC POOL #SD-8221 3.5%	-170,442.120	170,442.12	0.00	0.00	-156,109.98	14,332.14	0.00	14,332.14
25 Oct 23	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 Oct 23	FHLMC SUPER 30Y FIXED 4%	-179,957.680	179,957.68	0.00	0.00	-168,373.28	11,584.40	0.00	11,584.40
25 Oct 23	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	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 Oct 23	FNMA POOL #FS3619 2.5%	-90,472.610	90,472.61	0.00	0.00	-75,885.46	14,587.15	0.00	14,587.15
25 Oct 23	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 Oct 23	FNMA POOL #MA4548 2.5% DUE	-217,530.110	217,530.11	0.00	0.00	-183,052.10	34,478.01	0.00	34,478.01
25 Oct 23	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 Oct 23	FNMA POOL #MA4783 4% 10-01-2052	-180,514.840	180,514.84	0.00	0.00	-171,078.11	9,436.73	0.00	9,436.73
25 Oct 23	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 Oct 23	FNMA POOL #MA4804 4% 11-01-2052	-73,373.390	73,373.39	0.00	0.00	-69,911.08	3,462.31	0.00	3,462.31
25 Oct 23	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 Oct 23	GNMA GNMA # 001958 9% 02-20-2025	-1.110	1.11	0.00	0.00	-1.16	-0.05	0.00	-0.05
20 Oct 23	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 Oct 23	GNMA GNMA # 008459 3.625%	-2.790	2.79	0.00	0.00	-2.78	0.01	0.00	0.01
20 Oct 23	07-20-2024	100.00							
Settled	CUSIP : 36202KMG7 /GNMAII 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

GOVT NATL MTG ASSO FR MBS 20/07/2024 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME									
01 Oct 23	GNMA POOL #1797 8.5% 07-20-2024	-0.570	0.57	0.00	0.00	-0.57	0.00	0.00	0.00
20 Oct 23	BEO	100.00							
Settled	CUSIP : 36202B7J8 /GNMAII CHICAGO INCOME GOVT NATL MTG ASSO 8.5% MBS 20/07/2024 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Oct 23	GNMA POOL #780831 SER 2024 9.5%	-0.250	0.25	0.00	0.00	-0.26	-0.01	0.00	-0.01
16 Oct 23	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 Oct 23	GNMA POOL 376445 6.5% DUE	-1.690	1.69	0.00	0.00	-1.79	-0.10	0.00	-0.10
16 Oct 23	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 Oct 23	GNMAII POOL #1789 SER 2024 7.5%	-4.230	4.23	0.00	0.00	-4.24	-0.01	0.00	-0.01
20 Oct 23	DUE 07-20-2024 REG	100.00							
Settled	CUSIP : 36202B7A7 /GNMAII CHICAGO INCOME GOVT NATL MTG ASSO 7.5% MBS 20/07/2024 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Oct 23	GNMAII POOL #1790 SER 2024 8%	-0.110	0.11	0.00	0.00	-0.11	0.00	0.00	0.00
20 Oct 23	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								

◆ 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 Oct 23	GNMAII POOL #1901 SER 2024 8%	-0.320	0.32	0.00	0.00	-0.34	-0.02	0.00	-0.02
20 Oct 23	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 Oct 23	GNMAII POOL #1975 SER 2025 9%	-1.180	1.18	0.00	0.00	-1.15	0.03	0.00	0.03
20 Oct 23	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 Oct 23	GNMAII POOL #2022 SER 2025 9%	-0.880	0.88	0.00	0.00	-0.94	-0.06	0.00	-0.06
20 Oct 23	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								
01 Oct 23	GNMAII POOL #2040 SER 2025 9%	-1.500	1.50	0.00	0.00	-1.59	-0.09	0.00	-0.09
20 Oct 23	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								
01 Nov 23	FED HOME LN MTG 2.5% DUE	-203,435.520	203,435.52	0.00	0.00	-170,698.81	32,736.71	0.00	32,736.71
27 Nov 23	04-01-2052	100.00							
Settled	CUSIP : 3132DWDJ9 /CMO1 CHICAGO INCOME FED HOME LOAN MTG 2.5% MBS 01/04/2052 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								

## ◆ 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 Nov 23	FEDERAL HOME LN MTG CORP	-152,020.440	152,020.44	0.00	0.00	-143,796.92	8,223.52	0.00	8,223.52
27 Nov 23	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								
01 Nov 23	FEDERAL HOME LN MTG CORP	-155,410.200	155,410.20	0.00	0.00	-147,307.48	8,102.72	0.00	8,102.72
27 Nov 23	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 Nov 23	FEDERAL NATIONAL MORTGAGE	-199,301.400	199,301.40	0.00	0.00	-174,332.02	24,969.38	0.00	24,969.38
27 Nov 23	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 Nov 23	FEDERAL NATIONAL MORTGAGE	-87,594.120	87,594.12	0.00	0.00	-76,671.27	10,922.85	0.00	10,922.85
27 Nov 23	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 Nov 23	FHLMC POOL #SD-8221 3.5%	-174,820.100	174,820.10	0.00	0.00	-160,119.82	14,700.28	0.00	14,700.28
27 Nov 23	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 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 Nov 23	FHLMC SUPER 30Y FIXED 4%	-197,542.370	197,542.37	0.00	0.00	-184,825.99	12,716.38	0.00	12,716.38
27 Nov 23	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 Nov 23	FNMA POOL #FS3619 2.5%	-148,710.980	148,710.98	0.00	0.00	-124,733.89	23,977.09	0.00	23,977.09
27 Nov 23	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 Nov 23	FNMA POOL #MA4548 2.5% DUE	-217,829.500	217,829.50	0.00	0.00	-183,304.04	34,525.46	0.00	34,525.46
27 Nov 23	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 Nov 23	FNMA POOL #MA4783 4% 10-01-2052	-201,521.660	201,521.66	0.00	0.00	-190,604.92	10,916.74	0.00	10,916.74
27 Nov 23	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 Nov 23	FNMA POOL #MA4804 4% 11-01-2052	-60,929.060	60,929.06	0.00	0.00	-57,455.75	3,473.31	0.00	3,473.31
27 Nov 23	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 Nov 23	GNMA GNMA # 001958 9% 02-20-2025	-1.120	1.12	0.00	0.00	-1.17	-0.05	0.00	-0.05
20 Nov 23	CUSIP : 36202CE74 /GNMAII	100.00							
Settled	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

	GOVT NATL MTG ASSO 9% MBS 20/02/2025 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Nov 23	GNMA GNMA # 008459 3.625%	-2.780	2.78	0.00	0.00	-2.77	0.01	0.00	0.01
20 Nov 23	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 Nov 23	GNMA POOL #780831 SER 2024 9.5%	-0.250	0.25	0.00	0.00	-0.25	0.00	0.00	0.00
15 Nov 23	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 Nov 23	GNMA POOL 376445 6.5% DUE	-1.700	1.70	0.00	0.00	-1.80	-0.10	0.00	-0.10
15 Nov 23	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 Nov 23	GNMAII POOL #1790 SER 2024 8%	-0.110	0.11	0.00	0.00	-0.11	0.00	0.00	0.00
20 Nov 23	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 Nov 23	GNMAII POOL #1901 SER 2024 8%	-0.320	0.32	0.00	0.00	-0.34	-0.02	0.00	-0.02
20 Nov 23	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 Nov 23 20 Nov 23 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	-1.190 100.00	1.19	0.00	0.00	-1.16	0.03	0.00	0.03
01 Nov 23 20 Nov 23 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	-0.880 100.00	0.88	0.00	0.00	-0.94	-0.06	0.00	-0.06
01 Nov 23 20 Nov 23 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	-1.510 100.00	1.51	0.00	0.00	-1.60	-0.09	0.00	-0.09
01 Dec 23 26 Dec 23 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	-167,871.030 100.00	167,871.03	0.00	0.00	-140,857.33	27,013.70	0.00	27,013.70
01 Dec 23 26 Dec 23 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	-116,272.200 100.00	116,272.20	0.00	0.00	-109,982.47	6,289.73	0.00	6,289.73



## ◆ 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>								

### Principal Paydowns

#### Fixed Income

#### Government mortgage backed securities

##### United States - USD

01 Dec 23	FEDERAL HOME LN MTG CORP	-142,580.240	142,580.24	0.00	0.00	-135,146.45	7,433.79	0.00	7,433.79
26 Dec 23	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 Dec 23	FEDERAL NATIONAL MORTGAGE	-127,094.400	127,094.40	0.00	0.00	-111,171.44	15,922.96	0.00	15,922.96
26 Dec 23	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 Dec 23	FEDERAL NATIONAL MORTGAGE	-85,233.860	85,233.86	0.00	0.00	-74,605.33	10,628.53	0.00	10,628.53
26 Dec 23	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 Dec 23	FHLMC POOL #SD-8221 3.5%	-159,018.230	159,018.23	0.00	0.00	-145,596.88	13,421.35	0.00	13,421.35
26 Dec 23	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 Dec 23	FHLMC SUPER 30Y FIXED 4%	-187,149.620	187,149.62	0.00	0.00	-175,102.25	12,047.37	0.00	12,047.37
26 Dec 23	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	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 Dec 23	FNMA POOL #FS3619 2.5%	-157,818.710	157,818.71	0.00	0.00	-132,373.15	25,445.56	0.00	25,445.56
26 Dec 23	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 Dec 23	FNMA POOL #MA4548 2.5% DUE	-196,350.840	196,350.84	0.00	0.00	-165,229.70	31,121.14	0.00	31,121.14
26 Dec 23	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 Dec 23	FNMA POOL #MA4783 4% 10-01-2052	-183,521.810	183,521.81	0.00	0.00	-173,580.15	9,941.66	0.00	9,941.66
26 Dec 23	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 Dec 23	FNMA POOL #MA4804 4% 11-01-2052	-77,326.110	77,326.11	0.00	0.00	-72,707.78	4,618.33	0.00	4,618.33
26 Dec 23	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 Dec 23	GNMA GNMA # 001958 9% 02-20-2025	-1.130	1.13	0.00	0.00	-1.18	-0.05	0.00	-0.05
20 Dec 23	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 Dec 23	GNMA GNMA # 008459 3.625%	-2.730	2.73	0.00	0.00	-2.72	0.01	0.00	0.01
20 Dec 23	07-20-2024	100.00							
Settled	CUSIP : 36202KMG7 /GNMAII 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

	GOVT NATL MTG ASSO FR MBS 20/07/2024 USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Dec 23	GNMA POOL #780831 SER 2024 9.5%	-0.250	0.25	0.00	0.00	-0.26	-0.01	0.00	-0.01
15 Dec 23	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 Dec 23	GNMA POOL 376445 6.5% DUE	-1.710	1.71	0.00	0.00	-1.81	-0.10	0.00	-0.10
15 Dec 23	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 Dec 23	GNMAII POOL #1790 SER 2024 8%	-0.110	0.11	0.00	0.00	-0.11	0.00	0.00	0.00
20 Dec 23	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 Dec 23	GNMAII POOL #1901 SER 2024 8%	-0.330	0.32	0.00	0.00	-0.35	-0.03	0.00	-0.03
20 Dec 23	DUE 11-20-2024 REG	100.00							
Settled	CUSIP : 36202CDE0 /GNMAII CHICAGO INCOME GOVT NATL MTG ASSO 8% MBS 20/11/2024 USD PRICE: 96.96969 NET BROKER: CHICAGO INCOME								
01 Dec 23	GNMAII POOL #1975 SER 2025 9%	-1.200	1.20	0.00	0.00	-1.18	0.02	0.00	0.02
20 Dec 23	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								

## ◆ 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

01 Dec 23	GNMAII POOL #2022 SER 2025 9%	-0.890	0.89	0.00	0.00	-0.95	-0.06	0.00	-0.06
20 Dec 23	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								
01 Dec 23	GNMAII POOL #2040 SER 2025 9%	-1.520	1.52	0.00	0.00	-1.61	-0.09	0.00	-0.09
20 Dec 23	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			5,132,364.68	0.00	0.00	-4,606,653.85	525,710.83	0.00	525,710.83
Total government mortgage backed securities			5,132,364.68	0.00	0.00	-4,606,653.85	525,710.83	0.00	525,710.83

##### Asset backed securities

###### United States - USD

01 Oct 23	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 Oct 23	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								
13 Oct 23	CHESAPEAKE FUNDING II LLC	-177,264.070	177,264.07	0.00	0.00	-177,259.11	4.96	0.00	4.96
16 Oct 23	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 25/10/2034USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								

◆ 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

19 Oct 23	PVTPL STORE MASTER FDG I LLC	-3,666.650	3,666.65	0.00	0.00	-3,666.11	0.54	0.00	0.54
20 Oct 23	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								
24 Oct 23	PVTPL NEWTEK SMALL BUSINESS	-60,425.570	60,425.57	0.00	0.00	-60,425.57	0.00	0.00	0.00
25 Oct 23	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 01/10/2031 USD 144 PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Nov 23	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 Nov 23	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 Nov 23	CHESAPEAKE FUNDING II LLC	-189,455.350	189,455.35	0.00	0.00	-189,450.05	5.30	0.00	5.30
15 Nov 23	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 25/10/2034USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
17 Nov 23	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 Nov 23	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								

## ◆ 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

24 Nov 23	PVTPL NEWTEK SMALL BUSINESS	-86,224.640	86,224.64	0.00	0.00	-86,224.64	0.00	0.00	0.00
27 Nov 23	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 01/10/2031 USD 144 PRICE: 100.0 NET BROKER: CHICAGO INCOME								
01 Dec 23	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 Dec 23	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 Dec 23	CHESAPEAKE FUNDING II LLC	-168,770.030	168,770.03	0.00	0.00	-168,765.30	4.73	0.00	4.73
15 Dec 23	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 25/10/2034USD PRICE: 100.0 NET BROKER: CHICAGO INCOME								
14 Dec 23	PVTPL WILLIS ENGINE	-19,848.370	19,848.37	0.00	0.00	-19,619.74	228.63	0.00	228.63
15 Dec 23	STRUCTURED TR VII SR23-A CL A	100.00							
Settled	8.0% 10-15-2048 CUSIP : 97064YAA2 /SPCL1 CHICAGO INCOME WILLIS ENGINE STRU 8% A/BKD 15/10/2048 USD 144 PRICE: 100.0 NET BROKER: CHICAGO INCOME								
19 Dec 23	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 Dec 23	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								

◆ 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

22 Dec 23	PVTPL NEWTEK SMALL BUSINESS	-42,595.380	42,595.38	0.00	0.00	-42,595.38	0.00	0.00	0.00
26 Dec 23	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 01/10/2031 USD 144 PRICE: 100.0 NET BROKER: CHICAGO INCOME								
Total United States - USD			831,520.92	0.00	0.00	-831,212.70	308.22	0.00	308.22
Total asset backed securities			831,520.92	0.00	0.00	-831,212.70	308.22	0.00	308.22

Non-government backed c.m.o.s

United States - USD

13 Oct 23	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 Oct 23	CUSIP : 12510HAT7 /SPCL1	100.00							
Settled	CHICAGO INCOME CARS-DB4 LP / NET LEASE 6.5% 15/09/2053 PRICE: 100.0 NET BROKER: CHICAGO INCOME								
14 Nov 23	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 Nov 23	CUSIP : 12510HAT7 /SPCL1	100.00							
Settled	CHICAGO INCOME CAPITAL AUTOMOTIVE 0% MBS 15/09/2053 USD144A PRICE: 100.0 NET BROKER: CHICAGO INCOME								
14 Dec 23	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 Dec 23	CUSIP : 12510HAT7 /SPCL1	100.00							
Settled	CHICAGO INCOME CAPITAL AUTOMOTIVE 0% MBS 15/09/2053 USD144A 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
<b>Total fixed income</b>			<b>6,194,808.51</b>	<b>0.00</b>	<b>0.00</b>	<b>-5,665,206.48</b>	<b>529,602.03</b>	<b>0.00</b>	<b>529,602.03</b>
<b>Total principal paydowns</b>		<b>-6,194,808.51</b>	<b>6,194,808.51</b>	<b>0.00</b>	<b>0.00</b>	<b>-5,665,206.48</b>	<b>529,602.03</b>	<b>0.00</b>	<b>529,602.03</b>

## ◆ 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

16 Nov 23	NU HOLDINGS LTD	1,393.000	-11,037.16	0.00	0.00	11,037.16	0.00	0.00	0.00
20 Nov 23	SEDOL : BN6NP19 /NU	7.9083							
Settled	CABRERA CAPITAL MARKETS LLC / 20.90 NU HOLDINGS LTD USD0.000006666666 CLASS A PRICE: 7.9082986 BROKER COMMISSION: 20.90 BROKER: CABRERA CAPITAL MARKETS LLC								

15 Dec 23	NU HOLDINGS LTD	2,706.000	-22,473.33	0.00	0.00	22,473.33	0.00	0.00	0.00
19 Dec 23	SEDOL : BN6NP19 /NU	8.30							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 13.53 NU HOLDINGS LTD USD0.000006666666 CLASS A PRICE: 8.3 BROKER COMMISSION: 13.53 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								

Total Brazil - USD			-33,510.49	0.00	0.00	33,510.49	0.00	0.00	0.00
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##### Canada - USD

15 Dec 23	RB GLOBAL INC COM NPV	150.000	-9,569.25	0.00	0.00	9,569.25	0.00	0.00	0.00
19 Dec 23	SEDOL : BMWGSD8 /RBA	63.79							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.75 RB GLOBAL INC COM NPV PRICE: 63.79 BROKER COMMISSION: 0.75 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								

Total Canada - USD			-9,569.25	0.00	0.00	9,569.25	0.00	0.00	0.00
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##### Germany - USD

15 Dec 23	#REORG/QIAGEN EXCHANGE	488.000	-20,718.04	0.00	0.00	20,718.04	0.00	0.00	0.00
19 Dec 23	QIAGEN 0002T1WAR4 01-30-2024	42.45							
Settled	SEDOL : BYXS688 /QGEN WILLIAMS CAPITAL GROUP L.P.,THE / 2.44								



## ◆ 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

##### Germany - USD

QIAGEN NV EUR0.01 PRICE: 42.45 BROKER  
COMMISSION: 2.44 BROKER: WILLIAMS CAPITAL  
GROUP L.P.,THE

15 Dec 23	BIRKENSTOCK HOLDING PLC COM	2,092.000	-101,849.02	0.00	0.00	101,849.02	0.00	0.00	0.00
19 Dec 23	NPV	48.68							
Settled	SEDOL : BS44BN3 /BIRK WILLIAMS CAPITAL GROUP L.P.,THE / 10.46 BIRKENSTOCK HOLDING PLC COM NPV PRICE: 48.68 BROKER COMMISSION: 10.46 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
Total Germany - USD			-122,567.06	0.00	0.00	122,567.06	0.00	0.00	0.00

##### Ireland - USD

16 Nov 23	ICON PLC COM	49.000	-13,193.19	0.00	0.00	13,193.19	0.00	0.00	0.00
20 Nov 23	SEDOL : B94G471 /ICLR	269.2337							
Settled	CABRERA CAPITAL MARKETS LLC / 0.74 ICON PLC COM PRICE: 269.2336734 BROKER COMMISSION: 0.74 BROKER: CABRERA CAPITAL MARKETS LLC								
Total Ireland - USD			-13,193.19	0.00	0.00	13,193.19	0.00	0.00	0.00

##### Italy - USD

15 Dec 23	CNH INDUSTRIAL NV COM STK	812.000	-9,325.82	0.00	0.00	9,325.82	0.00	0.00	0.00
19 Dec 23	SEDOL : BDY85Z1 /CNH	11.48							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 4.06 CNH INDUSTRIAL NV COM STK PRICE: 11.48 BROKER COMMISSION: 4.06 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
Total Italy - USD			-9,325.82	0.00	0.00	9,325.82	0.00	0.00	0.00

##### Korea, Republic of - USD

## ◆ 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								
<b>Purchases</b>									
<b>Equities</b>									
<b>Common stock</b>									
<b>Korea, Republic of - USD</b>									
15 Dec 23	COUPANG INC	911.000	-15,509.78	0.00	0.00	15,509.78	0.00	0.00	0.00
19 Dec 23	SEDOL : BNYHDF3 /CPNG	17.02							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 4.56 COUPANG INC COM USD0.0001 CLA PRICE: 17.02 BROKER COMMISSION: 4.56 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
Total Korea, Republic of - USD			-15,509.78	0.00	0.00	15,509.78	0.00	0.00	0.00
<b>Sweden - USD</b>									
16 Nov 23	SPOTIFY TECHNOLOGY S A COM	101.000	-17,703.27	0.00	0.00	17,703.27	0.00	0.00	0.00
20 Nov 23	EUR0.025	175.2649							
Settled	SEDOL : BFZ1K46 /SPOT CABRERA CAPITAL MARKETS LLC / 1.52 SPOTIFY TECHNOLOGY COM EUR0.000625 PRICE: 175.2648514 BROKER COMMISSION: 1.52 BROKER: CABRERA CAPITAL MARKETS LLC								
Total Sweden - USD			-17,703.27	0.00	0.00	17,703.27	0.00	0.00	0.00
<b>United States - USD</b>									
16 Nov 23	# REORG LABORATORY CORP	54.000	-11,379.21	0.00	0.00	11,379.21	0.00	0.00	0.00
20 Nov 23	EXCHANGE 2W12AD4LABORATORY	210.7111							
Settled	CORP 05/20/2024 SEDOL : 2586122 /LH CABRERA CAPITAL MARKETS LLC / 0.81 LAB CORP AMER HLDG COM USD0.1 PRICE: 210.7111111 BROKER COMMISSION: 0.81 BROKER: CABRERA CAPITAL MARKETS LLC								

# Accounting Statements

Account number ILFRAL

01 Oct 23 - 31 Dec 23

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								
<b>Purchases</b>									
<b>Equities</b>									
<b>Common stock</b>									
<b>United States - USD</b>									
18 Oct 23	#REORG APARTMENT MERGER	424.000	-13,365.54	0.00	0.00	13,365.54	0.00	0.00	0.00
20 Oct 23	06-28-2024	31.52							
Settled	SEDOL : BN6QGL5 /AIRC CABRERA CAPITAL MARKETS LLC / 1.06 APARTMENT INCOME R COM USD0.01 PRICE: 31.52 BROKER COMMISSION: 1.06 BROKER: CABRERA CAPITAL MARKETS LLC								
10 Oct 23	#REORG FERGUSON MERGER	94.000	-15,684.37	0.00	0.00	15,684.37	0.00	0.00	0.00
12 Oct 23	FERGUSON 2Z11AF4 08-01-2024	166.84							
Settled	SEDOL : BKB0C57 /FERG WILLIAMS CAPITAL GROUP L.P.,THE / 1.41 FERGUSON PLC ORD GBP0.10 PRICE: 166.84 BROKER COMMISSION: 1.41 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	#REORG FLEETCOR CHANGE	59.000	-16,368.67	0.00	0.00	16,368.67	0.00	0.00	0.00
19 Dec 23	CORPAY '2U14AC4 03-25-2024	277.43							
Settled	SEDOL : B4R28B3 /FLT WILLIAMS CAPITAL GROUP L.P.,THE / 0.30 FLEETCOR TECHNOLOG COM USD0.001 PRICE: 277.43 BROKER COMMISSION: 0.30 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	#REORG KARUNA CASH MERGER	42.000	-9,230.55	0.00	0.00	9,230.55	0.00	0.00	0.00
19 Dec 23	03-8-2024	219.77							
Settled	SEDOL : BJMLSD2 /KRTX WILLIAMS CAPITAL GROUP L.P.,THE / 0.21 KARUNA THERAPEUTIC COM USD0.0001 PRICE: 219.77 BROKER COMMISSION: 0.21 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								

Purchases

Equities

Common stock

United States - USD

15 Dec 23	#REORG SPLUNK INC CASH	232.000	-35,395.08	0.00	0.00	35,395.08	0.00	0.00	0.00
19 Dec 23	MERGER 03-18-2024	152.56							
Settled	SEDOL : B424494 /SPLK WILLIAMS CAPITAL GROUP L.P.,THE / 1.16 SPLUNK INC COMSTK COM USD0.001 PRICE: 152.56 BROKER COMMISSION: 1.16 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
13 Oct 23	#REORG/ARISTA EXCHANGE ARISTA	111.000	-21,087.94	0.00	0.00	21,087.94	0.00	0.00	0.00
17 Oct 23	2514AD4 12-04-2024	189.9664							
Settled	SEDOL : BN33VM5 /ANET LOOP CAPITAL MARKETS LLC / 1.67 ARISTA NETWORKS IN COM USD0.0001 PRICE: 189.9663963 BROKER COMMISSION: 1.67 BROKER: LOOP CAPITAL MARKETS LLC								
13 Oct 23	#REORG/BLACKROCK EXCHANGE	42.000	-26,322.23	0.00	0.00	26,322.23	0.00	0.00	0.00
17 Oct 23	BLACKROCK 271NAP4 10-02-2024	626.7048							
Settled	SEDOL : 2494504 / LOOP CAPITAL MARKETS LLC / 0.63 BLACKROCK INC COM USD0.01 PRICE: 626.7047619 BROKER COMMISSION: 0.63 BROKER: LOOP CAPITAL MARKETS LLC								
15 Dec 23	#REORG/BLACKROCK EXCHANGE	71.000	-58,149.36	0.00	0.00	58,149.36	0.00	0.00	0.00
19 Dec 23	BLACKROCK 271NAP4 10-02-2024	819.00							
Settled	SEDOL : 2494504 / WILLIAMS CAPITAL GROUP L.P.,THE / 0.36 BLACKROCK INC COM USD0.01 PRICE: 819.0 BROKER COMMISSION: 0.36 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								
<i>Purchases</i>									
<b>Equities</b>									
<b>Common stock</b>									
<b>United States - USD</b>									
15 Dec 23	#REORG/COOPER COS EXCHANGE	41.000	-14,891.41	0.00	0.00	14,891.41	0.00	0.00	0.00
19 Dec 23	COOPER 2V19AC4 02-20-2024	363.20							
Settled	SEDOL : 2222631 /COO WILLIAMS CAPITAL GROUP L.P.,THE / 0.21 COOPER COS INC COM USD0.10 PRICE: 363.2 BROKER COMMISSION: 0.21 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
06 Nov 23	#REORG/ENVESTNET MERGER	7,299.000	-288,347.00	0.00	0.00	288,347.00	0.00	0.00	0.00
08 Nov 23	11-25-2024	39.49							
Settled	SEDOL : B474ZK7 /ENV LOOP CAPITAL MARKETS LLC / 109.49 ENVESTNET INC COM USD0.01 PRICE: 39.49 BROKER COMMISSION: 109.49 BROKER: LOOP CAPITAL MARKETS LLC								
13 Oct 23	#REORG/LAM EXCHANGE LAM	39.000	-25,123.45	0.00	0.00	25,123.45	0.00	0.00	0.00
17 Oct 23	271VAC4 10-03-2024	644.1759							
Settled	SEDOL : 2502247 /LRCX LOOP CAPITAL MARKETS LLC / 0.59 LAM RESEARCH CORP COM USD0.001 PRICE: 644.1758974 BROKER COMMISSION: 0.59 BROKER: LOOP CAPITAL MARKETS LLC								
15 Dec 23	#REORG/MIRATI MERGER CONTRA	691.000	-39,936.35	0.00	0.00	39,936.35	0.00	0.00	0.00
19 Dec 23	MIRATI 2T1RAH401-23-2024	57.79							
Settled	SEDOL : BBPK0J0 /MRTX WILLIAMS CAPITAL GROUP L.P.,THE / 3.46 MIRATI THERAPEUTIC COM NPV PRICE: 57.79 BROKER COMMISSION: 3.46 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								
<i>Purchases</i>									
<b>Equities</b>									
<b>Common stock</b>									
<b>United States - USD</b>									
10 Oct 23	#REORG/SEAGEN INC CASH	80.000	-17,152.40	0.00	0.00	17,152.40	0.00	0.00	0.00
12 Oct 23	MERGER 12-14-2023	214.39							
Settled	SEDOL : BLPK4D2 /SGEN WILLIAMS CAPITAL GROUP L.P.,THE / 1.20 SEAGEN INC COM PRICE: 214.39 BROKER COMMISSION: 1.20 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
10 Oct 23	#REORG/SPIRIT REALTY MERGER	400.000	-13,400.00	0.00	0.00	13,400.00	0.00	0.00	0.00
11 Oct 23	REALTY INCOME 2756832 01-23-2024	33.50							
Settled	SEDOL : BHHZBZ8 /SRC STATE STREET BANK AND TRUST CO. SPIRIT REALTY CAPI COM USD0.01(POST REV SPLIT) PRICE: 33.5 NET BROKER: STATE STREET BANK AND TRUST CO.								
15 Dec 23	#REORG/WESTROCK CO MERGER	301.000	-12,806.05	0.00	0.00	12,806.05	0.00	0.00	0.00
19 Dec 23	SMURFIT WESTROCK LTD 2X12AU4	42.54							
Settled	07-08-2024 SEDOL : BYR0914 /WRK WILLIAMS CAPITAL GROUP L.P.,THE / 1.51 WESTROCK CO COM USD0.01 PRICE: 42.54 BROKER COMMISSION: 1.51 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
27 Dec 23	1ST INDL RLTY TR INC COM	300.000	-16,038.00	0.00	0.00	16,038.00	0.00	0.00	0.00
29 Dec 23	SEDOL : 2360757 /FR	53.459999							
Settled	STATE STREET BANK AND TRUST CO. 1ST INDL REALTY TR COM STK USD0.01 PRICE: 53.46 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								
<b>Purchases</b>									
<b>Equities</b>									
<b>Common stock</b>									
<b>United States - USD</b>									
16 Nov 23	5TH 3RD BANCORP COM	410.000	-11,112.93	0.00	0.00	11,112.93	0.00	0.00	0.00
20 Nov 23	SEDOL : 2336747 /FITB	27.0897							
Settled	CABRERA CAPITAL MARKETS LLC / 6.15 5TH THIRD BANCORP COM NPV PRICE: 27.0897073 BROKER COMMISSION: 6.15 BROKER: CABRERA CAPITAL MARKETS LLC								
13 Oct 23	ABBOTT LAB COM	223.000	-20,235.49	0.00	0.00	20,235.49	0.00	0.00	0.00
17 Oct 23	SEDOL : 2002305 /ABT	90.7271							
Settled	LOOP CAPITAL MARKETS LLC / 3.35 ABBOTT LABS COM NPV PRICE: 90.7270852 BROKER COMMISSION: 3.35 BROKER: LOOP CAPITAL MARKETS LLC								
16 Nov 23	ABBOTT LAB COM	319.000	-31,863.13	0.00	0.00	31,863.13	0.00	0.00	0.00
20 Nov 23	SEDOL : 2002305 /ABT	99.8694							
Settled	CABRERA CAPITAL MARKETS LLC / 4.79 ABBOTT LABS COM NPV PRICE: 99.8694043 BROKER COMMISSION: 4.79 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Dec 23	ABBOTT LAB COM	515.000	-55,256.93	0.00	0.00	55,256.93	0.00	0.00	0.00
19 Dec 23	SEDOL : 2002305 /ABT	107.29							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.58 ABBOTT LABS COM NPV PRICE: 107.29 BROKER COMMISSION: 2.58 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
13 Oct 23	ABBVIE INC COM USD0.01	227.000	-33,661.88	0.00	0.00	33,661.88	0.00	0.00	0.00
17 Oct 23	SEDOL : B92SR70 /ABBV	148.2752							
Settled	LOOP CAPITAL MARKETS LLC / 3.41 ABBVIE INC COM USD0.01 PRICE: 148.2751982 BROKER COMMISSION: 3.41 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								
<b>Purchases</b>									
<b>Equities</b>									
<b>Common stock</b>									
<b>United States - USD</b>									
16 Oct 23	ABBVIE INC COM USD0.01	275.000	-40,492.38	0.00	0.00	40,492.38	0.00	0.00	0.00
18 Oct 23	SEDOL : B92SR70 /ABBV	147.23							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 4.13								
	ABBVIE INC COM USD0.01 PRICE: 147.23 BROKER COMMISSION: 4.13 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	ABBVIE INC COM USD0.01	575.000	-88,575.88	0.00	0.00	88,575.88	0.00	0.00	0.00
19 Dec 23	SEDOL : B92SR70 /ABBV	154.04							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.88								
	ABBVIE INC COM USD0.01 PRICE: 154.04 BROKER COMMISSION: 2.88 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
13 Oct 23	ACCENTURE PLC CLS A	82.000	-24,686.61	0.00	0.00	24,686.61	0.00	0.00	0.00
17 Oct 23	SEDOL : B4BNMY3 /ACN	301.0412							
Settled	LOOP CAPITAL MARKETS LLC / 1.23								
	ACCENTURE PLC CLS A USD0.0000225 PRICE: 301.0412195 BROKER COMMISSION: 1.23 BROKER: LOOP CAPITAL MARKETS LLC								
16 Nov 23	ACCENTURE PLC CLS A	116.000	-37,934.54	0.00	0.00	37,934.54	0.00	0.00	0.00
20 Nov 23	SEDOL : B4BNMY3 /ACN	327.0069							
Settled	CABRERA CAPITAL MARKETS LLC / 1.74								
	ACCENTURE PLC CLS'A'USD0.0000225 PRICE: 327.0068965 BROKER COMMISSION: 1.74 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Dec 23	ACCENTURE PLC CLS A	188.000	-64,701.14	0.00	0.00	64,701.14	0.00	0.00	0.00
19 Dec 23	SEDOL : B4BNMY3 /ACN	344.15							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.94								
	ACCENTURE PLC CLS'A'USD0.0000225 PRICE: 344.15 BROKER COMMISSION: 0.94 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								
<b>Purchases</b>									
<b>Equities</b>									
<b>Common stock</b>									
<b>United States - USD</b>									
10 Nov 23	ACI WORLDWIDE INC COM STK	15,967.000	-416,978.21	0.00	0.00	416,978.21	0.00	0.00	0.00
14 Nov 23	SEDOL : 2889155 /ACIW	26.10							
Settled	PENSERRASECURITIES / 239.51 ACI WORLDWIDE INC COM USD0.005 PRICE: 26.1 BROKER COMMISSION: 239.51 BROKER: PENSERRASECURITIES								
13 Oct 23	ADOBE INC COM	59.000	-32,412.99	0.00	0.00	32,412.99	0.00	0.00	0.00
17 Oct 23	SEDOL : 2008154 /ADBE	549.3576							
Settled	LOOP CAPITAL MARKETS LLC / 0.89 ADOBE INC COM USD0.0001 PRICE: 549.3576271 BROKER COMMISSION: 0.89 BROKER: LOOP CAPITAL MARKETS LLC								
16 Oct 23	ADOBE INC COM	71.000	-39,103.61	0.00	0.00	39,103.61	0.00	0.00	0.00
18 Oct 23	SEDOL : 2008154 /ADBE	550.74							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.07 ADOBE INC COM USD0.0001 PRICE: 550.74 BROKER COMMISSION: 1.07 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	ADOBE INC COM	150.000	-87,702.75	0.00	0.00	87,702.75	0.00	0.00	0.00
19 Dec 23	SEDOL : 2008154 /ADBE	584.68							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.75 ADOBE INC COM USD0.0001 PRICE: 584.68 BROKER COMMISSION: 0.75 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
13 Oct 23	ADVANCED MICRO DEVICES INC	206.000	-21,657.77	0.00	0.00	21,657.77	0.00	0.00	0.00
17 Oct 23	COM	105.1198							
Settled	SEDOL : 2007849 /AMD LOOP CAPITAL MARKETS LLC / 3.09 ADVANCED MICRO DEV COM USD0.01 PRICE: 105.1198058 BROKER COMMISSION: 3.09 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 Nov 23 20 Nov 23 Settled	ADVANCED MICRO DEVICES INC COM SEDOL : 2007849 /AMD CABRERA CAPITAL MARKETS LLC / 4.44 ADVANCED MICRO DEV COM USD0.01 PRICE: 119.8619932 BROKER COMMISSION: 4.44 BROKER: CABRERA CAPITAL MARKETS LLC	296.000 119.862	-35,483.59	0.00	0.00	35,483.59	0.00	0.00	0.00
15 Dec 23 19 Dec 23 Settled	ADVANCED MICRO DEVICES INC COM SEDOL : 2007849 /AMD WILLIAMS CAPITAL GROUP L.P.,THE / 2.38 ADVANCED MICRO DEV COM USD0.01 PRICE: 139.15 BROKER COMMISSION: 2.38 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE	476.000 139.15	-66,237.78	0.00	0.00	66,237.78	0.00	0.00	0.00
15 Dec 23 19 Dec 23 Settled	AECOM SEDOL : B1VZ431 /ACM WILLIAMS CAPITAL GROUP L.P.,THE / 0.55 AECOM PRICE: 92.28 BROKER COMMISSION: 0.55 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE	109.000 92.28	-10,059.07	0.00	0.00	10,059.07	0.00	0.00	0.00
15 Dec 23 19 Dec 23 Settled	AES CORP COM SEDOL : 2002479 /AES WILLIAMS CAPITAL GROUP L.P.,THE / 2.78 AES CORP COM USD0.01 PRICE: 19.35 BROKER COMMISSION: 2.78 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE	555.000 19.35	-10,742.03	0.00	0.00	10,742.03	0.00	0.00	0.00
15 Dec 23 19 Dec 23 Settled	AFFIRM HLDGS INC CL A CL A SEDOL : BMF9NM8 /AFRM WILLIAMS CAPITAL GROUP L.P.,THE / 3.97	793.000 43.97	-34,872.18	0.00	0.00	34,872.18	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							

Purchases

Equities

Common stock

United States - USD

AFFIRM HLDGS INC COM USD0.00001 CLASS A  
 PRICE: 43.97 BROKER COMMISSION: 3.97 BROKER:  
 WILLIAMS CAPITAL GROUP L.P.,THE

10 Oct 23	AFLAC INC COM	274.000	-21,600.79	0.00	0.00	21,600.79	0.00	0.00	0.00
12 Oct 23	SEDOL : 2026361 /AFL	78.82							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 4.11								
	AFLAC INC COM USD0.10 PRICE: 78.82 BROKER COMMISSION: 4.11 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
10 Oct 23	AGILENT TECHNOLOGIES INC COM	134.000	-15,182.87	0.00	0.00	15,182.87	0.00	0.00	0.00
12 Oct 23	SEDOL : 2520153 /A	113.29							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.01								
	AGILENT TECHS INC COM USD0.01 PRICE: 113.29 BROKER COMMISSION: 2.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	AGNC INVT CORP COM	4,161.000	-40,507.34	0.00	0.00	40,507.34	0.00	0.00	0.00
19 Dec 23	SEDOL : BYYHJL8 /AGNC	9.73							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 20.81								
	AGNC INV CORP COM USD0.01 PRICE: 9.73 BROKER COMMISSION: 20.81 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
07 Dec 23	AGREE RLTY CORP COM	400.000	-24,248.00	0.00	0.00	24,248.00	0.00	0.00	0.00
08 Dec 23	SEDOL : 2062161 /ADC	60.619999							
Settled	STATE STREET BANK AND TRUST CO. AGREE REALTY CORP COM USD0.0001 PRICE: 60.62 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								
<b>Purchases</b>									
<b>Equities</b>									
<b>Common stock</b>									
<b>United States - USD</b>									
15 Dec 23	AGREE RLTY CORP COM	802.000	-49,108.47	0.00	0.00	49,108.47	0.00	0.00	0.00
19 Dec 23	SEDOL : 2062161 /ADC	61.23							
Settled	CABRERA CAPITAL MARKETS LLC / 2.01 AGREE REALTY CORP COM USD0.0001 PRICE: 61.23 BROKER COMMISSION: 2.01 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Dec 23	AGREE RLTY CORP COM	584.000	-35,761.24	0.00	0.00	35,761.24	0.00	0.00	0.00
19 Dec 23	SEDOL : 2062161 /ADC	61.23							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.92 AGREE REALTY CORP COM USD0.0001 PRICE: 61.23 BROKER COMMISSION: 2.92 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	AIR PROD & CHEM INC COM	156.000	-42,254.94	0.00	0.00	42,254.94	0.00	0.00	0.00
19 Dec 23	SEDOL : 2011602 /APD	270.86							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.78 AIR PRODS & CHEMS COM USD1 PRICE: 270.86 BROKER COMMISSION: 0.78 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	ALASKA AIR GROUP INC COM	18,555.000	-722,810.03	0.00	0.00	722,810.03	0.00	0.00	0.00
19 Dec 23	SEDOL : 2012605 /ALK	38.95							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 92.78 ALASKA AIRGROUP COM USD0.01 PRICE: 38.95 BROKER COMMISSION: 92.78 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
16 Nov 23	ALBEMARLE CORP COM	84.000	-10,335.98	0.00	0.00	10,335.98	0.00	0.00	0.00
20 Nov 23	SEDOL : 2046853 /ALB	123.0324							
Settled	CABRERA CAPITAL MARKETS LLC / 1.26								

◆ 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

ALBEMARLE CORP COM USD0.01 PRICE:  
123.0323809 BROKER COMMISSION: 1.26 BROKER:  
CABRERA CAPITAL MARKETS LLC

03 Oct 23	ALEXANDRIA REAL ESTATE		200.000	-19,438.00	0.00	0.00	19,438.00	0.00	0.00	0.00
05 Oct 23	EQUITIES INC COM		97.190002							
Settled	SEDOL : 2009210 /ARE STATE STREET BANK AND TRUST CO. ALEXANDRIA R/EST I COM USD0.01 PRICE: 97.19 NET BROKER: STATE STREET BANK AND TRUST CO.									
18 Oct 23	ALEXANDRIA REAL ESTATE		100.000	-9,757.00	0.00	0.00	9,757.00	0.00	0.00	0.00
20 Oct 23	EQUITIES INC COM		97.57							
Settled	SEDOL : 2009210 /ARE JPMORGAN CHASE BANK, N.A LONDON ALEXANDRIA R/EST I COM USD0.01 PRICE: 97.57 NET BROKER: JPMORGAN CHASE BANK, N.A LONDON									
16 Nov 23	ALEXANDRIA REAL ESTATE		123.000	-12,799.18	0.00	0.00	12,799.18	0.00	0.00	0.00
20 Nov 23	EQUITIES INC COM		104.0433							
Settled	SEDOL : 2009210 /ARE CABRERA CAPITAL MARKETS LLC / 1.85 ALEXANDRIA R/EST I COM USD0.01 PRICE: 104.0433333 BROKER COMMISSION: 1.85 BROKER: CABRERA CAPITAL MARKETS LLC									
27 Dec 23	ALEXANDRIA REAL ESTATE		200.000	-25,854.00	0.00	0.00	25,854.00	0.00	0.00	0.00
29 Dec 23	EQUITIES INC COM		129.270004							
Settled	SEDOL : 2009210 /ARE STATE STREET BANK AND TRUST CO.									

◆ 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

ALEXANDRIA R/EST I COM USD0.01 PRICE: 129.27  
 NET BROKER: STATE STREET BANK AND TRUST  
 CO.

16 Nov 23	ALIGN TECHNOLOGY INC COM	54.000	-10,976.67	0.00	0.00	10,976.67	0.00	0.00	0.00
20 Nov 23	SEDOL : 2679204 /ALGN	203.2567							
Settled	CABRERA CAPITAL MARKETS LLC / 0.81 ALIGN TECHNOLOGY I COM USD0.0001 PRICE: 203.2566666 BROKER COMMISSION: 0.81 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Dec 23	ALKERMES PLC SHS	24,181.000	-663,163.93	0.00	0.00	663,163.93	0.00	0.00	0.00
19 Dec 23	SEDOL : B3P6D26 /ALKS	27.42							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 120.91 ALKERMES PLC SHS PRICE: 27.42 BROKER COMMISSION: 120.91 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	ALLEGION PLC COMMON STOCK	104.000	-12,222.60	0.00	0.00	12,222.60	0.00	0.00	0.00
19 Dec 23	SEDOL : BFRT3W7 /ALLE	117.52							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.52 ALLEGION PLC COMMON STOCK PRICE: 117.52 BROKER COMMISSION: 0.52 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	ALLIANT ENERGY CORP COM	209.000	-10,580.63	0.00	0.00	10,580.63	0.00	0.00	0.00
19 Dec 23	SEDOL : 2973821 /LNT	50.62							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.05 ALLIANT ENERGY CP COM USD0.01 PRICE: 50.62 BROKER COMMISSION: 1.05 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								

### Purchases

#### Equities

##### Common stock

##### United States - USD

10 Oct 23	ALLSTATE CORP COM	149.000	-17,095.52	0.00	0.00	17,095.52	0.00	0.00	0.00
12 Oct 23	SEDOL : 2019952 /ALL	114.72							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.24 ALLSTATE CORP COM USD0.01 (USD QUOTE) PRICE: 114.72 BROKER COMMISSION: 2.24 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	ALLSTATE CORP COM	99.000	-13,767.44	0.00	0.00	13,767.44	0.00	0.00	0.00
19 Dec 23	SEDOL : 2019952 /ALL	139.06							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.50 ALLSTATE CORP COM USD0.01 (USD QUOTE) PRICE: 139.06 BROKER COMMISSION: 0.50 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	ALLY FINL INC COM	321.000	-11,198.09	0.00	0.00	11,198.09	0.00	0.00	0.00
19 Dec 23	SEDOL : B72XK05 /ALLY	34.88							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.61 ALLY FINANCIAL INC COM USD0.01 PRICE: 34.88 BROKER COMMISSION: 1.61 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
16 Nov 23	ALNYLAM PHARMACEUTICALS INC	89.000	-14,991.48	0.00	0.00	14,991.48	0.00	0.00	0.00
20 Nov 23	COM	168.4285							
Settled	SEDOL : B00FWN1 /ALNY CABRERA CAPITAL MARKETS LLC / 1.34 ALNYLAM PHARMACEUT COM USD0.01 PRICE: 168.4285393 BROKER COMMISSION: 1.34 BROKER: CABRERA CAPITAL MARKETS LLC								
09 Nov 23	ALPHA METALLURGICAL RES INC	1,785.000	-391,834.28	0.00	0.00	391,834.28	0.00	0.00	0.00
13 Nov 23	COM	219.50							
Settled	SEDOL : BMFND53 /AMR PENSERRASECURITIES / 26.78								

## ◆ 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

ALPHA METALLURGICA COM USD0.01 PRICE: 219.5  
 BROKER COMMISSION: 26.78 BROKER:  
 PENSERRASECURITIES

13 Oct 23	ALPHABET INC CAP STK USD0.001	655.000	-90,702.70	0.00	0.00	90,702.70	0.00	0.00	0.00
17 Oct 23	CL C	138.4624							
Settled	SEDOL : BYY88Y7 /GOOG LOOP CAPITAL MARKETS LLC / 9.83 ALPHABET INC CAP USD0.001 CL C PRICE: 138.4623969 BROKER COMMISSION: 9.83 BROKER: LOOP CAPITAL MARKETS LLC								
16 Oct 23	ALPHABET INC CAP STK USD0.001	792.000	-111,279.96	0.00	0.00	111,279.96	0.00	0.00	0.00
18 Oct 23	CL C	140.49							
Settled	SEDOL : BYY88Y7 /GOOG WILLIAMS CAPITAL GROUP L.P.,THE / 11.88 ALPHABET INC CAP USD0.001 CL C PRICE: 140.49 BROKER COMMISSION: 11.88 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
13 Oct 23	ALPHABET INC CAPITAL STOCK	766.000	-105,055.67	0.00	0.00	105,055.67	0.00	0.00	0.00
17 Oct 23	USD0.001 CL A	137.1334							
Settled	SEDOL : BYVY8G0 /GOOGL LOOP CAPITAL MARKETS LLC / 11.49 ALPHABET INC CAP STK USD0.001 CL A PRICE: 137.1333942 BROKER COMMISSION: 11.49 BROKER: LOOP CAPITAL MARKETS LLC								
16 Oct 23	ALPHABET INC CAPITAL STOCK	926.000	-128,815.86	0.00	0.00	128,815.86	0.00	0.00	0.00
18 Oct 23	USD0.001 CL A	139.095							
Settled	SEDOL : BYVY8G0 /GOOGL WILLIAMS CAPITAL GROUP L.P.,THE / 13.89 ALPHABET INC CAP STK USD0.001 CL A PRICE: 139.095 BROKER COMMISSION: 13.89 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								
<i>Purchases</i>									
<b>Equities</b>									
<b>Common stock</b>									
<b>United States - USD</b>									
15 Dec 23	ALPHABET INC CAPITAL STOCK	1,936.000	-256,723.28	0.00	0.00	256,723.28	0.00	0.00	0.00
19 Dec 23	USD0.001 CL A	132.60							
Settled	SEDOL : BYVY8G0 /GOOGL WILLIAMS CAPITAL GROUP L.P.,THE / 9.68 ALPHABET INC CAP STK USD0.001 CL A PRICE: 132.6 BROKER COMMISSION: 9.68 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
13 Oct 23	ALTRIA GROUP INC COM	508.000	-21,686.62	0.00	0.00	21,686.62	0.00	0.00	0.00
17 Oct 23	SEDOL : 2692632 /MO	42.6752							
Settled	LOOP CAPITAL MARKETS LLC / 7.62 ALTRIA GROUP INC COM USD0.333333 PRICE: 42.6751968 BROKER COMMISSION: 7.62 BROKER: LOOP CAPITAL MARKETS LLC								
13 Oct 23	AMAZON COM INC COM	1,161.000	-150,401.29	0.00	0.00	150,401.29	0.00	0.00	0.00
17 Oct 23	SEDOL : 2000019 /AMZN	129.5296							
Settled	LOOP CAPITAL MARKETS LLC / 17.42 AMAZON COM INC COM USD0.01 PRICE: 129.5296037 BROKER COMMISSION: 17.42 BROKER: LOOP CAPITAL MARKETS LLC								
16 Oct 23	AMAZON COM INC COM	1,403.000	-185,988.70	0.00	0.00	185,988.70	0.00	0.00	0.00
18 Oct 23	SEDOL : 2000019 /AMZN	132.55							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 21.05 AMAZON COM INC COM USD0.01 PRICE: 132.55 BROKER COMMISSION: 21.05 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
16 Nov 23	AMAZON COM INC COM	257.000	-36,604.52	0.00	0.00	36,604.52	0.00	0.00	0.00
20 Nov 23	SEDOL : 2000019 /AMZN	142.415							
Settled	CABRERA CAPITAL MARKETS LLC / 3.86 AMAZON COM INC COM USD0.01 PRICE: 142.4150194 BROKER COMMISSION: 3.86 BROKER: CABRERA 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 Dec 23	AMAZON COM INC COM	2,679.000	-401,783.03	0.00	0.00	401,783.03	0.00	0.00	0.00
19 Dec 23	SEDOL : 2000019 /AMZN	149.97							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 13.40 AMAZON COM INC COM USD0.01 PRICE: 149.97 BROKER COMMISSION: 13.40 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	AMC ENTMT HLDGS INC CL A NEW	9,877.000	-65,731.44	0.00	0.00	65,731.44	0.00	0.00	0.00
19 Dec 23	SEDOL : BN4G703 /AMC	6.65							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 49.39 AMC ENTMT HLDGS IN COM USD0.01 CL A (R/S) PRICE: 6.65 BROKER COMMISSION: 49.39 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	AMER ELEC PWR CO INC COM	476.000	-39,143.86	0.00	0.00	39,143.86	0.00	0.00	0.00
19 Dec 23	SEDOL : 2026242 /AEP	82.23							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.38 AMER ELEC PWR INC COM USD6.50 PRICE: 82.23 BROKER COMMISSION: 2.38 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	AMER FINL GROUP INC OH COM	86.000	-10,230.99	0.00	0.00	10,230.99	0.00	0.00	0.00
19 Dec 23	STK	118.96							
Settled	SEDOL : 2134532 /AFG WILLIAMS CAPITAL GROUP L.P.,THE / 0.43 AMER FINL GROUP IN COM USD1 PRICE: 118.96 BROKER COMMISSION: 0.43 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
16 Nov 23	AMEREN CORP COM	188.000	-14,466.36	0.00	0.00	14,466.36	0.00	0.00	0.00
20 Nov 23	SEDOL : 2050832 /AEE	76.9337							
Settled	CABRERA CAPITAL MARKETS LLC / 2.82								

## ◆ 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

AMEREN CORP COM USD0.01 PRICE: 76.9337234  
 BROKER COMMISSION: 2.82 BROKER: CABRERA  
 CAPITAL MARKETS LLC

15 Dec 23	AMERICAN AIRLINES INC COM	770.000	-11,161.15	0.00	0.00	11,161.15	0.00	0.00	0.00
19 Dec 23	USD1	14.49							
Settled	SEDOL : BCV7KT2 /AAL WILLIAMS CAPITAL GROUP L.P.,THE / 3.85 AMERICAN AIRL.GP COM USD0.01 PRICE: 14.49 BROKER COMMISSION: 3.85 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
13 Oct 23	AMERICAN EXPRESS CO	168.000	-25,386.98	0.00	0.00	25,386.98	0.00	0.00	0.00
17 Oct 23	SEDOL : 2026082 /AXP	151.098							
Settled	LOOP CAPITAL MARKETS LLC / 2.52 AMERICAN EXPRESS CO USD0.20 PRICE: 151.0979761 BROKER COMMISSION: 2.52 BROKER: LOOP CAPITAL MARKETS LLC								
18 Oct 23	AMERICAN HOMES 4 RENT	300.000	-10,371.00	0.00	0.00	10,371.00	0.00	0.00	0.00
20 Oct 23	COMMON STOCK	34.57							
Settled	SEDOL : BCF5RR9 /AMH JPMORGAN CHASE BANK, N.A LONDON AMERICAN HOMES 4 RENT COMMON STOCK PRICE: 34.57 NET BROKER: JPMORGAN CHASE BANK, N.A LONDON								
18 Oct 23	AMERICAN HOMES 4 RENT	309.000	-10,682.90	0.00	0.00	10,682.90	0.00	0.00	0.00
20 Oct 23	COMMON STOCK	34.57							
Settled	SEDOL : BCF5RR9 /AMH CABRERA CAPITAL MARKETS LLC / 0.77 AMERICAN HOMES 4 RENT COMMON STOCK PRICE: 34.57 BROKER COMMISSION: 0.77 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 Dec 23	AMERICAN HOMES 4 RENT	276.000	-9,813.18	0.00	0.00	9,813.18	0.00	0.00	0.00
19 Dec 23	COMMON STOCK	35.55							
Settled	SEDOL : BCF5RR9 /AMH WILLIAMS CAPITAL GROUP L.P.,THE / 1.38 AMERICAN HOMES 4 RENT COMMON STOCK PRICE: 35.55 BROKER COMMISSION: 1.38 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
13 Oct 23	AMERICAN TOWER CORP	133.000	-22,368.38	0.00	0.00	22,368.38	0.00	0.00	0.00
17 Oct 23	SEDOL : B7FBFL2 /AMT	168.1683							
Settled	LOOP CAPITAL MARKETS LLC / 2.00 AMERICAN TWR CORP PRICE: 168.1682706 BROKER COMMISSION: 2.00 BROKER: LOOP CAPITAL MARKETS LLC								
15 Dec 23	AMERICAN TOWER CORP	224.000	-47,522.72	0.00	0.00	47,522.72	0.00	0.00	0.00
19 Dec 23	SEDOL : B7FBFL2 /AMT	212.15							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.12 AMERICAN TWR CORP PRICE: 212.15 BROKER COMMISSION: 1.12 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
10 Oct 23	AMERICAN WTR WKS CO INC NEW	111.000	-13,528.13	0.00	0.00	13,528.13	0.00	0.00	0.00
12 Oct 23	COM	121.86							
Settled	SEDOL : B2R3PV1 /AWK WILLIAMS CAPITAL GROUP L.P.,THE / 1.67 AMERICAN WATER WOR COM USD0.01 PRICE: 121.86 BROKER COMMISSION: 1.67 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	AMERICAN WTR WKS CO INC NEW	73.000	-9,618.12	0.00	0.00	9,618.12	0.00	0.00	0.00
19 Dec 23	COM	131.75							
Settled	SEDOL : B2R3PV1 /AWK WILLIAMS CAPITAL GROUP L.P.,THE / 0.37								

◆ 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

AMERICAN WATER WOR COM USD0.01 PRICE:  
131.75 BROKER COMMISSION: 0.37 BROKER:  
WILLIAMS CAPITAL GROUP L.P.,THE

15 Dec 23	AMERICOLD RLTY TR INC COM	320.000	-9,524.80	0.00	0.00	9,524.80	0.00	0.00	0.00
19 Dec 23	SEDOL : B3SKZK7 /COLD	29.76							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.60 AMERICOLD REALTY T COM USD0.01 PRICE: 29.76 BROKER COMMISSION: 1.60 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
10 Oct 23	AMERIPRISE FINL INC COM	48.000	-15,788.40	0.00	0.00	15,788.40	0.00	0.00	0.00
12 Oct 23	SEDOL : B0J7D57 /AMP	328.91							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.72 AMERIPRISE FINANCI COM USD0.01 PRICE: 328.91 BROKER COMMISSION: 0.72 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
10 Oct 23	AMETEK INC NEW COM	104.000	-15,734.68	0.00	0.00	15,734.68	0.00	0.00	0.00
12 Oct 23	SEDOL : 2089212 /AME	151.28							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.56 AMETEK INC COM USD0.01 PRICE: 151.28 BROKER COMMISSION: 1.56 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	AMETEK INC NEW COM	87.000	-14,192.75	0.00	0.00	14,192.75	0.00	0.00	0.00
19 Dec 23	SEDOL : 2089212 /AME	163.13							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.44 AMETEK INC COM USD0.01 PRICE: 163.13 BROKER COMMISSION: 0.44 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								
<b>Purchases</b>									
<b>Equities</b>									
<b>Common stock</b>									
<b>United States - USD</b>									
16 Oct 23	AMGEN INC COM	152.000	-43,608.04	0.00	0.00	43,608.04	0.00	0.00	0.00
18 Oct 23	SEDOL : 2023607 /AMGN	286.88							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.28 AMGEN INC COM USD0.0001 PRICE: 286.88 BROKER COMMISSION: 2.28 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	AMGEN INC COM	174.000	-47,929.17	0.00	0.00	47,929.17	0.00	0.00	0.00
19 Dec 23	SEDOL : 2023607 /AMGN	275.45							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.87 AMGEN INC COM USD0.0001 PRICE: 275.45 BROKER COMMISSION: 0.87 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
10 Oct 23	AMPHENOL CORP NEW CL A	266.000	-22,204.35	0.00	0.00	22,204.35	0.00	0.00	0.00
12 Oct 23	SEDOL : 2145084 /APH	83.46							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 3.99 AMPHENOL CORP CL'A'COM USD0.001 PRICE: 83.46 BROKER COMMISSION: 3.99 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	AMPHENOL CORP NEW CL A	219.000	-21,743.42	0.00	0.00	21,743.42	0.00	0.00	0.00
19 Dec 23	SEDOL : 2145084 /APH	99.28							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.10 AMPHENOL CORP CL'A'COM USD0.001 PRICE: 99.28 BROKER COMMISSION: 1.10 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
13 Oct 23	ANALOG DEVICES INC COM	144.000	-24,587.35	0.00	0.00	24,587.35	0.00	0.00	0.00
17 Oct 23	SEDOL : 2032067 /ADI	170.7305							
Settled	LOOP CAPITAL MARKETS LLC / 2.16 ANALOG DEVICES INC COM USD0.16 2/3 PRICE: 170.7304861 BROKER COMMISSION: 2.16 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								
<b>Purchases</b>									
<b>Equities</b>									
<b>Common stock</b>									
<b>United States - USD</b>									
10 Oct 23	ANSYS INC COM	49.000	-14,861.46	0.00	0.00	14,861.46	0.00	0.00	0.00
12 Oct 23	SEDOL : 2045623 /ANSS	303.28							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.74								
	ANSYS INC COM USD0.01 PRICE: 303.28 BROKER COMMISSION: 0.74 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	ANSYS INC COM	33.000	-9,750.68	0.00	0.00	9,750.68	0.00	0.00	0.00
19 Dec 23	SEDOL : 2045623 /ANSS	295.47							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.17								
	ANSYS INC COM USD0.01 PRICE: 295.47 BROKER COMMISSION: 0.17 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
16 Nov 23	AON PLC	94.000	-31,416.73	0.00	0.00	31,416.73	0.00	0.00	0.00
20 Nov 23	SEDOL : BLP1HW5 /AON	334.2055							
Settled	CABRERA CAPITAL MARKETS LLC / 1.41								
	AON PLC (IE) COM USD0.01 CL A PRICE: 334.2055319 BROKER COMMISSION: 1.41 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Dec 23	APELLIS PHARMACEUTICALS INC	212.000	-11,169.22	0.00	0.00	11,169.22	0.00	0.00	0.00
19 Dec 23	COM	52.68							
Settled	SEDOL : BYTQ6X1 /APLS								
	WILLIAMS CAPITAL GROUP L.P.,THE / 1.06								
	APELLIS PHARMACEUT COM USD0.0001 PRICE: 52.68 BROKER COMMISSION: 1.06 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
10 Oct 23	APOLLO GLOBAL MANAGEMENT INC	238.000	-21,373.59	0.00	0.00	21,373.59	0.00	0.00	0.00
12 Oct 23	COM USD0.00001	89.79							
Settled	SEDOL : BN44JF6 /APO								
	WILLIAMS CAPITAL GROUP L.P.,THE / 3.57								

## ◆ 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

	APOLLO GLOBAL MANA COM USD0.00001 PRICE: 89.79 BROKER COMMISSION: 3.57 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	APOLLO GLOBAL MANAGEMENT INC	196.000	-18,519.06	0.00	0.00	18,519.06	0.00	0.00	0.00
19 Dec 23	COM USD0.00001	94.48							
Settled	SEDOL : BN44JF6 /APO WILLIAMS CAPITAL GROUP L.P.,THE / 0.98 APOLLO GLOBAL MANA COM USD0.00001 PRICE: 94.48 BROKER COMMISSION: 0.98 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
10 Oct 23	APPLE HOSPITALITY REIT INC COM	700.000	-10,794.00	0.00	0.00	10,794.00	0.00	0.00	0.00
11 Oct 23	NEW COM NEW	15.42							
Settled	SEDOL : BXRTX56 /APLE STATE STREET BANK AND TRUST CO. APPLE HOSPITA.REIT COM NPV PRICE: 15.42 NET BROKER: STATE STREET BANK AND TRUST CO.								
13 Oct 23	APPLE INC COM STK	1,924.000	-344,079.31	0.00	0.00	344,079.31	0.00	0.00	0.00
17 Oct 23	SEDOL : 2046251 /AAPL	178.8204							
Settled	LOOP CAPITAL MARKETS LLC / 28.86 APPLE INC COM USD0.00001 PRICE: 178.8204002 BROKER COMMISSION: 28.86 BROKER: LOOP CAPITAL MARKETS LLC								
16 Oct 23	APPLE INC COM STK	2,324.000	-415,380.14	0.00	0.00	415,380.14	0.00	0.00	0.00
18 Oct 23	SEDOL : 2046251 /AAPL	178.72							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 34.86 APPLE INC COM USD0.00001 PRICE: 178.72 BROKER COMMISSION: 34.86 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								
<b>Purchases</b>									
<b>Equities</b>									
<b>Common stock</b>									
<b>United States - USD</b>									
16 Nov 23	APPLE INC COM STK	426.000	-80,759.21	0.00	0.00	80,759.21	0.00	0.00	0.00
20 Nov 23	SEDOL : 2046251 /AAPL	189.5606							
Settled	CABRERA CAPITAL MARKETS LLC / 6.39 APPLE INC COM USD0.00001 PRICE: 189.5606103 BROKER COMMISSION: 6.39 BROKER: CABRERA CAPITAL MARKETS LLC								
16 Oct 23	APPLIED MATERIALS INC COM	241.000	-33,984.62	0.00	0.00	33,984.62	0.00	0.00	0.00
18 Oct 23	SEDOL : 2046552 /AMAT	141.00							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 3.62 APPLIED MATERIALS COM USD0.01 PRICE: 141.0 BROKER COMMISSION: 3.62 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	APTARGROUP INC COM	78.000	-9,826.83	0.00	0.00	9,826.83	0.00	0.00	0.00
19 Dec 23	SEDOL : 2045247 /ATR	125.98							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.39 APTARGROUP INC COM USD0.01 PRICE: 125.98 BROKER COMMISSION: 0.39 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
10 Oct 23	APTIV PLC COM USD	154.000	-15,112.79	0.00	0.00	15,112.79	0.00	0.00	0.00
12 Oct 23	SEDOL : B783TY6 /APTIV	98.12							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.31 APTIV PLC COM USD0.01 PRICE: 98.12 BROKER COMMISSION: 2.31 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
10 Oct 23	ARCH CAPITAL GROUP COM STK	203.000	-16,620.63	0.00	0.00	16,620.63	0.00	0.00	0.00
12 Oct 23	SEDOL : 2740542 /ACGL	81.86							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 3.05								

◆ 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

ARCH CAPITAL GROUP COM USD0.01 PRICE: 81.86 BROKER COMMISSION: 3.05 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE									
15 Dec 23	ARCH CAPITAL GROUP COM STK	135.000	-9,912.38	0.00	0.00	9,912.38	0.00	0.00	0.00
19 Dec 23	SEDOL : 2740542 /ACGL	73.42							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.68 ARCH CAPITAL GROUP COM USD0.01 PRICE: 73.42 BROKER COMMISSION: 0.68 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
ARES MANAGEMENT LP COM SHS REPSTG LTD PARTNER									
15 Dec 23	ARES MANAGEMENT LP COM SHS	348.000	-40,595.94	0.00	0.00	40,595.94	0.00	0.00	0.00
19 Dec 23	REPSTG LTD PARTNER	116.65							
Settled	SEDOL : BF14BT1 /ARES WILLIAMS CAPITAL GROUP L.P.,THE / 1.74 ARES MANAGEMNT COR COM USD0.01 CLASS A PRICE: 116.65 BROKER COMMISSION: 1.74 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
ARMOUR RESIDENTIAL REIT INC COM USD0.001									
15 Dec 23	ARMOUR RESIDENTIAL REIT INC	422.000	-8,142.49	0.00	0.00	8,142.49	0.00	0.00	0.00
19 Dec 23	COM USD0.001	19.29							
Settled	SEDOL : BRJ8H91 /ARR WILLIAMS CAPITAL GROUP L.P.,THE / 2.11 ARMOUR RESIDENTIAL COM USD0.001(POST REVSPLT) PRICE: 19.29 BROKER COMMISSION: 2.11 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
ARMSTRONG WORLD INDS INC NEW COM STK									
15 Dec 23	ARMSTRONG WORLD INDS INC	6,402.000	-633,317.85	0.00	0.00	633,317.85	0.00	0.00	0.00
19 Dec 23	NEW COM STK	98.92							
Settled	SEDOL : B1FT462 /AWI WILLIAMS CAPITAL GROUP L.P.,THE / 32.01 ARMSTRONG WORLD IN COM STK USD0.01 PRICE: 98.92 BROKER COMMISSION: 32.01 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								

Purchases

Equities

Common stock

United States - USD

15 Dec 23	ASSURANT INC COM	63.000	-10,287.59	0.00	0.00	10,287.59	0.00	0.00	0.00
19 Dec 23	SEDOL : 2331430 /AIZ	163.29							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.32 ASSURANT INC COM USD0.01 PRICE: 163.29 BROKER COMMISSION: 0.32 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
16 Nov 23	AT&T INC COM	2,242.000	-35,567.76	0.00	0.00	35,567.76	0.00	0.00	0.00
20 Nov 23	SEDOL : 2831811 /T	15.8493							
Settled	CABRERA CAPITAL MARKETS LLC / 33.63 AT&T INC COM USD1 PRICE: 15.8492997 BROKER COMMISSION: 33.63 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Dec 23	ATLISSIAN CORP CL A	826.000	-189,620.69	0.00	0.00	189,620.69	0.00	0.00	0.00
19 Dec 23	SEDOL : BQ1PC76 /TEAM	229.56							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 4.13 ATLISSIAN CORP COM USD0.1 CL A PRICE: 229.56 BROKER COMMISSION: 4.13 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	ATMOS ENERGY CORP COM	399.000	-45,815.18	0.00	0.00	45,815.18	0.00	0.00	0.00
19 Dec 23	SEDOL : 2315359 /ATO	114.82							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.00 ATMOS ENERGY CORP COM NPV PRICE: 114.82 BROKER COMMISSION: 2.00 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
13 Oct 23	AUTODESK INC COM	95.000	-19,910.21	0.00	0.00	19,910.21	0.00	0.00	0.00
17 Oct 23	SEDOL : 2065159 /ADSK	209.5661							
Settled	LOOP CAPITAL MARKETS LLC / 1.43 AUTODESK INC COM NPV PRICE: 209.5661052 BROKER COMMISSION: 1.43 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

13 Oct 23	AUTOMATIC DATA PROCESSING INC	118.000	-29,060.67	0.00	0.00	29,060.67	0.00	0.00	0.00
17 Oct 23	COM	246.2619							
Settled	SEDOL : 2065308 /ADP LOOP CAPITAL MARKETS LLC / 1.77 AUTO DATA PROCESS COM USD0.10 PRICE: 246.2618644 BROKER COMMISSION: 1.77 BROKER: LOOP CAPITAL MARKETS LLC								
15 Dec 23	AUTOMATIC DATA PROCESSING INC	199.000	-46,594.86	0.00	0.00	46,594.86	0.00	0.00	0.00
19 Dec 23	COM	234.14							
Settled	SEDOL : 2065308 /ADP WILLIAMS CAPITAL GROUP L.P.,THE / 1.00 AUTO DATA PROCESS COM USD0.10 PRICE: 234.14 BROKER COMMISSION: 1.00 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
03 Oct 23	AVALONBAY CMNTYS REIT	100.000	-16,741.00	0.00	0.00	16,741.00	0.00	0.00	0.00
05 Oct 23	SEDOL : 2131179 /AVB	167.410004							
Settled	STATE STREET BANK AND TRUST CO. AVALONBAY COMMUNI COM USD0.01 PRICE: 167.41 NET BROKER: STATE STREET BANK AND TRUST CO.								
10 Oct 23	AVALONBAY CMNTYS REIT	100.000	-17,399.00	0.00	0.00	17,399.00	0.00	0.00	0.00
11 Oct 23	SEDOL : 2131179 /AVB	173.990005							
Settled	STATE STREET BANK AND TRUST CO. AVALONBAY COMMUNI COM USD0.01 PRICE: 173.99 NET BROKER: STATE STREET BANK AND TRUST CO.								
16 Nov 23	AVALONBAY CMNTYS REIT	86.000	-14,690.69	0.00	0.00	14,690.69	0.00	0.00	0.00
20 Nov 23	SEDOL : 2131179 /AVB	170.807							
Settled	CABRERA CAPITAL MARKETS LLC / 1.29								

## ◆ 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

AVALONBAY COMMUNI COM USD0.01 PRICE:  
170.8069767 BROKER COMMISSION: 1.29 BROKER:  
CABRERA CAPITAL MARKETS LLC

27 Dec 23	AVALONBAY CMNTYS REIT	100.000	-18,949.00	0.00	0.00	18,949.00	0.00	0.00	0.00
29 Dec 23	SEDOL : 2131179 /AVB	189.490005							
Settled	STATE STREET BANK AND TRUST CO. AVALONBAY COMMUNI COM USD0.01 PRICE: 189.49 NET BROKER: STATE STREET BANK AND TRUST CO.								
15 Dec 23	AVANTOR INC COM	560.000	-12,888.40	0.00	0.00	12,888.40	0.00	0.00	0.00
19 Dec 23	SEDOL : BJLT387 /AVTR	23.01							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.80 AVANTOR INC COM USD0.01 PRICE: 23.01 BROKER COMMISSION: 2.80 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	AVERY DENNISON CORP COM	67.000	-13,251.60	0.00	0.00	13,251.60	0.00	0.00	0.00
19 Dec 23	SEDOL : 2066408 /AVY	197.78							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.34 AVERY DENNISON COM USD1 PRICE: 197.78 BROKER COMMISSION: 0.34 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	AXON ENTERPRISE INC COM	117.000	-29,950.25	0.00	0.00	29,950.25	0.00	0.00	0.00
19 Dec 23	SEDOL : BDT5S35 /AXON	255.98							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.59 AXON ENTERPRISE COM PRICE: 255.98 BROKER COMMISSION: 0.59 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								
<i>Purchases</i>									
<b>Equities</b>									
<b>Common stock</b>									
<b>United States - USD</b>									
15 Dec 23	B & G FOODS INC COMMON STOCK	809.000	-8,773.61	0.00	0.00	8,773.61	0.00	0.00	0.00
19 Dec 23	SEDOL : B034L49 /BGS	10.84							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 4.05 B & G FOODS INC COMMON STOCK PRICE: 10.84 BROKER COMMISSION: 4.05 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
10 Oct 23	BAKER HUGHES CO	461.000	-16,095.82	0.00	0.00	16,095.82	0.00	0.00	0.00
12 Oct 23	SEDOL : BDHLTQ5 /BKR	34.90							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 6.92 BAKER HUGHES CO PRICE: 34.9 BROKER COMMISSION: 6.92 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	BAKER HUGHES CO	382.000	-12,829.47	0.00	0.00	12,829.47	0.00	0.00	0.00
19 Dec 23	SEDOL : BDHLTQ5 /BKR	33.58							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.91 BAKER HUGHES CO PRICE: 33.58 BROKER COMMISSION: 1.91 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	BALL CORP COM	256.000	-14,959.36	0.00	0.00	14,959.36	0.00	0.00	0.00
19 Dec 23	SEDOL : 2073022 /BALL	58.43							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.28 BALL CORP COM NPV PRICE: 58.43 BROKER COMMISSION: 1.28 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
13 Oct 23	BANK OF AMERICA CORP	898.000	-23,930.89	0.00	0.00	23,930.89	0.00	0.00	0.00
17 Oct 23	SEDOL : 2295677 /BAC	26.6341							
Settled	LOOP CAPITAL MARKETS LLC / 13.47 BANK OF AMERICA CORP USD0.01 PRICE: 26.6340979 BROKER COMMISSION: 13.47 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 Nov 23	BANK OF AMERICA CORP	1,284.000	-37,836.91	0.00	0.00	37,836.91	0.00	0.00	0.00
20 Nov 23	SEDOL : 2295677 /BAC	29.453							
Settled	CABRERA CAPITAL MARKETS LLC / 19.26 BANK OF AMERICA CORP USD0.01 PRICE: 29.4529984 BROKER COMMISSION: 19.26 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Dec 23	BATH & BODY WORKS INC COM	272.000	-11,218.64	0.00	0.00	11,218.64	0.00	0.00	0.00
19 Dec 23	USD0.5 WI	41.24							
Settled	SEDOL : BNNTGJ5 /BBWI WILLIAMS CAPITAL GROUP L.P.,THE / 1.36 BATH & BODY WORKS COM USD0.5 PRICE: 41.24 BROKER COMMISSION: 1.36 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
16 Nov 23	BAXTER INTL INC COM	363.000	-12,871.73	0.00	0.00	12,871.73	0.00	0.00	0.00
20 Nov 23	SEDOL : 2085102 /BAX	35.4443							
Settled	CABRERA CAPITAL MARKETS LLC / 5.45 BAXTER INTL INC COM USD1.00 PRICE: 35.4442975 BROKER COMMISSION: 5.45 BROKER: CABRERA CAPITAL MARKETS LLC								
13 Oct 23	BECTON DICKINSON & CO COM	80.000	-20,723.20	0.00	0.00	20,723.20	0.00	0.00	0.00
17 Oct 23	SEDOL : 2087807 /BDX	259.025							
Settled	LOOP CAPITAL MARKETS LLC / 1.20 BECTON DICKINSON COM USD1 PRICE: 259.025 BROKER COMMISSION: 1.20 BROKER: LOOP CAPITAL MARKETS LLC								
15 Dec 23	BECTON DICKINSON & CO COM	553.000	-131,069.30	0.00	0.00	131,069.30	0.00	0.00	0.00
19 Dec 23	SEDOL : 2087807 /BDX	237.01							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.77								

## ◆ 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

BECTON DICKINSON COM USD1 PRICE: 237.01  
 BROKER COMMISSION: 2.77 BROKER: WILLIAMS  
 CAPITAL GROUP L.P.,THE

15 Dec 23	BENTLEY SYS INC CL B CL B	394.000	-19,800.47	0.00	0.00	19,800.47	0.00	0.00	0.00
19 Dec 23	SEDOL : BMC1PR6 /BSY	50.25							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.97 BENTLEY SYSTEMS IN COM USD0.01 CLASS B PRICE: 50.25 BROKER COMMISSION: 1.97 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
13 Oct 23	BERKSHIRE HATHAWAY INC COM	236.000	-81,506.66	0.00	0.00	81,506.66	0.00	0.00	0.00
17 Oct 23	USD0.0033 CLASS'B'	345.3522							
Settled	SEDOL : 2073390 /BRK.B LOOP CAPITAL MARKETS LLC / 3.54 BERKSHIRE HATHAWAY INC-CL B PRICE: 345.3522033 BROKER COMMISSION: 3.54 BROKER: LOOP CAPITAL MARKETS LLC								
16 Oct 23	BERKSHIRE HATHAWAY INC COM	285.000	-98,679.83	0.00	0.00	98,679.83	0.00	0.00	0.00
18 Oct 23	USD0.0033 CLASS'B'	346.23							
Settled	SEDOL : 2073390 /BRK.B WILLIAMS CAPITAL GROUP L.P.,THE / 4.28 BERKSHIRE HATHAWAY INC-CL B PRICE: 346.23 BROKER COMMISSION: 4.28 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	BERKSHIRE HATHAWAY INC COM	597.000	-212,833.49	0.00	0.00	212,833.49	0.00	0.00	0.00
19 Dec 23	USD0.0033 CLASS'B'	356.50							
Settled	SEDOL : 2073390 /BRK.B WILLIAMS CAPITAL GROUP L.P.,THE / 2.99 BERKSHIRE HATHAWAY INC COM USD0.0 PRICE: 356.5 BROKER COMMISSION: 2.99 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								

### Purchases

#### Equities

##### Common stock

##### United States - USD

15 Dec 23	BEST BUY INC COM STK	162.000	-12,526.65	0.00	0.00	12,526.65	0.00	0.00	0.00
19 Dec 23	SEDOL : 2094670 /BBY	77.32							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.81 BEST BUY CO INC COM USD0.10 PRICE: 77.32 BROKER COMMISSION: 0.81 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
10 Oct 23	BIOGEN INC COMMON STOCK	66.000	-17,434.23	0.00	0.00	17,434.23	0.00	0.00	0.00
12 Oct 23	SEDOL : 2455965 /BIIB	264.14							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.99 BIOGEN INC COMMON STOCK PRICE: 264.14 BROKER COMMISSION: 0.99 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	BIOGEN INC COMMON STOCK	54.000	-13,399.29	0.00	0.00	13,399.29	0.00	0.00	0.00
19 Dec 23	SEDOL : 2455965 /BIIB	248.13							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.27 BIOGEN INC COMMON STOCK PRICE: 248.13 BROKER COMMISSION: 0.27 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	BIOMARIN PHARMACEUTICAL INC	156.000	-15,157.74	0.00	0.00	15,157.74	0.00	0.00	0.00
19 Dec 23	COM ISIN CH0008107010	97.16							
Settled	SEDOL : 2437071 /BMRN WILLIAMS CAPITAL GROUP L.P.,THE / 0.78 BIOMARIN PHARMA COM USD0.001 PRICE: 97.16 BROKER COMMISSION: 0.78 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	BIO-TECHNE CORP COM	129.000	-9,803.36	0.00	0.00	9,803.36	0.00	0.00	0.00
19 Dec 23	SEDOL : BSHZ3Q0 /TECH	75.99							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 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							

Purchases

Equities

Common stock

United States - USD

	BIO-TECHNE CORP COM USD0.01 PRICE: 75.99 BROKER COMMISSION: 0.65 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	BJS WHSL CLUB HLDGS INC COM	157.000	-10,317.26	0.00	0.00	10,317.26	0.00	0.00	0.00
19 Dec 23	SEDOL : BFNZNF8 /BJ	65.71							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.79 BJS WHSL CLUB HLDG COM USD0.01 PRICE: 65.71 BROKER COMMISSION: 0.79 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	BLACKSTONE INC COM USD0.00001	435.000	-56,278.13	0.00	0.00	56,278.13	0.00	0.00	0.00
19 Dec 23	SEDOL : BKF2SL7 /BX	129.37							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.18 BLACKSTONE INC COM USD0.00001 PRICE: 129.37 BROKER COMMISSION: 2.18 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
10 Oct 23	BLOCK INC	308.000	-14,172.62	0.00	0.00	14,172.62	0.00	0.00	0.00
12 Oct 23	SEDOL : BYNZGK1 /SQ	46.00							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 4.62 BLOCK INC PRICE: 46.0 BROKER COMMISSION: 4.62 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	BLOCK INC	204.000	-15,139.86	0.00	0.00	15,139.86	0.00	0.00	0.00
19 Dec 23	SEDOL : BYNZGK1 /SQ	74.21							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.02 BLOCK INC PRICE: 74.21 BROKER COMMISSION: 1.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	BLUE OWL CAP INC COM CLA	1,142.000	-16,359.15	0.00	0.00	16,359.15	0.00	0.00	0.00
19 Dec 23	SEDOL : BN7CQS9 /OWL	14.32							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 5.71								

◆ 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

BLUE OWL CAPITAL I COM USD0.0001 CL A PRICE:  
14.32 BROKER COMMISSION: 5.71 BROKER:  
WILLIAMS CAPITAL GROUP L.P.,THE

16 Nov 23	BOEING CO COM	175.000	-36,114.48	0.00	0.00	36,114.48	0.00	0.00	0.00
20 Nov 23	SEDOL : 2108601 /BA	206.3534							
Settled	CABRERA CAPITAL MARKETS LLC / 2.63 BOEING CO COM USD5.00 PRICE: 206.3534285 BROKER COMMISSION: 2.63 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Dec 23	BOEING CO COM	166.000	-43,869.65	0.00	0.00	43,869.65	0.00	0.00	0.00
19 Dec 23	SEDOL : 2108601 /BA	264.27							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.83 BOEING CO COM USD5.00 PRICE: 264.27 BROKER COMMISSION: 0.83 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
16 Nov 23	BOOKING HLDGS INC COM	12.000	-37,687.01	0.00	0.00	37,687.01	0.00	0.00	0.00
20 Nov 23	SEDOL : BDRXDB4 /BKNG	3,140.5692							
Settled	CABRERA CAPITAL MARKETS LLC / 0.18 BOOKING HLDGS INC COM USD0.008 PRICE: 3140.5691666 BROKER COMMISSION: 0.18 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Dec 23	BORG WARNER INC COM	277.000	-9,657.61	0.00	0.00	9,657.61	0.00	0.00	0.00
19 Dec 23	SEDOL : 2111955 /BWA	34.86							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.39 BORG WARNER INC COM USD0.01 PRICE: 34.86 BROKER COMMISSION: 1.39 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								
<b>Purchases</b>									
<b>Equities</b>									
<b>Common stock</b>									
<b>United States - USD</b>									
16 Nov 23	BOSTON SCIENTIFIC CORP COM	672.000	-36,870.29	0.00	0.00	36,870.29	0.00	0.00	0.00
20 Nov 23	SEDOL : 2113434 /BSX	54.8515							
Settled	CABRERA CAPITAL MARKETS LLC / 10.08 BOSTON SCIENTIFIC COM USD0.01 PRICE: 54.8515029 BROKER COMMISSION: 10.08 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Dec 23	BOSTON SCIENTIFIC CORP COM	2,232.000	-124,579.08	0.00	0.00	124,579.08	0.00	0.00	0.00
19 Dec 23	SEDOL : 2113434 /BSX	55.81							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 11.16 BOSTON SCIENTIFIC COM USD0.01 PRICE: 55.81 BROKER COMMISSION: 11.16 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
16 Oct 23	BRISTOL MYERS SQUIBB CO COM	598.000	-34,196.63	0.00	0.00	34,196.63	0.00	0.00	0.00
18 Oct 23	SEDOL : 2126335 /BMY	57.17							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 8.97 BRISTOL-MYRS SQUIB COM USD0.10 PRICE: 57.17 BROKER COMMISSION: 8.97 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
03 Oct 23	BRIXMOR PPTY GROUP INC COM	600.000	-11,844.00	0.00	0.00	11,844.00	0.00	0.00	0.00
05 Oct 23	SEDOL : BFTDJL8 /BRX	19.74							
Settled	STATE STREET BANK AND TRUST CO. BRIXMOR PROPERTY G COM USD0.01 PRICE: 19.74 NET BROKER: STATE STREET BANK AND TRUST CO.								
13 Oct 23	BROADCOM INC COM	52.000	-46,129.98	0.00	0.00	46,129.98	0.00	0.00	0.00
17 Oct 23	SEDOL : BDZ78H9 /AVGO	887.10							
Settled	LOOP CAPITAL MARKETS LLC / 0.78 BROADCOM INC COM USD0.001 PRICE: 887.1 BROKER COMMISSION: 0.78 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								
<b>Purchases</b>									
<b>Equities</b>									
<b>Common stock</b>									
<b>United States - USD</b>									
16 Oct 23	BROADCOM INC COM	63.000	-56,862.86	0.00	0.00	56,862.86	0.00	0.00	0.00
18 Oct 23	SEDOL : BDZ78H9 /AVGO	902.57							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.95 BROADCOM INC COM USD0.001 PRICE: 902.57 BROKER COMMISSION: 0.95 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
28 Nov 23	BROADCOM INC COM	1,844.000	-1,745,078.62	0.00	0.00	1,745,078.62	0.00	0.00	0.00
30 Nov 23	SEDOL : BDZ78H9 /AVGO	946.35							
Settled	CABRERA CAPITAL MARKETS LLC / 9.22 BROADCOM INC COM USD0.001 PRICE: 946.35 BROKER COMMISSION: 9.22 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Dec 23	BROADCOM INC COM	109.000	-123,142.21	0.00	0.00	123,142.21	0.00	0.00	0.00
19 Dec 23	SEDOL : BDZ78H9 /AVGO	1,129.74							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.55 BROADCOM INC COM USD0.001 PRICE: 1129.74 BROKER COMMISSION: 0.55 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
16 Nov 23	BROADRIDGE FINL SOLUTIONS INC	70.000	-12,692.55	0.00	0.00	12,692.55	0.00	0.00	0.00
20 Nov 23	COM STK	181.3071							
Settled	SEDOL : B1VP7R6 /BR CABRERA CAPITAL MARKETS LLC / 1.05 BROADRIDGE FIN SOL COM USD0.01 PRICE: 181.3071428 BROKER COMMISSION: 1.05 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Dec 23	BROWN & BROWN INC COM	197.000	-13,686.58	0.00	0.00	13,686.58	0.00	0.00	0.00
19 Dec 23	SEDOL : 2692687 /BRO	69.47							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.99								

◆ 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

BROWN & BROWN INC COM USD0.10 PRICE: 69.47  
 BROKER COMMISSION: 0.99 BROKER: WILLIAMS  
 CAPITAL GROUP L.P.,THE

15 Dec 23	BRUKER CORP	126.000	-9,243.99	0.00	0.00	9,243.99	0.00	0.00	0.00
19 Dec 23	SEDOL : 2616137 /BRKR	73.36							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.63 BRUKER CORPORATION COM USD0.01 PRICE: 73.36 BROKER COMMISSION: 0.63 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	BURLINGTON STORES INC COM	77.000	-14,095.24	0.00	0.00	14,095.24	0.00	0.00	0.00
19 Dec 23	SEDOL : BF311Y5 /BURL	183.05							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.39 BURLINGTON STORES COM USD0.0001 PRICE: 183.05 BROKER COMMISSION: 0.39 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
18 Oct 23	BXP INC	200.000	-11,318.00	0.00	0.00	11,318.00	0.00	0.00	0.00
20 Oct 23	SEDOL : 2019479 /BXP	56.59							
Settled	JPMORGAN CHASE BANK, N.A LONDON BOSTON PROPERTIES INC COM STK US PRICE: 56.59 NET BROKER: JPMORGAN CHASE BANK, N.A LONDON								
16 Nov 23	CADENCE DESIGN SYS INC COM	111.000	-29,787.41	0.00	0.00	29,787.41	0.00	0.00	0.00
20 Nov 23	SEDOL : 2302232 /CDNS	268.34							
Settled	CABRERA CAPITAL MARKETS LLC / 1.67 CADENCE DESIGN SYS COM USD0.01 PRICE: 268.34 BROKER COMMISSION: 1.67 BROKER: CABRERA 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								
<b>Purchases</b>									
<b>Equities</b>									
<b>Common stock</b>									
<b>United States - USD</b>									
10 Oct 23	CAMDEN PPTY TR SH BEN INT	200.000	-19,262.00	0.00	0.00	19,262.00	0.00	0.00	0.00
11 Oct 23	SEDOL : 2166320 /CPT	96.309998							
Settled	STATE STREET BANK AND TRUST CO. CAMDEN PROP TST SBI USD0.01 PRICE: 96.31 NET BROKER: STATE STREET BANK AND TRUST CO.								
15 Dec 23	CAPITAL ONE FINL CORP COM	350.000	-45,389.75	0.00	0.00	45,389.75	0.00	0.00	0.00
19 Dec 23	SEDOL : 2654461 /COF	129.68							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.75 CAPITAL ONE FINL COM USD0.01 PRICE: 129.68 BROKER COMMISSION: 1.75 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	CARETRUST REIT INC COM	2,699.000	-60,552.07	0.00	0.00	60,552.07	0.00	0.00	0.00
19 Dec 23	SEDOL : BMP8TL6 /CTRE	22.43							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 13.50 CARETRUST REIT INC COM USD0.01 PRICE: 22.43 BROKER COMMISSION: 13.50 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	CARLYLE GROUP INC COM	250.000	-10,461.25	0.00	0.00	10,461.25	0.00	0.00	0.00
19 Dec 23	SEDOL : BKRTG56 /CG	41.84							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.25 CARLYLE GROUP INC COM USD0.01 PRICE: 41.84 BROKER COMMISSION: 1.25 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	CARMAX INC COM	131.000	-9,791.60	0.00	0.00	9,791.60	0.00	0.00	0.00
19 Dec 23	SEDOL : 2983563 /KMX	74.74							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.66 CARMAX INC COM USD0.50 PRICE: 74.74 BROKER COMMISSION: 0.66 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								
<b>Purchases</b>									
<b>Equities</b>									
<b>Common stock</b>									
<b>United States - USD</b>									
15 Dec 23	CARNIVAL CORP COM PAIRED	827.000	-15,394.61	0.00	0.00	15,394.61	0.00	0.00	0.00
19 Dec 23	SEDOL : 2523044 /CCL	18.61							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 4.14 CARNIVAL CORP PAIRED CTF (1 COM CARN & 1 PRICE: 18.61 BROKER COMMISSION: 4.14 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
10 Oct 23	CARRIER GLOBAL CORPORATION	379.000	-21,009.87	0.00	0.00	21,009.87	0.00	0.00	0.00
12 Oct 23	COM USD0.01 WI	55.42							
Settled	SEDOL : BK4N0D7 /CARR WILLIAMS CAPITAL GROUP L.P.,THE / 5.69 CARRIER GLOBAL COR COM USD0.01 PRICE: 55.42 BROKER COMMISSION: 5.69 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	CARRIER GLOBAL CORPORATION	314.000	-18,003.19	0.00	0.00	18,003.19	0.00	0.00	0.00
19 Dec 23	COM USD0.01 WI	57.33							
Settled	SEDOL : BK4N0D7 /CARR WILLIAMS CAPITAL GROUP L.P.,THE / 1.57 CARRIER GLOBAL COR COM USD0.01 PRICE: 57.33 BROKER COMMISSION: 1.57 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
16 Oct 23	CATERPILLAR INC COM	147.000	-39,808.34	0.00	0.00	39,808.34	0.00	0.00	0.00
18 Oct 23	SEDOL : 2180201 /CAT	270.79							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.21 CATERPILLAR INC COM USD1 PRICE: 270.79 BROKER COMMISSION: 2.21 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
16 Nov 23	CBOE GLOBAL MARKETS INC	63.000	-11,189.98	0.00	0.00	11,189.98	0.00	0.00	0.00
20 Nov 23	SEDOL : B5834C5 /CBOE	177.6037							
Settled	CABRERA CAPITAL MARKETS LLC / 0.95								



◆ 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

CBOE GLOBAL MARKET COM USD0.01 PRICE:  
177.6036507 BROKER COMMISSION: 0.95 BROKER:  
CABRERA CAPITAL MARKETS LLC

16 Nov 23	CBRE GROUP INC CL A CL A	222.000	-17,300.77	0.00	0.00	17,300.77	0.00	0.00	0.00
20 Nov 23	SEDOL : B6WVMH3 /CBRE	77.9164							
Settled	CABRERA CAPITAL MARKETS LLC / 3.33								
	CBRE GROUP INC COM USD0.01 CLASS A PRICE: 77.9163963 BROKER COMMISSION: 3.33 BROKER: CABRERA CAPITAL MARKETS LLC								
10 Oct 23	CDW CORP COM	77.000	-16,182.71	0.00	0.00	16,182.71	0.00	0.00	0.00
12 Oct 23	SEDOL : BBM5MD6 /CDW	210.15							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.16								
	CDW CORP COM USD0.01 PRICE: 210.15 BROKER COMMISSION: 1.16 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	CDW CORP COM	51.000	-11,384.99	0.00	0.00	11,384.99	0.00	0.00	0.00
19 Dec 23	SEDOL : BBM5MD6 /CDW	223.23							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.26								
	CDW CORP COM USD0.01 PRICE: 223.23 BROKER COMMISSION: 0.26 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	CELANESE CORP DEL COM STK	82.000	-12,464.41	0.00	0.00	12,464.41	0.00	0.00	0.00
19 Dec 23	SEDOL : B05MZT4 /CE	152.00							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.41								
	CELANESE CORP COM USD0.0001 PRICE: 152.0 BROKER COMMISSION: 0.41 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								
<b>Purchases</b>									
<b>Equities</b>									
<b>Common stock</b>									
<b>United States - USD</b>									
10 Oct 23	CENCORA INC	92.000	-17,294.62	0.00	0.00	17,294.62	0.00	0.00	0.00
12 Oct 23	SEDOL : 2795393 /COR	187.97							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.38 CENCORA INC PRICE: 187.97 BROKER COMMISSION: 1.38 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	CENCORA INC	61.000	-12,220.44	0.00	0.00	12,220.44	0.00	0.00	0.00
19 Dec 23	SEDOL : 2795393 /COR	200.33							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.31 CENCORA INC PRICE: 200.33 BROKER COMMISSION: 0.31 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
16 Nov 23	CENTERPOINT ENERGY INC COM	381.000	-10,608.68	0.00	0.00	10,608.68	0.00	0.00	0.00
20 Nov 23	SEDOL : 2440637 /CNP	27.8293							
Settled	CABRERA CAPITAL MARKETS LLC / 5.72 CENTERPOINT ENERGY COM STK USD0.01 PRICE: 27.8292913 BROKER COMMISSION: 5.72 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Dec 23	CHARLES RIV LABORATORIES INTL	42.000	-9,694.23	0.00	0.00	9,694.23	0.00	0.00	0.00
19 Dec 23	INC COM	230.81							
Settled	SEDOL : 2604336 /CRL WILLIAMS CAPITAL GROUP L.P.,THE / 0.21 CHARLES RIVER LABO COM STK USD0.01 PRICE: 230.81 BROKER COMMISSION: 0.21 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
13 Oct 23	CHARTER COMMUNICATIONS INC	45.000	-20,152.87	0.00	0.00	20,152.87	0.00	0.00	0.00
17 Oct 23	NEW CLA CL A	447.8264							
Settled	SEDOL : BZ6VT82 /CHTR LOOP CAPITAL MARKETS LLC / 0.68								

## ◆ 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

	CHARTER COMMUN INC COM USD0.001 CLASS A PRICE: 447.8264444 BROKER COMMISSION: 0.68 BROKER: LOOP CAPITAL MARKETS LLC								
15 Dec 23	CHEMED CORP NEW COM	18.000	-10,341.27	0.00	0.00	10,341.27	0.00	0.00	0.00
19 Dec 23	SEDOL : 2190084 /CHE	574.51							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.09 CHEMED CORP CAP USD1 PRICE: 574.51 BROKER COMMISSION: 0.09 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
10 Oct 23	CHENIERE ENERGY INC COM NEW	110.000	-18,811.65	0.00	0.00	18,811.65	0.00	0.00	0.00
12 Oct 23	SEDOL : 2654364 /LNG	171.00							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.65 CHENIERE ENERGY IN COM STK PRICE: 171.0 BROKER COMMISSION: 1.65 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
14 Nov 23	CHESAPEAKE UTILS CORP COM	565.000	-53,136.28	0.00	0.00	53,136.28	0.00	0.00	0.00
16 Nov 23	SEDOL : 2190750 /CPK	94.0315							
Settled	CABRERA CAPITAL MARKETS LLC / 8.48 CHESAPEAKE UTILITY COM USD0.4867 PRICE: 94.0315044 BROKER COMMISSION: 8.48 BROKER: CABRERA CAPITAL MARKETS LLC								
13 Oct 23	CHEVRON CORP COM	228.000	-37,504.86	0.00	0.00	37,504.86	0.00	0.00	0.00
17 Oct 23	SEDOL : 2838555 /CVX	164.48							
Settled	LOOP CAPITAL MARKETS LLC / 3.42 CHEVRON CORP COM USD0.75 PRICE: 164.48 BROKER COMMISSION: 3.42 BROKER: LOOP CAPITAL MARKETS LLC								
16 Oct 23	CHEVRON CORP COM	275.000	-45,489.13	0.00	0.00	45,489.13	0.00	0.00	0.00
18 Oct 23	SEDOL : 2838555 /CVX	165.40							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 4.13								

◆ 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

	CHEVRON CORP COM USD0.75 PRICE: 165.4 BROKER COMMISSION: 4.13 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	CHIPOTLE MEXICAN GRILL INC COM	17.000	-38,615.08	0.00	0.00	38,615.08	0.00	0.00	0.00
19 Dec 23	STK	2,271.47							
Settled	SEDOL : B0X7DZ3 /CMG WILLIAMS CAPITAL GROUP L.P.,THE / 0.09 CHIPOTLE MEXICAN G COM USD0.01 PRICE: 2271.47 BROKER COMMISSION: 0.09 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
13 Oct 23	CHUBB LTD ORD CHF24.15	117.000	-24,654.68	0.00	0.00	24,654.68	0.00	0.00	0.00
17 Oct 23	SEDOL : B3BQMF6 /CB	210.7087							
Settled	LOOP CAPITAL MARKETS LLC / 1.76 CHUBB LIMITED ORD CHF24.15 PRICE: 210.7087179 BROKER COMMISSION: 1.76 BROKER: LOOP CAPITAL MARKETS LLC								
16 Nov 23	CHURCH & DWIGHT INC COM	175.000	-16,244.19	0.00	0.00	16,244.19	0.00	0.00	0.00
20 Nov 23	SEDOL : 2195841 /CHD	92.8089							
Settled	CABRERA CAPITAL MARKETS LLC / 2.63 CHURCH & DWIGHT COM USD1.00 PRICE: 92.8089142 BROKER COMMISSION: 2.63 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Dec 23	CHURCHILL DOWNS INC COM	84.000	-10,832.22	0.00	0.00	10,832.22	0.00	0.00	0.00
19 Dec 23	SEDOL : 2194105 /CHDN	128.95							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.42 CHURCHILL DOWNS IN COM NPV PRICE: 128.95 BROKER COMMISSION: 0.42 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								
<i>Purchases</i>									
<b>Equities</b>									
<b>Common stock</b>									
<b>United States - USD</b>									
15 Dec 23	CIN FNCL CORP COM	127.000	-13,015.60	0.00	0.00	13,015.60	0.00	0.00	0.00
19 Dec 23	SEDOL : 2196888 /CINF	102.48							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.64 CINCINNATI FINL CP COM USD2.00 PRICE: 102.48 BROKER COMMISSION: 0.64 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
10 Oct 23	CINTAS CORP COM	39.000	-19,759.55	0.00	0.00	19,759.55	0.00	0.00	0.00
12 Oct 23	SEDOL : 2197137 /CTAS	506.64							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.59 CINTAS CORP COM NPV PRICE: 506.64 BROKER COMMISSION: 0.59 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	CINTAS CORP COM	33.000	-18,437.60	0.00	0.00	18,437.60	0.00	0.00	0.00
19 Dec 23	SEDOL : 2197137 /CTAS	558.71							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.17 CINTAS CORP COM NPV PRICE: 558.71 BROKER COMMISSION: 0.17 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
13 Oct 23	CISCO SYSTEMS INC	528.000	-28,346.00	0.00	0.00	28,346.00	0.00	0.00	0.00
17 Oct 23	SEDOL : 2198163 /CSCO	53.6706							
Settled	LOOP CAPITAL MARKETS LLC / 7.92 CISCO SYSTEMS INC USD0.001 PRICE: 53.670606 BROKER COMMISSION: 7.92 BROKER: LOOP CAPITAL MARKETS LLC								
16 Oct 23	CISCO SYSTEMS INC	639.000	-34,617.83	0.00	0.00	34,617.83	0.00	0.00	0.00
18 Oct 23	SEDOL : 2198163 /CSCO	54.16							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 9.59 CISCO SYSTEMS INC USD0.001 PRICE: 54.16 BROKER COMMISSION: 9.59 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								
<b>Purchases</b>									
<b>Equities</b>									
<b>Common stock</b>									
<b>United States - USD</b>									
13 Oct 23	CITIGROUP INC COM NEW COM	553.000	-23,177.01	0.00	0.00	23,177.01	0.00	0.00	0.00
17 Oct 23	NEW	41.8964							
Settled	SEDOL : 2297907 /C LOOP CAPITAL MARKETS LLC / 8.30 CITIGROUP INC COM USD0.01 PRICE: 41.8964014 BROKER COMMISSION: 8.30 BROKER: LOOP CAPITAL MARKETS LLC								
29 Nov 23	CLEARWAY ENERGY INC CL A CL A	5,060.000	-120,959.30	0.00	0.00	120,959.30	0.00	0.00	0.00
01 Dec 23	SEDOL : BGJRH35 /CWENA	23.90							
Settled	PENSERRASECURITIES / 25.30 CLEARWAY ENRGY INC COM USD0.01 CLASS A PRICE: 23.9 BROKER COMMISSION: 25.30 BROKER: PENSERRASECURITIES								
29 Nov 23	CLEARWAY ENERGY INC CL C CL C	12,060.000	-304,575.30	0.00	0.00	304,575.30	0.00	0.00	0.00
01 Dec 23	SEDOL : BGJRH57 /CWEN	25.25							
Settled	PENSERRASECURITIES / 60.30 CLEARWAY ENRGY INC COM USD0.01 CLASS C PRICE: 25.25 BROKER COMMISSION: 60.30 BROKER: PENSERRASECURITIES								
15 Dec 23	CLOROX CO COMMON STOCK USD 1	103.000	-14,617.25	0.00	0.00	14,617.25	0.00	0.00	0.00
19 Dec 23	PAR	141.91							
Settled	SEDOL : 2204026 /CLX WILLIAMS CAPITAL GROUP L.P.,THE / 0.52 CLOROX CO COM USD1.00 PRICE: 141.91 BROKER COMMISSION: 0.52 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
16 Nov 23	CLOUDFLARE INC COM	174.000	-12,282.63	0.00	0.00	12,282.63	0.00	0.00	0.00
20 Nov 23	SEDOL : BJXC5M2 /NET	70.5748							
Settled	CABRERA CAPITAL MARKETS LLC / 2.61 CLOUDFLARE INC COM USD0.001 CL A PRICE: 70.5748275 BROKER COMMISSION: 2.61 BROKER: CABRERA 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								
<b>Purchases</b>									
<b>Equities</b>									
<b>Common stock</b>									
<b>United States - USD</b>									
15 Dec 23	CLOUDFLARE INC COM	280.000	-23,815.40	0.00	0.00	23,815.40	0.00	0.00	0.00
19 Dec 23	SEDOL : BJXC5M2 /NET	85.05							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.40 CLOUDFLARE INC COM USD0.001 CL A PRICE: 85.05 BROKER COMMISSION: 1.40 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
13 Oct 23	CME GROUP INC COM STK	102.000	-22,281.42	0.00	0.00	22,281.42	0.00	0.00	0.00
17 Oct 23	SEDOL : 2965839 /CME	218.4303							
Settled	LOOP CAPITAL MARKETS LLC / 1.53 CME GROUP INC COM USD0.01 PRICE: 218.4302941 BROKER COMMISSION: 1.53 BROKER: LOOP CAPITAL MARKETS LLC								
15 Dec 23	CMS ENERGY CORP COM	242.000	-14,032.37	0.00	0.00	14,032.37	0.00	0.00	0.00
19 Dec 23	SEDOL : 2219224 /CMS	57.98							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.21 CMS ENERGY CORP COM USD0.01 PRICE: 57.98 BROKER COMMISSION: 1.21 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
13 Oct 23	COCA COLA CO COM	502.000	-26,560.27	0.00	0.00	26,560.27	0.00	0.00	0.00
17 Oct 23	SEDOL : 2206657 /KO	52.8939							
Settled	LOOP CAPITAL MARKETS LLC / 7.53 COCA-COLA CO COM USD0.25 PRICE: 52.8939043 BROKER COMMISSION: 7.53 BROKER: LOOP CAPITAL MARKETS LLC								
16 Oct 23	COCA COLA CO COM	607.000	-32,441.12	0.00	0.00	32,441.12	0.00	0.00	0.00
18 Oct 23	SEDOL : 2206657 /KO	53.43							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 9.11 COCA-COLA CO COM USD0.25 PRICE: 53.43 BROKER COMMISSION: 9.11 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								

Purchases

Equities

Common stock

United States - USD

15 Dec 23	COCA COLA CO COM	1,269.000	-74,369.75	0.00	0.00	74,369.75	0.00	0.00	0.00
19 Dec 23	SEDOL : 2206657 /KO	58.60							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 6.35 COCA-COLA CO COM USD0.25 PRICE: 58.6 BROKER COMMISSION: 6.35 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
10 Oct 23	COGNIZANT TECH SOLUTIONS	231.000	-15,679.13	0.00	0.00	15,679.13	0.00	0.00	0.00
12 Oct 23	CORP CL A	67.86							
Settled	SEDOL : 2257019 /CTSH WILLIAMS CAPITAL GROUP L.P.,THE / 3.47 COGNIZANT TECHNOLO COM CL'A'USD0.01 PRICE: 67.86 BROKER COMMISSION: 3.47 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	COGNIZANT TECH SOLUTIONS	191.000	-14,549.43	0.00	0.00	14,549.43	0.00	0.00	0.00
19 Dec 23	CORP CL A	76.17							
Settled	SEDOL : 2257019 /CTSH WILLIAMS CAPITAL GROUP L.P.,THE / 0.96 COGNIZANT TECHNOLO COM CL'A'USD0.01 PRICE: 76.17 BROKER COMMISSION: 0.96 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	COHERENT CORP COM	893.000	-39,153.59	0.00	0.00	39,153.59	0.00	0.00	0.00
19 Dec 23	SEDOL : BNG8Z81 /COHR	43.84							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 4.47 COHERENT CORP COM PRICE: 43.84 BROKER COMMISSION: 4.47 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	COINBASE GLOBAL INC COM CL A	334.000	-49,400.27	0.00	0.00	49,400.27	0.00	0.00	0.00
19 Dec 23	SEDOL : BMC9P69 /COIN	147.90							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.67								



◆ 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

COINBASE GLOBAL IN COM USD0.00001 CL A  
 PRICE: 147.9 BROKER COMMISSION: 1.67 BROKER:  
 WILLIAMS CAPITAL GROUP L.P.,THE

15 Dec 23	COLGATE-PALMOLIVE CO COM	501.000	-38,569.49	0.00	0.00	38,569.49	0.00	0.00	0.00
19 Dec 23	SEDOL : 2209106 /CL	76.98							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.51 COLGATE-PALMOLIVE COM USD1.00 PRICE: 76.98 BROKER COMMISSION: 2.51 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
13 Oct 23	COMCAST CORP NEW-CL A	527.000	-23,040.45	0.00	0.00	23,040.45	0.00	0.00	0.00
17 Oct 23	SEDOL : 2044545 /CMCSA	43.705							
Settled	LOOP CAPITAL MARKETS LLC / 7.91 COMCAST CORP COM CLS'A' USD0.01 PRICE: 43.7050094 BROKER COMMISSION: 7.91 BROKER: LOOP CAPITAL MARKETS LLC								
16 Nov 23	COMCAST CORP NEW-CL A	754.000	-31,806.36	0.00	0.00	31,806.36	0.00	0.00	0.00
20 Nov 23	SEDOL : 2044545 /CMCSA	42.1685							
Settled	CABRERA CAPITAL MARKETS LLC / 11.31 COMCAST CORP COM CLS'A' USD0.01 PRICE: 42.1685013 BROKER COMMISSION: 11.31 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Dec 23	CONAGRA BRANDS INC COM USD5	395.000	-11,587.33	0.00	0.00	11,587.33	0.00	0.00	0.00
19 Dec 23	SEDOL : 2215460 /CAG	29.33							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.98 CONAGRA BRANDS INC COM USD5.00 PRICE: 29.33 BROKER COMMISSION: 1.98 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
16 Oct 23	CONOCOPHILLIPS COM	345.000	-43,237.13	0.00	0.00	43,237.13	0.00	0.00	0.00
18 Oct 23	SEDOL : 2685717 /COP	125.31							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 5.18								

◆ 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

	CONOCOPHILLIPS COM USD0.01 PRICE: 125.31 BROKER COMMISSION: 5.18 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
10 Oct 23	CONS EDISON INC COM	158.000	-13,925.33	0.00	0.00	13,925.33	0.00	0.00	0.00
12 Oct 23	SEDOL : 2216850 /ED	88.12							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.37 CONSD EDISON INC COM USD0.10 PRICE: 88.12 BROKER COMMISSION: 2.37 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	CONS EDISON INC COM	130.000	-11,681.15	0.00	0.00	11,681.15	0.00	0.00	0.00
19 Dec 23	SEDOL : 2216850 /ED	89.85							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.65 CONSD EDISON INC COM USD0.10 PRICE: 89.85 BROKER COMMISSION: 0.65 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
10 Oct 23	CONSTELLATION ENERGY	149.000	-16,839.24	0.00	0.00	16,839.24	0.00	0.00	0.00
12 Oct 23	CORPORATION COM NPV WI	113.00							
Settled	SEDOL : BMH4FS1 /CEG WILLIAMS CAPITAL GROUP L.P.,THE / 2.24 CONSTELLATION ENE. COM NPV PRICE: 113.0 BROKER COMMISSION: 2.24 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
10 Oct 23	COPART INC COM	390.000	-17,793.75	0.00	0.00	17,793.75	0.00	0.00	0.00
12 Oct 23	SEDOL : 2208073 /CPRT	45.61							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 5.85 COPART INC COM USD0.0001 PRICE: 45.61 BROKER COMMISSION: 5.85 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								

Purchases

Equities

Common stock

United States - USD

15 Dec 23	COPART INC COM	323.000	-15,799.55	0.00	0.00	15,799.55	0.00	0.00	0.00
19 Dec 23	SEDOL : 2208073 /CPRT	48.91							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.62 COPART INC COM USD0.0001 PRICE: 48.91 BROKER COMMISSION: 1.62 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
18 Oct 23	COPT DEFENSE PROPERTIES COM	226.000	-5,417.79	0.00	0.00	5,417.79	0.00	0.00	0.00
20 Oct 23	STK USD0.01	23.97							
Settled	SEDOL : 2756152 /CDP CABRERA CAPITAL MARKETS LLC / 0.57 COPT DEFENSE PROPE COM USD0.01 PRICE: 23.97 BROKER COMMISSION: 0.57 BROKER: CABRERA CAPITAL MARKETS LLC								
10 Oct 23	CORE & MAIN INC COM CL A COM	1,160.000	-35,409.00	0.00	0.00	35,409.00	0.00	0.00	0.00
12 Oct 23	CL A	30.51							
Settled	SEDOL : BNXKS92 /CNM WILLIAMS CAPITAL GROUP L.P.,THE / 17.40 CORE & MAIN INC COM USD0.01 CL A PRICE: 30.51 BROKER COMMISSION: 17.40 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
16 Nov 23	CORE & MAIN INC COM CL A COM	1,188.000	-39,984.52	0.00	0.00	39,984.52	0.00	0.00	0.00
20 Nov 23	CL A	33.642							
Settled	SEDOL : BNXKS92 /CNM CABRERA CAPITAL MARKETS LLC / 17.82 CORE & MAIN INC COM USD0.01 CL A PRICE: 33.6420033 BROKER COMMISSION: 17.82 BROKER: CABRERA 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 Dec 23	CORE & MAIN INC COM CL A COM	691.000	-27,118.30	0.00	0.00	27,118.30	0.00	0.00	0.00
19 Dec 23	CL A	39.24							
Settled	SEDOL : BNXKS92 /CNM WILLIAMS CAPITAL GROUP L.P.,THE / 3.46 CORE & MAIN INC COM USD0.01 CL A PRICE: 39.24 BROKER COMMISSION: 3.46 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
16 Nov 23	COREBRIDGE FINL INC COM	3,620.000	-70,644.66	0.00	0.00	70,644.66	0.00	0.00	0.00
20 Nov 23	SEDOL : BMTX0G9 /CRBG	19.5001							
Settled	CABRERA CAPITAL MARKETS LLC / 54.30 COREBRIDGE FIN INC COM USD0.01 PRICE: 19.5000994 BROKER COMMISSION: 54.30 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Dec 23	COREBRIDGE FINL INC COM	2,204.000	-48,675.34	0.00	0.00	48,675.34	0.00	0.00	0.00
19 Dec 23	SEDOL : BMTX0G9 /CRBG	22.08							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 11.02 COREBRIDGE FIN INC COM USD0.01 PRICE: 22.08 BROKER COMMISSION: 11.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
16 Nov 23	CORNING INC COM	546.000	-15,510.44	0.00	0.00	15,510.44	0.00	0.00	0.00
20 Nov 23	SEDOL : 2224701 /GLW	28.3924							
Settled	CABRERA CAPITAL MARKETS LLC / 8.19 CORNING INC COM USD0.50 PRICE: 28.3923992 BROKER COMMISSION: 8.19 BROKER: CABRERA CAPITAL MARKETS LLC								
10 Oct 23	CORTEVA INC COM USD0.01 WI	325.000	-16,423.88	0.00	0.00	16,423.88	0.00	0.00	0.00
12 Oct 23	SEDOL : BK73B42 /CTVA	50.52							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 4.88								

◆ 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							

Purchases

Equities

Common stock

United States - USD

	CORTEVA INC COM USD0.01 PRICE: 50.52 BROKER COMMISSION: 4.88 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	CORTEVA INC COM USD0.01 WI	268.000	-12,476.74	0.00	0.00	12,476.74	0.00	0.00	0.00
19 Dec 23	SEDOL : BK73B42 /CTVA	46.55							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.34								
	CORTEVA INC COM USD0.01 PRICE: 46.55 BROKER COMMISSION: 1.34 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
10 Oct 23	COSTAR GROUP INC COM	184.000	-15,090.76	0.00	0.00	15,090.76	0.00	0.00	0.00
12 Oct 23	SEDOL : 2262864 /CSGP	82.00							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.76								
	COSTAR GROUP INC COM USD0.01 PRICE: 82.0 BROKER COMMISSION: 2.76 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	COSTAR GROUP INC COM	152.000	-13,311.40	0.00	0.00	13,311.40	0.00	0.00	0.00
19 Dec 23	SEDOL : 2262864 /CSGP	87.57							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.76								
	COSTAR GROUP INC COM USD0.01 PRICE: 87.57 BROKER COMMISSION: 0.76 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
13 Oct 23	COSTCO WHOLESALE CORP NEW	57.000	-32,278.38	0.00	0.00	32,278.38	0.00	0.00	0.00
17 Oct 23	COM	566.2723							
Settled	SEDOL : 2701271 /COST LOOP CAPITAL MARKETS LLC / 0.86								
	COSTCO WHOLESALE COM USD0.01 PRICE: 566.2722807 BROKER COMMISSION: 0.86 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>									
<b>Equities</b>									
<b>Common stock</b>									
<b>United States - USD</b>									
16 Oct 23	COSTCO WHOLESALE CORP NEW	69.000	-39,485.60	0.00	0.00	39,485.60	0.00	0.00	0.00
18 Oct 23	COM	572.24							
Settled	SEDOL : 2701271 /COST WILLIAMS CAPITAL GROUP L.P.,THE / 1.04 COSTCO WHOLESALE COM USD0.01 PRICE: 572.24 BROKER COMMISSION: 1.04 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	COSTCO WHOLESALE CORP NEW	144.000	-94,870.80	0.00	0.00	94,870.80	0.00	0.00	0.00
19 Dec 23	COM	658.82							
Settled	SEDOL : 2701271 /COST WILLIAMS CAPITAL GROUP L.P.,THE / 0.72 COSTCO WHOLESALE COM USD0.01 PRICE: 658.82 BROKER COMMISSION: 0.72 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	COTY INC COM CL A COM CL A	1,569.000	-19,651.73	0.00	0.00	19,651.73	0.00	0.00	0.00
19 Dec 23	SEDOL : BBBSMJ2 /COTY	12.52							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 7.85 COTY INC COM USD0.01 CL 'A' PRICE: 12.52 BROKER COMMISSION: 7.85 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
18 Oct 23	COUSINS PPTYS INC	264.000	-5,008.74	0.00	0.00	5,008.74	0.00	0.00	0.00
20 Oct 23	SEDOL : BJP0MF6 /CUZ	18.97							
Settled	CABRERA CAPITAL MARKETS LLC / 0.66 COUSINS PROPERTIES COM USD1.00(POST REV SPLIT) PRICE: 18.97 BROKER COMMISSION: 0.66 BROKER: CABRERA 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								
<b>Purchases</b>									
<b>Equities</b>									
<b>Common stock</b>									
<b>United States - USD</b>									
10 Oct 23	CROWDSTRIKE HLDGS INC CL A CL	96.000	-17,651.04	0.00	0.00	17,651.04	0.00	0.00	0.00
12 Oct 23	A	183.85							
Settled	SEDOL : BJJ138 /CRWD WILLIAMS CAPITAL GROUP L.P.,THE / 1.44 CROWDSTRIKE HOLDIN COM USD0.0005 CL A PRICE: 183.85 BROKER COMMISSION: 1.44 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	CROWDSTRIKE HLDGS INC CL A CL	287.000	-74,644.40	0.00	0.00	74,644.40	0.00	0.00	0.00
19 Dec 23	A	260.08							
Settled	SEDOL : BJJ138 /CRWD WILLIAMS CAPITAL GROUP L.P.,THE / 1.44 CROWDSTRIKE HOLDIN COM USD0.0005 CL A PRICE: 260.08 BROKER COMMISSION: 1.44 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	CROWN CASTLE INC COM	399.000	-45,025.16	0.00	0.00	45,025.16	0.00	0.00	0.00
19 Dec 23	SEDOL : BTGQCX1 /CCI	112.84							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.00 CROWN CASTLE INC COM USD0.01 PRICE: 112.84 BROKER COMMISSION: 2.00 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
03 Oct 23	CUBESMART	400.000	-14,816.00	0.00	0.00	14,816.00	0.00	0.00	0.00
05 Oct 23	SEDOL : B6SW913 /CUBE	37.040001							
Settled	STATE STREET BANK AND TRUST CO. CUBESMART COM USD0.01 PRICE: 37.04 NET BROKER: STATE STREET BANK AND TRUST CO.								
15 Dec 23	CUBESMART	265.000	-11,989.93	0.00	0.00	11,989.93	0.00	0.00	0.00
19 Dec 23	SEDOL : B6SW913 /CUBE	45.24							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.33								

## ◆ 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

	CUBESMART COM USD0.01 PRICE: 45.24 BROKER COMMISSION: 1.33 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
10 Oct 23	CUMMINS INC	64.000	-14,669.76	0.00	0.00	14,669.76	0.00	0.00	0.00
12 Oct 23	SEDOL : 2240202 /CMI	229.20							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.96 CUMMINS INC COM USD2.50 PRICE: 229.2 BROKER COMMISSION: 0.96 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	CUMMINS INC	54.000	-13,042.89	0.00	0.00	13,042.89	0.00	0.00	0.00
19 Dec 23	SEDOL : 2240202 /CMI	241.53							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.27 CUMMINS INC COM USD2.50 PRICE: 241.53 BROKER COMMISSION: 0.27 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	CURTISS WRIGHT CORP COM	45.000	-9,886.28	0.00	0.00	9,886.28	0.00	0.00	0.00
19 Dec 23	SEDOL : 2241205 /CW	219.69							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.23 CURTISS-WRIGHT CP COM USD1 PRICE: 219.69 BROKER COMMISSION: 0.23 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
13 Oct 23	CVS HEALTH CORP COM	364.000	-26,081.58	0.00	0.00	26,081.58	0.00	0.00	0.00
17 Oct 23	SEDOL : 2577609 /CVS	71.6377							
Settled	LOOP CAPITAL MARKETS LLC / 5.46 CVS HEALTH CORP COM PRICE: 71.6376923 BROKER COMMISSION: 5.46 BROKER: LOOP CAPITAL MARKETS LLC								
15 Dec 23	CVS HEALTH CORP COM	617.000	-45,926.40	0.00	0.00	45,926.40	0.00	0.00	0.00
19 Dec 23	SEDOL : 2577609 /CVS	74.43							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 3.09								



◆ 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>									
<b>Equities</b>									
<b>Common stock</b>									
<b>United States - USD</b>									
	CVS HEALTH CORP COM PRICE: 74.43 BROKER COMMISSION: 3.09 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Dec 23	CYTOKINETICS INC COMMON	200.000	-16,701.00	0.00	0.00	16,701.00	0.00	0.00	0.00
03 Jan 24	STOCK	83.49							
Pending	SEDOL : BBBSBJ5 /CYTK LOOP CAPITAL MARKETS LLC / 3.00 CYTOKINETICS INC COMMON STOCK PRICE: 83.49 BROKER COMMISSION: 3.00 BROKER: LOOP CAPITAL MARKETS LLC								
10 Oct 23	D R HORTON INC COM	141.000	-15,117.32	0.00	0.00	15,117.32	0.00	0.00	0.00
12 Oct 23	SEDOL : 2250687 /DHI	107.20							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.12 DR HORTON INC COM USD0.01 PRICE: 107.2 BROKER COMMISSION: 2.12 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	D R HORTON INC COM	117.000	-17,563.46	0.00	0.00	17,563.46	0.00	0.00	0.00
19 Dec 23	SEDOL : 2250687 /DHI	150.11							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.59 DR HORTON INC COM USD0.01 PRICE: 150.11 BROKER COMMISSION: 0.59 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
16 Oct 23	DANAHER CORP COM	188.000	-39,567.42	0.00	0.00	39,567.42	0.00	0.00	0.00
18 Oct 23	SEDOL : 2250870 /DHR	210.45							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.82 DANAHER CORP COM USD0.01 PRICE: 210.45 BROKER COMMISSION: 2.82 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								
<i>Purchases</i>									
<b>Equities</b>									
<b>Common stock</b>									
<b>United States - USD</b>									
15 Dec 23	DANAHER CORP COM	214.000	-48,628.29	0.00	0.00	48,628.29	0.00	0.00	0.00
19 Dec 23	SEDOL : 2250870 /DHR	227.23							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.07 DANAHER CORP COM USD0.01 PRICE: 227.23 BROKER COMMISSION: 1.07 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
16 Nov 23	DARDEN RESTAURANTS INC COM	73.000	-11,337.77	0.00	0.00	11,337.77	0.00	0.00	0.00
20 Nov 23	SEDOL : 2289874 /DRI	155.2968							
Settled	CABRERA CAPITAL MARKETS LLC / 1.10 DARDEN RESTAURANTS COM NPV PRICE: 155.2968493 BROKER COMMISSION: 1.10 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Dec 23	DARLING INGREDIENTS INC	188.000	-9,192.26	0.00	0.00	9,192.26	0.00	0.00	0.00
19 Dec 23	COMSTK	48.89							
Settled	SEDOL : 2250289 /DAR WILLIAMS CAPITAL GROUP L.P.,THE / 0.94 DARLING INGREDIENTS INC COMSTK PRICE: 48.89 BROKER COMMISSION: 0.94 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
10 Oct 23	DATADOG INC COM USD0.00001 CL	156.000	-14,296.62	0.00	0.00	14,296.62	0.00	0.00	0.00
12 Oct 23	A	91.63							
Settled	SEDOL : BKT9Y49 /DDOG WILLIAMS CAPITAL GROUP L.P.,THE / 2.34 DATADOG INC COM USD0.00001 CL A PRICE: 91.63 BROKER COMMISSION: 2.34 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								
<i>Purchases</i>									
<b>Equities</b>									
<b>Common stock</b>									
<b>United States - USD</b>									
15 Dec 23	DATADOG INC COM USD0.00001 CL	103.000	-12,628.32	0.00	0.00	12,628.32	0.00	0.00	0.00
19 Dec 23	A	122.60							
Settled	SEDOL : BKT9Y49 /DDOG WILLIAMS CAPITAL GROUP L.P.,THE / 0.52 DATADOG INC COM USD0.00001 CL A PRICE: 122.6 BROKER COMMISSION: 0.52 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	DECKERS OUTDOOR CORP COM	22.000	-15,461.93	0.00	0.00	15,461.93	0.00	0.00	0.00
19 Dec 23	SEDOL : 2267278 /DECK	702.81							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.11 DECKERS OUTDOOR CO COM USD0.01 PRICE: 702.81 BROKER COMMISSION: 0.11 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
16 Nov 23	DELTA AIR LINES INC DEL COM	461.000	-16,332.68	0.00	0.00	16,332.68	0.00	0.00	0.00
20 Nov 23	NEW COM NEW	35.4138							
Settled	SEDOL : B1W9D46 /DAL CABRERA CAPITAL MARKETS LLC / 6.92 DELTA AIRLINES INC COM USD0.0001 PRICE: 35.413796 BROKER COMMISSION: 6.92 BROKER: CABRERA CAPITAL MARKETS LLC								
10 Oct 23	DEVON ENERGY CORP NEW COM	292.000	-13,456.82	0.00	0.00	13,456.82	0.00	0.00	0.00
12 Oct 23	SEDOL : 2480677 /DVN	46.07							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 4.38 DEVON ENERGY CORP COM USD0.10 PRICE: 46.07 BROKER COMMISSION: 4.38 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	DEVON ENERGY CORP NEW COM	241.000	-10,814.88	0.00	0.00	10,814.88	0.00	0.00	0.00
19 Dec 23	SEDOL : 2480677 /DVN	44.87							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.21								

◆ 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								

Purchases

Equities

Common stock

United States - USD

DEVON ENERGY CORP COM USD0.10 PRICE: 44.87  
 BROKER COMMISSION: 1.21 BROKER: WILLIAMS  
 CAPITAL GROUP L.P.,THE

10 Oct 23	DEXCOM INC COM	176.000	-14,999.60	0.00	0.00	14,999.60	0.00	0.00	0.00
12 Oct 23	SEDOL : B0796X4 /DXCM	85.21							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.64								
15 Dec 23	DEXCOM INC COM USD0.001 PRICE: 85.21 BROKER	145.000	-17,776.28	0.00	0.00	17,776.28	0.00	0.00	0.00
19 Dec 23	SEDOL : B0796X4 /DXCM	122.59							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.73								
10 Oct 23	DEXCOM INC COM USD0.001 PRICE: 122.59	103.000	-16,108.69	0.00	0.00	16,108.69	0.00	0.00	0.00
12 Oct 23	SEDOL : B7Y8YR3 /FANG	156.38							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.55								
15 Dec 23	DIAMONDBACK ENER I COM USD0.01 PRICE:	72.000	-10,417.32	0.00	0.00	10,417.32	0.00	0.00	0.00
19 Dec 23	OC-COM OC-COM	144.68							
Settled	SEDOL : 2969637 /DKS WILLIAMS CAPITAL GROUP L.P.,THE / 0.36								
	DICKS SPORTING GOO COM USD0.01 PRICE:								
	144.68 BROKER COMMISSION: 0.36 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								
<b>Purchases</b>									
<b>Equities</b>									
<b>Common stock</b>									
<b>United States - USD</b>									
03 Oct 23	DIGITAL RLTY TR INC COM	100.000	-11,515.00	0.00	0.00	11,515.00	0.00	0.00	0.00
05 Oct 23	SEDOL : B03GQS4 /DLR	115.150002							
Settled	STATE STREET BANK AND TRUST CO. DIGITAL REALTY TRU COM STK USD0.01 PRICE: 115.15 NET BROKER: STATE STREET BANK AND TRUST CO.								
10 Oct 23	DIGITAL RLTY TR INC COM	200.000	-24,090.00	0.00	0.00	24,090.00	0.00	0.00	0.00
11 Oct 23	SEDOL : B03GQS4 /DLR	120.449997							
Settled	STATE STREET BANK AND TRUST CO. DIGITAL REALTY TRU COM STK USD0.01 PRICE: 120.45 NET BROKER: STATE STREET BANK AND TRUST CO.								
10 Oct 23	DIGITAL RLTY TR INC COM	136.000	-16,383.24	0.00	0.00	16,383.24	0.00	0.00	0.00
12 Oct 23	SEDOL : B03GQS4 /DLR	120.45							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.04 DIGITAL REALTY TRU COM STK USD0.01 PRICE: 120.45 BROKER COMMISSION: 2.04 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
18 Oct 23	DIGITAL RLTY TR INC COM	200.000	-24,112.00	0.00	0.00	24,112.00	0.00	0.00	0.00
20 Oct 23	SEDOL : B03GQS4 /DLR	120.559998							
Settled	JPMORGAN CHASE BANK, N.A LONDON DIGITAL REALTY TRU COM STK USD0.01 PRICE: 120.56 NET BROKER: JPMORGAN CHASE BANK, N.A LONDON								
06 Dec 23	DIGITAL RLTY TR INC COM	100.000	-13,548.00	0.00	0.00	13,548.00	0.00	0.00	0.00
08 Dec 23	SEDOL : B03GQS4 /DLR	135.479996							
Settled	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

DIGITAL REALTY TRU COM STK USD0.01 PRICE:  
135.48 NET BROKER: STATE STREET BANK AND  
TRUST CO.

15 Dec 23	DIGITAL RLTY TR INC COM	166.000	-21,940.64	0.00	0.00	21,940.64	0.00	0.00	0.00
19 Dec 23	SEDOL : B03GQS4 /DLR	132.17							
Settled	CABRERA CAPITAL MARKETS LLC / 0.42								
	DIGITAL REALTY TRU COM STK USD0.01 PRICE: 132.17 BROKER COMMISSION: 0.42 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Dec 23	DIGITAL RLTY TR INC COM	356.000	-47,054.30	0.00	0.00	47,054.30	0.00	0.00	0.00
19 Dec 23	SEDOL : B03GQS4 /DLR	132.17							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.78								
	DIGITAL REALTY TRU COM STK USD0.01 PRICE: 132.17 BROKER COMMISSION: 1.78 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
27 Dec 23	DIGITAL RLTY TR INC COM	100.000	-13,611.00	0.00	0.00	13,611.00	0.00	0.00	0.00
29 Dec 23	SEDOL : B03GQS4 /DLR	136.110001							
Settled	STATE STREET BANK AND TRUST CO.								
	DIGITAL REALTY TRU COM STK USD0.01 PRICE: 136.11 NET BROKER: STATE STREET BANK AND TRUST CO.								
15 Dec 23	DOCUSIGN INC COM	240.000	-15,147.60	0.00	0.00	15,147.60	0.00	0.00	0.00
19 Dec 23	SEDOL : BFYT7B7 /DOCU	63.11							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.20								
	DOCUSIGN INC COM USD0.0001 PRICE: 63.11 BROKER COMMISSION: 1.20 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								
<i>Purchases</i>									
<b>Equities</b>									
<b>Common stock</b>									
<b>United States - USD</b>									
16 Nov 23	DOLLAR TREE INC COM STK	149.000	-16,868.27	0.00	0.00	16,868.27	0.00	0.00	0.00
20 Nov 23	SEDOL : 2272476 /DLTR	113.1948							
Settled	CABRERA CAPITAL MARKETS LLC / 2.24 DOLLAR TREE INC COM USD0.01 PRICE: 113.1948322 BROKER COMMISSION: 2.24 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Dec 23	DONALDSON INC COM	144.000	-9,442.80	0.00	0.00	9,442.80	0.00	0.00	0.00
19 Dec 23	SEDOL : 2276467 /DCI	65.57							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.72 DONALDSON CO INC COM USD5 PRICE: 65.57 BROKER COMMISSION: 0.72 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
10 Oct 23	DOORDASH INC CL A COM	171.000	-13,927.10	0.00	0.00	13,927.10	0.00	0.00	0.00
12 Oct 23	USD0.00001 CLASS A	81.43							
Settled	SEDOL : BN13P03 /DASH WILLIAMS CAPITAL GROUP L.P.,THE / 2.57 DOORDASH INC COM USD0.00001 CLASS A PRICE: 81.43 BROKER COMMISSION: 2.57 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	DOORDASH INC CL A COM	413.000	-41,950.48	0.00	0.00	41,950.48	0.00	0.00	0.00
19 Dec 23	USD0.00001 CLASS A	101.57							
Settled	SEDOL : BN13P03 /DASH WILLIAMS CAPITAL GROUP L.P.,THE / 2.07 DOORDASH INC COM USD0.00001 CLASS A PRICE: 101.57 BROKER COMMISSION: 2.07 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	DOUBLEVERIFY HLDGS INC COM	1,710.000	-56,233.35	0.00	0.00	56,233.35	0.00	0.00	0.00
01 Dec 23	SEDOL : BMDX9Z7 /DV	32.88							
Settled	PENSERRASECURITIES / 8.55								

◆ 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:  
32.88 BROKER COMMISSION: 8.55 BROKER:  
PENSERRASECURITIES

15 Dec 23	DOUBLEVERIFY HLDGS INC COM	985.000	-35,011.83	0.00	0.00	35,011.83	0.00	0.00	0.00
19 Dec 23	SEDOL : BMDX9Z7 /DV	35.54							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 4.93 DOUBLEVERIFY HLDGS COM USD0.001 PRICE: 35.54 BROKER COMMISSION: 4.93 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
16 Nov 23	DOVER CORP COM USD1.00	84.000	-11,572.55	0.00	0.00	11,572.55	0.00	0.00	0.00
20 Nov 23	SEDOL : 2278407 /DOV	137.7535							
Settled	CABRERA CAPITAL MARKETS LLC / 1.26 DOVER CORP COM USD1.00 PRICE: 137.7534523 BROKER COMMISSION: 1.26 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Dec 23	DRAFTKINGS INC NEW CLA	347.000	-12,268.19	0.00	0.00	12,268.19	0.00	0.00	0.00
19 Dec 23	SEDOL : BLDDH12 /DKNG	35.35							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.74 DRAFTKINGS INC COM USD0.0001 CL A PRICE: 35.35 BROKER COMMISSION: 1.74 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
16 Nov 23	DTE ENERGY CO COM	148.000	-15,328.24	0.00	0.00	15,328.24	0.00	0.00	0.00
20 Nov 23	SEDOL : 2280220 /DTE	103.5542							
Settled	CABRERA CAPITAL MARKETS LLC / 2.22 DTE ENERGY CO COM NPV PRICE: 103.5541891 BROKER COMMISSION: 2.22 BROKER: CABRERA 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								
<b>Purchases</b>									
<b>Equities</b>									
<b>Common stock</b>									
<b>United States - USD</b>									
16 Nov 23	DUKE ENERGY CORP NEW COM	361.000	-32,634.08	0.00	0.00	32,634.08	0.00	0.00	0.00
20 Nov 23	NEW COM NEW	90.3841							
Settled	SEDOL : B7VD3F2 /DUK CABRERA CAPITAL MARKETS LLC / 5.42 DUKE ENERGY CORP COM USD0.001 PRICE: 90.3840997 BROKER COMMISSION: 5.42 BROKER: CABRERA CAPITAL MARKETS LLC								
10 Oct 23	DUPONT DE NEMOURS INC	208.000	-15,858.96	0.00	0.00	15,858.96	0.00	0.00	0.00
12 Oct 23	COMMON STOCK	76.23							
Settled	SEDOL : BK0VN47 /DD WILLIAMS CAPITAL GROUP L.P.,THE / 3.12 DUPONT DE NEMOURS COM USD0.01 PRICE: 76.23 BROKER COMMISSION: 3.12 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	DUPONT DE NEMOURS INC	173.000	-12,669.66	0.00	0.00	12,669.66	0.00	0.00	0.00
19 Dec 23	COMMON STOCK	73.23							
Settled	SEDOL : BK0VN47 /DD WILLIAMS CAPITAL GROUP L.P.,THE / 0.87 DUPONT DE NEMOURS COM USD0.01 PRICE: 73.23 BROKER COMMISSION: 0.87 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Oct 23	DXC TECHNOLOGY CO COM	30,050.000	-636,008.25	0.00	0.00	636,008.25	0.00	0.00	0.00
04 Oct 23	SEDOL : BYXD7B3 /DXC	21.15							
Settled	CABRERA CAPITAL MARKETS LLC / 450.75 DXC TECHNOLOGY CO COM USD0.01 PRICE: 21.15 BROKER COMMISSION: 450.75 BROKER: CABRERA 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								
<b>Purchases</b>									
<b>Equities</b>									
<b>Common stock</b>									
<b>United States - USD</b>									
15 Dec 23	DYNATRACE INC COM	200.000	-10,925.00	0.00	0.00	10,925.00	0.00	0.00	0.00
19 Dec 23	SEDOL : BJV2RD9 /DT	54.62							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.00 DYNATRACE INC COM USD0.001 PRICE: 54.62 BROKER COMMISSION: 1.00 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	EAST WEST BANCORP INC COM	167.000	-11,921.30	0.00	0.00	11,921.30	0.00	0.00	0.00
19 Dec 23	SEDOL : 2487407 /EWBC	71.38							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.84 EAST WEST BANCORP COM USD0.001 PRICE: 71.38 BROKER COMMISSION: 0.84 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
07 Dec 23	EASTGROUP PPTYS INC REIT	100.000	-17,310.00	0.00	0.00	17,310.00	0.00	0.00	0.00
08 Dec 23	SEDOL : 2455761 /EGP	173.100006							
Settled	STATE STREET BANK AND TRUST CO. EASTGROUP PPTY INC COM USD0.0001 PRICE: 173.1 NET BROKER: STATE STREET BANK AND TRUST CO.								
15 Dec 23	EASTGROUP PPTYS INC REIT	234.000	-43,058.93	0.00	0.00	43,058.93	0.00	0.00	0.00
19 Dec 23	SEDOL : 2455761 /EGP	184.01							
Settled	CABRERA CAPITAL MARKETS LLC / 0.59 EASTGROUP PPTY INC COM USD0.0001 PRICE: 184.01 BROKER COMMISSION: 0.59 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Dec 23	EASTGROUP PPTYS INC REIT	185.000	-34,042.78	0.00	0.00	34,042.78	0.00	0.00	0.00
19 Dec 23	SEDOL : 2455761 /EGP	184.01							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.93								

## ◆ 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

EASTGROUP PPTY INC COM USD0.0001 PRICE:  
184.01 BROKER COMMISSION: 0.93 BROKER:  
WILLIAMS CAPITAL GROUP L.P.,THE

15 Dec 23	EASTMAN CHEM CO COM	141.000	-12,474.98	0.00	0.00	12,474.98	0.00	0.00	0.00
19 Dec 23	SEDOL : 2298386 /EMN	88.47							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.71 EASTMAN CHEMICAL C COM USD0.01 PRICE: 88.47 BROKER COMMISSION: 0.71 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
13 Oct 23	EATON CORP PLC COM USD0.50	113.000	-23,578.42	0.00	0.00	23,578.42	0.00	0.00	0.00
17 Oct 23	SEDOL : B8KQN82 /ETN	208.6435							
Settled	LOOP CAPITAL MARKETS LLC / 1.70 EATON CORP PLC COM USD0.01 PRICE: 208.6435398 BROKER COMMISSION: 1.70 BROKER: LOOP CAPITAL MARKETS LLC								
15 Dec 23	EATON CORP PLC COM USD0.50	192.000	-45,583.68	0.00	0.00	45,583.68	0.00	0.00	0.00
19 Dec 23	SEDOL : B8KQN82 /ETN	237.41							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.96 EATON CORP PLC COM USD0.01 PRICE: 237.41 BROKER COMMISSION: 0.96 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
10 Oct 23	EBAY INC COM USD0.001	304.000	-13,234.64	0.00	0.00	13,234.64	0.00	0.00	0.00
12 Oct 23	SEDOL : 2293819 /EBAY	43.52							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 4.56 EBAY INC COM USD0.001 PRICE: 43.52 BROKER COMMISSION: 4.56 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Dec 23	ECHOSTAR CORPORATION	4,800.000	-79,608.00	0.00	0.00	79,608.00	0.00	0.00	0.00
03 Jan 24	SEDOL : B2NC471 /SATS	16.57							
Pending	LOOP CAPITAL MARKETS LLC / 72.00								

## ◆ 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

ECHOSTAR CORPORATION PRICE: 16.57 BROKER  
COMMISSION: 72.00 BROKER: LOOP CAPITAL  
MARKETS LLC

15 Dec 23	ECOLAB INC COM STK USD1	229.000	-45,063.77	0.00	0.00	45,063.77	0.00	0.00	0.00
19 Dec 23	SEDOL : 2304227 /ECL	196.78							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.15 ECOLAB INC COM USD1 PRICE: 196.78 BROKER COMMISSION: 1.15 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
10 Oct 23	EDISON INTL COM	215.000	-13,606.28	0.00	0.00	13,606.28	0.00	0.00	0.00
12 Oct 23	SEDOL : 2829515 /EIX	63.27							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 3.23 EDISON INTL COM NPV PRICE: 63.27 BROKER COMMISSION: 3.23 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	EDISON INTL COM	142.000	-9,947.81	0.00	0.00	9,947.81	0.00	0.00	0.00
19 Dec 23	SEDOL : 2829515 /EIX	70.05							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.71 EDISON INTL COM NPV PRICE: 70.05 BROKER COMMISSION: 0.71 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	EDWARDS LIFESCIENCES CORP	556.000	-42,759.18	0.00	0.00	42,759.18	0.00	0.00	0.00
19 Dec 23	COM	76.90							
Settled	SEDOL : 2567116 /EW WILLIAMS CAPITAL GROUP L.P.,THE / 2.78 EDWARDS LIFESCIENC COM USD1 PRICE: 76.9 BROKER COMMISSION: 2.78 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								
<b>Purchases</b>									
<b>Equities</b>									
<b>Common stock</b>									
<b>United States - USD</b>									
15 Dec 23	ELASTIC N V COM USD0.01	202.000	-22,772.47	0.00	0.00	22,772.47	0.00	0.00	0.00
19 Dec 23	SEDOL : BFXCLC6 /ESTC	112.73							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.01 ELASTIC N V COM USD0.01 PRICE: 112.73 BROKER COMMISSION: 1.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
10 Oct 23	ELECTR ARTS COM	125.000	-16,011.88	0.00	0.00	16,011.88	0.00	0.00	0.00
12 Oct 23	SEDOL : 2310194 /EA	128.08							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.88 ELECTRONIC ARTS COM STK CL A PRICE: 128.08 BROKER COMMISSION: 1.88 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
16 Nov 23	ELEVANCE HEALTH INC	74.000	-34,164.00	0.00	0.00	34,164.00	0.00	0.00	0.00
20 Nov 23	SEDOL : BSPHGL4 /ELV	461.6607							
Settled	CABRERA CAPITAL MARKETS LLC / 1.11 ELEVANCE HEALTH INC PRICE: 461.6606756 BROKER COMMISSION: 1.11 BROKER: CABRERA CAPITAL MARKETS LLC								
13 Oct 23	ELI LILLY & CO COM	109.000	-66,247.05	0.00	0.00	66,247.05	0.00	0.00	0.00
17 Oct 23	SEDOL : 2516152 /LLY	607.7561							
Settled	LOOP CAPITAL MARKETS LLC / 1.64 ELI LILLY AND CO COM NPV PRICE: 607.756055 BROKER COMMISSION: 1.64 BROKER: LOOP CAPITAL MARKETS LLC								
16 Oct 23	ELI LILLY & CO COM	132.000	-81,398.46	0.00	0.00	81,398.46	0.00	0.00	0.00
18 Oct 23	SEDOL : 2516152 /LLY	616.64							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.98 ELI LILLY AND CO COM NPV PRICE: 616.64 BROKER COMMISSION: 1.98 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								

### Purchases

#### Equities

#### Common stock

#### United States - USD

15 Dec 23	ELI LILLY & CO COM	276.000	-157,884.42	0.00	0.00	157,884.42	0.00	0.00	0.00
19 Dec 23	SEDOL : 2516152 /LLY	572.04							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.38 ELI LILLY AND CO COM NPV PRICE: 572.04 BROKER COMMISSION: 1.38 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	ELLINGTON FINL LLC	1,424.000	-18,462.16	0.00	0.00	18,462.16	0.00	0.00	0.00
19 Dec 23	SEDOL : BJ7MB31 /EFC	12.96							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 7.12 ELLINGTON FINL INC COM NPV PRICE: 12.96 BROKER COMMISSION: 7.12 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	ENPHASE ENERGY INC COM	126.000	-15,614.55	0.00	0.00	15,614.55	0.00	0.00	0.00
19 Dec 23	SEDOL : B65SQW4 /ENPH	123.92							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.63 ENPHASE ENERGY INC COM USD0.00001 PRICE: 123.92 BROKER COMMISSION: 0.63 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	ENTEGRIS INC COM	125.000	-14,794.38	0.00	0.00	14,794.38	0.00	0.00	0.00
19 Dec 23	SEDOL : 2599700 /ENTG	118.35							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.63 ENTEGRIS INC COM USD0.01 PRICE: 118.35 BROKER COMMISSION: 0.63 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
16 Nov 23	ENTERGY CORP NEW COM	152.000	-15,034.65	0.00	0.00	15,034.65	0.00	0.00	0.00
20 Nov 23	SEDOL : 2317087 /ETR	98.8972							
Settled	CABRERA CAPITAL MARKETS LLC / 2.28								

## ◆ 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

ENTERGY CORP COM USD0.01 PRICE: 98.897171  
 BROKER COMMISSION: 2.28 BROKER: CABRERA  
 CAPITAL MARKETS LLC

13 Oct 23	EOG RESOURCES INC COM	167.000	-22,439.63	0.00	0.00	22,439.63	0.00	0.00	0.00
17 Oct 23	SEDOL : 2318024 /EOG	134.354							
Settled	LOOP CAPITAL MARKETS LLC / 2.51 EOG RESOURCES INC COM USD0.01 PRICE: 134.3540119 BROKER COMMISSION: 2.51 BROKER: LOOP CAPITAL MARKETS LLC								
15 Dec 23	EPAM SYS INC COM STK	46.000	-13,481.45	0.00	0.00	13,481.45	0.00	0.00	0.00
19 Dec 23	SEDOL : B44Z3T8 /EPAM	293.07							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.23 EPAM SYS INC COM STK PRICE: 293.07 BROKER COMMISSION: 0.23 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	EQT CORP COM	299.000	-11,495.06	0.00	0.00	11,495.06	0.00	0.00	0.00
19 Dec 23	SEDOL : 2319414 /EQT	38.44							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.50 EQT CORPORATION COM NPV PRICE: 38.44 BROKER COMMISSION: 1.50 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
18 Oct 23	EQT LIFESTYLE PPTYS INC REIT	305.000	-20,734.66	0.00	0.00	20,734.66	0.00	0.00	0.00
20 Oct 23	SEDOL : 2563125 /ELS	67.98							
Settled	CABRERA CAPITAL MARKETS LLC / 0.76 EQUITY LIFESTYLE P REIT USD0.01 PRICE: 67.98 BROKER COMMISSION: 0.76 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Dec 23	EQT LIFESTYLE PPTYS INC REIT	148.000	-10,641.94	0.00	0.00	10,641.94	0.00	0.00	0.00
19 Dec 23	SEDOL : 2563125 /ELS	71.90							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.74								

◆ 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

EQUITY LIFESTYLE P REIT USD0.01 PRICE: 71.9  
 BROKER COMMISSION: 0.74 BROKER: WILLIAMS  
 CAPITAL GROUP L.P.,THE

03 Oct 23	EQTY RESDNTL EFF 5/15/02	300.000	-17,157.00	0.00	0.00	17,157.00	0.00	0.00	0.00
05 Oct 23	SEDOL : 2319157 /EQR	57.189999							
Settled	STATE STREET BANK AND TRUST CO. EQUITY RESIDENTIAL SBI USD0.01 PRICE: 57.19 NET BROKER: STATE STREET BANK AND TRUST CO.								
18 Oct 23	EQTY RESDNTL EFF 5/15/02	200.000	-11,800.00	0.00	0.00	11,800.00	0.00	0.00	0.00
20 Oct 23	SEDOL : 2319157 /EQR	59.00							
Settled	JPMORGAN CHASE BANK, N.A LONDON EQUITY RESIDENTIAL SBI USD0.01 PRICE: 59.0 NET BROKER: JPMORGAN CHASE BANK, N.A LONDON								
16 Nov 23	EQTY RESDNTL EFF 5/15/02	267.000	-14,910.81	0.00	0.00	14,910.81	0.00	0.00	0.00
20 Nov 23	SEDOL : 2319157 /EQR	55.8307							
Settled	CABRERA CAPITAL MARKETS LLC / 4.01 EQUITY RESIDENTIAL SBI USD0.01 PRICE: 55.8307116 BROKER COMMISSION: 4.01 BROKER: CABRERA CAPITAL MARKETS LLC								
16 Nov 23	EQUIFAX INC COM	88.000	-17,625.96	0.00	0.00	17,625.96	0.00	0.00	0.00
20 Nov 23	SEDOL : 2319146 /EFX	200.28							
Settled	CABRERA CAPITAL MARKETS LLC / 1.32 EQUIFAX INC COM USD1.25 PRICE: 200.28 BROKER COMMISSION: 1.32 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								
<b>Purchases</b>									
<b>Equities</b>									
<b>Common stock</b>									
<b>United States - USD</b>									
06 Oct 23	EQUINIX INC COM PAR \$0.001	37.000	-26,391.62	0.00	0.00	26,391.62	0.00	0.00	0.00
11 Oct 23	SEDOL : BVLZX12 /EQIX	713.28							
Settled	INSTINET INVESTMENT SERVICES LIMITE / 0.26 EQUINIX INC COM USD0.001 PRICE: 713.28 BROKER COMMISSION: 0.26 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
10 Oct 23	EQUINIX INC COM PAR \$0.001	36.000	-26,748.71	0.00	0.00	26,748.71	0.00	0.00	0.00
12 Oct 23	SEDOL : BVLZX12 /EQIX	743.0128							
Settled	LOOP CAPITAL MARKETS LLC / 0.25 EQUINIX INC COM USD0.001 PRICE: 743.0127777 BROKER COMMISSION: 0.25 BROKER: LOOP CAPITAL MARKETS LLC								
18 Oct 23	EQUINIX INC COM PAR \$0.001	100.000	-73,293.00	0.00	0.00	73,293.00	0.00	0.00	0.00
20 Oct 23	SEDOL : BVLZX12 /EQIX	732.929993							
Settled	JPMORGAN CHASE BANK, N.A LONDON EQUINIX INC COM USD0.001 PRICE: 732.93 NET BROKER: JPMORGAN CHASE BANK, N.A LONDON								
16 Nov 23	EQUINIX INC COM PAR \$0.001	43.000	-33,661.91	0.00	0.00	33,661.91	0.00	0.00	0.00
20 Nov 23	SEDOL : BVLZX12 /EQIX	782.82							
Settled	CABRERA CAPITAL MARKETS LLC / 0.65 EQUINIX INC COM USD0.001 PRICE: 782.82 BROKER COMMISSION: 0.65 BROKER: CABRERA CAPITAL MARKETS LLC								
27 Dec 23	EQUINIX INC COM PAR \$0.001	43.000	-34,658.66	0.00	0.00	34,658.66	0.00	0.00	0.00
29 Dec 23	SEDOL : BVLZX12 /EQIX	806.0084							
Settled	GOLDMAN, SACHS AND CO. / 0.30 EQUINIX INC COM USD0.001 PRICE: 806.008372 BROKER COMMISSION: 0.30 BROKER: GOLDMAN, SACHS 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								

### Purchases

#### Equities

##### Common stock

##### United States - USD

15 Dec 23	ESSENTIAL UTILS INC COM	288.000	-10,395.36	0.00	0.00	10,395.36	0.00	0.00	0.00
19 Dec 23	SEDOL : BLCF3J9 /WTRG	36.09							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.44 ESSENTIAL UTILS IN COM USD0.50 PRICE: 36.09 BROKER COMMISSION: 1.44 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
03 Oct 23	ESSEX PPTY TR REIT	100.000	-20,734.00	0.00	0.00	20,734.00	0.00	0.00	0.00
05 Oct 23	SEDOL : 2316619 /ESS	207.339996							
Settled	STATE STREET BANK AND TRUST CO. ESSEX PROP TRUST COM USD0.0001 PRICE: 207.34 NET BROKER: STATE STREET BANK AND TRUST CO.								
15 Dec 23	ESSEX PPTY TR REIT	53.000	-12,982.62	0.00	0.00	12,982.62	0.00	0.00	0.00
19 Dec 23	SEDOL : 2316619 /ESS	244.95							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.27 ESSEX PROP TRUST COM USD0.0001 PRICE: 244.95 BROKER COMMISSION: 0.27 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	ETSY INC COM	145.000	-11,699.33	0.00	0.00	11,699.33	0.00	0.00	0.00
19 Dec 23	SEDOL : BWTN5N1 /ETSY	80.68							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.73 ETSY INC USD0.001 PRICE: 80.68 BROKER COMMISSION: 0.73 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	EVEREST GROUP LTD	36.000	-12,819.06	0.00	0.00	12,819.06	0.00	0.00	0.00
19 Dec 23	SEDOL : 2556868 /EG	356.08							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.18								

◆ 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

EVEREST GROUP LTD PRICE: 356.08 BROKER  
COMMISSION: 0.18 BROKER: WILLIAMS CAPITAL  
GROUP L.P.,THE

15 Dec 23	EVERGY INC COM NPV	185.000	-9,576.53	0.00	0.00	9,576.53	0.00	0.00	0.00
19 Dec 23	SEDOL : BFMXGR0 /EVRG	51.76							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.93 EVERGY INC COM NPV PRICE: 51.76 BROKER COMMISSION: 0.93 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
16 Nov 23	EVERSOURCE ENERGY COM	250.000	-14,398.50	0.00	0.00	14,398.50	0.00	0.00	0.00
20 Nov 23	SEDOL : BVVN4Q8 /ES	57.579							
Settled	CABRERA CAPITAL MARKETS LLC / 3.75 EVERSOURCE ENERGY COM USD5 PRICE: 57.579 BROKER COMMISSION: 3.75 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Dec 23	EXACT SCIENCES CORP COM	149.000	-9,819.85	0.00	0.00	9,819.85	0.00	0.00	0.00
19 Dec 23	SEDOL : 2719951 /EXAS	65.90							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.75 EXACT SCIENCES COR COM USD0.01 PRICE: 65.9 BROKER COMMISSION: 0.75 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
16 Nov 23	EXPEDIA GROUP INC COM	87.000	-11,335.87	0.00	0.00	11,335.87	0.00	0.00	0.00
20 Nov 23	USD0.001	130.2823							
Settled	SEDOL : B748CK2 /EXPE CABRERA CAPITAL MARKETS LLC / 1.31 EXPEDIA GROUP INC COM USD0.001 PRICE: 130.2822988 BROKER COMMISSION: 1.31 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

03 Oct 23	EXTRA SPACE STORAGE INC COM	100.000	-11,679.00	0.00	0.00	11,679.00	0.00	0.00	0.00
05 Oct 23	SEDOL : B02HWR9 /EXR	116.790001							
Settled	STATE STREET BANK AND TRUST CO. EXTRA SPACE STORAG COM USD0.01 PRICE: 116.79 NET BROKER: STATE STREET BANK AND TRUST CO.								
10 Oct 23	EXTRA SPACE STORAGE INC COM	100.000	-12,123.00	0.00	0.00	12,123.00	0.00	0.00	0.00
11 Oct 23	SEDOL : B02HWR9 /EXR	121.230003							
Settled	STATE STREET BANK AND TRUST CO. EXTRA SPACE STORAG COM USD0.01 PRICE: 121.23 NET BROKER: STATE STREET BANK AND TRUST CO.								
10 Oct 23	EXTRA SPACE STORAGE INC COM	119.000	-14,428.16	0.00	0.00	14,428.16	0.00	0.00	0.00
12 Oct 23	SEDOL : B02HWR9 /EXR	121.23							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.79 EXTRA SPACE STORAG COM USD0.01 PRICE: 121.23 BROKER COMMISSION: 1.79 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
18 Oct 23	EXTRA SPACE STORAGE INC COM	100.000	-11,600.00	0.00	0.00	11,600.00	0.00	0.00	0.00
20 Oct 23	SEDOL : B02HWR9 /EXR	116.00							
Settled	JPMORGAN CHASE BANK, N.A LONDON EXTRA SPACE STORAG COM USD0.01 PRICE: 116.0 NET BROKER: JPMORGAN CHASE BANK, N.A LONDON								
15 Dec 23	EXTRA SPACE STORAGE INC COM	78.000	-11,991.33	0.00	0.00	11,991.33	0.00	0.00	0.00
19 Dec 23	SEDOL : B02HWR9 /EXR	153.73							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.39								

◆ 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

EXTRA SPACE STORAG COM USD0.01 PRICE:  
153.73 BROKER COMMISSION: 0.39 BROKER:  
WILLIAMS CAPITAL GROUP L.P.,THE

27 Dec 23	EXTRA SPACE STORAGE INC COM	200.000	-32,218.00	0.00	0.00	32,218.00	0.00	0.00	0.00
29 Dec 23	SEDOL : B02HWR9 /EXR	161.089996							
Settled	STATE STREET BANK AND TRUST CO. EXTRA SPACE STORAG COM USD0.01 PRICE: 161.09 NET BROKER: STATE STREET BANK AND TRUST CO.								
13 Oct 23	EXXON MOBIL CORP COM	516.000	-56,761.81	0.00	0.00	56,761.81	0.00	0.00	0.00
17 Oct 23	SEDOL : 2326618 /XOM	109.9885							
Settled	LOOP CAPITAL MARKETS LLC / 7.74 EXXON MOBIL CORP COM NPV PRICE: 109.9885077 BROKER COMMISSION: 7.74 BROKER: LOOP CAPITAL MARKETS LLC								
16 Oct 23	EXXON MOBIL CORP COM	624.000	-68,618.16	0.00	0.00	68,618.16	0.00	0.00	0.00
18 Oct 23	SEDOL : 2326618 /XOM	109.95							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 9.36 EXXON MOBIL CORP COM NPV PRICE: 109.95 BROKER COMMISSION: 9.36 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
16 Nov 23	EXXON MOBIL CORP COM	2,950.000	-301,435.43	0.00	0.00	301,435.43	0.00	0.00	0.00
20 Nov 23	SEDOL : 2326618 /XOM	102.1665							
Settled	CABRERA CAPITAL MARKETS LLC / 44.25 EXXON MOBIL CORP COM NPV PRICE: 102.1665016 BROKER COMMISSION: 44.25 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Dec 23	EXXON MOBIL CORP COM	1,204.000	-121,489.62	0.00	0.00	121,489.62	0.00	0.00	0.00
19 Dec 23	SEDOL : 2326618 /XOM	100.90							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 6.02								

◆ 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

EXXON MOBIL CORP COM NPV PRICE: 100.9  
 BROKER COMMISSION: 6.02 BROKER: WILLIAMS  
 CAPITAL GROUP L.P.,THE

16 Nov 23	FACTSET RESH SYS INC COM STK	23.000	-10,696.14	0.00	0.00	10,696.14	0.00	0.00	0.00
20 Nov 23	SEDOL : 2329770 /FDS	465.0343							
Settled	CABRERA CAPITAL MARKETS LLC / 0.35 FACTSET RESEARCH COM USD0.01 PRICE: 465.0343478 BROKER COMMISSION: 0.35 BROKER: CABRERA CAPITAL MARKETS LLC								
16 Nov 23	FAIR ISAAC CORPORATION COM	17.000	-17,624.32	0.00	0.00	17,624.32	0.00	0.00	0.00
20 Nov 23	SEDOL : 2330299 /FICO	1,036.7097							
Settled	CABRERA CAPITAL MARKETS LLC / 0.26 FAIR ISAAC CORP COM USD0.01 PRICE: 1036.7094117 BROKER COMMISSION: 0.26 BROKER: CABRERA CAPITAL MARKETS LLC								
10 Oct 23	FASTENAL CO COM	259.000	-14,469.04	0.00	0.00	14,469.04	0.00	0.00	0.00
12 Oct 23	SEDOL : 2332262 /FAST	55.85							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 3.89 FASTENAL COM USD0.01 PRICE: 55.85 BROKER COMMISSION: 3.89 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	FASTENAL CO COM	215.000	-13,795.48	0.00	0.00	13,795.48	0.00	0.00	0.00
19 Dec 23	SEDOL : 2332262 /FAST	64.16							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.08 FASTENAL COM USD0.01 PRICE: 64.16 BROKER COMMISSION: 1.08 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								

### Purchases

#### Equities

##### Common stock

##### United States - USD

10 Oct 23	FEDERAL RLTY INVT TR COM	200.000	-17,842.00	0.00	0.00	17,842.00	0.00	0.00	0.00
11 Oct 23	USD0.01	89.209999							
Settled	SEDOL : BN7P9B2 /FRT STATE STREET BANK AND TRUST CO. FED REALTY INV TR COM USD0.01 PRICE: 89.21 NET BROKER: STATE STREET BANK AND TRUST CO.								
15 Dec 23	FEDERAL RLTY INVT TR COM	96.000	-10,092.00	0.00	0.00	10,092.00	0.00	0.00	0.00
19 Dec 23	USD0.01	105.12							
Settled	SEDOL : BN7P9B2 /FRT WILLIAMS CAPITAL GROUP L.P.,THE / 0.48 FED REALTY INV TR COM USD0.01 PRICE: 105.12 BROKER COMMISSION: 0.48 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	FIDELITY NATL FINL INC NEW	215.000	-10,443.63	0.00	0.00	10,443.63	0.00	0.00	0.00
19 Dec 23	FORMERLY FIDELITY COMMON	48.57							
Settled	STOCK SEDOL : BNBRRD4 /FNF WILLIAMS CAPITAL GROUP L.P.,THE / 1.08 FIDELITY NATL FINL INC NEW FORMERLY FIDELITY C PRICE: 48.57 BROKER COMMISSION: 1.08 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
10 Oct 23	FIDELITY NATL INFORMATION SVCS	270.000	-14,341.05	0.00	0.00	14,341.05	0.00	0.00	0.00
12 Oct 23	INC COM STK	53.10							
Settled	SEDOL : 2769796 /FIS WILLIAMS CAPITAL GROUP L.P.,THE / 4.05 FIDELITY NATL INF COM USD0.01 PRICE: 53.1 BROKER COMMISSION: 4.05 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								

### Purchases

#### Equities

#### Common stock

#### United States - USD

15 Dec 23	FIDELITY NATL INFORMATION SVCS	223.000	-13,249.55	0.00	0.00	13,249.55	0.00	0.00	0.00
19 Dec 23	INC COM STK	59.41							
Settled	SEDOL : 2769796 /FIS WILLIAMS CAPITAL GROUP L.P.,THE / 1.12 FIDELITY NATL INF COM USD0.01 PRICE: 59.41 BROKER COMMISSION: 1.12 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	FIRST CTZNS BANCSHARES INC N	9.000	-12,876.62	0.00	0.00	12,876.62	0.00	0.00	0.00
19 Dec 23	C CL A CL A	1,430.73							
Settled	SEDOL : 2355582 /FCNCA WILLIAMS CAPITAL GROUP L.P.,THE / 0.05 1ST CITIZENS BCSHS CLASS'A'COM USD1 PRICE: 1430.73 BROKER COMMISSION: 0.05 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
16 Nov 23	FIRST SOLAR INC COM	76.000	-11,795.58	0.00	0.00	11,795.58	0.00	0.00	0.00
20 Nov 23	SEDOL : B1HMF22 /FSLR	155.19							
Settled	CABRERA CAPITAL MARKETS LLC / 1.14 FIRST SOLAR INC COM STK USD0.001 PRICE: 155.19 BROKER COMMISSION: 1.14 BROKER: CABRERA CAPITAL MARKETS LLC								
16 Nov 23	FIRSTENERGY CORP COM	391.000	-14,536.33	0.00	0.00	14,536.33	0.00	0.00	0.00
20 Nov 23	SEDOL : 2100920 /FE	37.1623							
Settled	CABRERA CAPITAL MARKETS LLC / 5.87 FIRSTENERGY CORP COM USD0.10 PRICE: 37.1623017 BROKER COMMISSION: 5.87 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Dec 23	FIVE BELOW INC COM USD0.01	65.000	-12,633.73	0.00	0.00	12,633.73	0.00	0.00	0.00
19 Dec 23	SEDOL : B85KFY9 /FIVE	194.36							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.33								



◆ 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

FIVE BELOW INC COM USD0.01 PRICE: 194.36  
 BROKER COMMISSION: 0.33 BROKER: WILLIAMS  
 CAPITAL GROUP L.P.,THE

15 Dec 23	FLOOR & DECOR HLDGS INC CLA	87.000	-9,730.52	0.00	0.00	9,730.52	0.00	0.00	0.00
19 Dec 23	CLA	111.84							
Settled	SEDOL : BYQHP96 /FND WILLIAMS CAPITAL GROUP L.P.,THE / 0.44 FLOOR & DECOR HOLD COM USD0.001 CLA PRICE: 111.84 BROKER COMMISSION: 0.44 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
13 Oct 23	FORD MTR CO DEL COM PAR \$0.01	1,736.000	-20,615.00	0.00	0.00	20,615.00	0.00	0.00	0.00
17 Oct 23	COM PAR \$0.01	11.86							
Settled	SEDOL : 2615468 /F LOOP CAPITAL MARKETS LLC / 26.04 FORD MOTOR CO COM USD0.01 PRICE: 11.86 BROKER COMMISSION: 26.04 BROKER: LOOP CAPITAL MARKETS LLC								
10 Oct 23	FORTIVE CORP COM MON STOCK	201.000	-15,373.49	0.00	0.00	15,373.49	0.00	0.00	0.00
12 Oct 23	SEDOL : BYT3MK1 /FTV	76.47							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 3.02 FORTIVE CORP COM USD0.01 PRICE: 76.47 BROKER COMMISSION: 3.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	FORTIVE CORP COM MON STOCK	134.000	-9,659.39	0.00	0.00	9,659.39	0.00	0.00	0.00
19 Dec 23	SEDOL : BYT3MK1 /FTV	72.08							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.67 FORTIVE CORP COM USD0.01 PRICE: 72.08 BROKER COMMISSION: 0.67 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								
<b>Purchases</b>									
<b>Equities</b>									
<b>Common stock</b>									
<b>United States - USD</b>									
15 Dec 23	FORTUNE BRANDS INNOVATIONS	150.000	-11,910.75	0.00	0.00	11,910.75	0.00	0.00	0.00
19 Dec 23	INC USD0.01	79.40							
Settled	SEDOL : B3MC7D6 /FBIN WILLIAMS CAPITAL GROUP L.P.,THE / 0.75 FORTUNE BRANDS INNOVATIONS INC USD0.01 PRICE: 79.4 BROKER COMMISSION: 0.75 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	FOUR CORNERS PPTY TR INC COM	715.000	-17,862.49	0.00	0.00	17,862.49	0.00	0.00	0.00
19 Dec 23	SEDOL : BZ16HK0 /FCPT	24.98							
Settled	CABRERA CAPITAL MARKETS LLC / 1.79 FOUR CORNERS PPTY COM USD0.0001 PRICE: 24.98 BROKER COMMISSION: 1.79 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Dec 23	FRKLN RES INC COM	337.000	-9,906.12	0.00	0.00	9,906.12	0.00	0.00	0.00
19 Dec 23	SEDOL : 2350684 /BEN	29.39							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.69 FRANKLIN RESOURCES COM USD0.10 PRICE: 29.39 BROKER COMMISSION: 1.69 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
10 Oct 23	GALLAGHER ARTHUR J & CO COM	97.000	-22,649.99	0.00	0.00	22,649.99	0.00	0.00	0.00
12 Oct 23	SEDOL : 2359506 /AJG	233.49							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.46 GALLAGHER AJ & CO COM USD1.00 PRICE: 233.49 BROKER COMMISSION: 1.46 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	GALLAGHER ARTHUR J & CO COM	80.000	-17,825.20	0.00	0.00	17,825.20	0.00	0.00	0.00
19 Dec 23	SEDOL : 2359506 /AJG	222.81							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.40								

## ◆ 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

	GALLAGHER AJ & CO COM USD1.00 PRICE: 222.81 BROKER COMMISSION: 0.40 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE									
18 Oct 23	GAMING & LEISURE PPTYS INC		500.000	-23,191.25	0.00	0.00	23,191.25	0.00	0.00	0.00
20 Oct 23	COM		46.38							
Settled	SEDOL : BFPK4S5 /GLPI CABRERA CAPITAL MARKETS LLC / 1.25 GAMING & LEISURE P COM USD0.01 PRICE: 46.38 BROKER COMMISSION: 1.25 BROKER: CABRERA CAPITAL MARKETS LLC									
07 Dec 23	GAMING & LEISURE PPTYS INC		300.000	-13,908.00	0.00	0.00	13,908.00	0.00	0.00	0.00
08 Dec 23	COM		46.360001							
Settled	SEDOL : BFPK4S5 /GLPI STATE STREET BANK AND TRUST CO. GAMING & LEISURE P COM USD0.01 PRICE: 46.36 NET BROKER: STATE STREET BANK AND TRUST CO.									
15 Dec 23	GAMING & LEISURE PPTYS INC		503.000	-24,015.74	0.00	0.00	24,015.74	0.00	0.00	0.00
19 Dec 23	COM		47.74							
Settled	SEDOL : BFPK4S5 /GLPI WILLIAMS CAPITAL GROUP L.P.,THE / 2.52 GAMING & LEISURE P COM USD0.01 PRICE: 47.74 BROKER COMMISSION: 2.52 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE									
16 Nov 23	GARMIN LTD COMMON STOCK		93.000	-11,098.95	0.00	0.00	11,098.95	0.00	0.00	0.00
20 Nov 23	SEDOL : B3Z5T14 /GRMN		119.3285							
Settled	CABRERA CAPITAL MARKETS LLC / 1.40 GARMIN LTD COMMON STOCK PRICE: 119.3284946 BROKER COMMISSION: 1.40 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

10 Oct 23	GARTNER INC COM	44.000	-15,656.74	0.00	0.00	15,656.74	0.00	0.00	0.00
12 Oct 23	SEDOL : 2372763 /IT	355.82							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.66 GARTNER INC COM PRICE: 355.82 BROKER COMMISSION: 0.66 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	GARTNER INC COM	29.000	-12,888.33	0.00	0.00	12,888.33	0.00	0.00	0.00
19 Dec 23	SEDOL : 2372763 /IT	444.42							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.15 GARTNER INC COM PRICE: 444.42 BROKER COMMISSION: 0.15 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
16 Oct 23	GE AEROSPACE	309.000	-33,728.90	0.00	0.00	33,728.90	0.00	0.00	0.00
18 Oct 23	SEDOL : BL59CR9 /GE	109.14							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 4.64 GENERAL ELEC CO COM NEW PRICE: 109.14 BROKER COMMISSION: 4.64 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	GE AEROSPACE	353.000	-43,501.96	0.00	0.00	43,501.96	0.00	0.00	0.00
19 Dec 23	SEDOL : BL59CR9 /GE	123.23							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.77 GENERAL ELEC CO COM NEW PRICE: 123.23 BROKER COMMISSION: 1.77 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	GEN DIGITAL INC COM USD0.01	461.000	-10,688.29	0.00	0.00	10,688.29	0.00	0.00	0.00
19 Dec 23	SEDOL : BJN4XN5 /GEN	23.18							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.31								

◆ 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

	GEN DIGITAL INC COM USD0.01 PRICE: 23.18 BROKER COMMISSION: 2.31 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE									
16 Nov 23	GENUINE PARTS CO COM	100.000	-13,718.64	0.00	0.00	13,718.64	0.00	0.00	0.00	
20 Nov 23	SEDOL : 2367480 /GPC	137.1714								
Settled	CABRERA CAPITAL MARKETS LLC / 1.50 GENUINE PARTS CO COM USD1.00 PRICE: 137.1714 BROKER COMMISSION: 1.50 BROKER: CABRERA CAPITAL MARKETS LLC									
15 Dec 23	GETTY RLTY CORP NEW COM	219.000	-6,317.06	0.00	0.00	6,317.06	0.00	0.00	0.00	
19 Dec 23	SEDOL : 2698146 /GTY	28.84								
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.10 GETTY REALTY CORP COM USD0.01 PRICE: 28.84 BROKER COMMISSION: 1.10 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE									
13 Oct 23	GILEAD SCIENCES INC	355.000	-27,565.12	0.00	0.00	27,565.12	0.00	0.00	0.00	
17 Oct 23	SEDOL : 2369174 /GILD	77.6332								
Settled	LOOP CAPITAL MARKETS LLC / 5.33 GILEAD SCIENCES INC PRICE: 77.6332112 BROKER COMMISSION: 5.33 BROKER: LOOP CAPITAL MARKETS LLC									
15 Dec 23	GILEAD SCIENCES INC	602.000	-48,361.67	0.00	0.00	48,361.67	0.00	0.00	0.00	
19 Dec 23	SEDOL : 2369174 /GILD	80.33								
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 3.01 GILEAD SCIENCES INC PRICE: 80.33 BROKER COMMISSION: 3.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE									
10 Oct 23	GLOBAL PMTS INC COM	119.000	-13,712.97	0.00	0.00	13,712.97	0.00	0.00	0.00	
12 Oct 23	SEDOL : 2712013 /GPN	115.22								
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.79									

◆ 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								

Purchases

Equities

Common stock

United States - USD

GLOBAL PAYMENTS COM NPV PRICE: 115.22  
 BROKER COMMISSION: 1.79 BROKER: WILLIAMS  
 CAPITAL GROUP L.P.,THE

15 Dec 23	GLOBAL SA USD1.20	49.000	-11,925.87	0.00	0.00	11,925.87	0.00	0.00	0.00
19 Dec 23	SEDOL : BP40HF4 /GLOB	243.38							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.25 GLOBAL SA USD1.20 PRICE: 243.38 BROKER COMMISSION: 0.25 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
16 Nov 23	GOLDMAN SACHS GROUP INC COM	101.000	-33,890.02	0.00	0.00	33,890.02	0.00	0.00	0.00
20 Nov 23	SEDOL : 2407966 /GS	335.5297							
Settled	CABRERA CAPITAL MARKETS LLC / 1.52 GOLDMAN SACHS GRP COM USD0.01 PRICE: 335.5297029 BROKER COMMISSION: 1.52 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Dec 23	GRACO INC COM	139.000	-11,829.60	0.00	0.00	11,829.60	0.00	0.00	0.00
19 Dec 23	SEDOL : 2380443 /GGG	85.10							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.70 GRACO INC COM USD1 PRICE: 85.1 BROKER COMMISSION: 0.70 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
10 Oct 23	GRAINGER W W INC COM	20.000	-14,217.90	0.00	0.00	14,217.90	0.00	0.00	0.00
12 Oct 23	SEDOL : 2380863 /GWW	710.88							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.30 GRAINGER(WW)INC COM USD0.50 PRICE: 710.88 BROKER COMMISSION: 0.30 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								
<b>Purchases</b>									
<b>Equities</b>									
<b>Common stock</b>									
<b>United States - USD</b>									
15 Dec 23	GUIDEWIRE SOFTWARE INC COM	97.000	-9,702.43	0.00	0.00	9,702.43	0.00	0.00	0.00
19 Dec 23	USD0.0001	100.02							
Settled	SEDOL : B7JYSG3 /GWRE WILLIAMS CAPITAL GROUP L.P.,THE / 0.49 GUIDEWIRE SOFTWARE INC COM USD0.0 PRICE: 100.02 BROKER COMMISSION: 0.49 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	HA SUSTAINABLE	425.000	-12,331.38	0.00	0.00	12,331.38	0.00	0.00	0.00
19 Dec 23	INFRASTRUCTURE CAPITAL INC	29.01							
Settled	SEDOL : B9HHD96 /HASI WILLIAMS CAPITAL GROUP L.P.,THE / 2.13 HANNON ARMSTRONG S COM USD0.01 PRICE: 29.01 BROKER COMMISSION: 2.13 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
10 Oct 23	HALLIBURTON CO COM	408.000	-16,795.32	0.00	0.00	16,795.32	0.00	0.00	0.00
12 Oct 23	SEDOL : 2405302 /HAL	41.15							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 6.12 HALLIBURTON COM USD2.50 PRICE: 41.15 BROKER COMMISSION: 6.12 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	HALLIBURTON CO COM	339.000	-12,144.68	0.00	0.00	12,144.68	0.00	0.00	0.00
19 Dec 23	SEDOL : 2405302 /HAL	35.82							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.70 HALLIBURTON COM USD2.50 PRICE: 35.82 BROKER COMMISSION: 1.70 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								
<b>Purchases</b>									
<b>Equities</b>									
<b>Common stock</b>									
<b>United States - USD</b>									
16 Nov 23	HARTFORD FINL SVCS GROUP INC	219.000	-16,695.60	0.00	0.00	16,695.60	0.00	0.00	0.00
20 Nov 23	COM	76.2206							
Settled	SEDOL : 2476193 /HIG CABRERA CAPITAL MARKETS LLC / 3.29 HARTFORD FINL SVCS COM USD0.01 PRICE: 76.2205936 BROKER COMMISSION: 3.29 BROKER: CABRERA CAPITAL MARKETS LLC								
03 Oct 23	HEALTHCARE REALTY TRUST INC	800.000	-11,776.00	0.00	0.00	11,776.00	0.00	0.00	0.00
05 Oct 23	COM USD0.01 CL A	14.72							
Settled	SEDOL : BPQWHP8 /HR STATE STREET BANK AND TRUST CO. HRTI LLC COM USD0.01 CL A PRICE: 14.72 NET BROKER: STATE STREET BANK AND TRUST CO.								
18 Oct 23	HEALTHPEAK OP LLC	600.000	-10,206.00	0.00	0.00	10,206.00	0.00	0.00	0.00
20 Oct 23	SEDOL : BJBLR3 /DOC	17.01							
Settled	JPMORGAN CHASE BANK, N.A LONDON HEALTHPEAK OP LLC PRICE: 17.01 NET BROKER: JPMORGAN CHASE BANK, N.A LONDON								
15 Dec 23	HEICO CORP NEW CL A CL A	151.000	-21,676.81	0.00	0.00	21,676.81	0.00	0.00	0.00
19 Dec 23	SEDOL : 2237561 /HEI/A	143.55							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.76 HEICO CORP COM USD0.01 PRICE: 143.55 BROKER COMMISSION: 0.76 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	HEICO CORP NEW COM	54.000	-9,820.17	0.00	0.00	9,820.17	0.00	0.00	0.00
19 Dec 23	SEDOL : 2419217 /HEI	181.85							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.27								



## ◆ 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

HEICO CORP COM USD0.01 PRICE: 181.85 BROKER  
COMMISSION: 0.27 BROKER: WILLIAMS CAPITAL  
GROUP L.P.,THE

15 Dec 23	HENRY SCHEIN INC COMMON	154.000	-11,419.87	0.00	0.00	11,419.87	0.00	0.00	0.00
19 Dec 23	STOCK	74.15							
Settled	SEDOL : 2416962 /HSIC WILLIAMS CAPITAL GROUP L.P.,THE / 0.77 HENRY SCHEIN INC COMMON STOCK PRICE: 74.15 BROKER COMMISSION: 0.77 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	HERSHEY COMPANY COM STK	310.000	-56,331.65	0.00	0.00	56,331.65	0.00	0.00	0.00
19 Dec 23	USD1	181.71							
Settled	SEDOL : 2422806 /HSY WILLIAMS CAPITAL GROUP L.P.,THE / 1.55 HERSHEY COMPANY COM USD1 PRICE: 181.71 BROKER COMMISSION: 1.55 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
10 Oct 23	HESS CORP COM STK	126.000	-19,361.79	0.00	0.00	19,361.79	0.00	0.00	0.00
12 Oct 23	SEDOL : 2023748 /HES	153.65							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.89 HESS CORPORATION COM USD1.00 PRICE: 153.65 BROKER COMMISSION: 1.89 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	HESS CORP COM STK	105.000	-15,184.58	0.00	0.00	15,184.58	0.00	0.00	0.00
19 Dec 23	SEDOL : 2023748 /HES	144.61							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.53 HESS CORPORATION COM USD1.00 PRICE: 144.61 BROKER COMMISSION: 0.53 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								

Purchases

Equities

Common stock

United States - USD

16 Nov 23	HEWLETT PACKARD ENTERPRISE	928.000	-14,634.56	0.00	0.00	14,634.56	0.00	0.00	0.00
20 Nov 23	CO COM	15.755							
Settled	SEDOL : BYVYWS0 /HPE CABRERA CAPITAL MARKETS LLC / 13.92 HEWLETT PACKARD EN COM USD0.01 PRICE: 15.755 BROKER COMMISSION: 13.92 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Dec 23	HF SINCLAIR CORPORATION COM	417.000	-23,341.58	0.00	0.00	23,341.58	0.00	0.00	0.00
19 Dec 23	USD0.01	55.97							
Settled	SEDOL : BMZQ9C1 /DINO WILLIAMS CAPITAL GROUP L.P.,THE / 2.09 HF SINCLAIR CORP COM USD0.01 PRICE: 55.97 BROKER COMMISSION: 2.09 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
10 Oct 23	HILTON WORLDWIDE HLDGS INC	117.000	-17,910.95	0.00	0.00	17,910.95	0.00	0.00	0.00
12 Oct 23	COM NEW COM NEW	153.07							
Settled	SEDOL : BYVMW06 /HLT WILLIAMS CAPITAL GROUP L.P.,THE / 1.76 HILTON WORLDWIDE H COM USD0.01 PRICE: 153.07 BROKER COMMISSION: 1.76 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
16 Nov 23	HOLOGIC INC COM	147.000	-10,705.27	0.00	0.00	10,705.27	0.00	0.00	0.00
20 Nov 23	SEDOL : 2433530 /HOLX	72.8099							
Settled	CABRERA CAPITAL MARKETS LLC / 2.21 HOLOGIC INC COM USD0.01 PRICE: 72.8099319 BROKER COMMISSION: 2.21 BROKER: CABRERA CAPITAL MARKETS LLC								
13 Oct 23	HOME DEPOT INC COM	131.000	-38,320.48	0.00	0.00	38,320.48	0.00	0.00	0.00
17 Oct 23	SEDOL : 2434209 /HD	292.5077							
Settled	LOOP CAPITAL MARKETS LLC / 1.97								

## ◆ 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

HOME DEPOT INC COM USD0.05 PRICE:  
292.5077099 BROKER COMMISSION: 1.97 BROKER:  
LOOP CAPITAL MARKETS LLC

16 Oct 23	HOME DEPOT INC COM	158.000	-46,980.51	0.00	0.00	46,980.51	0.00	0.00	0.00
18 Oct 23	SEDOL : 2434209 /HD	297.33							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.37 HOME DEPOT INC COM USD0.05 PRICE: 297.33 BROKER COMMISSION: 2.37 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
16 Oct 23	HONEYWELL INTL INC COM STK	189.000	-35,200.31	0.00	0.00	35,200.31	0.00	0.00	0.00
18 Oct 23	SEDOL : 2020459 /HON	186.23							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.84 HONEYWELL INTL INC COM USD1 PRICE: 186.23 BROKER COMMISSION: 2.84 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	HONEYWELL INTL INC COM STK	217.000	-44,138.89	0.00	0.00	44,138.89	0.00	0.00	0.00
19 Dec 23	SEDOL : 2020459 /HON	203.40							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.09 HONEYWELL INTL INC COM USD1 PRICE: 203.4 BROKER COMMISSION: 1.09 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
10 Oct 23	HOST HOTELS & RESORTS INC REIT	700.000	-11,382.00	0.00	0.00	11,382.00	0.00	0.00	0.00
11 Oct 23	SEDOL : 2567503 /HST	16.26							
Settled	STATE STREET BANK AND TRUST CO. HOST HOTELS & RESORTS INC PRICE: 16.26 NET BROKER: STATE STREET BANK AND TRUST CO.								
15 Dec 23	HOST HOTELS & RESORTS INC REIT	588.000	-11,263.14	0.00	0.00	11,263.14	0.00	0.00	0.00
19 Dec 23	SEDOL : 2567503 /HST	19.15							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.94								

◆ 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

HOST HOTELS & RESORTS INC PRICE: 19.15  
 BROKER COMMISSION: 2.94 BROKER: WILLIAMS  
 CAPITAL GROUP L.P.,THE

16 Nov 23	HOWMET AEROSPACE INC COM	229.000	-11,783.50	0.00	0.00	11,783.50	0.00	0.00	0.00
20 Nov 23	USD1.00 WI	51.4413							
Settled	SEDOL : BKLJ8V2 /HWM CABRERA CAPITAL MARKETS LLC / 3.44 HOWMET AEROSPACE I COM USD1.00 PRICE: 51.44131 BROKER COMMISSION: 3.44 BROKER: CABRERA CAPITAL MARKETS LLC								
16 Nov 23	HP INC COM	620.000	-17,471.60	0.00	0.00	17,471.60	0.00	0.00	0.00
20 Nov 23	SEDOL : BYX4D52 /HPQ	28.165							
Settled	CABRERA CAPITAL MARKETS LLC / 9.30 HP INC COM USD0.01 PRICE: 28.165 BROKER COMMISSION: 9.30 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Dec 23	HUBBELL INC COM	44.000	-14,319.14	0.00	0.00	14,319.14	0.00	0.00	0.00
19 Dec 23	SEDOL : BDFG6S3 /HUBB	325.43							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.22 HUBBELL INC COM USD0.001 PRICE: 325.43 BROKER COMMISSION: 0.22 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
16 Nov 23	HUBSPOT INC COM	32.000	-14,957.64	0.00	0.00	14,957.64	0.00	0.00	0.00
20 Nov 23	SEDOL : BR4T3B3 /HUBS	467.4113							
Settled	CABRERA CAPITAL MARKETS LLC / 0.48 HUBSPOT INC COM USD0.001 PRICE: 467.41125 BROKER COMMISSION: 0.48 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 Dec 23	HUNT J B TRANS SVCS INC COM	68.000	-13,751.30	0.00	0.00	13,751.30	0.00	0.00	0.00
19 Dec 23	SEDOL : 2445416 /JBHT	202.22							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.34 HUNT(JB)TRANSPORT COM USD0.01 PRICE: 202.22 BROKER COMMISSION: 0.34 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	HUNTINGTON BANCSHARES INC	1,196.000	-15,386.54	0.00	0.00	15,386.54	0.00	0.00	0.00
19 Dec 23	COM	12.86							
Settled	SEDOL : 2445966 /HBAN WILLIAMS CAPITAL GROUP L.P.,THE / 5.98 HUNTINGTON BANC SHS COM USD0.01 PRICE: 12.86 BROKER COMMISSION: 5.98 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	HUNTINGTON INGALLS INDS INC	46.000	-11,663.53	0.00	0.00	11,663.53	0.00	0.00	0.00
19 Dec 23	COM	253.55							
Settled	SEDOL : B40SSC9 /HII WILLIAMS CAPITAL GROUP L.P.,THE / 0.23 HUNTINGTON INGALLS COM USD0.01 PRICE: 253.55 BROKER COMMISSION: 0.23 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	ICU MED INC COM	2,970.000	-251,395.65	0.00	0.00	251,395.65	0.00	0.00	0.00
01 Dec 23	SEDOL : 2451918 /ICUI	84.64							
Settled	PENSERRASECURITIES / 14.85 ICU MEDICAL INC COM USD0.10 PRICE: 84.64 BROKER COMMISSION: 14.85 BROKER: PENSERRASECURITIES								
15 Dec 23	IDEX CORP COM	63.000	-13,315.37	0.00	0.00	13,315.37	0.00	0.00	0.00
19 Dec 23	SEDOL : 2456612 /IEX	211.35							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.32								

◆ 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

	IDEX CORP COM USD0.01 PRICE: 211.35 BROKER COMMISSION: 0.32 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
10 Oct 23	IDEXX LABS INC COM	37.000	-16,676.46	0.00	0.00	16,676.46	0.00	0.00	0.00
12 Oct 23	SEDOL : 2459202 /IDXX	450.70							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.56								
	IDEXX LABORATORIES COM USD0.10 PRICE: 450.7 BROKER COMMISSION: 0.56 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	IDEXX LABS INC COM	31.000	-16,773.33	0.00	0.00	16,773.33	0.00	0.00	0.00
19 Dec 23	SEDOL : 2459202 /IDXX	541.07							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.16								
	IDEXX LABORATORIES COM USD0.10 PRICE: 541.07 BROKER COMMISSION: 0.16 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
13 Oct 23	ILL TOOL WKS INC COM	86.000	-19,939.13	0.00	0.00	19,939.13	0.00	0.00	0.00
17 Oct 23	SEDOL : 2457552 /ITW	231.8353							
Settled	LOOP CAPITAL MARKETS LLC / 1.29 ILLINOIS TOOL COM NPV PRICE: 231.8353488 BROKER COMMISSION: 1.29 BROKER: LOOP CAPITAL MARKETS LLC								
16 Nov 23	ILLUMINA INC COM	113.000	-10,828.23	0.00	0.00	10,828.23	0.00	0.00	0.00
20 Nov 23	SEDOL : 2613990 /ILMN	95.81							
Settled	CABRERA CAPITAL MARKETS LLC / 1.70 ILLUMINA INC COM USD0.01 PRICE: 95.81 BROKER COMMISSION: 1.70 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Dec 23	INCYTE CORP COM	153.000	-9,532.67	0.00	0.00	9,532.67	0.00	0.00	0.00
19 Dec 23	SEDOL : 2471950 /INCY	62.30							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.77								

◆ 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

INCYTE CORP COM USD0.001 PRICE: 62.3 BROKER  
COMMISSION: 0.77 BROKER: WILLIAMS CAPITAL  
GROUP L.P.,THE

18 Oct 23	INDEPENDENCE RLTY TR INC COM	388.000	-5,277.77	0.00	0.00	5,277.77	0.00	0.00	0.00
20 Oct 23	SEDOL : BCRYTK1 /IRT	13.60							
Settled	CABRERA CAPITAL MARKETS LLC / 0.97 INDEPENDENCE RLTY COM USD0.01 PRICE: 13.6 BROKER COMMISSION: 0.97 BROKER: CABRERA CAPITAL MARKETS LLC								
10 Oct 23	INGERSOLL RAND INC COM	230.000	-14,882.15	0.00	0.00	14,882.15	0.00	0.00	0.00
12 Oct 23	SEDOL : BL5GZ82 /IR	64.69							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 3.45 INGERSOLL RAND INC COM USD1.00 PRICE: 64.69 BROKER COMMISSION: 3.45 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	INGERSOLL RAND INC COM	152.000	-11,376.44	0.00	0.00	11,376.44	0.00	0.00	0.00
19 Dec 23	SEDOL : BL5GZ82 /IR	74.84							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.76 INGERSOLL RAND INC COM USD1.00 PRICE: 74.84 BROKER COMMISSION: 0.76 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	INSULET CORP COM STK	58.000	-12,004.55	0.00	0.00	12,004.55	0.00	0.00	0.00
19 Dec 23	SEDOL : B1XGNW4 /PODD	206.97							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.29 INSULET CORP COM STK USD0.001 PRICE: 206.97 BROKER COMMISSION: 0.29 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								
<i>Purchases</i>									
<b>Equities</b>									
<b>Common stock</b>									
<b>United States - USD</b>									
16 Oct 23	INTEL CORP COM	1,188.000	-43,451.10	0.00	0.00	43,451.10	0.00	0.00	0.00
18 Oct 23	SEDOL : 2463247 /INTC	36.56							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 17.82 INTEL CORP COM USD0.001 PRICE: 36.56 BROKER COMMISSION: 17.82 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	INTEL CORP COM	4,387.000	-202,525.86	0.00	0.00	202,525.86	0.00	0.00	0.00
19 Dec 23	SEDOL : 2463247 /INTC	46.16							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 21.94 INTEL CORP COM USD0.001 PRICE: 46.16 BROKER COMMISSION: 21.94 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	INTERACTIVE BROKERS GROUP	264.000	-21,065.88	0.00	0.00	21,065.88	0.00	0.00	0.00
19 Dec 23	INC CL COM	79.79							
Settled	SEDOL : B1WT4X2 /IBKR WILLIAMS CAPITAL GROUP L.P.,THE / 1.32 INTERACTIVE BRO GR COM USD0.01 CLA PRICE: 79.79 BROKER COMMISSION: 1.32 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	INTERCONTINENTAL EXCHANGE	400.000	-49,242.00	0.00	0.00	49,242.00	0.00	0.00	0.00
19 Dec 23	INC COM	123.10							
Settled	SEDOL : BFSSDS9 /ICE WILLIAMS CAPITAL GROUP L.P.,THE / 2.00 INTERCONTINENTAL EXCHANGE INC COM PRICE: 123.1 BROKER COMMISSION: 2.00 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								
<b>Purchases</b>									
<b>Equities</b>									
<b>Common stock</b>									
<b>United States - USD</b>									
16 Oct 23	INTERNATIONAL BUSINESS MACHS	259.000	-36,059.28	0.00	0.00	36,059.28	0.00	0.00	0.00
18 Oct 23	CORP COM	139.21							
Settled	SEDOL : 2005973 /IBM WILLIAMS CAPITAL GROUP L.P.,THE / 3.89 INTL BUSINESS MCHN COM USD0.20 PRICE: 139.21 BROKER COMMISSION: 3.89 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	INTERNATIONAL BUSINESS MACHS	296.000	-48,021.56	0.00	0.00	48,021.56	0.00	0.00	0.00
19 Dec 23	CORP COM	162.23							
Settled	SEDOL : 2005973 /IBM WILLIAMS CAPITAL GROUP L.P.,THE / 1.48 INTL BUSINESS MCHN COM USD0.20 PRICE: 162.23 BROKER COMMISSION: 1.48 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	INTERPUBLIC GROUP COMPANIES	320.000	-10,513.60	0.00	0.00	10,513.60	0.00	0.00	0.00
19 Dec 23	INC COM	32.85							
Settled	SEDOL : 2466321 /IPG WILLIAMS CAPITAL GROUP L.P.,THE / 1.60 INTERPUBLIC GROUP COM USD0.10 PRICE: 32.85 BROKER COMMISSION: 1.60 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
16 Nov 23	INTL FLAVORS & FRAGRANCES INC	184.000	-13,696.39	0.00	0.00	13,696.39	0.00	0.00	0.00
20 Nov 23	COM	74.4219							
Settled	SEDOL : 2464165 /IFF CABRERA CAPITAL MARKETS LLC / 2.76 INTL FLAVORS&FRAG COM USD0.125 PRICE: 74.4219021 BROKER COMMISSION: 2.76 BROKER: CABRERA 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								
<b>Purchases</b>									
<b>Equities</b>									
<b>Common stock</b>									
<b>United States - USD</b>									
15 Dec 23	INTL PAPER CO COM	288.000	-10,781.28	0.00	0.00	10,781.28	0.00	0.00	0.00
19 Dec 23	SEDOL : 2465254 /IP	37.43							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.44 INTL PAPER CO COM USD1.00 PRICE: 37.43 BROKER COMMISSION: 1.44 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
16 Oct 23	INTUIT COM	78.000	-42,191.37	0.00	0.00	42,191.37	0.00	0.00	0.00
18 Oct 23	SEDOL : 2459020 /INTU	540.90							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.17 INTUIT INC COM USD0.01 PRICE: 540.9 BROKER COMMISSION: 1.17 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	INTUIT COM	89.000	-54,157.84	0.00	0.00	54,157.84	0.00	0.00	0.00
19 Dec 23	SEDOL : 2459020 /INTU	608.51							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.45 INTUIT INC COM USD0.01 PRICE: 608.51 BROKER COMMISSION: 0.45 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
16 Nov 23	INTUITIVE SURGICAL INC COM NEW	109.000	-33,162.71	0.00	0.00	33,162.71	0.00	0.00	0.00
20 Nov 23	STK	304.23							
Settled	SEDOL : 2871301 /ISRG CABRERA CAPITAL MARKETS LLC / 1.64 INTUITIVE SURGICAL COM USD0.001 PRICE: 304.23 BROKER COMMISSION: 1.64 BROKER: CABRERA CAPITAL MARKETS LLC								
18 Oct 23	INVITATION HOMES INC COM	500.000	-16,100.00	0.00	0.00	16,100.00	0.00	0.00	0.00
20 Oct 23	SEDOL : BD81GW9 /INVH	32.200001							
Settled	JPMORGAN CHASE BANK, N.A LONDON								

## ◆ 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								
<b>Purchases</b>									
<b>Equities</b>									
<b>Common stock</b>									
<b>United States - USD</b>									
	INVITATION HOMES I COM USD0.01 PRICE: 32.2 NET BROKER: JPMORGAN CHASE BANK, N.A LONDON								
16 Nov 23	INVITATION HOMES INC COM	439.000	-14,801.37	0.00	0.00	14,801.37	0.00	0.00	0.00
20 Nov 23	SEDOL : BD81GW9 /INVH	33.7011							
Settled	CABRERA CAPITAL MARKETS LLC / 6.59 INVITATION HOMES I COM USD0.01 PRICE: 33.7010933 BROKER COMMISSION: 6.59 BROKER: CABRERA CAPITAL MARKETS LLC								
27 Dec 23	INVITATION HOMES INC COM	600.000	-20,646.00	0.00	0.00	20,646.00	0.00	0.00	0.00
29 Dec 23	SEDOL : BD81GW9 /INVH	34.41							
Settled	STATE STREET BANK AND TRUST CO. INVITATION HOMES I COM USD0.01 PRICE: 34.41 NET BROKER: STATE STREET BANK AND TRUST CO.								
10 Oct 23	IQVIA HLDGS INC COM USD0.01	84.000	-16,928.10	0.00	0.00	16,928.10	0.00	0.00	0.00
12 Oct 23	SEDOL : BDR73G1 /IQV	201.51							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.26 IQVIA HOLDINGS INC COM USD0.01 PRICE: 201.51 BROKER COMMISSION: 1.26 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
18 Oct 23	IRON MTN INC NEW COM	167.000	-10,018.75	0.00	0.00	10,018.75	0.00	0.00	0.00
20 Oct 23	SEDOL : BVFTF03 /IRM	59.99							
Settled	CABRERA CAPITAL MARKETS LLC / 0.42 IRON MTN INC NEW COM NPV PRICE: 59.99 BROKER COMMISSION: 0.42 BROKER: CABRERA 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								
<b>Purchases</b>									
<b>Equities</b>									
<b>Common stock</b>									
<b>United States - USD</b>									
16 Nov 23	IRON MTN INC NEW COM	175.000	-10,881.33	0.00	0.00	10,881.33	0.00	0.00	0.00
20 Nov 23	SEDOL : BVFTF03 /IRM	62.164							
Settled	CABRERA CAPITAL MARKETS LLC / 2.63 IRON MTN INC NEW COM NPV PRICE: 62.164 BROKER COMMISSION: 2.63 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Dec 23	ITT INC COM	98.000	-11,345.95	0.00	0.00	11,345.95	0.00	0.00	0.00
19 Dec 23	SEDOL : BZBY209 /ITT	115.77							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.49 ITT INC COM USD1.00 PRICE: 115.77 BROKER COMMISSION: 0.49 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	JACK HENRY & ASSOC INC COM	60.000	-9,861.90	0.00	0.00	9,861.90	0.00	0.00	0.00
19 Dec 23	SEDOL : 2469193 /JKHY	164.36							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.30 JACK HENRY & ASSOC INC COM USD0.01 PRICE: 164.36 BROKER COMMISSION: 0.30 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	JACOBS SOLUTIONS INC COM	104.000	-13,186.68	0.00	0.00	13,186.68	0.00	0.00	0.00
19 Dec 23	SEDOL : BNGC0D3 /J	126.79							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.52 JACOBS SOLUTIONS INC COM PRICE: 126.79 BROKER COMMISSION: 0.52 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	JAZZ PHARMACEUTICALS PLC COM	73.000	-8,869.87	0.00	0.00	8,869.87	0.00	0.00	0.00
19 Dec 23	USD0.0001	121.50							
Settled	SEDOL : B4Q5ZN4 /JAZZ WILLIAMS CAPITAL GROUP L.P.,THE / 0.37								

## ◆ 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

JAZZ PHARMA PLC COM USD0.0001 PRICE: 121.5  
 BROKER COMMISSION: 0.37 BROKER: WILLIAMS  
 CAPITAL GROUP L.P.,THE

13 Oct 23	JOHNSON & JOHNSON COM USD1	311.000	-48,790.28	0.00	0.00	48,790.28	0.00	0.00	0.00
17 Oct 23	SEDOL : 2475833 /JNJ	156.8669							
Settled	LOOP CAPITAL MARKETS LLC / 4.67 JOHNSON & JOHNSON COM USD1 PRICE: 156.8669131 BROKER COMMISSION: 4.67 BROKER: LOOP CAPITAL MARKETS LLC								
16 Oct 23	JOHNSON & JOHNSON COM USD1	375.000	-59,079.38	0.00	0.00	59,079.38	0.00	0.00	0.00
18 Oct 23	SEDOL : 2475833 /JNJ	157.53							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 5.63 JOHNSON & JOHNSON COM USD1 PRICE: 157.53 BROKER COMMISSION: 5.63 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	JOHNSON & JOHNSON COM USD1	785.000	-121,804.53	0.00	0.00	121,804.53	0.00	0.00	0.00
19 Dec 23	SEDOL : 2475833 /JNJ	155.16							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 3.93 JOHNSON & JOHNSON COM USD1 PRICE: 155.16 BROKER COMMISSION: 3.93 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	JONES LANG LASALLE INC COM STK	56.000	-10,281.88	0.00	0.00	10,281.88	0.00	0.00	0.00
19 Dec 23	SEDOL : 2040640 /JLL	183.60							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.28 JONES LANG LASALLE COM USD0.01 PRICE: 183.6 BROKER COMMISSION: 0.28 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
13 Oct 23	JPMORGAN CHASE & CO COM	373.000	-55,519.64	0.00	0.00	55,519.64	0.00	0.00	0.00
17 Oct 23	SEDOL : 2190385 /JPM	148.8312							
Settled	LOOP CAPITAL MARKETS LLC / 5.60								

◆ 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

JPMORGAN CHASE & CO COM USD1.00 PRICE:  
148.8312064 BROKER COMMISSION: 5.60 BROKER:  
LOOP CAPITAL MARKETS LLC

16 Oct 23	JPMORGAN CHASE & CO COM	449.000	-66,391.39	0.00	0.00	66,391.39	0.00	0.00	0.00	
18 Oct 23	SEDOL : 2190385 /JPM	147.85								
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 6.74									
JPMORGAN CHASE & CO COM USD1.00 PRICE: 147.85 BROKER COMMISSION: 6.74 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE										
15 Dec 23	JPMORGAN CHASE & CO COM	941.000	-155,486.14	0.00	0.00	155,486.14	0.00	0.00	0.00	
19 Dec 23	SEDOL : 2190385 /JPM	165.23								
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 4.71									
JPMORGAN CHASE & CO COM USD1.00 PRICE: 165.23 BROKER COMMISSION: 4.71 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE										
15 Dec 23	JUNIPER NETWORKS INC COM	377.000	-11,051.76	0.00	0.00	11,051.76	0.00	0.00	0.00	
19 Dec 23	SEDOL : 2431846 /JNPR	29.31								
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.89									
JUNIPER NETWORKS COM USD0.00001 PRICE: 29.31 BROKER COMMISSION: 1.89 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE										
15 Dec 23	KELLANOVA COM USD0.25	216.000	-11,615.40	0.00	0.00	11,615.40	0.00	0.00	0.00	
19 Dec 23	SEDOL : 2486813 /K	53.77								
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.08									
KELLANOVA COM USD0.25 PRICE: 53.77 BROKER COMMISSION: 1.08 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								
<b>Purchases</b>									
<b>Equities</b>									
<b>Common stock</b>									
<b>United States - USD</b>									
15 Dec 23	KEYCORP NEW COM	775.000	-11,101.88	0.00	0.00	11,101.88	0.00	0.00	0.00
19 Dec 23	SEDOL : 2490911 /KEY	14.32							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 3.88 KEYCORP COM USD1.00 PRICE: 14.32 BROKER COMMISSION: 3.88 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
10 Oct 23	KEYSIGHT TECHNOLOGIES INC	101.000	-13,364.83	0.00	0.00	13,364.83	0.00	0.00	0.00
12 Oct 23	COM	132.31							
Settled	SEDOL : BQZJ0Q9 /KEYS WILLIAMS CAPITAL GROUP L.P.,THE / 1.52 KEYSIGHT TECHNOLOGIES INC COM PRICE: 132.31 BROKER COMMISSION: 1.52 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	KEYSIGHT TECHNOLOGIES INC	66.000	-10,463.31	0.00	0.00	10,463.31	0.00	0.00	0.00
19 Dec 23	COM	158.53							
Settled	SEDOL : BQZJ0Q9 /KEYS WILLIAMS CAPITAL GROUP L.P.,THE / 0.33 KEYSIGHT TECHNOLOGIES INC COM PRICE: 158.53 BROKER COMMISSION: 0.33 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
18 Oct 23	KILROY RLTY CORP COM	253.000	-7,638.70	0.00	0.00	7,638.70	0.00	0.00	0.00
20 Oct 23	SEDOL : 2495529 /KRC	30.19							
Settled	CABRERA CAPITAL MARKETS LLC / 0.63 KILROY REALTY CORP COM STK USD0.01 PRICE: 30.19 BROKER COMMISSION: 0.63 BROKER: CABRERA CAPITAL MARKETS LLC								
03 Oct 23	KIMCO REALTY CORPORATION	1,000.000	-16,690.00	0.00	0.00	16,690.00	0.00	0.00	0.00
05 Oct 23	SEDOL : 2491594 /KIM	16.690001							
Settled	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

KIMCO REALTY CORPORATION PRICE: 16.69 NET  
BROKER: STATE STREET BANK AND TRUST CO.

15 Dec 23	KIMCO REALTY CORPORATION	503.000	-11,234.51	0.00	0.00	11,234.51	0.00	0.00	0.00
19 Dec 23	SEDOL : 2491594 /KIM	22.33							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.52 KIMCO REALTY CORPORATION PRICE: 22.33 BROKER COMMISSION: 2.52 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	KINSALE CAP GROUP INC COM	26.000	-8,762.91	0.00	0.00	8,762.91	0.00	0.00	0.00
19 Dec 23	SEDOL : BD1MGQ3 /KNSL	337.03							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.13 KINSALE CAPITAL GR COM USD0.01 PRICE: 337.03 BROKER COMMISSION: 0.13 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
10 Oct 23	KKR & CO INC CL A CLA	293.000	-18,190.91	0.00	0.00	18,190.91	0.00	0.00	0.00
12 Oct 23	SEDOL : BG1FRR1 /KKR	62.07							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 4.40 KKR & CO INC COM USD0.01 PRICE: 62.07 BROKER COMMISSION: 4.40 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	KKR & CO INC CL A CLA	1,483.000	-124,297.65	0.00	0.00	124,297.65	0.00	0.00	0.00
19 Dec 23	SEDOL : BG1FRR1 /KKR	83.81							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 7.42 KKR & CO INC COM USD0.01 PRICE: 83.81 BROKER COMMISSION: 7.42 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
16 Nov 23	KLA CORPORATION COM USD0.001	65.000	-35,652.34	0.00	0.00	35,652.34	0.00	0.00	0.00
20 Nov 23	SEDOL : 2480138 /KLAC	548.4825							
Settled	CABRERA CAPITAL MARKETS LLC / 0.98								



◆ 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								

Purchases

Equities

Common stock

United States - USD

KLA-TENCOR CORP COM USD0.001 PRICE:  
548.4824615 BROKER COMMISSION: 0.98 BROKER:  
CABRERA CAPITAL MARKETS LLC

15 Dec 23	KNIGHT-SWIFT TRANSN HLDGS INC	185.000	-10,693.93	0.00	0.00	10,693.93	0.00	0.00	0.00
19 Dec 23	CL A CLASSA COMMON STOCK	57.80							
Settled	USD0.01 SEDOL : BFOLKD0 /KNX WILLIAMS CAPITAL GROUP L.P.,THE / 0.93 KNIGHT SWIFT TRANS COM USD0.01 CLASS A PRICE: 57.8 BROKER COMMISSION: 0.93 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Oct 23	KOHL'S CORP COM	16,197.000	-334,063.13	0.00	0.00	334,063.13	0.00	0.00	0.00
04 Oct 23	SEDOL : 2496113 /KSS	20.61							
Settled	CABRERA CAPITAL MARKETS LLC / 242.96 KOHL'S CORPORATION COM USD0.01 PRICE: 20.61 BROKER COMMISSION: 242.96 BROKER: CABRERA CAPITAL MARKETS LLC								
10 Oct 23	KROGER CO COM	371.000	-16,641.21	0.00	0.00	16,641.21	0.00	0.00	0.00
12 Oct 23	SEDOL : 2497406 /KR	44.84							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 5.57 KROGER CO COM USD1.00 PRICE: 44.84 BROKER COMMISSION: 5.57 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	KROGER CO COM	245.000	-10,808.18	0.00	0.00	10,808.18	0.00	0.00	0.00
19 Dec 23	SEDOL : 2497406 /KR	44.11							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.23 KROGER CO COM USD1.00 PRICE: 44.11 BROKER COMMISSION: 1.23 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								
<b>Purchases</b>									
<b>Equities</b>									
<b>Common stock</b>									
<b>United States - USD</b>									
15 Dec 23	LAMAR ADVERTISING CO NEW CL A	103.000	-11,065.81	0.00	0.00	11,065.81	0.00	0.00	0.00
19 Dec 23	CL A	107.43							
Settled	SEDOL : BSPHGN6 /LAMR WILLIAMS CAPITAL GROUP L.P.,THE / 0.52 LAMAR ADVERTISING COM USD0.001 CL A PRICE: 107.43 BROKER COMMISSION: 0.52 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	LAMB WESTON HLDGS INC COM	121.000	-12,624.54	0.00	0.00	12,624.54	0.00	0.00	0.00
19 Dec 23	USD5	104.33							
Settled	SEDOL : BDQZFJ3 /LW WILLIAMS CAPITAL GROUP L.P.,THE / 0.61 LAMB WESTON HLDGS COM USD1.00 PRICE: 104.33 BROKER COMMISSION: 0.61 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	LAS VEGAS SANDS CORP COM STK	2,840.000	-135,965.00	0.00	0.00	135,965.00	0.00	0.00	0.00
19 Dec 23	SEDOL : B02T2J7 /LVS	47.87							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 14.20 LAS VEGAS SANDS CO COM USD0.001 PRICE: 47.87 BROKER COMMISSION: 14.20 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	LEIDOS HLDGS INC COM	114.000	-12,261.27	0.00	0.00	12,261.27	0.00	0.00	0.00
19 Dec 23	SEDOL : BDV82B8 /LDOS	107.55							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.57 LEIDOS HLDGS INC COM USD0.0001 PRICE: 107.55 BROKER COMMISSION: 0.57 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
10 Oct 23	LENNAR CORP CL A CL A	141.000	-15,944.99	0.00	0.00	15,944.99	0.00	0.00	0.00
12 Oct 23	SEDOL : 2511920 /LEN	113.07							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.12								

◆ 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								

Purchases

Equities

Common stock

United States - USD

LENNAR CORP COM USD0.10 CLASS A PRICE:  
113.07 BROKER COMMISSION: 2.12 BROKER:  
WILLIAMS CAPITAL GROUP L.P.,THE

15 Dec 23	LENNOX INTL INC COM	27.000	-11,920.91	0.00	0.00	11,920.91	0.00	0.00	0.00
19 Dec 23	SEDOL : 2442053 /LII	441.51							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.14 LENNOX INTL INC COM USD0.01 PRICE: 441.51 BROKER COMMISSION: 0.14 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	LIBERTY MEDIA CORP DEL COM	161.000	-10,367.60	0.00	0.00	10,367.60	0.00	0.00	0.00
19 Dec 23	LIBERTY FORMULA ONE SER C	64.39							
Settled	SEDOL : BPLYVN5 /FWONK WILLIAMS CAPITAL GROUP L.P.,THE / 0.81 LIBERTY MEDIA CORP COM USD0.01 FORMULA ONE C PRICE: 64.39 BROKER COMMISSION: 0.81 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	LINCOLN ELEC HLDGS INC COM	46.000	-9,956.93	0.00	0.00	9,956.93	0.00	0.00	0.00
19 Dec 23	SEDOL : 2516851 /LECO	216.45							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.23 LINCOLN ELEC HLDGS COM NPV PRICE: 216.45 BROKER COMMISSION: 0.23 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
13 Oct 23	LINDE PLC	63.000	-23,807.70	0.00	0.00	23,807.70	0.00	0.00	0.00
17 Oct 23	SEDOL : BNZHB81 /LIN	377.8849							
Settled	LOOP CAPITAL MARKETS LLC / 0.95 LINDE PLC COM EUR0.001 PRICE: 377.8849206 BROKER COMMISSION: 0.95 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								
<b>Purchases</b>									
<b>Equities</b>									
<b>Common stock</b>									
<b>United States - USD</b>									
16 Nov 23	LINDE PLC	90.000	-36,666.80	0.00	0.00	36,666.80	0.00	0.00	0.00
20 Nov 23	SEDOL : BNZHB81 /LIN	407.3939							
Settled	CABRERA CAPITAL MARKETS LLC / 1.35 LINDE PLC COM EUR0.001 PRICE: 407.3938888 BROKER COMMISSION: 1.35 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Dec 23	LIVE NATION ENTERTAINMENT INC	131.000	-12,183.66	0.00	0.00	12,183.66	0.00	0.00	0.00
19 Dec 23	SEDOL : B0T7YX2 /LYV	93.00							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.66 LIVE NATION ENTERTAINMENT INC PRICE: 93.0 BROKER COMMISSION: 0.66 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	LKQ CORP COM LKQ CORP	222.000	-10,346.31	0.00	0.00	10,346.31	0.00	0.00	0.00
19 Dec 23	SEDOL : 2971029 /LKQ	46.60							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.11 LKQ CORP COM USD0.01 PRICE: 46.6 BROKER COMMISSION: 1.11 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
13 Oct 23	LOCKHEED MARTIN CORP COM	64.000	-28,274.70	0.00	0.00	28,274.70	0.00	0.00	0.00
17 Oct 23	SEDOL : 2522096 /LMT	441.7772							
Settled	LOOP CAPITAL MARKETS LLC / 0.96 LOCKHEED MARTIN CO COM USD1 PRICE: 441.7771875 BROKER COMMISSION: 0.96 BROKER: LOOP CAPITAL MARKETS LLC								
16 Oct 23	LOWES COS INC COM	166.000	-32,911.99	0.00	0.00	32,911.99	0.00	0.00	0.00
18 Oct 23	SEDOL : 2536763 /LOW	198.25							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.49 LOWE'S COS INC COM USD0.50 PRICE: 198.25 BROKER COMMISSION: 2.49 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								
<b>Purchases</b>									
<b>Equities</b>									
<b>Common stock</b>									
<b>United States - USD</b>									
16 Nov 23	LULULEMON ATHLETICA INC COM	70.000	-29,280.81	0.00	0.00	29,280.81	0.00	0.00	0.00
20 Nov 23	SEDOL : B23FN39 /LULU	418.2823							
Settled	CABRERA CAPITAL MARKETS LLC / 1.05 LULULEMON ATHLETIC COM USD0.005 PRICE: 418.2822857 BROKER COMMISSION: 1.05 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Dec 23	LYFT INC CLA CLA	800.000	-12,444.00	0.00	0.00	12,444.00	0.00	0.00	0.00
19 Dec 23	SEDOL : BJT1RW7 /LYFT	15.55							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 4.00 LYFT INC COM USD0.00001 CLASS A PRICE: 15.55 BROKER COMMISSION: 4.00 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
10 Oct 23	LYONDELLBASELL IND N V COM	147.000	-13,814.33	0.00	0.00	13,814.33	0.00	0.00	0.00
12 Oct 23	USD0.01 CL 'A'	93.96							
Settled	SEDOL : B3SPXZ3 /LYB WILLIAMS CAPITAL GROUP L.P.,THE / 2.21 LYONDELLBASELL IND COM USD0.01 CLASS 'A' PRICE: 93.96 BROKER COMMISSION: 2.21 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
16 Nov 23	M & T BK CORP COM	119.000	-14,788.27	0.00	0.00	14,788.27	0.00	0.00	0.00
20 Nov 23	SEDOL : 2340168 /MTB	124.2561							
Settled	CABRERA CAPITAL MARKETS LLC / 1.79 M & T BANK CORP COM USD5 PRICE: 124.2561344 BROKER COMMISSION: 1.79 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Dec 23	MANHATTAN ASSOCS INC COM	51.000	-10,923.95	0.00	0.00	10,923.95	0.00	0.00	0.00
19 Dec 23	SEDOL : 2239471 /MANH	214.19							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.26								

◆ 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

MANHATTAN ASSOCIAT COM USD0.01 PRICE: 214.19  
 BROKER COMMISSION: 0.26 BROKER: WILLIAMS  
 CAPITAL GROUP L.P.,THE

15 Dec 23	MAPLEBEAR INC COM	1,473.000	-36,243.17	0.00	0.00	36,243.17	0.00	0.00	0.00
19 Dec 23	SEDOL : BN4L6W3 /CART	24.60							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 7.37								
	MAPLEBEAR INC USD0.0001 PRICE: 24.6 BROKER COMMISSION: 7.37 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
16 Nov 23	MARKEL GROUP INC	8.000	-11,062.51	0.00	0.00	11,062.51	0.00	0.00	0.00
20 Nov 23	SEDOL : 2566436 /MKL	1,382.7988							
Settled	CABRERA CAPITAL MARKETS LLC / 0.12								
	MARKEL GROUP INC PRICE: 1382.79875 BROKER COMMISSION: 0.12 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Dec 23	MARKETAXESS HLDGS INC COM STK	44.000	-12,285.02	0.00	0.00	12,285.02	0.00	0.00	0.00
19 Dec 23	SEDOL : B03Q9D0 /MKTX	279.20							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.22								
	MARKETAXESS HLDGS COM USD0.003 PRICE: 279.2 BROKER COMMISSION: 0.22 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
13 Oct 23	MARSH & MCLENNAN CO'S INC	140.000	-26,719.10	0.00	0.00	26,719.10	0.00	0.00	0.00
17 Oct 23	COM	190.8357							
Settled	SEDOL : 2567741 /MMC LOOP CAPITAL MARKETS LLC / 2.10								
	MARSH & MCLENNAN COM USD1.00 PRICE: 190.8357142 BROKER COMMISSION: 2.10 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 Dec 23	MARSH & MCLENNAN CO'S INC	239.000	-44,722.88	0.00	0.00	44,722.88	0.00	0.00	0.00
19 Dec 23	COM	187.12							
Settled	SEDOL : 2567741 /MMC WILLIAMS CAPITAL GROUP L.P.,THE / 1.20 MARSH & MCLENNAN COM USD1.00 PRICE: 187.12 BROKER COMMISSION: 1.20 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
10 Oct 23	MARTIN MARIETTA MATLS INC COM	35.000	-14,972.13	0.00	0.00	14,972.13	0.00	0.00	0.00
12 Oct 23	SEDOL : 2572079 /MLM	427.76							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.53 MARTIN MAR MATERIA COM USD0.01 PRICE: 427.76 BROKER COMMISSION: 0.53 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	MARTIN MARIETTA MATLS INC COM	24.000	-11,758.68	0.00	0.00	11,758.68	0.00	0.00	0.00
19 Dec 23	SEDOL : 2572079 /MLM	489.94							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.12 MARTIN MAR MATERIA COM USD0.01 PRICE: 489.94 BROKER COMMISSION: 0.12 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
10 Oct 23	MARVELL TECHNOLOGY INC COM	388.000	-21,365.22	0.00	0.00	21,365.22	0.00	0.00	0.00
12 Oct 23	SEDOL : BNKJSM5 /MRVL	55.05							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 5.82 MARVELL TECH INC COM PRICE: 55.05 BROKER COMMISSION: 5.82 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	MARVELL TECHNOLOGY INC COM	322.000	-19,189.59	0.00	0.00	19,189.59	0.00	0.00	0.00
19 Dec 23	SEDOL : BNKJSM5 /MRVL	59.59							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 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								
<b>Purchases</b>									
<b>Equities</b>									
<b>Common stock</b>									
<b>United States - USD</b>									
	MARVELL TECH INC COM PRICE: 59.59 BROKER COMMISSION: 1.61 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	MASCO CORP COM	187.000	-12,836.62	0.00	0.00	12,836.62	0.00	0.00	0.00
19 Dec 23	SEDOL : 2570200 /MAS	68.64							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.94 MASCO CORP COM USD1 PRICE: 68.64 BROKER COMMISSION: 0.94 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
13 Oct 23	MASTERCARD INC CLA	108.000	-42,870.58	0.00	0.00	42,870.58	0.00	0.00	0.00
17 Oct 23	SEDOL : B121557 /MA	396.9348							
Settled	LOOP CAPITAL MARKETS LLC / 1.62 MASTERCARD INCORPO COM USD0.0001 CLASS A PRICE: 396.9348148 BROKER COMMISSION: 1.62 BROKER: LOOP CAPITAL MARKETS LLC								
16 Oct 23	MASTERCARD INC CLA	131.000	-52,553.93	0.00	0.00	52,553.93	0.00	0.00	0.00
18 Oct 23	SEDOL : B121557 /MA	401.16							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.97 MASTERCARD INCORPO COM USD0.0001 CLASS A PRICE: 401.16 BROKER COMMISSION: 1.97 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
16 Nov 23	MC CORMICK & CO INC COM	181.000	-11,916.56	0.00	0.00	11,916.56	0.00	0.00	0.00
20 Nov 23	NON-VTG	65.8223							
Settled	SEDOL : 2550161 /MKC CABRERA CAPITAL MARKETS LLC / 2.72 MCCORMICK & CO INC COM N/VTG NPV PRICE: 65.8223204 BROKER COMMISSION: 2.72 BROKER: CABRERA CAPITAL MARKETS LLC								
13 Oct 23	MC DONALDS CORP COM	94.000	-23,312.15	0.00	0.00	23,312.15	0.00	0.00	0.00
17 Oct 23	SEDOL : 2550707 /MCD	247.9866							
Settled	LOOP CAPITAL MARKETS LLC / 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

MCDONALD'S CORP COM USD0.01 PRICE:  
247.9865957 BROKER COMMISSION: 1.41 BROKER:  
LOOP CAPITAL MARKETS LLC

16 Nov 23	MC DONALDS CORP COM	135.000	-37,196.03	0.00	0.00	37,196.03	0.00	0.00	0.00
20 Nov 23	SEDOL : 2550707 /MCD	275.5111							
Settled	CABRERA CAPITAL MARKETS LLC / 2.03 MCDONALD'S CORP COM USD0.01 PRICE: 275.5111111 BROKER COMMISSION: 2.03 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Dec 23	MC DONALDS CORP COM	217.000	-62,338.68	0.00	0.00	62,338.68	0.00	0.00	0.00
19 Dec 23	SEDOL : 2550707 /MCD	287.27							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.09 MCDONALD'S CORP COM USD0.01 PRICE: 287.27 BROKER COMMISSION: 1.09 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
16 Nov 23	MEDTRONIC PLC COMMON STOCK	416.000	-31,182.44	0.00	0.00	31,182.44	0.00	0.00	0.00
20 Nov 23	STOCK	74.9428							
Settled	SEDOL : BTN1Y11 /MDT CABRERA CAPITAL MARKETS LLC / 6.24 MEDTRONIC PLC COMMON STOCK PRICE: 74.9427884 BROKER COMMISSION: 6.24 BROKER: CABRERA CAPITAL MARKETS LLC								
13 Oct 23	MERCK & CO INC NEW COM	327.000	-33,907.09	0.00	0.00	33,907.09	0.00	0.00	0.00
17 Oct 23	SEDOL : 2778844 /MRK	103.6764							
Settled	LOOP CAPITAL MARKETS LLC / 4.91 MERCK & CO INC COM USD0.50 PRICE: 103.6763914 BROKER COMMISSION: 4.91 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								
<b>Purchases</b>									
<b>Equities</b>									
<b>Common stock</b>									
<b>United States - USD</b>									
16 Oct 23	MERCK & CO INC NEW COM	396.000	-41,245.38	0.00	0.00	41,245.38	0.00	0.00	0.00
18 Oct 23	SEDOL : 2778844 /MRK	104.14							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 5.94 MERCK & CO INC COM USD0.50 PRICE: 104.14 BROKER COMMISSION: 5.94 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	MERCK & CO INC NEW COM	828.000	-87,035.22	0.00	0.00	87,035.22	0.00	0.00	0.00
19 Dec 23	SEDOL : 2778844 /MRK	105.11							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 4.14 MERCK & CO INC COM USD0.50 PRICE: 105.11 BROKER COMMISSION: 4.14 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	MERCURY SYSTEMS INC	347.000	-13,000.36	0.00	0.00	13,000.36	0.00	0.00	0.00
19 Dec 23	SEDOL : 2144047 /MRCY	37.46							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.74 MERCURY SYSTEMS INC PRICE: 37.46 BROKER COMMISSION: 1.74 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
13 Oct 23	META PLATFORMS INC COM	285.000	-89,414.17	0.00	0.00	89,414.17	0.00	0.00	0.00
17 Oct 23	USD0.000006 CL 'A'	313.7189							
Settled	SEDOL : B7TL820 /META LOOP CAPITAL MARKETS LLC / 4.28 META PLATFORMS INC PRICE: 313.7189122 BROKER COMMISSION: 4.28 BROKER: LOOP CAPITAL MARKETS LLC								
16 Oct 23	META PLATFORMS INC COM	345.000	-110,801.93	0.00	0.00	110,801.93	0.00	0.00	0.00
18 Oct 23	USD0.000006 CL 'A'	321.15							
Settled	SEDOL : B7TL820 /META WILLIAMS CAPITAL GROUP L.P.,THE / 5.18								

## ◆ 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

META PLATFORMS INC PRICE: 321.15 BROKER  
COMMISSION: 5.18 BROKER: WILLIAMS CAPITAL  
GROUP L.P.,THE

15 Dec 23	META PLATFORMS INC COM	721.000	-241,480.93	0.00	0.00	241,480.93	0.00	0.00	0.00
19 Dec 23	USD0.000006 CL 'A'	334.92							
Settled	SEDOL : B7TL820 /META WILLIAMS CAPITAL GROUP L.P.,THE / 3.61 META PLATFORMS INC COM USD0.000006 CL 'A' PRICE: 334.92 BROKER COMMISSION: 3.61 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
10 Oct 23	METTLER-TOLEDO INTL INC COM	12.000	-13,164.42	0.00	0.00	13,164.42	0.00	0.00	0.00
12 Oct 23	SEDOL : 2126249 /MTD	1,097.02							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.18 METTLER TOLEDO COM USD0.01 PRICE: 1097.02 BROKER COMMISSION: 0.18 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	METTLER-TOLEDO INTL INC COM	8.000	-9,524.92	0.00	0.00	9,524.92	0.00	0.00	0.00
19 Dec 23	SEDOL : 2126249 /MTD	1,190.61							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.04 METTLER TOLEDO COM USD0.01 PRICE: 1190.61 BROKER COMMISSION: 0.04 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
10 Oct 23	MICROCHIP TECHNOLOGY INC	245.000	-19,794.78	0.00	0.00	19,794.78	0.00	0.00	0.00
12 Oct 23	COM	80.78							
Settled	SEDOL : 2592174 /MCHP WILLIAMS CAPITAL GROUP L.P.,THE / 3.68 MICROCHIP TECHNLY COM USD0.001 PRICE: 80.78 BROKER COMMISSION: 3.68 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								

### Purchases

#### Equities

#### Common stock

#### United States - USD

15 Dec 23	MICROCHIP TECHNOLOGY INC	203.000	-18,717.62	0.00	0.00	18,717.62	0.00	0.00	0.00
19 Dec 23	COM	92.20							
Settled	SEDOL : 2592174 /MCHP WILLIAMS CAPITAL GROUP L.P.,THE / 1.02 MICROCHIP TECHNLY COM USD0.001 PRICE: 92.2 BROKER COMMISSION: 1.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
13 Oct 23	MICRON TECH INC COM	311.000	-21,671.76	0.00	0.00	21,671.76	0.00	0.00	0.00
17 Oct 23	SEDOL : 2588184 /MU	69.6691							
Settled	LOOP CAPITAL MARKETS LLC / 4.67 MICRON TECHNOLOGY COM USD0.10 PRICE: 69.6690996 BROKER COMMISSION: 4.67 BROKER: LOOP CAPITAL MARKETS LLC								
15 Dec 23	MICRON TECH INC COM	526.000	-42,824.29	0.00	0.00	42,824.29	0.00	0.00	0.00
19 Dec 23	SEDOL : 2588184 /MU	81.41							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.63 MICRON TECHNOLOGY COM USD0.10 PRICE: 81.41 BROKER COMMISSION: 2.63 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
13 Oct 23	MICROSOFT CORP COM	960.000	-314,646.91	0.00	0.00	314,646.91	0.00	0.00	0.00
17 Oct 23	SEDOL : 2588173 /MSFT	327.7422							
Settled	LOOP CAPITAL MARKETS LLC / 14.40 MICROSOFT CORP COM USD0.00000625 PRICE: 327.7421979 BROKER COMMISSION: 14.40 BROKER: LOOP CAPITAL MARKETS LLC								
16 Oct 23	MICROSOFT CORP COM	1,159.000	-385,547.15	0.00	0.00	385,547.15	0.00	0.00	0.00
18 Oct 23	SEDOL : 2588173 /MSFT	332.64							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 17.39 MICROSOFT CORP COM USD0.00000625 PRICE: 332.64 BROKER COMMISSION: 17.39 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								

Purchases

Equities

Common stock

United States - USD

16 Nov 23	MICROSOFT CORP COM	212.000	-79,681.13	0.00	0.00	79,681.13	0.00	0.00	0.00
20 Nov 23	SEDOL : 2588173 /MSFT	375.8394							
Settled	CABRERA CAPITAL MARKETS LLC / 3.18 MICROSOFT CORP COM USD0.00000625 PRICE: 375.8393867 BROKER COMMISSION: 3.18 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Dec 23	MICROSOFT CORP COM	2,213.000	-820,436.56	0.00	0.00	820,436.56	0.00	0.00	0.00
19 Dec 23	SEDOL : 2588173 /MSFT	370.73							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 11.07 MICROSOFT CORP COM USD0.00000625 PRICE: 370.73 BROKER COMMISSION: 11.07 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
03 Oct 23	MID-AMER APT CMNTYS INC COM	100.000	-12,610.00	0.00	0.00	12,610.00	0.00	0.00	0.00
05 Oct 23	SEDOL : 2589132 /MAA	126.099998							
Settled	STATE STREET BANK AND TRUST CO. MID-AMER APARTMENT COM USD0.01 PRICE: 126.1 NET BROKER: STATE STREET BANK AND TRUST CO.								
15 Dec 23	MID-AMER APT CMNTYS INC COM	96.000	-12,914.40	0.00	0.00	12,914.40	0.00	0.00	0.00
19 Dec 23	SEDOL : 2589132 /MAA	134.52							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.48 MID-AMER APARTMENT COM USD0.01 PRICE: 134.52 BROKER COMMISSION: 0.48 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
16 Nov 23	MOLINA HEALTHCARE INC COM	35.000	-12,752.33	0.00	0.00	12,752.33	0.00	0.00	0.00
20 Nov 23	SEDOL : 2212706 /MOH	364.3371							
Settled	CABRERA CAPITAL MARKETS LLC / 0.53								

◆ 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

MOLINA HEALTHCARE COM USD0.001 PRICE:  
364.3371428 BROKER COMMISSION: 0.53 BROKER:  
CABRERA CAPITAL MARKETS LLC

15 Dec 23	MOLSON COORS BEVERAGE	145.000	-8,961.73	0.00	0.00	8,961.73	0.00	0.00	0.00
19 Dec 23	COMPANY COM USD0.01 CLASS B	61.80							
Settled	SEDOL : B067BM3 /TAP WILLIAMS CAPITAL GROUP L.P.,THE / 0.73 MOLSON COORS BEVERAGE COMPANY COM USD0.01 CLASS B PRICE: 61.8 BROKER COMMISSION: 0.73 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
13 Oct 23	MONDELEZ INTL INC COM	387.000	-23,817.22	0.00	0.00	23,817.22	0.00	0.00	0.00
17 Oct 23	SEDOL : B8CKK03 /MDLZ	61.5282							
Settled	LOOP CAPITAL MARKETS LLC / 5.81 MONDELEZ INTL INC COM PRICE: 61.5281912 BROKER COMMISSION: 5.81 BROKER: LOOP CAPITAL MARKETS LLC								
15 Dec 23	MONDELEZ INTL INC COM	655.000	-46,311.78	0.00	0.00	46,311.78	0.00	0.00	0.00
19 Dec 23	SEDOL : B8CKK03 /MDLZ	70.70							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 3.28 MONDELEZ INTL INC COM PRICE: 70.7 BROKER COMMISSION: 3.28 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
10 Oct 23	MONGODB INC CL A CL A	38.000	-13,622.43	0.00	0.00	13,622.43	0.00	0.00	0.00
12 Oct 23	SEDOL : BF2FJ99 /MDB	358.47							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.57 MONGODB INC COM USD0.001 CL A PRICE: 358.47 BROKER COMMISSION: 0.57 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								
<b>Purchases</b>									
<b>Equities</b>									
<b>Common stock</b>									
<b>United States - USD</b>									
15 Dec 23	MONGODB INC CL A CL A	111.000	-46,639.43	0.00	0.00	46,639.43	0.00	0.00	0.00
19 Dec 23	SEDOL : BF2FJ99 /MDB	420.17							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.56								
	MONGODB INC COM USD0.001 CL A PRICE: 420.17								
	BROKER COMMISSION: 0.56 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
16 Nov 23	MONOLITHIC PWR SYS INC COM	33.000	-17,813.33	0.00	0.00	17,813.33	0.00	0.00	0.00
20 Nov 23	SEDOL : B01Z7J1 /MPWR	539.7827							
Settled	CABRERA CAPITAL MARKETS LLC / 0.50								
	MONOLITHIC PWR SYS COM STK USD0.001 PRICE: 539.7827272								
	BROKER COMMISSION: 0.50 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Dec 23	MONOLITHIC PWR SYS INC COM	51.000	-32,299.07	0.00	0.00	32,299.07	0.00	0.00	0.00
19 Dec 23	SEDOL : B01Z7J1 /MPWR	633.31							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.26								
	MONOLITHIC PWR SYS COM STK USD0.001 PRICE: 633.31								
	BROKER COMMISSION: 0.26 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
16 Nov 23	MORGAN STANLEY COM STK	376.000	-29,909.78	0.00	0.00	29,909.78	0.00	0.00	0.00
20 Nov 23	USD0.01	79.5323							
Settled	SEDOL : 2262314 /MS								
	CABRERA CAPITAL MARKETS LLC / 5.64								
	MORGAN STANLEY COM USD0.01 PRICE: 79.5322872								
	BROKER COMMISSION: 5.64 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Dec 23	MOSAIC CO/THE	275.000	-10,071.88	0.00	0.00	10,071.88	0.00	0.00	0.00
19 Dec 23	SEDOL : B3NPHP6 /MOS	36.62							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.38								

◆ 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

MOSAIC CO/THE PRICE: 36.62 BROKER  
 COMMISSION: 1.38 BROKER: WILLIAMS CAPITAL  
 GROUP L.P.,THE

13 Oct 23	MOTOROLA SOLUTIONS INC	73.000	-20,950.60	0.00	0.00	20,950.60	0.00	0.00	0.00
17 Oct 23	SEDOL : B5BKPQ4 /MSI	286.9795							
Settled	LOOP CAPITAL MARKETS LLC / 1.10 MOTOROLA SOLUTIONS COMSTK PRICE: 286.979452 BROKER COMMISSION: 1.10 BROKER: LOOP CAPITAL MARKETS LLC								
15 Dec 23	MSC INDL DIRECT INC CL A COM	124.000	-12,534.54	0.00	0.00	12,534.54	0.00	0.00	0.00
19 Dec 23	SEDOL : 2567655 /MSM	101.08							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.62 MSC INDUSTRIAL DIR CL A COM USD0.001 PRICE: 101.08 BROKER COMMISSION: 0.62 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	MYRIAD GENETICS INC COM	868.000	-18,006.66	0.00	0.00	18,006.66	0.00	0.00	0.00
19 Dec 23	SEDOL : 2614153 /MYGN	20.74							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 4.34 MYRIAD GENETICS IN COM USD0.01 PRICE: 20.74 BROKER COMMISSION: 4.34 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
16 Nov 23	NASDAQ INC	206.000	-11,038.55	0.00	0.00	11,038.55	0.00	0.00	0.00
20 Nov 23	SEDOL : 2965107 /NDAQ	53.5702							
Settled	CABRERA CAPITAL MARKETS LLC / 3.09 NASDAQ INC PRICE: 53.5701941 BROKER COMMISSION: 3.09 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Dec 23	NATERA INC COM	397.000	-23,428.96	0.00	0.00	23,428.96	0.00	0.00	0.00
19 Dec 23	SEDOL : BYQRG48 /NTRA	59.01							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.99								



## ◆ 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

NATERA INC COM USD0.0001 PRICE: 59.01  
 BROKER COMMISSION: 1.99 BROKER: WILLIAMS  
 CAPITAL GROUP L.P.,THE

10 Oct 23	NATIONAL HEALTH INVS INC COM	200.000	-10,066.00	0.00	0.00	10,066.00	0.00	0.00	0.00
11 Oct 23	SEDOL : 2626125 /NHI	50.330002							
Settled	STATE STREET BANK AND TRUST CO. NATL HLTH INVSTRS COM STK USD0.01 PRICE: 50.33 NET BROKER: STATE STREET BANK AND TRUST CO.								
15 Dec 23	NATIONAL HEALTHCARE CORP COM	1,954.000	-184,096.11	0.00	0.00	184,096.11	0.00	0.00	0.00
19 Dec 23	SEDOL : 2139731 /NHC	94.21							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 9.77 NATL HEALTHCARE COM USD0.01 PRICE: 94.21 BROKER COMMISSION: 9.77 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
17 Oct 23	NCR ATLEOS CORPORATION COM	9,828.000	-209,876.94	0.00	0.00	209,876.94	0.00	0.00	0.00
19 Oct 23	USD0.01 WI	21.34							
Settled	SEDOL : BRRD6G8 /NATL LOOP CAPITAL MARKETS LLC / 147.42 NCR ATLEOS CORPORA COM USD0.01 WI PRICE: 21.34 BROKER COMMISSION: 147.42 BROKER: LOOP CAPITAL MARKETS LLC								
29 Dec 23	NCR VOYIX CORP COM STK	19,400.000	-328,345.00	0.00	0.00	328,345.00	0.00	0.00	0.00
03 Jan 24	USD0.01	16.91							
Pending	SEDOL : 2632650 /VYX LOOP CAPITAL MARKETS LLC / 291.00 NCR VOYIX CORP COM STK USD0.01 PRICE: 16.91 BROKER COMMISSION: 291.00 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								
<b>Purchases</b>									
<b>Equities</b>									
<b>Common stock</b>									
<b>United States - USD</b>									
13 Oct 23	NETFLIX INC COM STK	56.000	-19,873.32	0.00	0.00	19,873.32	0.00	0.00	0.00
17 Oct 23	SEDOL : 2857817 /NFLX	354.8657							
Settled	LOOP CAPITAL MARKETS LLC / 0.84 NETFLIX INC COM USD0.001 PRICE: 354.8657142 BROKER COMMISSION: 0.84 BROKER: LOOP CAPITAL MARKETS LLC								
16 Nov 23	NETFLIX INC COM STK	81.000	-37,764.77	0.00	0.00	37,764.77	0.00	0.00	0.00
20 Nov 23	SEDOL : 2857817 /NFLX	466.2167							
Settled	CABRERA CAPITAL MARKETS LLC / 1.22 NETFLIX INC COM USD0.001 PRICE: 466.2166666 BROKER COMMISSION: 1.22 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Dec 23	NEUROCRINE BIOSCIENCES INC	80.000	-9,618.00	0.00	0.00	9,618.00	0.00	0.00	0.00
19 Dec 23	COM	120.22							
Settled	SEDOL : 2623911 /NBIX WILLIAMS CAPITAL GROUP L.P.,THE / 0.40 NEUROCRINE BIOSCIE COM USD0.001 PRICE: 120.22 BROKER COMMISSION: 0.40 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
26 Oct 23	NEWMONT CORPORATION	24,437.000	-916,020.95	0.00	0.00	916,020.95	0.00	0.00	0.00
30 Oct 23	SEDOL : 2636607 /NEM	37.48							
Settled	PENSERRASECURITIES / 122.19 NEWMONT CORPORATIO COM USD1.60 PRICE: 37.48 BROKER COMMISSION: 122.19 BROKER: PENSERRASECURITIES								
15 Dec 23	NEWS CORP COM CL A	451.000	-10,555.66	0.00	0.00	10,555.66	0.00	0.00	0.00
19 Dec 23	SEDOL : BBGVT40 /NWSA	23.40							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.26 NEWS CORP COM CL A PRICE: 23.4 BROKER COMMISSION: 2.26 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								

Purchases

Equities

Common stock

United States - USD

16 Nov 23	NEXTERA ENERGY INC COM	634.000	-36,074.54	0.00	0.00	36,074.54	0.00	0.00	0.00
20 Nov 23	SEDOL : 2328915 /NEE	56.8849							
Settled	CABRERA CAPITAL MARKETS LLC / 9.51 NEXTERA ENERGY INC COM USD0.01 PRICE: 56.8849053 BROKER COMMISSION: 9.51 BROKER: CABRERA CAPITAL MARKETS LLC								
16 Oct 23	NIKE INC CL B	338.000	-34,494.59	0.00	0.00	34,494.59	0.00	0.00	0.00
18 Oct 23	SEDOL : 2640147 /NKE	102.04							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 5.07 NIKE INC CL B PRICE: 102.04 BROKER COMMISSION: 5.07 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	NIKE INC CL B	388.000	-47,163.34	0.00	0.00	47,163.34	0.00	0.00	0.00
19 Dec 23	SEDOL : 2640147 /NKE	121.55							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.94 NIKE INC CLASS'B'COM NPV PRICE: 121.55 BROKER COMMISSION: 1.94 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	NISOURCE INC COM	344.000	-9,110.84	0.00	0.00	9,110.84	0.00	0.00	0.00
19 Dec 23	SEDOL : 2645409 /NI	26.48							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.72 NISOURCE INC COM USD0.01 PRICE: 26.48 BROKER COMMISSION: 1.72 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
03 Oct 23	NNN REIT INC	400.000	-13,876.00	0.00	0.00	13,876.00	0.00	0.00	0.00
05 Oct 23	SEDOL : 2211811 /NNN	34.689999							
Settled	STATE STREET BANK AND TRUST CO. NNN REIT INC PRICE: 34.69 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 Dec 23	NORDSON CORP COM	48.000	-12,094.32	0.00	0.00	12,094.32	0.00	0.00	0.00
19 Dec 23	SEDOL : 2641838 /NDSN	251.96							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.24 NORDSON CORP COM NPV PRICE: 251.96 BROKER COMMISSION: 0.24 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
13 Oct 23	NORFOLK SOUTHN CORP COM	101.000	-20,374.87	0.00	0.00	20,374.87	0.00	0.00	0.00
17 Oct 23	SEDOL : 2641894 /NSC	201.7163							
Settled	LOOP CAPITAL MARKETS LLC / 1.52 NORFOLK STHN CORP COM USD1 PRICE: 201.7163366 BROKER COMMISSION: 1.52 BROKER: LOOP CAPITAL MARKETS LLC								
13 Oct 23	NORTHERN OIL & GAS INC COM	1,034.000	-41,918.77	0.00	0.00	41,918.77	0.00	0.00	0.00
17 Oct 23	NEW	40.5254							
Settled	SEDOL : BN6RJM0 /NOG LOOP CAPITAL MARKETS LLC / 15.51 NORTHERN OIL & GAS COM USD0.001(POST REVSPLT) PRICE: 40.5253965 BROKER COMMISSION: 15.51 BROKER: LOOP CAPITAL MARKETS LLC								
15 Dec 23	NORTHERN TR CORP COM	171.000	-14,612.81	0.00	0.00	14,612.81	0.00	0.00	0.00
19 Dec 23	SEDOL : 2648668 /NTRS	85.45							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.86 NORTHERN TRUST CP COM USD1.666 PRICE: 85.45 BROKER COMMISSION: 0.86 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	NORTHROP GRUMMAN CORP COM	101.000	-46,566.56	0.00	0.00	46,566.56	0.00	0.00	0.00
19 Dec 23	SEDOL : 2648806 /NOC	461.05							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.51								

◆ 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

NORTHROP GRUMMAN COM USD1 PRICE: 461.05  
 BROKER COMMISSION: 0.51 BROKER: WILLIAMS  
 CAPITAL GROUP L.P.,THE

15 Dec 23	NORWEGIAN CRUISE LINE HLDGS	501.000	-10,202.87	0.00	0.00	10,202.87	0.00	0.00	0.00
19 Dec 23	LTD COM USD0.001	20.36							
Settled	SEDOL : B9CGTC3 /NCLH WILLIAMS CAPITAL GROUP L.P.,THE / 2.51 NORWEGIAN CRUISE LINE HLDGS LTD COM USD0.001 PRICE: 20.36 BROKER COMMISSION: 2.51 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
16 Nov 23	NRG ENERGY INC COM NEW	222.000	-10,553.70	0.00	0.00	10,553.70	0.00	0.00	0.00
20 Nov 23	SEDOL : 2212922 /NRG	47.5242							
Settled	CABRERA CAPITAL MARKETS LLC / 3.33 NRG ENERGY INC COM USD0.01 PRICE: 47.5241891 BROKER COMMISSION: 3.33 BROKER: CABRERA CAPITAL MARKETS LLC								
10 Oct 23	NUCOR CORP COM	115.000	-17,930.23	0.00	0.00	17,930.23	0.00	0.00	0.00
12 Oct 23	SEDOL : 2651086 /NUE	155.90							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.73 NUCOR CORP COM USD0.40 PRICE: 155.9 BROKER COMMISSION: 1.73 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	NUTANIX INC CL A CL A	1,206.000	-55,867.95	0.00	0.00	55,867.95	0.00	0.00	0.00
19 Dec 23	SEDOL : BYQBFT8 /NTNX	46.32							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 6.03 NUTANIX INC COM USD0.000025 CL A PRICE: 46.32 BROKER COMMISSION: 6.03 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								
<b>Purchases</b>									
<b>Equities</b>									
<b>Common stock</b>									
<b>United States - USD</b>									
15 Dec 23	NVENT ELECTRIC PLC COM	195.000	-11,472.83	0.00	0.00	11,472.83	0.00	0.00	0.00
19 Dec 23	USD0.01 WI	58.83							
Settled	SEDOL : BDVJJQ5 /NVT WILLIAMS CAPITAL GROUP L.P.,THE / 0.98 NVENT ELECTRIC PLC COM USD0.01 PRICE: 58.83 BROKER COMMISSION: 0.98 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
13 Oct 23	NVIDIA CORP COM	307.000	-139,956.27	0.00	0.00	139,956.27	0.00	0.00	0.00
17 Oct 23	SEDOL : 2379504 /NVDA	455.8686							
Settled	LOOP CAPITAL MARKETS LLC / 4.61 NVIDIA CORP COM USD0.001 PRICE: 455.8685993 BROKER COMMISSION: 4.61 BROKER: LOOP CAPITAL MARKETS LLC								
16 Oct 23	NVIDIA CORP COM	370.000	-170,557.05	0.00	0.00	170,557.05	0.00	0.00	0.00
18 Oct 23	SEDOL : 2379504 /NVDA	460.95							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 5.55 NVIDIA CORP COM USD0.001 PRICE: 460.95 BROKER COMMISSION: 5.55 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
16 Nov 23	NVIDIA CORP COM	68.000	-33,425.47	0.00	0.00	33,425.47	0.00	0.00	0.00
20 Nov 23	SEDOL : 2379504 /NVDA	491.536							
Settled	CABRERA CAPITAL MARKETS LLC / 1.02 NVIDIA CORP COM USD0.001 PRICE: 491.5360294 BROKER COMMISSION: 1.02 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Dec 23	NVIDIA CORP COM	706.000	-345,166.93	0.00	0.00	345,166.93	0.00	0.00	0.00
19 Dec 23	SEDOL : 2379504 /NVDA	488.90							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 3.53								

◆ 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

NVIDIA CORP COM USD0.001 PRICE: 488.9  
 BROKER COMMISSION: 3.53 BROKER: WILLIAMS  
 CAPITAL GROUP L.P.,THE

16 Nov 23	NVR INC COM STK USD0.01	2.000	-12,585.97	0.00	0.00	12,585.97	0.00	0.00	0.00
20 Nov 23	SEDOL : 2637785 /NVR	6,292.97							
Settled	CABRERA CAPITAL MARKETS LLC / 0.03 NVR INC COM STK USD0.01 PRICE: 6292.97 BROKER COMMISSION: 0.03 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Dec 23	OKTA INC CL A CL A	314.000	-26,116.95	0.00	0.00	26,116.95	0.00	0.00	0.00
19 Dec 23	SEDOL : BDFZSP1 /OKTA	83.17							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.57 OKTA INC COM USD0.0001 CL A PRICE: 83.17 BROKER COMMISSION: 1.57 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
10 Oct 23	OLD DOMINION FREIGHT LINE INC	44.000	-18,705.50	0.00	0.00	18,705.50	0.00	0.00	0.00
12 Oct 23	COM	425.11							
Settled	SEDOL : 2656423 /ODFL WILLIAMS CAPITAL GROUP L.P.,THE / 0.66 OLD DOMINION FGHT COM USD0.10 PRICE: 425.11 BROKER COMMISSION: 0.66 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	OLD DOMINION FREIGHT LINE INC	38.000	-14,936.09	0.00	0.00	14,936.09	0.00	0.00	0.00
19 Dec 23	COM	393.05							
Settled	SEDOL : 2656423 /ODFL WILLIAMS CAPITAL GROUP L.P.,THE / 0.19 OLD DOMINION FGHT COM USD0.10 PRICE: 393.05 BROKER COMMISSION: 0.19 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								

### Purchases

#### Equities

#### Common stock

#### United States - USD

03 Oct 23	OMEGA HEALTHCARE INVS INC	400.000	-12,812.00	0.00	0.00	12,812.00	0.00	0.00	0.00
05 Oct 23	REIT	32.029999							
Settled	SEDOL : 2043274 /OHI STATE STREET BANK AND TRUST CO. OMEGA HEALTHCARE I REIT USD0.10 PRICE: 32.03 NET BROKER: STATE STREET BANK AND TRUST CO.								
07 Dec 23	OMEGA HEALTHCARE INVS INC	600.000	-18,318.00	0.00	0.00	18,318.00	0.00	0.00	0.00
08 Dec 23	REIT	30.530001							
Settled	SEDOL : 2043274 /OHI STATE STREET BANK AND TRUST CO. OMEGA HEALTHCARE I REIT USD0.10 PRICE: 30.53 NET BROKER: STATE STREET BANK AND TRUST CO.								
15 Dec 23	OMEGA HEALTHCARE INVS INC	934.000	-28,788.22	0.00	0.00	28,788.22	0.00	0.00	0.00
19 Dec 23	REIT	30.82							
Settled	SEDOL : 2043274 /OHI CABRERA CAPITAL MARKETS LLC / 2.34 OMEGA HEALTHCARE I REIT USD0.10 PRICE: 30.82 BROKER COMMISSION: 2.34 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Dec 23	OMEGA HEALTHCARE INVS INC	1,018.000	-31,379.85	0.00	0.00	31,379.85	0.00	0.00	0.00
19 Dec 23	REIT	30.82							
Settled	SEDOL : 2043274 /OHI WILLIAMS CAPITAL GROUP L.P.,THE / 5.09 OMEGA HEALTHCARE I REIT USD0.10 PRICE: 30.82 BROKER COMMISSION: 5.09 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								

Purchases

Equities

Common stock

United States - USD

15 Dec 23	OMNICOM GROUP INC COM	164.000	-14,236.02	0.00	0.00	14,236.02	0.00	0.00	0.00
19 Dec 23	SEDOL : 2279303 /OMC	86.80							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.82 OMNICOM GROUP INC COM USD0.50 PRICE: 86.8 BROKER COMMISSION: 0.82 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
10 Oct 23	ON SEMICONDUCTOR CORP COM	196.000	-18,293.66	0.00	0.00	18,293.66	0.00	0.00	0.00
12 Oct 23	SEDOL : 2583576 /ON	93.32							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.94 ON SEMICONDUCTOR COM USD0.01 PRICE: 93.32 BROKER COMMISSION: 2.94 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	ON SEMICONDUCTOR CORP COM	162.000	-13,876.11	0.00	0.00	13,876.11	0.00	0.00	0.00
19 Dec 23	SEDOL : 2583576 /ON	85.65							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.81 ON SEMICONDUCTOR COM USD0.01 PRICE: 85.65 BROKER COMMISSION: 0.81 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
10 Oct 23	ONEOK INC COM STK	203.000	-13,575.63	0.00	0.00	13,575.63	0.00	0.00	0.00
12 Oct 23	SEDOL : 2130109 /OKE	66.86							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 3.05 ONEOK INC COM NPV PRICE: 66.86 BROKER COMMISSION: 3.05 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	ONEOK INC COM STK	9,661.000	-656,320.04	0.00	0.00	656,320.04	0.00	0.00	0.00
19 Dec 23	SEDOL : 2130109 /OKE	67.93							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 48.31								

## ◆ 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>									
<b>Equities</b>									
<b>Common stock</b>									
<b>United States - USD</b>									
	ONEOK INC COM NPV PRICE: 67.93 BROKER COMMISSION: 48.31 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
13 Oct 23	ORACLE CORP COM	196.000	-21,202.42	0.00	0.00	21,202.42	0.00	0.00	0.00
17 Oct 23	SEDOL : 2661568 /ORCL	108.1606							
Settled	LOOP CAPITAL MARKETS LLC / 2.94 ORACLE CORPORATION COM USD0.01 PRICE: 108.1606122 BROKER COMMISSION: 2.94 BROKER: LOOP CAPITAL MARKETS LLC								
16 Nov 23	ORACLE CORP COM	281.000	-32,295.34	0.00	0.00	32,295.34	0.00	0.00	0.00
20 Nov 23	SEDOL : 2661568 /ORCL	114.915							
Settled	CABRERA CAPITAL MARKETS LLC / 4.22 ORACLE CORPORATION COM USD0.01 PRICE: 114.9150177 BROKER COMMISSION: 4.22 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Dec 23	ORACLE CORP COM	1,949.000	-201,380.43	0.00	0.00	201,380.43	0.00	0.00	0.00
19 Dec 23	SEDOL : 2661568 /ORCL	103.32							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 9.75 ORACLE CORPORATION COM USD0.01 PRICE: 103.32 BROKER COMMISSION: 9.75 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
17 Oct 23	ORGANON & CO COM	37,532.000	-617,589.06	0.00	0.00	617,589.06	0.00	0.00	0.00
19 Oct 23	SEDOL : BLDC8J4 /OGN	16.44							
Settled	LOOP CAPITAL MARKETS LLC / 562.98 ORGANON & CO COM USD0.01 PRICE: 16.44 BROKER COMMISSION: 562.98 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								
<b>Purchases</b>									
<b>Equities</b>									
<b>Common stock</b>									
<b>United States - USD</b>									
10 Oct 23	OTIS WORLDWIDE CORP COM	188.000	-15,099.22	0.00	0.00	15,099.22	0.00	0.00	0.00
12 Oct 23	USD0.01 WI	80.30							
Settled	SEDOL : BK531S8 /OTIS WILLIAMS CAPITAL GROUP L.P.,THE / 2.82 OTIS WORLDWIDE CORP COM USD0.01 WI PRICE: 80.3 BROKER COMMISSION: 2.82 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	OTIS WORLDWIDE CORP COM	156.000	-14,070.42	0.00	0.00	14,070.42	0.00	0.00	0.00
19 Dec 23	USD0.01 WI	90.19							
Settled	SEDOL : BK531S8 /OTIS WILLIAMS CAPITAL GROUP L.P.,THE / 0.78 OTIS WORLDWIDE CORP COM USD0.01 WI PRICE: 90.19 BROKER COMMISSION: 0.78 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
10 Oct 23	PACCAR INC COM	233.000	-20,220.91	0.00	0.00	20,220.91	0.00	0.00	0.00
12 Oct 23	SEDOL : 2665861 /PCAR	86.77							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 3.50 PACCAR INC COM USD1 PRICE: 86.77 BROKER COMMISSION: 3.50 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	PACCAR INC COM	193.000	-18,577.22	0.00	0.00	18,577.22	0.00	0.00	0.00
19 Dec 23	SEDOL : 2665861 /PCAR	96.25							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.97 PACCAR INC COM USD1 PRICE: 96.25 BROKER COMMISSION: 0.97 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								
<b>Purchases</b>									
<b>Equities</b>									
<b>Common stock</b>									
<b>United States - USD</b>									
15 Dec 23	PACKAGING CORP AMER COM ISIN	74.000	-12,192.61	0.00	0.00	12,192.61	0.00	0.00	0.00
19 Dec 23	US6951561090	164.76							
Settled	SEDOL : 2504566 /PKG WILLIAMS CAPITAL GROUP L.P.,THE / 0.37 PACKAGING CORP OF COM USD0.01 PRICE: 164.76 BROKER COMMISSION: 0.37 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
10 Oct 23	PALANTIR TECHNOLOGIES INC CLA	1,065.000	-18,972.98	0.00	0.00	18,972.98	0.00	0.00	0.00
12 Oct 23	CL A	17.80							
Settled	SEDOL : BN78DQ4 /PLTR WILLIAMS CAPITAL GROUP L.P.,THE / 15.98 PALANTIR TECH INC COM USD0.001 CLASS A PRICE: 17.8 BROKER COMMISSION: 15.98 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	PALANTIR TECHNOLOGIES INC CLA	2,929.000	-53,322.45	0.00	0.00	53,322.45	0.00	0.00	0.00
19 Dec 23	CL A	18.20							
Settled	SEDOL : BN78DQ4 /PLTR WILLIAMS CAPITAL GROUP L.P.,THE / 14.65 PALANTIR TECH INC COM USD0.001 CLASS A PRICE: 18.2 BROKER COMMISSION: 14.65 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	PALO ALTO NETWORKS INC COM	184.000	-56,544.12	0.00	0.00	56,544.12	0.00	0.00	0.00
19 Dec 23	USD0.0001	307.30							
Settled	SEDOL : B87ZMX0 /PANW WILLIAMS CAPITAL GROUP L.P.,THE / 0.92 PALO ALTO NETWORKS INC COM USD0.0001 PRICE: 307.3 BROKER COMMISSION: 0.92 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								

### Purchases

#### Equities

##### Common stock

##### United States - USD

15 Dec 23	PARAMOUNT GLOBAL OM USD0.001	684.000	-11,132.10	0.00	0.00	11,132.10	0.00	0.00	0.00
19 Dec 23	CL B	16.27							
Settled	SEDOL : BKTNTR9 /PARA WILLIAMS CAPITAL GROUP L.P.,THE / 3.42 PARAMOUNT GLOBAL COM USD0.0 PRICE: 16.27 BROKER COMMISSION: 3.42 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
10 Oct 23	PARKER-HANNIFIN CORP COM	58.000	-23,041.95	0.00	0.00	23,041.95	0.00	0.00	0.00
12 Oct 23	SEDOL : 2671501 /PH	397.26							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.87 PARKER-HANNIFIN CP COM USD0.50 PRICE: 397.26 BROKER COMMISSION: 0.87 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	PARKER-HANNIFIN CORP COM	48.000	-21,773.04	0.00	0.00	21,773.04	0.00	0.00	0.00
19 Dec 23	SEDOL : 2671501 /PH	453.60							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.24 PARKER-HANNIFIN CP COM USD0.50 PRICE: 453.6 BROKER COMMISSION: 0.24 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
10 Oct 23	PAYCHEX INC COM	147.000	-17,411.42	0.00	0.00	17,411.42	0.00	0.00	0.00
12 Oct 23	SEDOL : 2674458 /PAYX	118.43							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.21 PAYCHEX INC COM USD0.01 PRICE: 118.43 BROKER COMMISSION: 2.21 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	PAYCHEX INC COM	121.000	-15,348.25	0.00	0.00	15,348.25	0.00	0.00	0.00
19 Dec 23	SEDOL : 2674458 /PAYX	126.84							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.61								

◆ 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

PAYCHEX INC COM USD0.01 PRICE: 126.84  
 BROKER COMMISSION: 0.61 BROKER: WILLIAMS  
 CAPITAL GROUP L.P.,THE

15 Dec 23	PAYCOR HCM INC COM	705.000	-15,443.03	0.00	0.00	15,443.03	0.00	0.00	0.00
19 Dec 23	SEDOL : BNLYJ59 /PYCR	21.90							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 3.53 PAYCOR HCM INC COM USD0.001 PRICE: 21.9 BROKER COMMISSION: 3.53 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
16 Nov 23	PAYPAL HLDGS INC COM	526.000	-29,892.58	0.00	0.00	29,892.58	0.00	0.00	0.00
20 Nov 23	SEDOL : BYW36M8 /PYPL	56.815							
Settled	CABRERA CAPITAL MARKETS LLC / 7.89 PAYPAL HOLDINGS IN COM USD0.0001 PRICE: 56.815 BROKER COMMISSION: 7.89 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Dec 23	PELTON INTERACTIVE INC	1,601.000	-9,854.16	0.00	0.00	9,854.16	0.00	0.00	0.00
19 Dec 23	SEDOL : BJ7WJS2 /PTON	6.15							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 8.01 PELTON INTERACTIVE INC COMST PRICE: 6.15 BROKER COMMISSION: 8.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	PENTAIR PLC COM USD0.01	136.000	-9,647.16	0.00	0.00	9,647.16	0.00	0.00	0.00
19 Dec 23	SEDOL : BLS09M3 /PNR	70.93							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.68 PENTAIR PLC COM USD0.01 PRICE: 70.93 BROKER COMMISSION: 0.68 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
13 Oct 23	PEPSICO INC COM	177.000	-28,172.21	0.00	0.00	28,172.21	0.00	0.00	0.00
17 Oct 23	SEDOL : 2681511 /PEP	159.15							
Settled	LOOP CAPITAL MARKETS LLC / 2.66								

◆ 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

	PEPSICO INC CAP USD0.016666 PRICE: 159.15 BROKER COMMISSION: 2.66 BROKER: LOOP CAPITAL MARKETS LLC								
16 Oct 23	PEPSICO INC COM	215.000	-34,635.43	0.00	0.00	34,635.43	0.00	0.00	0.00
18 Oct 23	SEDOL : 2681511 /PEP	161.08							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 3.23 PEPSICO INC CAP USD0.016666 PRICE: 161.08 BROKER COMMISSION: 3.23 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	PEPSICO INC COM	449.000	-74,985.25	0.00	0.00	74,985.25	0.00	0.00	0.00
19 Dec 23	SEDOL : 2681511 /PEP	167.00							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.25 PEPSICO INC CAP USD0.016666 PRICE: 167.0 BROKER COMMISSION: 2.25 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	PERFORMANCE FOOD GROUP CO	182.000	-12,067.51	0.00	0.00	12,067.51	0.00	0.00	0.00
19 Dec 23	COM	66.30							
Settled	SEDOL : BYVYD43 /PFGC WILLIAMS CAPITAL GROUP L.P.,THE / 0.91 PERFORMANCE FOOD G COM USD0.01 PRICE: 66.3 BROKER COMMISSION: 0.91 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
13 Oct 23	PFIZER INC COM	729.000	-23,443.99	0.00	0.00	23,443.99	0.00	0.00	0.00
17 Oct 23	SEDOL : 2684703 /PFE	32.1441							
Settled	LOOP CAPITAL MARKETS LLC / 10.94 PFIZER INC COM USD0.05 PRICE: 32.1441015 BROKER COMMISSION: 10.94 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>									
<b>Equities</b>									
<b>Common stock</b>									
<b>United States - USD</b>									
16 Nov 23	PFIZER INC COM	1,041.000	-30,806.11	0.00	0.00	30,806.11	0.00	0.00	0.00
20 Nov 23	SEDOL : 2684703 /PFE	29.5778							
Settled	CABRERA CAPITAL MARKETS LLC / 15.62 PFIZER INC COM USD0.05 PRICE: 29.5778001 BROKER COMMISSION: 15.62 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Dec 23	PFIZER INC COM	1,680.000	-44,746.80	0.00	0.00	44,746.80	0.00	0.00	0.00
19 Dec 23	SEDOL : 2684703 /PFE	26.63							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 8.40 PFIZER INC COM USD0.05 PRICE: 26.63 BROKER COMMISSION: 8.40 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
10 Oct 23	PG& E CORP COM	908.000	-14,369.10	0.00	0.00	14,369.10	0.00	0.00	0.00
12 Oct 23	SEDOL : 2689560 /PCG	15.81							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 13.62 PG&E CORP COM NPV PRICE: 15.81 BROKER COMMISSION: 13.62 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	PG& E CORP COM	3,593.000	-63,829.65	0.00	0.00	63,829.65	0.00	0.00	0.00
19 Dec 23	SEDOL : 2689560 /PCG	17.76							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 17.97 PG&E CORP COM NPV PRICE: 17.76 BROKER COMMISSION: 17.97 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
16 Oct 23	PHILIP MORRIS INTL COM STK NPV	441.000	-41,072.54	0.00	0.00	41,072.54	0.00	0.00	0.00
18 Oct 23	SEDOL : B2PKRQ3 /PM	93.12							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 6.62								



◆ 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

PHILIP MORRIS INTL COM STK NPV PRICE: 93.12  
 BROKER COMMISSION: 6.62 BROKER: WILLIAMS  
 CAPITAL GROUP L.P.,THE

15 Dec 23	PHILIP MORRIS INTL COM STK NPV	506.000	-47,799.29	0.00	0.00	47,799.29	0.00	0.00	0.00
19 Dec 23	SEDOL : B2PKRQ3 /PM	94.46							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE								

/ 2.53  
 PHILIP MORRIS INTL COM STK NPV PRICE: 94.46  
 BROKER COMMISSION: 2.53 BROKER: WILLIAMS  
 CAPITAL GROUP L.P.,THE

10 Oct 23	PHILLIPS 66 COM	210.000	-23,605.05	0.00	0.00	23,605.05	0.00	0.00	0.00
12 Oct 23	SEDOL : B78C4Y8 /PSX	112.39							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE								

/ 3.15  
 PHILLIPS 66 COM USD0.01 PRICE: 112.39 BROKER  
 COMMISSION: 3.15 BROKER: WILLIAMS CAPITAL  
 GROUP L.P.,THE

10 Oct 23	PHILLIPS EDISON & CO INC COM	400.000	-13,556.00	0.00	0.00	13,556.00	0.00	0.00	0.00
11 Oct 23	NEW COM NEW	33.889999							
Settled	SEDOL : BN48ZR2 /PECO								

STATE STREET BANK AND TRUST  
 CO.  
 PHILLIPS EDISON & COM USD0.01 PRICE: 33.89  
 NET BROKER: STATE STREET BANK AND TRUST  
 CO.

15 Dec 23	PINNACLE W. CAP CORP COM	135.000	-9,952.88	0.00	0.00	9,952.88	0.00	0.00	0.00
19 Dec 23	SEDOL : 2048804 /PNW	73.72							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE								

/ 0.68  
 PINNACLE WEST CAP COM USD2.50 PRICE: 73.72  
 BROKER COMMISSION: 0.68 BROKER: WILLIAMS  
 CAPITAL GROUP L.P.,THE

## ◆ 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

16 Nov 23	PINTEREST INC CL A CL A	359.000	-11,272.75	0.00	0.00	11,272.75	0.00	0.00	0.00
20 Nov 23	SEDOL : BJ2Z0H2 /PINS	31.3854							
Settled	CABRERA CAPITAL MARKETS LLC / 5.39 PINTEREST INC COM USD0.00001 CL A PRICE: 31.3854038 BROKER COMMISSION: 5.39 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Dec 23	PJT PARTNERS INC COM CL A COM	3,232.000	-328,355.04	0.00	0.00	328,355.04	0.00	0.00	0.00
19 Dec 23	CL A	101.59							
Settled	SEDOL : BYNWB63 /PJT WILLIAMS CAPITAL GROUP L.P.,THE / 16.16 PJT PARTNERS INC COM USD0.01 PRICE: 101.59 BROKER COMMISSION: 16.16 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
13 Oct 23	PNC FINANCIAL SERVICES GROUP	177.000	-20,731.13	0.00	0.00	20,731.13	0.00	0.00	0.00
17 Oct 23	COM STK	117.11							
Settled	SEDOL : 2692665 /PNC LOOP CAPITAL MARKETS LLC / 2.66 PNC FINANCIAL SVCS COM USD5 PRICE: 117.11 BROKER COMMISSION: 2.66 BROKER: LOOP CAPITAL MARKETS LLC								
15 Dec 23	POOL CORP COM STK	31.000	-12,164.56	0.00	0.00	12,164.56	0.00	0.00	0.00
19 Dec 23	SEDOL : 2781585 /POOL	392.40							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.16 POOL CORPORATION COM USD0.001 PRICE: 392.4 BROKER COMMISSION: 0.16 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
10 Oct 23	PPG IND INC COM	107.000	-13,941.57	0.00	0.00	13,941.57	0.00	0.00	0.00
12 Oct 23	SEDOL : 2698470 /PPG	130.28							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.61								

◆ 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

	PPG INDS INC COM USD1.666 PRICE: 130.28 BROKER COMMISSION: 1.61 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	PPG IND INC COM	88.000	-13,084.28	0.00	0.00	13,084.28	0.00	0.00	0.00
19 Dec 23	SEDOL : 2698470 /PPG	148.68							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.44 PPG INDS INC COM USD1.666 PRICE: 148.68 BROKER COMMISSION: 0.44 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
16 Nov 23	PPL CORP COM ISIN US69351T1060	446.000	-11,659.87	0.00	0.00	11,659.87	0.00	0.00	0.00
20 Nov 23	SEDOL : 2680905 /PPL	26.1282							
Settled	CABRERA CAPITAL MARKETS LLC / 6.69 PPL CORP COM USD0.01 PRICE: 26.1282062 BROKER COMMISSION: 6.69 BROKER: CABRERA CAPITAL MARKETS LLC								
16 Nov 23	PRINCIPAL FINL GROUP INC COM	146.000	-10,480.87	0.00	0.00	10,480.87	0.00	0.00	0.00
20 Nov 23	STK	71.7718							
Settled	SEDOL : 2803014 /PFG CABRERA CAPITAL MARKETS LLC / 2.19 PRINCIPAL FINL GP COM USD0.01 PRICE: 71.7717808 BROKER COMMISSION: 2.19 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Dec 23	PROCORE TECHNOLOGIES INC	170.000	-11,455.45	0.00	0.00	11,455.45	0.00	0.00	0.00
19 Dec 23	COM	67.38							
Settled	SEDOL : BLH11J8 /PCOR WILLIAMS CAPITAL GROUP L.P.,THE / 0.85 PROCORE TECHNOLOGI COM USD0.0001 PRICE: 67.38 BROKER COMMISSION: 0.85 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								

Purchases

Equities

Common stock

United States - USD

13 Oct 23	PROCTER & GAMBLE COM NPV	303.000	-43,814.14	0.00	0.00	43,814.14	0.00	0.00	0.00
17 Oct 23	SEDOL : 2704407 /PG	144.5861							
Settled	LOOP CAPITAL MARKETS LLC / 4.55 PROCTER & GAMBLE COM NPV PRICE: 144.5861056 BROKER COMMISSION: 4.55 BROKER: LOOP CAPITAL MARKETS LLC								
16 Oct 23	PROCTER & GAMBLE COM NPV	367.000	-53,613.20	0.00	0.00	53,613.20	0.00	0.00	0.00
18 Oct 23	SEDOL : 2704407 /PG	146.07							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 5.51 PROCTER & GAMBLE COM NPV PRICE: 146.07 BROKER COMMISSION: 5.51 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	PROCTER & GAMBLE COM NPV	767.000	-110,421.16	0.00	0.00	110,421.16	0.00	0.00	0.00
19 Dec 23	SEDOL : 2704407 /PG	143.96							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 3.84 PROCTER & GAMBLE COM NPV PRICE: 143.96 BROKER COMMISSION: 3.84 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
13 Oct 23	PROGRESSIVE CORP OH COM	167.000	-25,789.55	0.00	0.00	25,789.55	0.00	0.00	0.00
17 Oct 23	SEDOL : 2705024 /PGR	154.4134							
Settled	LOOP CAPITAL MARKETS LLC / 2.51 PROGRESSIVE CP(OH) COM USD1 PRICE: 154.4134131 BROKER COMMISSION: 2.51 BROKER: LOOP CAPITAL MARKETS LLC								
15 Dec 23	PROGRESSIVE CORP OH COM	281.000	-43,109.62	0.00	0.00	43,109.62	0.00	0.00	0.00
19 Dec 23	SEDOL : 2705024 /PGR	153.41							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.41 PROGRESSIVE CP(OH) COM USD1 PRICE: 153.41 BROKER COMMISSION: 1.41 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								
<b>Purchases</b>									
<b>Equities</b>									
<b>Common stock</b>									
<b>United States - USD</b>									
03 Oct 23	PROLOGIS INC COM	300.000	-32,250.00	0.00	0.00	32,250.00	0.00	0.00	0.00
05 Oct 23	SEDOL : B44WZD7 /PLD	107.50							
Settled	STATE STREET BANK AND TRUST CO. PROLOGIS INC COM USD0.01 PRICE: 107.5 NET BROKER: STATE STREET BANK AND TRUST CO.								
10 Oct 23	PROLOGIS INC COM	300.000	-33,099.00	0.00	0.00	33,099.00	0.00	0.00	0.00
11 Oct 23	SEDOL : B44WZD7 /PLD	110.330002							
Settled	STATE STREET BANK AND TRUST CO. PROLOGIS INC COM USD0.01 PRICE: 110.33 NET BROKER: STATE STREET BANK AND TRUST CO.								
17 Oct 23	PROLOGIS INC COM	100.000	-10,813.00	0.00	0.00	10,813.00	0.00	0.00	0.00
18 Oct 23	SEDOL : B44WZD7 /PLD	108.129997							
Settled	STATE STREET BANK AND TRUST CO. PROLOGIS INC COM USD0.01 PRICE: 108.13 NET BROKER: STATE STREET BANK AND TRUST CO.								
18 Oct 23	PROLOGIS INC COM	200.000	-20,876.00	0.00	0.00	20,876.00	0.00	0.00	0.00
20 Oct 23	SEDOL : B44WZD7 /PLD	104.379997							
Settled	JPMORGAN CHASE BANK, N.A LONDON PROLOGIS INC COM USD0.01 PRICE: 104.38 NET BROKER: JPMORGAN CHASE BANK, N.A LONDON								
18 Oct 23	PROLOGIS INC COM	300.000	-31,314.00	0.00	0.00	31,314.00	0.00	0.00	0.00
20 Oct 23	SEDOL : B44WZD7 /PLD	104.379997							
Settled	STATE STREET BANK AND TRUST CO. PROLOGIS INC COM USD0.01 PRICE: 104.38 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								
<b>Purchases</b>									
<b>Equities</b>									
<b>Common stock</b>									
<b>United States - USD</b>									
16 Nov 23	PROLOGIS INC COM	289.000	-32,056.46	0.00	0.00	32,056.46	0.00	0.00	0.00
20 Nov 23	SEDOL : B44WZD7 /PLD	110.907							
Settled	CABRERA CAPITAL MARKETS LLC / 4.34 PROLOGIS INC COM USD0.01 PRICE: 110.9069896 BROKER COMMISSION: 4.34 BROKER: CABRERA CAPITAL MARKETS LLC								
27 Dec 23	PROLOGIS INC COM	500.000	-67,090.00	0.00	0.00	67,090.00	0.00	0.00	0.00
29 Dec 23	SEDOL : B44WZD7 /PLD	134.179993							
Settled	STATE STREET BANK AND TRUST CO. PROLOGIS INC COM USD0.01 PRICE: 134.18 NET BROKER: STATE STREET BANK AND TRUST CO.								
10 Oct 23	PRUDENTIAL FINL INC COM	167.000	-15,698.84	0.00	0.00	15,698.84	0.00	0.00	0.00
12 Oct 23	SEDOL : 2819118 /PRU	93.99							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.51 PRUDENTIAL FINL COM USD0.01 PRICE: 93.99 BROKER COMMISSION: 2.51 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
16 Nov 23	PTC INC COM	69.000	-10,598.24	0.00	0.00	10,598.24	0.00	0.00	0.00
20 Nov 23	SEDOL : B95N910 /PTC	153.5826							
Settled	CABRERA CAPITAL MARKETS LLC / 1.04 PTC INC COM USD0.01 PRICE: 153.5826086 BROKER COMMISSION: 1.04 BROKER: CABRERA CAPITAL MARKETS LLC								
10 Oct 23	PUB SERVICE ENTERPRISE GROUP	226.000	-13,348.69	0.00	0.00	13,348.69	0.00	0.00	0.00
12 Oct 23	INC COM	59.05							
Settled	SEDOL : 2707677 /PEG WILLIAMS CAPITAL GROUP L.P.,THE / 3.39								

## ◆ 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

PUBLIC SERVICE ENT COM NPV PRICE: 59.05  
 BROKER COMMISSION: 3.39 BROKER: WILLIAMS  
 CAPITAL GROUP L.P.,THE

15 Dec 23	PUB SERVICE ENTERPRISE GROUP	188.000	-11,570.46	0.00	0.00	11,570.46	0.00	0.00	0.00
19 Dec 23	INC COM	61.54							
Settled	SEDOL : 2707677 / PEG WILLIAMS CAPITAL GROUP L.P.,THE / 0.94 PUBLIC SERVICE ENT COM NPV PRICE: 61.54 BROKER COMMISSION: 0.94 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
06 Oct 23	PUB STORAGE COM	61.000	-15,746.97	0.00	0.00	15,746.97	0.00	0.00	0.00
11 Oct 23	SEDOL : 2852533 /PSA	258.14							
Settled	INSTINET INVESTMENT SERVICES LIMITE / 0.43 PUBLIC STORAGE COM USD0.10 PRICE: 258.14 BROKER COMMISSION: 0.43 BROKER: INSTINET INVESTMENT SERVICES LIMITE								
10 Oct 23	PUB STORAGE COM	100.000	-27,149.00	0.00	0.00	27,149.00	0.00	0.00	0.00
11 Oct 23	SEDOL : 2852533 /PSA	271.48999							
Settled	STATE STREET BANK AND TRUST CO. PUBLIC STORAGE COM USD0.10 PRICE: 271.49 NET BROKER: STATE STREET BANK AND TRUST CO.								
18 Oct 23	PUB STORAGE COM	100.000	-26,663.00	0.00	0.00	26,663.00	0.00	0.00	0.00
20 Oct 23	SEDOL : 2852533 /PSA	266.630005							
Settled	STATE STREET BANK AND TRUST CO. PUBLIC STORAGE COM USD0.10 PRICE: 266.63 NET BROKER: STATE STREET BANK AND TRUST CO.								
15 Dec 23	PUB STORAGE COM	144.000	-41,769.36	0.00	0.00	41,769.36	0.00	0.00	0.00
19 Dec 23	SEDOL : 2852533 /PSA	290.06							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.72								

## ◆ 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

PUBLIC STORAGE COM USD0.10 PRICE: 290.06  
 BROKER COMMISSION: 0.72 BROKER: WILLIAMS  
 CAPITAL GROUP L.P.,THE

27 Dec 23	PUB STORAGE COM	100.000	-30,528.00	0.00	0.00	30,528.00	0.00	0.00	0.00
29 Dec 23	SEDOL : 2852533 /PSA	305.279999							
Settled	STATE STREET BANK AND TRUST CO.								

PUBLIC STORAGE COM USD0.10 PRICE: 305.28 NET  
 BROKER: STATE STREET BANK AND TRUST CO.

15 Dec 23	PURE STORAGE INC CL A CL A	485.000	-17,748.58	0.00	0.00	17,748.58	0.00	0.00	0.00
19 Dec 23	SEDOL : BYZ62T3 /PSTG	36.59							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.43								

PURE STORAGE INC COM USD0.0001 CL A PRICE:  
 36.59 BROKER COMMISSION: 2.43 BROKER:  
 WILLIAMS CAPITAL GROUP L.P.,THE

16 Oct 23	QUALCOMM INC COM	318.000	-35,146.95	0.00	0.00	35,146.95	0.00	0.00	0.00
18 Oct 23	SEDOL : 2714923 /QCOM	110.51							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 4.77								

QUALCOMM INC COM USD0.0001 PRICE: 110.51  
 BROKER COMMISSION: 4.77 BROKER: WILLIAMS  
 CAPITAL GROUP L.P.,THE

15 Dec 23	QUALCOMM INC COM	363.000	-51,958.01	0.00	0.00	51,958.01	0.00	0.00	0.00
19 Dec 23	SEDOL : 2714923 /QCOM	143.13							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.82								

QUALCOMM INC COM USD0.0001 PRICE: 143.13  
 BROKER COMMISSION: 1.82 BROKER: WILLIAMS  
 CAPITAL GROUP L.P.,THE

10 Oct 23	QUANTA SVCS INC COM	81.000	-14,389.25	0.00	0.00	14,389.25	0.00	0.00	0.00
12 Oct 23	SEDOL : 2150204 /PWR	177.63							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.22								

WILLIAMS CAPITAL GROUP L.P.,THE  
/ 1.22



◆ 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

	QUANTA SERVICES COM USD0.00001 PRICE: 177.63 BROKER COMMISSION: 1.22 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	QUANTA SVCS INC COM	55.000	-11,826.38	0.00	0.00	11,826.38	0.00	0.00	0.00
19 Dec 23	SEDOL : 2150204 /PWR	215.02							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.28 QUANTA SERVICES COM USD0.00001 PRICE: 215.02 BROKER COMMISSION: 0.28 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	QUANTUMSCAPE CORP COM	3,448.000	-26,153.08	0.00	0.00	26,153.08	0.00	0.00	0.00
19 Dec 23	USD0.0001 CL A	7.58							
Settled	SEDOL : BMC73Z8 /QS WILLIAMS CAPITAL GROUP L.P.,THE / 17.24 QUANTUMSCAPE CORP COM USD0.0001 CL A PRICE: 7.58 BROKER COMMISSION: 17.24 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	QUEST DIAGNOSTICS INC COM	93.000	-12,558.26	0.00	0.00	12,558.26	0.00	0.00	0.00
19 Dec 23	SEDOL : 2702791 /DGX	135.03							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.47 QUEST DIAGNOSTICS COM USD0.01 PRICE: 135.03 BROKER COMMISSION: 0.47 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	RBC BEARINGS INC COM	34.000	-9,198.87	0.00	0.00	9,198.87	0.00	0.00	0.00
19 Dec 23	SEDOL : B0GLYB5 /RBC	270.55							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.17 RBC BEARINGS INC. COM USD0.01 PRICE: 270.55 BROKER COMMISSION: 0.17 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								
<i>Purchases</i>									
<b>Equities</b>									
<b>Common stock</b>									
<b>United States - USD</b>									
06 Oct 23 11 Oct 23 Settled	REALTY INCOME CORP COM SEDOL : 2724193 /O GOLDMAN, SACHS AND CO. / 1.74 REALTY INCOME CORP COM USD1 PRICE: 49.6959036 BROKER COMMISSION: 1.74 BROKER: GOLDMAN, SACHS AND CO.	249.000 49.6959	-12,376.02	0.00	0.00	12,376.02	0.00	0.00	0.00
10 Oct 23 12 Oct 23 Settled	REALTY INCOME CORP COM SEDOL : 2724193 /O WILLIAMS CAPITAL GROUP L.P.,THE / 4.61 REALTY INCOME CORP COM USD1 PRICE: 50.2 BROKER COMMISSION: 4.61 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE	307.000 50.20	-15,416.01	0.00	0.00	15,416.01	0.00	0.00	0.00
10 Oct 23 11 Oct 23 Settled	REALTY INCOME CORP COM SEDOL : 2724193 /O STATE STREET BANK AND TRUST CO. REALTY INCOME CORP COM USD1 PRICE: 50.2 NET BROKER: STATE STREET BANK AND TRUST CO.	300.000 50.200001	-15,060.00	0.00	0.00	15,060.00	0.00	0.00	0.00
18 Oct 23 20 Oct 23 Settled	REALTY INCOME CORP COM SEDOL : 2724193 /O JPMORGAN CHASE BANK, N.A LONDON REALTY INCOME CORP COM USD1 PRICE: 49.91 NET BROKER: JPMORGAN CHASE BANK, N.A LONDON	400.000 49.91	-19,964.00	0.00	0.00	19,964.00	0.00	0.00	0.00
07 Dec 23 08 Dec 23 Settled	REALTY INCOME CORP COM SEDOL : 2724193 /O STATE STREET BANK AND TRUST CO. REALTY INCOME CORP COM USD1 PRICE: 54.69 NET BROKER: STATE STREET BANK AND TRUST CO.	900.000 54.689999	-49,221.00	0.00	0.00	49,221.00	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

Equities

Common stock

United States - USD

15 Dec 23	REALTY INCOME CORP COM	3,824.000	-219,096.08	0.00	0.00	219,096.08	0.00	0.00	0.00
19 Dec 23	SEDOL : 2724193 /O	57.29							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 19.12 REALTY INCOME CORP COM USD1 PRICE: 57.29 BROKER COMMISSION: 19.12 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	REALTY INCOME CORP COM	300.000	-17,187.00	0.00	0.00	17,187.00	0.00	0.00	0.00
19 Dec 23	SEDOL : 2724193 /O	57.290001							
Settled	STATE STREET BANK AND TRUST CO. REALTY INCOME CORP COM USD1 PRICE: 57.29 NET BROKER: STATE STREET BANK AND TRUST CO.								
15 Dec 23	REALTY INCOME CORP COM	6,401.000	-366,729.29	0.00	0.00	366,729.29	0.00	0.00	0.00
19 Dec 23	SEDOL : 2724193 /O	57.29							
Settled	CABRERA CAPITAL MARKETS LLC / 16.00 REALTY INCOME CORP COM USD1 PRICE: 57.29 BROKER COMMISSION: 16.00 BROKER: CABRERA CAPITAL MARKETS LLC								
27 Dec 23	REALTY INCOME CORP COM	600.000	-34,800.00	0.00	0.00	34,800.00	0.00	0.00	0.00
29 Dec 23	SEDOL : 2724193 /O	58.00							
Settled	STATE STREET BANK AND TRUST CO. REALTY INCOME CORP COM USD1 PRICE: 58.0 NET BROKER: STATE STREET BANK AND TRUST CO.								
03 Oct 23	REGENCY CTRS CORP COM	200.000	-11,398.00	0.00	0.00	11,398.00	0.00	0.00	0.00
05 Oct 23	SEDOL : 2726177 /REG	56.990002							
Settled	STATE STREET BANK AND TRUST CO.								

◆ 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

REGENCY CENTERS COM USD0.01 PRICE: 56.99  
NET BROKER: STATE STREET BANK AND TRUST CO.

15 Dec 23	REGENCY CTRS CORP COM	150.000	-10,037.25	0.00	0.00	10,037.25	0.00	0.00	0.00
19 Dec 23	SEDOL : 2726177 /REG	66.91							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.75								
	REGENCY CENTERS COM USD0.01 PRICE: 66.91 BROKER COMMISSION: 0.75 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
13 Oct 23	REGENERON PHARMACEUTICALS	29.000	-24,422.65	0.00	0.00	24,422.65	0.00	0.00	0.00
17 Oct 23	INC COM	842.1452							
Settled	SEDOL : 2730190 /REGN LOOP CAPITAL MARKETS LLC / 0.44 REGENERON PHARMACE COM USD0.001 PRICE: 842.1451724 BROKER COMMISSION: 0.44 BROKER: LOOP CAPITAL MARKETS LLC								
15 Dec 23	REGIONS FINL CORP NEW COM	777.000	-15,178.70	0.00	0.00	15,178.70	0.00	0.00	0.00
19 Dec 23	SEDOL : B01R311 /RF	19.53							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 3.89 REGIONS FINL CORP COM STK USD0.01 PRICE: 19.53 BROKER COMMISSION: 3.89 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	REINSURANCE GROUP AMER INC	55.000	-8,810.73	0.00	0.00	8,810.73	0.00	0.00	0.00
19 Dec 23	COM NEW STK	160.19							
Settled	SEDOL : 2731193 /RGA WILLIAMS CAPITAL GROUP L.P.,THE / 0.28 REINSURANCE GROUP COM USD0.01 PRICE: 160.19 BROKER COMMISSION: 0.28 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								
<b>Purchases</b>									
<b>Equities</b>									
<b>Common stock</b>									
<b>United States - USD</b>									
15 Dec 23	REPLIGEN CORP COM STK USD0.01	65.000	-11,779.31	0.00	0.00	11,779.31	0.00	0.00	0.00
19 Dec 23	SEDOL : 2731654 /RGEN	181.215							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.33 REPLIGEN CORP COM USD0.01 PRICE: 181.2150769 BROKER COMMISSION: 0.33 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
10 Oct 23	REPUBLIC SVCS INC COM	94.000	-13,762.07	0.00	0.00	13,762.07	0.00	0.00	0.00
12 Oct 23	SEDOL : 2262530 /RSG	146.39							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.41 REPUBLIC SERVICES COM USD0.01 PRICE: 146.39 BROKER COMMISSION: 1.41 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	REPUBLIC SVCS INC COM	78.000	-12,642.63	0.00	0.00	12,642.63	0.00	0.00	0.00
19 Dec 23	SEDOL : 2262530 /RSG	162.08							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.39 REPUBLIC SERVICES COM USD0.01 PRICE: 162.08 BROKER COMMISSION: 0.39 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
16 Nov 23	RESMED INC COM	104.000	-15,501.45	0.00	0.00	15,501.45	0.00	0.00	0.00
20 Nov 23	SEDOL : 2732903 /RMD	149.0374							
Settled	CABRERA CAPITAL MARKETS LLC / 1.56 RESMED INC COM USD0.004 PRICE: 149.0374038 BROKER COMMISSION: 1.56 BROKER: CABRERA CAPITAL MARKETS LLC								
18 Oct 23	REXFORD INDL RLTY INC COM	474.000	-22,326.59	0.00	0.00	22,326.59	0.00	0.00	0.00
20 Oct 23	SEDOL : BC9ZHL9 /REXR	47.10							
Settled	CABRERA CAPITAL MARKETS LLC / 1.19								

◆ 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

	REXFORD INDUSTRIAL COM USD0.01 PRICE: 47.1 BROKER COMMISSION: 1.19 BROKER: CABRERA CAPITAL MARKETS LLC									
07 Dec 23	REXFORD INDL RLTY INC COM	400.000	-20,872.00	0.00	0.00	20,872.00	0.00	0.00	0.00	0.00
08 Dec 23	SEDOL : BC9ZHL9 /REXR	52.18								
Settled	STATE STREET BANK AND TRUST CO. REXFORD INDUSTRIAL COM USD0.01 PRICE: 52.18 NET BROKER: STATE STREET BANK AND TRUST CO.									
15 Dec 23	REXFORD INDL RLTY INC COM	498.000	-28,169.37	0.00	0.00	28,169.37	0.00	0.00	0.00	0.00
19 Dec 23	SEDOL : BC9ZHL9 /REXR	56.56								
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.49 REXFORD INDUSTRIAL COM USD0.01 PRICE: 56.56 BROKER COMMISSION: 2.49 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE									
27 Dec 23	REXFORD INDL RLTY INC COM	400.000	-22,792.00	0.00	0.00	22,792.00	0.00	0.00	0.00	0.00
29 Dec 23	SEDOL : BC9ZHL9 /REXR	56.98								
Settled	STATE STREET BANK AND TRUST CO. REXFORD INDUSTRIAL COM USD0.01 PRICE: 56.98 NET BROKER: STATE STREET BANK AND TRUST CO.									
15 Dec 23	RIVIAN AUTOMOTIVE INC	551.000	-12,582.09	0.00	0.00	12,582.09	0.00	0.00	0.00	0.00
19 Dec 23	SEDOL : BL98841 /RIVN	22.83								
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.76 RIVIAN AUTOMOTIVE COM USD0.001 CLA PRICE: 22.83 BROKER COMMISSION: 2.76 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								
<b>Purchases</b>									
<b>Equities</b>									
<b>Common stock</b>									
<b>United States - USD</b>									
15 Dec 23	ROBINHOOD MKTS INC COM CL A	1,379.000	-16,127.41	0.00	0.00	16,127.41	0.00	0.00	0.00
19 Dec 23	COM CL A	11.69							
Settled	SEDOL : BP0TQN6 /HOOD WILLIAMS CAPITAL GROUP L.P.,THE / 6.90 ROBINHOOD MARKETS COM USD0.0001 CL A PRICE: 11.69 BROKER COMMISSION: 6.90 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
16 Nov 23	ROBLOX CORP COM USD0.0001 CL	277.000	-10,596.31	0.00	0.00	10,596.31	0.00	0.00	0.00
20 Nov 23	A	38.2388							
Settled	SEDOL : BMWBC20 /RBLX CABRERA CAPITAL MARKETS LLC / 4.16 ROBLOX CORPORATION COM USD0.0001 CL A PRICE: 38.2388086 BROKER COMMISSION: 4.16 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Dec 23	ROBLOX CORP COM USD0.0001 CL	469.000	-20,600.83	0.00	0.00	20,600.83	0.00	0.00	0.00
19 Dec 23	A	43.92							
Settled	SEDOL : BMWBC20 /RBLX WILLIAMS CAPITAL GROUP L.P.,THE / 2.35 ROBLOX CORPORATION COM USD0.0001 CL A PRICE: 43.92 BROKER COMMISSION: 2.35 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
10 Oct 23	ROCKWELL AUTOMATION	52.000	-15,169.18	0.00	0.00	15,169.18	0.00	0.00	0.00
12 Oct 23	SEDOL : 2754060 /ROK	291.70							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.78 ROCKWELL AUTOMATIO COM USD1 PRICE: 291.7 BROKER COMMISSION: 0.78 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							

Purchases

Equities

Common stock

United States - USD

15 Dec 23	ROCKWELL AUTOMATION	43.000	-13,088.13	0.00	0.00	13,088.13	0.00	0.00	0.00
19 Dec 23	SEDOL : 2754060 /ROK	304.37							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.22 ROCKWELL AUTOMATIO COM USD1 PRICE: 304.37 BROKER COMMISSION: 0.22 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	ROIVANT SCIENCES LTD COM	874.000	-9,758.21	0.00	0.00	9,758.21	0.00	0.00	0.00
19 Dec 23	0.0000000341740141	11.16							
Settled	SEDOL : BMW4NZ9 /ROIV WILLIAMS CAPITAL GROUP L.P.,THE / 4.37 ROIVANT SCIENCES L COM 0.00000003 PRICE: 11.16 BROKER COMMISSION: 4.37 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
16 Nov 23	ROKU INC COM CLA COM CL A	118.000	-10,481.65	0.00	0.00	10,481.65	0.00	0.00	0.00
20 Nov 23	SEDOL : BZ1LFG7 /ROKU	88.8125							
Settled	CABRERA CAPITAL MARKETS LLC / 1.77 ROKU INC COM USD0.0001 CLASS A PRICE: 88.8125423 BROKER COMMISSION: 1.77 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Dec 23	ROLLINS INC COM	212.000	-8,936.86	0.00	0.00	8,936.86	0.00	0.00	0.00
19 Dec 23	SEDOL : 2747305 /ROL	42.15							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.06 ROLLINS INC COM USD1 PRICE: 42.15 BROKER COMMISSION: 1.06 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
10 Oct 23	ROSS STORES INC COM	153.000	-17,306.60	0.00	0.00	17,306.60	0.00	0.00	0.00
12 Oct 23	SEDOL : 2746711 /ROST	113.10							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.30								



◆ 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

	ROSS STORES INC COM USD0.01 PRICE: 113.1 BROKER COMMISSION: 2.30 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	ROSS STORES INC COM	127.000	-17,011.02	0.00	0.00	17,011.02	0.00	0.00	0.00
19 Dec 23	SEDOL : 2746711 /ROST	133.94							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.64 ROSS STORES INC COM USD0.01 PRICE: 133.94 BROKER COMMISSION: 0.64 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
16 Nov 23	ROYAL CARIBBEAN GROUP COM	168.000	-17,395.96	0.00	0.00	17,395.96	0.00	0.00	0.00
20 Nov 23	STK	103.5324							
Settled	SEDOL : 2754907 /RCL CABRERA CAPITAL MARKETS LLC / 2.52 ROYAL CARIBBEAN GR COM USD0.01 PRICE: 103.5323809 BROKER COMMISSION: 2.52 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Dec 23	ROYAL GOLD INC COM STK USD0.01	78.000	-9,288.63	0.00	0.00	9,288.63	0.00	0.00	0.00
19 Dec 23	SEDOL : 2755706 /RGLD	119.08							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.39 ROYAL GOLD INC COM USD0.01 PRICE: 119.08 BROKER COMMISSION: 0.39 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	RPM INTL INC	106.000	-11,864.05	0.00	0.00	11,864.05	0.00	0.00	0.00
19 Dec 23	SEDOL : 2756174 /RPM	111.92							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.53 RPM INC DEL PRICE: 111.92 BROKER COMMISSION: 0.53 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								
<b>Purchases</b>									
<b>Equities</b>									
<b>Common stock</b>									
<b>United States - USD</b>									
16 Nov 23	RTX CORPORATION COMSTK	458.000	-36,902.71	0.00	0.00	36,902.71	0.00	0.00	0.00
20 Nov 23	SEDOL : BM5M5Y3 /RTX	80.5586							
Settled	CABRERA CAPITAL MARKETS LLC / 6.87 RTX CORPORATION COMSTK PRICE: 80.5586026 BROKER COMMISSION: 6.87 BROKER: CABRERA CAPITAL MARKETS LLC								
29 Dec 23	RUSH ENTERPRISES INC CL A CL A	8,900.000	-447,803.50	0.00	0.00	447,803.50	0.00	0.00	0.00
03 Jan 24	SEDOL : 2966876 /RUSHA	50.30							
Pending	LOOP CAPITAL MARKETS LLC / 133.50 RUSH ENTERPRISES COM CLASS'A'USD0.01 PRICE: 50.3 BROKER COMMISSION: 133.50 BROKER: LOOP CAPITAL MARKETS LLC								
15 Dec 23	RYAN SPECIALTY HOLDINGS INC	255.000	-10,769.93	0.00	0.00	10,769.93	0.00	0.00	0.00
19 Dec 23	CL A COM USD0.001 CL A	42.23							
Settled	SEDOL : BNXKSK3 /RYAN WILLIAMS CAPITAL GROUP L.P.,THE / 1.28 RYAN SPECIALTY GROUP HLDGS INC COM USD0.0 PRICE: 42.23 BROKER COMMISSION: 1.28 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
10 Oct 23	RYMAN HOSPITALITY PPTYS INC	200.000	-17,114.00	0.00	0.00	17,114.00	0.00	0.00	0.00
11 Oct 23	COM	85.57							
Settled	SEDOL : B8QV5C9 /RHP STATE STREET BANK AND TRUST CO. RYMAN HOSPITALITY COM USD0.01 PRICE: 85.57 NET BROKER: STATE STREET BANK AND TRUST CO.								
16 Oct 23	S&P GLOBAL INC COM	92.000	-33,815.06	0.00	0.00	33,815.06	0.00	0.00	0.00
18 Oct 23	SEDOL : BYV2325 /SPGI	367.54							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.38								

◆ 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

S&P GLOBAL INC COM USD1 PRICE: 367.54 BROKER COMMISSION: 1.38 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE									
15 Dec 23	S&P GLOBAL INC COM	104.000	-45,321.64	0.00	0.00	45,321.64	0.00	0.00	0.00
19 Dec 23	SEDOL : BYV2325 /SPGI	435.78							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.52								
S&P GLOBAL INC COM USD1 PRICE: 435.78 BROKER COMMISSION: 0.52 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE									
16 Nov 23	S.W. AIRL CO COM	427.000	-10,394.17	0.00	0.00	10,394.17	0.00	0.00	0.00
20 Nov 23	SEDOL : 2831543 /LUV	24.3273							
Settled	CABRERA CAPITAL MARKETS LLC / 6.41								
SOUTHWEST AIRLINES COM USD1 PRICE: 24.3273067 BROKER COMMISSION: 6.41 BROKER: CABRERA CAPITAL MARKETS LLC									
10 Oct 23	SABRA HEALTH CARE REIT INC	800.000	-11,376.00	0.00	0.00	11,376.00	0.00	0.00	0.00
11 Oct 23	COM	14.22							
Settled	SEDOL : B5NLBP6 /SBRA STATE STREET BANK AND TRUST CO.								
SABRA HEALTH CARE COM USD0.01 PRICE: 14.22 NET BROKER: STATE STREET BANK AND TRUST CO.									
15 Dec 23	SABRE CORP COM	6,341.000	-27,424.83	0.00	0.00	27,424.83	0.00	0.00	0.00
19 Dec 23	SEDOL : BLLHH27 /SABR	4.32							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 31.71								
SABRE CORP COM USD0.01 PRICE: 4.32 BROKER COMMISSION: 31.71 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								
<b>Purchases</b>									
<b>Equities</b>									
<b>Common stock</b>									
<b>United States - USD</b>									
15 Dec 23	SAFEHOLD INC NEW COM	790.000	-18,021.88	0.00	0.00	18,021.88	0.00	0.00	0.00
19 Dec 23	SEDOL : BMDBB99 /SAFE	22.81							
Settled	CABRERA CAPITAL MARKETS LLC / 1.98 SAFEHOLD INC COM USD0.01 PRICE: 22.81 BROKER COMMISSION: 1.98 BROKER: CABRERA CAPITAL MARKETS LLC								
13 Oct 23	SALESFORCE INC COM USD0.001	122.000	-24,904.47	0.00	0.00	24,904.47	0.00	0.00	0.00
17 Oct 23	SEDOL : 2310525 /CRM	204.12							
Settled	LOOP CAPITAL MARKETS LLC / 1.83 SALESFORCE INC COM USD0.001 PRICE: 204.12 BROKER COMMISSION: 1.83 BROKER: LOOP CAPITAL MARKETS LLC								
16 Nov 23	SALESFORCE INC COM USD0.001	175.000	-38,635.93	0.00	0.00	38,635.93	0.00	0.00	0.00
20 Nov 23	SEDOL : 2310525 /CRM	220.7617							
Settled	CABRERA CAPITAL MARKETS LLC / 2.63 SALESFORCE INC COM USD0.001 PRICE: 220.7617142 BROKER COMMISSION: 2.63 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Dec 23	SALESFORCE INC COM USD0.001	281.000	-73,511.01	0.00	0.00	73,511.01	0.00	0.00	0.00
19 Dec 23	SEDOL : 2310525 /CRM	261.60							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.41 SALESFORCE INC COM USD0.001 PRICE: 261.6 BROKER COMMISSION: 1.41 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
16 Nov 23	SBA COMMUNICATIONS CORP COM	77.000	-18,261.77	0.00	0.00	18,261.77	0.00	0.00	0.00
20 Nov 23	USD0.01 CL A	237.1508							
Settled	SEDOL : BZ6TS23 /SBAC CABRERA CAPITAL MARKETS LLC / 1.16								

◆ 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

SBA COMMUNICATIONS COM USD0.01 CL A PRICE:  
237.1507792 BROKER COMMISSION: 1.16 BROKER:  
CABRERA CAPITAL MARKETS LLC

13 Oct 23	SCHLUMBERGER LTD COM COM	405.000	-23,969.36	0.00	0.00	23,969.36	0.00	0.00	0.00
17 Oct 23	SEDOL : 2779201 /SLB	59.1686							
Settled	LOOP CAPITAL MARKETS LLC / 6.08 SCHLUMBERGER COM USD0.01 PRICE: 59.1685925 BROKER COMMISSION: 6.08 BROKER: LOOP CAPITAL MARKETS LLC								
13 Oct 23	SCHWAB CHARLES CORP COM	421.000	-21,616.88	0.00	0.00	21,616.88	0.00	0.00	0.00
17 Oct 23	NEW	51.3315							
Settled	SEDOL : 2779397 /SCHW LOOP CAPITAL MARKETS LLC / 6.32 SCHWAB(Charles)CP COM USD0.01 PRICE: 51.3314964 BROKER COMMISSION: 6.32 BROKER: LOOP CAPITAL MARKETS LLC								
15 Dec 23	SCHWAB CHARLES CORP COM	714.000	-50,683.29	0.00	0.00	50,683.29	0.00	0.00	0.00
19 Dec 23	NEW	70.98							
Settled	SEDOL : 2779397 /SCHW WILLIAMS CAPITAL GROUP L.P.,THE / 3.57 SCHWAB(Charles)CP COM USD0.01 PRICE: 70.98 BROKER COMMISSION: 3.57 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	SEALED AIR CORP NEW COM STK	20,928.000	-747,234.24	0.00	0.00	747,234.24	0.00	0.00	0.00
19 Dec 23	SEDOL : 2232793 /SEE	35.70							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 104.64 SEALED AIR CORP COM USD0.1 PRICE: 35.7 BROKER COMMISSION: 104.64 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								

### Purchases

#### Equities

##### Common stock

##### United States - USD

15 Dec 23	SEMPRA COM	582.000	-43,780.95	0.00	0.00	43,780.95	0.00	0.00	0.00
19 Dec 23	SEDOL : 2138158 /SRE	75.22							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.91 SEMPRA COM NPV PRICE: 75.22 BROKER COMMISSION: 2.91 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	SENTINELONE INC CL A COM CL A	441.000	-11,626.97	0.00	0.00	11,626.97	0.00	0.00	0.00
19 Dec 23	COM	26.36							
Settled	SEDOL : BP7L1B8 /S WILLIAMS CAPITAL GROUP L.P.,THE / 2.21 SENTINELONE INC COM USD0.0001 CL A PRICE: 26.36 BROKER COMMISSION: 2.21 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
16 Nov 23	SERVICENOW INC COM USD0.001	64.000	-41,762.88	0.00	0.00	41,762.88	0.00	0.00	0.00
20 Nov 23	SEDOL : B80NXX8 /NOW	652.53							
Settled	CABRERA CAPITAL MARKETS LLC / 0.96 SERVICENOW INC COM USD0.001 PRICE: 652.53 BROKER COMMISSION: 0.96 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Dec 23	SERVICENOW INC COM USD0.001	60.000	-41,894.70	0.00	0.00	41,894.70	0.00	0.00	0.00
19 Dec 23	SEDOL : B80NXX8 /NOW	698.24							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.30 SERVICENOW INC COM USD0.001 PRICE: 698.24 BROKER COMMISSION: 0.30 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
16 Nov 23	SHERWIN-WILLIAMS CO COM	112.000	-30,154.38	0.00	0.00	30,154.38	0.00	0.00	0.00
20 Nov 23	SEDOL : 2804211 /SHW	269.2205							
Settled	CABRERA CAPITAL MARKETS LLC / 1.68								

## ◆ 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

SHERWIN-WILLIAMS COM USD1 PRICE:  
269.2205357 BROKER COMMISSION: 1.68 BROKER:  
CABRERA CAPITAL MARKETS LLC

03 Oct 23	SIMON PROPERTY GROUP INC COM	100.000	-10,337.00	0.00	0.00	10,337.00	0.00	0.00	0.00
05 Oct 23	SEDOL : 2812452 /SPG	103.370003							
Settled	STATE STREET BANK AND TRUST CO. SIMON PROPERTY GROUP INC COM USD0.0001 PRICE: 103.37 NET BROKER: STATE STREET BANK AND TRUST CO.								
10 Oct 23	SIMON PROPERTY GROUP INC COM	100.000	-10,615.00	0.00	0.00	10,615.00	0.00	0.00	0.00
11 Oct 23	SEDOL : 2812452 /SPG	106.150002							
Settled	STATE STREET BANK AND TRUST CO. SIMON PROPERTY GROUP INC COM USD0.0001 PRICE: 106.15 NET BROKER: STATE STREET BANK AND TRUST CO.								
10 Oct 23	SIMON PROPERTY GROUP INC COM	148.000	-15,712.42	0.00	0.00	15,712.42	0.00	0.00	0.00
12 Oct 23	SEDOL : 2812452 /SPG	106.15							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.22 SIMON PROPERTY GROUP INC COM USD0.0001 PRICE: 106.15 BROKER COMMISSION: 2.22 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
18 Oct 23	SIMON PROPERTY GROUP INC COM	100.000	-10,855.00	0.00	0.00	10,855.00	0.00	0.00	0.00
20 Oct 23	SEDOL : 2812452 /SPG	108.550003							
Settled	STATE STREET BANK AND TRUST CO. SIMON PROPERTY GROUP INC COM USD0.0001 PRICE: 108.55 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								
<b>Purchases</b>									
<b>Equities</b>									
<b>Common stock</b>									
<b>United States - USD</b>									
18 Oct 23	SIMON PROPERTY GROUP INC COM	100.000	-10,855.00	0.00	0.00	10,855.00	0.00	0.00	0.00
20 Oct 23	SEDOL : 2812452 /SPG	108.550003							
Settled	JPMORGAN CHASE BANK, N.A LONDON SIMON PROPERTY GROUP INC COM USD0.0001 PRICE: 108.55 NET BROKER: JPMORGAN CHASE BANK, N.A LONDON								
15 Dec 23	SIMON PROPERTY GROUP INC COM	122.000	-17,611.31	0.00	0.00	17,611.31	0.00	0.00	0.00
19 Dec 23	SEDOL : 2812452 /SPG	144.35							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.61 SIMON PROPERTY GROUP INC COM USD0.0001 PRICE: 144.35 BROKER COMMISSION: 0.61 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
27 Dec 23	SIMON PROPERTY GROUP INC COM	100.000	-14,367.00	0.00	0.00	14,367.00	0.00	0.00	0.00
29 Dec 23	SEDOL : 2812452 /SPG	143.669998							
Settled	STATE STREET BANK AND TRUST CO. SIMON PROPERTY GROUP INC COM USD0.0001 PRICE: 143.67 NET BROKER: STATE STREET BANK AND TRUST CO.								
27 Dec 23	SIMON PROPERTY GROUP INC COM	100.000	-14,367.00	0.00	0.00	14,367.00	0.00	0.00	0.00
29 Dec 23	SEDOL : 2812452 /SPG	143.669998							
Settled	STATE STREET BANK AND TRUST CO. SIMON PROPERTY GROUP INC COM USD0.0001 PRICE: 143.67 NET BROKER: STATE STREET BANK AND TRUST CO.								
15 Dec 23	SKYWORKS SOLUTIONS INC COM	132.000	-14,862.54	0.00	0.00	14,862.54	0.00	0.00	0.00
19 Dec 23	SEDOL : 2961053 /SWKS	112.59							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.66								



◆ 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

SKYWORKS SOLUTIONS COM USD0.25 PRICE:  
112.59 BROKER COMMISSION: 0.66 BROKER:  
WILLIAMS CAPITAL GROUP L.P.,THE

15 Dec 23	SMARTSHEET INC CL A CL A	322.000	-14,997.15	0.00	0.00	14,997.15	0.00	0.00	0.00
19 Dec 23	SEDOL : BFZND98 /SMAR	46.57							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.61 SMARTSHEET INC COM NPV CL A PRICE: 46.57 BROKER COMMISSION: 1.61 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	SMUCKER J M CO COM NEW	92.000	-11,370.74	0.00	0.00	11,370.74	0.00	0.00	0.00
19 Dec 23	SEDOL : 2951452 /SJM	123.59							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.46 SMUCKER(JM)CO COM NPV PRICE: 123.59 BROKER COMMISSION: 0.46 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	SNAP-ON INC COM	43.000	-12,310.26	0.00	0.00	12,310.26	0.00	0.00	0.00
19 Dec 23	SEDOL : 2818740 /SNA	286.28							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.22 SNAP-ON INC COM USD1 PRICE: 286.28 BROKER COMMISSION: 0.22 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
13 Oct 23	SNOWFLAKE INC CL A CL A	137.000	-21,706.96	0.00	0.00	21,706.96	0.00	0.00	0.00
17 Oct 23	SEDOL : BN134B7 /SNOW	158.4299							
Settled	LOOP CAPITAL MARKETS LLC / 2.06 SNOWFLAKE INC COM USD0.0001 CLASS A PRICE: 158.429927 BROKER COMMISSION: 2.06 BROKER: LOOP CAPITAL MARKETS LLC								
15 Dec 23	SNOWFLAKE INC CL A CL A	450.000	-89,556.75	0.00	0.00	89,556.75	0.00	0.00	0.00
19 Dec 23	SEDOL : BN134B7 /SNOW	199.01							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.25								

◆ 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

SNOWFLAKE INC COM USD0.0001 CLASS A PRICE:  
199.01 BROKER COMMISSION: 2.25 BROKER:  
WILLIAMS CAPITAL GROUP L.P.,THE

15 Dec 23	SOFI TECHNOLOGIES INC COM	2,196.000	-20,543.58	0.00	0.00	20,543.58	0.00	0.00	0.00
19 Dec 23	SEDOL : BM8J4C2 /SOFI	9.35							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 10.98 SOFI TECHNOLOGIES COM USD0.0001 CL A PRICE: 9.35 BROKER COMMISSION: 10.98 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	SOLAREEDGE TECHNOLOGIES INC	8,232.000	-799,533.00	0.00	0.00	799,533.00	0.00	0.00	0.00
19 Dec 23	COM	97.12							
Settled	SEDOL : BWC52Q6 /SEDG WILLIAMS CAPITAL GROUP L.P.,THE / 41.16 SOLAREEDGE TECHNOLO USD0.0001 PRICE: 97.12 BROKER COMMISSION: 41.16 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
13 Oct 23	SOUTHERN CO COM STK	309.000	-20,550.39	0.00	0.00	20,550.39	0.00	0.00	0.00
17 Oct 23	SEDOL : 2829601 /SO	66.4911							
Settled	LOOP CAPITAL MARKETS LLC / 4.64 SOUTHERN CO COM USD5 PRICE: 66.4911003 BROKER COMMISSION: 4.64 BROKER: LOOP CAPITAL MARKETS LLC								
15 Dec 23	SS&C TECHNOLOGIES HLDGS INC	180.000	-10,827.90	0.00	0.00	10,827.90	0.00	0.00	0.00
19 Dec 23	COM	60.15							
Settled	SEDOL : B58YSC6 /SSNC WILLIAMS CAPITAL GROUP L.P.,THE / 0.90 SS&C TECH HLDGS COM USD0.01 PRICE: 60.15 BROKER COMMISSION: 0.90 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								
<b>Purchases</b>									
<b>Equities</b>									
<b>Common stock</b>									
<b>United States - USD</b>									
03 Oct 23	STAG INDL INC COM	300.000	-10,008.00	0.00	0.00	10,008.00	0.00	0.00	0.00
05 Oct 23	SEDOL : B64BRQ5 /STAG	33.360001							
Settled	STATE STREET BANK AND TRUST CO. STAG INDL INC COM USD0.01 PRICE: 33.36 NET BROKER: STATE STREET BANK AND TRUST CO.								
15 Dec 23	STAG INDL INC COM	367.000	-14,190.06	0.00	0.00	14,190.06	0.00	0.00	0.00
19 Dec 23	SEDOL : B64BRQ5 /STAG	38.66							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.84 STAG INDL INC COM USD0.01 PRICE: 38.66 BROKER COMMISSION: 1.84 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
27 Dec 23	STAG INDL INC COM	400.000	-15,736.00	0.00	0.00	15,736.00	0.00	0.00	0.00
29 Dec 23	SEDOL : B64BRQ5 /STAG	39.34							
Settled	STATE STREET BANK AND TRUST CO. STAG INDL INC COM USD0.01 PRICE: 39.34 NET BROKER: STATE STREET BANK AND TRUST CO.								
15 Dec 23	STANLEY BLACK & DECKER INC	128.000	-12,625.28	0.00	0.00	12,625.28	0.00	0.00	0.00
19 Dec 23	COM	98.63							
Settled	SEDOL : B3Q2FJ4 /SWK WILLIAMS CAPITAL GROUP L.P.,THE / 0.64 STANLEY BLACK & DECKER INC COM PRICE: 98.63 BROKER COMMISSION: 0.64 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
16 Nov 23	STARBUCKS CORP COM	353.000	-37,884.46	0.00	0.00	37,884.46	0.00	0.00	0.00
20 Nov 23	SEDOL : 2842255 /SBUX	107.3064							
Settled	CABRERA CAPITAL MARKETS LLC / 5.30 STARBUCKS CORP COM USD0.001 PRICE: 107.3064022 BROKER COMMISSION: 5.30 BROKER: CABRERA 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>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

16 Nov 23	STATE STR CORP COM	193.000	-13,361.78	0.00	0.00	13,361.78	0.00	0.00	0.00
20 Nov 23	SEDOL : 2842040 /STT	69.217							
Settled	CABRERA CAPITAL MARKETS LLC / 2.90 STATE STREET CORP COM STK USD1 PRICE: 69.2169948 BROKER COMMISSION: 2.90 BROKER: CABRERA CAPITAL MARKETS LLC								
16 Nov 23	STEEL DYNAMICS INC COM	97.000	-10,660.48	0.00	0.00	10,660.48	0.00	0.00	0.00
20 Nov 23	SEDOL : 2849472 /STLD	109.8868							
Settled	CABRERA CAPITAL MARKETS LLC / 1.46 STEEL DYNAMICS INC COM STK USD0.01 PRICE: 109.8868041 BROKER COMMISSION: 1.46 BROKER: CABRERA CAPITAL MARKETS LLC								
16 Nov 23	STERIS PLC ORD USD0.001	71.000	-14,444.19	0.00	0.00	14,444.19	0.00	0.00	0.00
20 Nov 23	SEDOL : BFY8C75 /STE	203.4242							
Settled	CABRERA CAPITAL MARKETS LLC / 1.07 STERIS PLC ORD USD0.001 PRICE: 203.4242253 BROKER COMMISSION: 1.07 BROKER: CABRERA CAPITAL MARKETS LLC								
16 Nov 23	STRYKER CORP	111.000	-32,402.35	0.00	0.00	32,402.35	0.00	0.00	0.00
20 Nov 23	SEDOL : 2853688 /SYK	291.898							
Settled	CABRERA CAPITAL MARKETS LLC / 1.67 STRYKER CORP USD0.10 PRICE: 291.898018 BROKER COMMISSION: 1.67 BROKER: CABRERA CAPITAL MARKETS LLC								
18 Oct 23	SUN COMMUNITIES INC COM	200.000	-21,212.00	0.00	0.00	21,212.00	0.00	0.00	0.00
20 Oct 23	SEDOL : 2860257 /SUI	106.059998							
Settled	JPMORGAN CHASE BANK, N.A LONDON								

## ◆ 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

SUN COMMUNITIES COM USD0.01 PRICE: 106.06  
NET BROKER: JPMORGAN CHASE BANK, N.A  
LONDON

15 Dec 23	SUN COMMUNITIES INC COM	102.000	-13,678.71	0.00	0.00	13,678.71	0.00	0.00	0.00
19 Dec 23	SEDOL : 2860257 /SUI	134.10							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.51 SUN COMMUNITIES COM USD0.01 PRICE: 134.1 BROKER COMMISSION: 0.51 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
13 Oct 23	SYNOPSIS INC COM	43.000	-20,988.30	0.00	0.00	20,988.30	0.00	0.00	0.00
17 Oct 23	SEDOL : 2867719 /SNPS	488.0849							
Settled	LOOP CAPITAL MARKETS LLC / 0.65 SYNOPSIS INC COM USD0.01 PRICE: 488.0848837 BROKER COMMISSION: 0.65 BROKER: LOOP CAPITAL MARKETS LLC								
15 Dec 23	SYNOPSIS INC COM	73.000	-40,608.08	0.00	0.00	40,608.08	0.00	0.00	0.00
19 Dec 23	SEDOL : 2867719 /SNPS	556.27							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.37 SYNOPSIS INC COM USD0.01 PRICE: 556.27 BROKER COMMISSION: 0.37 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
10 Oct 23	T ROWE PRICE GROUP INC	126.000	-13,215.51	0.00	0.00	13,215.51	0.00	0.00	0.00
12 Oct 23	SEDOL : 2702337 /TROW	104.87							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.89 T ROWE PRICE GROUP INC PRICE: 104.87 BROKER COMMISSION: 1.89 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								
<b>Purchases</b>									
<b>Equities</b>									
<b>Common stock</b>									
<b>United States - USD</b>									
10 Oct 23	TAKE-TWO INTERACTIVE SOFTWARE	94.000	-13,653.97	0.00	0.00	13,653.97	0.00	0.00	0.00
12 Oct 23	INC COM STK USD0.01	145.24							
Settled	SEDOL : 2122117 /TTWO WILLIAMS CAPITAL GROUP L.P.,THE / 1.41 TAKE TWO INTERACTI COM USD0.01 PRICE: 145.24 BROKER COMMISSION: 1.41 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	TAKE-TWO INTERACTIVE SOFTWARE	62.000	-9,932.71	0.00	0.00	9,932.71	0.00	0.00	0.00
19 Dec 23	INC COM STK USD0.01	160.20							
Settled	SEDOL : 2122117 /TTWO WILLIAMS CAPITAL GROUP L.P.,THE / 0.31 TAKE TWO INTERACTI COM USD0.01 PRICE: 160.2 BROKER COMMISSION: 0.31 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
16 Nov 23	TARGA RES CORP COM	135.000	-11,329.42	0.00	0.00	11,329.42	0.00	0.00	0.00
20 Nov 23	SEDOL : B55PZY3 /TRGP	83.9066							
Settled	CABRERA CAPITAL MARKETS LLC / 2.03 TARGA RESOURCES INC COM PRICE: 83.9065925 BROKER COMMISSION: 2.03 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Dec 23	TARGET CORP COM STK	281.000	-38,883.38	0.00	0.00	38,883.38	0.00	0.00	0.00
19 Dec 23	SEDOL : 2259101 /TGT	138.37							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.41 TARGET CORP COM STK USD0.0833 PRICE: 138.37 BROKER COMMISSION: 1.41 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								
<b>Purchases</b>									
<b>Equities</b>									
<b>Common stock</b>									
<b>United States - USD</b>									
16 Nov 23	TD SYNEX CORPORATION COM	415.000	-40,449.43	0.00	0.00	40,449.43	0.00	0.00	0.00
20 Nov 23	USD0.001	97.4535							
Settled	SEDOL : 2002554 /SNX CABRERA CAPITAL MARKETS LLC / 6.23 TD SYNEX CORPORATION COM USD0.001 PRICE: 97.4534939 BROKER COMMISSION: 6.23 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Dec 23	TD SYNEX CORPORATION COM	420.000	-44,782.50	0.00	0.00	44,782.50	0.00	0.00	0.00
19 Dec 23	USD0.001	106.62							
Settled	SEDOL : 2002554 /SNX WILLIAMS CAPITAL GROUP L.P.,THE / 2.10 TD SYNEX CORPORATION COM USD0.001 PRICE: 106.62 BROKER COMMISSION: 2.10 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
16 Nov 23	TELEDYNE TECHNOLOGIES INC	28.000	-10,956.16	0.00	0.00	10,956.16	0.00	0.00	0.00
20 Nov 23	COM	391.2764							
Settled	SEDOL : 2503477 /TDY CABRERA CAPITAL MARKETS LLC / 0.42 TELEDYNE TECHNOLOG COM USD0.01 PRICE: 391.2764285 BROKER COMMISSION: 0.42 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Dec 23	TELEFLEX INC COM	39.000	-9,928.82	0.00	0.00	9,928.82	0.00	0.00	0.00
19 Dec 23	SEDOL : 2881407 /TFX	254.58							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.20 TELEFLEX INC COM USD1 PRICE: 254.58 BROKER COMMISSION: 0.20 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								

### Purchases

#### Equities

##### Common stock

##### United States - USD

15 Dec 23	TEMPUR SEALY INTL INC COM	198.000	-9,952.47	0.00	0.00	9,952.47	0.00	0.00	0.00
19 Dec 23	SEDOL : 2216991 /TPX	50.26							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.99 TEMPUR SEALY INTL INC COM PRICE: 50.26 BROKER COMMISSION: 0.99 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
10 Oct 23	TERRENO RLTY CORP	300.000	-17,142.00	0.00	0.00	17,142.00	0.00	0.00	0.00
11 Oct 23	SEDOL : B3N4753 /TRNO	57.139999							
Settled	STATE STREET BANK AND TRUST CO. TERRENO REALTY COR PRICE: 57.14 NET BROKER: STATE STREET BANK AND TRUST CO.								
13 Oct 23	TESLA INC COM USD0.001	356.000	-89,524.42	0.00	0.00	89,524.42	0.00	0.00	0.00
17 Oct 23	SEDOL : B616C79 /TSLA	251.4581							
Settled	LOOP CAPITAL MARKETS LLC / 5.34 TESLA INC COM USD0.001 PRICE: 251.4580898 BROKER COMMISSION: 5.34 BROKER: LOOP CAPITAL MARKETS LLC								
16 Oct 23	TESLA INC COM USD0.001	429.000	-108,938.12	0.00	0.00	108,938.12	0.00	0.00	0.00
18 Oct 23	SEDOL : B616C79 /TSLA	253.92							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 6.44 TESLA INC COM USD0.001 PRICE: 253.92 BROKER COMMISSION: 6.44 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	TESLA INC COM USD0.001	899.000	-227,901.00	0.00	0.00	227,901.00	0.00	0.00	0.00
19 Dec 23	SEDOL : B616C79 /TSLA	253.50							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 4.50 TESLA INC COM USD0.001 PRICE: 253.5 BROKER COMMISSION: 4.50 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								

Purchases

Equities

Common stock

United States - USD

15 Dec 23	TETRA TECH INC NEW COM	63.000	-10,428.71	0.00	0.00	10,428.71	0.00	0.00	0.00
19 Dec 23	SEDOL : 2883890 /TTEK	165.53							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.32 TETRA TECH INC COM USD0.01 PRICE: 165.53 BROKER COMMISSION: 0.32 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
16 Oct 23	TEXAS INSTRUMENTS INC COM	258.000	-39,813.27	0.00	0.00	39,813.27	0.00	0.00	0.00
18 Oct 23	SEDOL : 2885409 /TXN	154.30							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 3.87 TEXAS INSTRUMENTS INC USD1 PRICE: 154.3 BROKER COMMISSION: 3.87 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	TEXAS INSTRUMENTS INC COM	296.000	-49,918.92	0.00	0.00	49,918.92	0.00	0.00	0.00
19 Dec 23	SEDOL : 2885409 /TXN	168.64							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.48 TEXAS INSTRUMENTS INC USD1 PRICE: 168.64 BROKER COMMISSION: 1.48 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	TEXAS PAC LD CORP COM USD0.01	32.000	-51,111.52	0.00	0.00	51,111.52	0.00	0.00	0.00
19 Dec 23	SEDOL : BM99VY2 /TPL	1,597.23							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.16 TEXAS PACIFIC LD COM USD0.01 PRICE: 1597.23 BROKER COMMISSION: 0.16 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	TEXAS ROADHOUSE INC COMMON	79.000	-9,165.19	0.00	0.00	9,165.19	0.00	0.00	0.00
19 Dec 23	STOCK	116.01							
Settled	SEDOL : B033TJ7 /TXRH WILLIAMS CAPITAL GROUP L.P.,THE / 0.40								

◆ 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

TEXAS ROADHOUSE INC COMMON STOCK PRICE:  
116.01 BROKER COMMISSION: 0.40 BROKER:  
WILLIAMS CAPITAL GROUP L.P.,THE

15 Dec 23	THE CAMPBELLS COMPANY	226.000	-9,918.01	0.00	0.00	9,918.01	0.00	0.00	0.00
19 Dec 23	SEDOL : 2162845 /CPB	43.88							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.13 CAMPBELL SOUP CO CAP USD0.0375 PRICE: 43.88 BROKER COMMISSION: 1.13 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
13 Oct 23	THE CIGNA GROUP	83.000	-25,269.90	0.00	0.00	25,269.90	0.00	0.00	0.00
17 Oct 23	SEDOL : BHJ0775 /CI	304.4416							
Settled	LOOP CAPITAL MARKETS LLC / 1.25 THE CIGNA GROUP PRICE: 304.4415662 BROKER COMMISSION: 1.25 BROKER: LOOP CAPITAL MARKETS LLC								
15 Dec 23	THE CIGNA GROUP	141.000	-40,961.21	0.00	0.00	40,961.21	0.00	0.00	0.00
19 Dec 23	SEDOL : BHJ0775 /CI	290.50							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.71 THE CIGNA GROUP PRICE: 290.5 BROKER COMMISSION: 0.71 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
10 Oct 23	THE TRADE DESK INC COM CL A	200.000	-17,035.00	0.00	0.00	17,035.00	0.00	0.00	0.00
12 Oct 23	COM CL A	85.16							
Settled	SEDOL : BD8FDD1 /TTD WILLIAMS CAPITAL GROUP L.P.,THE / 3.00 THE TRADE DESK INC COM USD0.000001 CL A PRICE: 85.16 BROKER COMMISSION: 3.00 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								

Purchases

Equities

Common stock

United States - USD

15 Dec 23	THE TRADE DESK INC COM CL A	166.000	-12,432.57	0.00	0.00	12,432.57	0.00	0.00	0.00
19 Dec 23	COM CL A	74.89							
Settled	SEDOL : BD8FDD1 /TTD WILLIAMS CAPITAL GROUP L.P.,THE / 0.83 THE TRADE DESK INC COM USD0.000001 CL A PRICE: 74.89 BROKER COMMISSION: 0.83 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
13 Oct 23	THERMO FISHER SCIENTIFIC INC	50.000	-23,924.63	0.00	0.00	23,924.63	0.00	0.00	0.00
17 Oct 23	COM USD1	478.4776							
Settled	SEDOL : 2886907 /TMO LOOP CAPITAL MARKETS LLC / 0.75 THERMO FISHER CORP PRICE: 478.4776 BROKER COMMISSION: 0.75 BROKER: LOOP CAPITAL MARKETS LLC								
16 Nov 23	THERMO FISHER SCIENTIFIC INC	71.000	-33,513.68	0.00	0.00	33,513.68	0.00	0.00	0.00
20 Nov 23	COM USD1	472.0086							
Settled	SEDOL : 2886907 /TMO CABRERA CAPITAL MARKETS LLC / 1.07 THERMO FISHER SCIE COM USD1 PRICE: 472.0085915 BROKER COMMISSION: 1.07 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Dec 23	THERMO FISHER SCIENTIFIC INC	115.000	-59,574.03	0.00	0.00	59,574.03	0.00	0.00	0.00
19 Dec 23	COM USD1	518.03							
Settled	SEDOL : 2886907 /TMO WILLIAMS CAPITAL GROUP L.P.,THE / 0.58 THERMO FISHER SCIE COM USD1 PRICE: 518.03 BROKER COMMISSION: 0.58 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								
<b>Purchases</b>									
<b>Equities</b>									
<b>Common stock</b>									
<b>United States - USD</b>									
16 Nov 23	TJX COS INC COM NEW	361.000	-31,705.23	0.00	0.00	31,705.23	0.00	0.00	0.00
20 Nov 23	SEDOL : 2989301 /TJX	87.8111							
Settled	CABRERA CAPITAL MARKETS LLC / 5.42 TJX COS INC COM USD1 PRICE: 87.811108 BROKER COMMISSION: 5.42 BROKER: CABRERA CAPITAL MARKETS LLC								
16 Nov 23	TKO GROUP HLDGS INC COM	543.000	-42,319.31	0.00	0.00	42,319.31	0.00	0.00	0.00
20 Nov 23	SEDOL : BQBBFD1 /TKO	77.9211							
Settled	CABRERA CAPITAL MARKETS LLC / 8.15 TKO GROUP HLDGS COM USD0.01 CL A PRICE: 77.9211049 BROKER COMMISSION: 8.15 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Dec 23	TKO GROUP HLDGS INC COM	746.000	-56,692.27	0.00	0.00	56,692.27	0.00	0.00	0.00
19 Dec 23	SEDOL : BQBBFD1 /TKO	75.99							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 3.73 TKO GROUP HLDGS COM USD0.01 CL A PRICE: 75.99 BROKER COMMISSION: 3.73 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	TOPBUILD CORP COM	38.000	-14,251.33	0.00	0.00	14,251.33	0.00	0.00	0.00
19 Dec 23	SEDOL : BZ0P3W2 /BLD	375.03							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.19 TOPBUILD CORP COM USD0.01 'WI' PRICE: 375.03 BROKER COMMISSION: 0.19 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	TOPGOLF CALLAWAY BRANDS	20,587.000	-287,909.20	0.00	0.00	287,909.20	0.00	0.00	0.00
19 Dec 23	CORP	13.98							
Settled	SEDOL : 2173933 /MODG WILLIAMS CAPITAL GROUP L.P.,THE / 102.94								

◆ 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

TOPGOLF CALLAWAY BRANDS CORP PRICE: 13.98  
 BROKER COMMISSION: 102.94 BROKER: WILLIAMS  
 CAPITAL GROUP L.P.,THE

15 Dec 23	TORO CO COM	123.000	-10,750.82	0.00	0.00	10,750.82	0.00	0.00	0.00
19 Dec 23	SEDOL : 2897040 /TTC	87.40							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.62								
	TORO CO COM USD1 PRICE: 87.4 BROKER COMMISSION: 0.62 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
16 Nov 23	TRACTOR SUPPLY CO COM	79.000	-15,992.17	0.00	0.00	15,992.17	0.00	0.00	0.00
20 Nov 23	SEDOL : 2900335 /TSCO	202.4175							
Settled	CABRERA CAPITAL MARKETS LLC / 1.19								
	TRACTOR SUPPLY CO COM USD0.008 PRICE: 202.4174683 BROKER COMMISSION: 1.19 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Dec 23	TRADEWEB MKTS INC CL A CL A	136.000	-12,001.32	0.00	0.00	12,001.32	0.00	0.00	0.00
19 Dec 23	SEDOL : BJXMVK2 /TW	88.24							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.68								
	TRADEWEB MARKETS I COM USD0.00001 CL A PRICE: 88.24 BROKER COMMISSION: 0.68 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
10 Oct 23	TRANE TECHNOLOGIES PLC COM	103.000	-21,482.20	0.00	0.00	21,482.20	0.00	0.00	0.00
12 Oct 23	USD1	208.55							
Settled	SEDOL : BK9ZQ96 /TT WILLIAMS CAPITAL GROUP L.P.,THE / 1.55								
	TRANE TECHNOLOGIES COM USD1 PRICE: 208.55 BROKER COMMISSION: 1.55 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								

## ◆ 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 Dec 23	TRANE TECHNOLOGIES PLC COM	86.000	-20,633.55	0.00	0.00	20,633.55	0.00	0.00	0.00
19 Dec 23	USD1	239.92							
Settled	SEDOL : BK9ZQ96 /TT WILLIAMS CAPITAL GROUP L.P.,THE / 0.43 TRANE TECHNOLOGIES COM USD1 PRICE: 239.92 BROKER COMMISSION: 0.43 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
10 Oct 23	TRANSDIGM GROUP INC COM	24.000	-20,788.68	0.00	0.00	20,788.68	0.00	0.00	0.00
12 Oct 23	SEDOL : B11FJK3 /TDG	866.18							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.36 TRANSDIGM GP INC COM USD0.01 PRICE: 866.18 BROKER COMMISSION: 0.36 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	TRANSDIGM GROUP INC COM	59.000	-58,150.11	0.00	0.00	58,150.11	0.00	0.00	0.00
19 Dec 23	SEDOL : B11FJK3 /TDG	985.59							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.30 TRANSDIGM GP INC COM USD0.01 PRICE: 985.59 BROKER COMMISSION: 0.30 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	TRANSUNION COM	160.000	-10,975.20	0.00	0.00	10,975.20	0.00	0.00	0.00
19 Dec 23	SEDOL : BYMWL86 /TRU	68.59							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.80 TRANSUNION COM USD0.01 PRICE: 68.59 BROKER COMMISSION: 0.80 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	TREX CO INC COM	128.000	-10,268.80	0.00	0.00	10,268.80	0.00	0.00	0.00
19 Dec 23	SEDOL : 2483074 /TREX	80.22							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.64								

◆ 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

TREX COMPANY INC COM USD0.01 PRICE: 80.22  
 BROKER COMMISSION: 0.64 BROKER: WILLIAMS  
 CAPITAL GROUP L.P.,THE

15 Dec 23	TRIMBLE INC COM TRIMBLE INC	205.000	-10,613.88	0.00	0.00	10,613.88	0.00	0.00	0.00
19 Dec 23	SEDOL : 2903958 /TRMB	51.77							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.03 TRIMBLE INC COM NPV PRICE: 51.77 BROKER COMMISSION: 1.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	TRUIST FINL CORP COM	1,225.000	-44,963.63	0.00	0.00	44,963.63	0.00	0.00	0.00
19 Dec 23	SEDOL : BKP7287 /TFC	36.70							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 6.13 TRUIST FINL CORP COM USD5 PRICE: 36.7 BROKER COMMISSION: 6.13 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	TWILIO INC CL A CL A	141.000	-10,711.07	0.00	0.00	10,711.07	0.00	0.00	0.00
19 Dec 23	SEDOL : BD6P5Q0 /TWLO	75.96							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.71 TWILIO INC COM USD0.001 CL A PRICE: 75.96 BROKER COMMISSION: 0.71 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	TYLER TECHNOLOGIES INC COM	35.000	-14,364.88	0.00	0.00	14,364.88	0.00	0.00	0.00
19 Dec 23	STK	410.42							
Settled	SEDOL : 2909644 /TYL WILLIAMS CAPITAL GROUP L.P.,THE / 0.18 TYLER TECHNOLOGIES COM USD0.01 PRICE: 410.42 BROKER COMMISSION: 0.18 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								

### Purchases

#### Equities

#### Common stock

#### United States - USD

15 Dec 23	TYSON FOODS INC CLA COM	231.000	-11,969.27	0.00	0.00	11,969.27	0.00	0.00	0.00
19 Dec 23	(DELAWARE)	51.81							
Settled	SEDOL : 2909730 /TSN WILLIAMS CAPITAL GROUP L.P.,THE / 1.16 TYSON FOODS INC CLASS'A'COM USD0.10 PRICE: 51.81 BROKER COMMISSION: 1.16 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
07 Dec 23	U M H PPTYS INC COM STK	800.000	-11,824.00	0.00	0.00	11,824.00	0.00	0.00	0.00
08 Dec 23	SEDOL : 2908191 /UMH	14.78							
Settled	STATE STREET BANK AND TRUST CO. UMH PROP INC COM STK USD0.10 PRICE: 14.78 NET BROKER: STATE STREET BANK AND TRUST CO.								
13 Oct 23	UBER TECHNOLOGIES INC COM	552.000	-24,051.41	0.00	0.00	24,051.41	0.00	0.00	0.00
17 Oct 23	USD0.00001	43.5564							
Settled	SEDOL : BK6N347 /UBER LOOP CAPITAL MARKETS LLC / 8.28 UBER TECHNOLOGIES COM USD0.00001 PRICE: 43.5563949 BROKER COMMISSION: 8.28 BROKER: LOOP CAPITAL MARKETS LLC								
15 Dec 23	UBER TECHNOLOGIES INC COM	2,852.000	-176,438.98	0.00	0.00	176,438.98	0.00	0.00	0.00
19 Dec 23	USD0.00001	61.86							
Settled	SEDOL : BK6N347 /UBER WILLIAMS CAPITAL GROUP L.P.,THE / 14.26 UBER TECHNOLOGIES COM USD0.00001 PRICE: 61.86 BROKER COMMISSION: 14.26 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
03 Oct 23	UDR INC COM STK	500.000	-17,405.00	0.00	0.00	17,405.00	0.00	0.00	0.00
05 Oct 23	SEDOL : 2727910 /UDR	34.810001							
Settled	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

UDR INC COM USD0.01 PRICE: 34.81 NET BROKER:  
STATE STREET BANK AND TRUST CO.

15 Dec 23	UDR INC COM STK	273.000	-10,277.09	0.00	0.00	10,277.09	0.00	0.00	0.00
19 Dec 23	SEDOL : 2727910 /UDR	37.64							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.37 UDR INC COM USD0.01 PRICE: 37.64 BROKER COMMISSION: 1.37 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	UIPATH INC CL A CL A	787.000	-20,214.10	0.00	0.00	20,214.10	0.00	0.00	0.00
19 Dec 23	SEDOL : BMD02L5 /PATH	25.68							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 3.94 UIPATH INC COM USD0.00001 CL A PRICE: 25.68 BROKER COMMISSION: 3.94 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
16 Nov 23	ULTA BEAUTY INC COM STK	36.000	-14,566.32	0.00	0.00	14,566.32	0.00	0.00	0.00
20 Nov 23	USD0.01	404.605							
Settled	SEDOL : B28TS42 /ULTA CABRERA CAPITAL MARKETS LLC / 0.54 ULTA BEAUTY INC COM STK USD0.01 PRICE: 404.605 BROKER COMMISSION: 0.54 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Dec 23	ULTRAGENYX PHARMACEUTICAL	850.000	-39,078.75	0.00	0.00	39,078.75	0.00	0.00	0.00
19 Dec 23	INC COM	45.97							
Settled	SEDOL : BJ62Z18 /RARE WILLIAMS CAPITAL GROUP L.P.,THE / 4.25 ULTRAGENYX PHARMAC COM USD0.001 PRICE: 45.97 BROKER COMMISSION: 4.25 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								
<b>Purchases</b>									
<b>Equities</b>									
<b>Common stock</b>									
<b>United States - USD</b>									
16 Oct 23	UNION PAC CORP COM	174.000	-36,687.03	0.00	0.00	36,687.03	0.00	0.00	0.00
18 Oct 23	SEDOL : 2914734 /UNP	210.83							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.61 UNION PACIFIC CORP COM USD2.50 PRICE: 210.83 BROKER COMMISSION: 2.61 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	UNION PAC CORP COM	198.000	-47,913.03	0.00	0.00	47,913.03	0.00	0.00	0.00
19 Dec 23	SEDOL : 2914734 /UNP	241.98							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.99 UNION PACIFIC CORP COM USD2.50 PRICE: 241.98 BROKER COMMISSION: 0.99 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	UNITED AIRLINES HOLDINGS INC	272.000	-11,855.12	0.00	0.00	11,855.12	0.00	0.00	0.00
19 Dec 23	COM USD0.01	43.58							
Settled	SEDOL : B4QG225 /UAL WILLIAMS CAPITAL GROUP L.P.,THE / 1.36 UNITED AIRLINES HOLDINGS INC COM USD0.01 PRICE: 43.58 BROKER COMMISSION: 1.36 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
16 Nov 23	UNITED PARCEL SVC INC CL B	226.000	-33,067.80	0.00	0.00	33,067.80	0.00	0.00	0.00
20 Nov 23	SEDOL : 2517382 /UPS	146.3027							
Settled	CABRERA CAPITAL MARKETS LLC / 3.39 UTD PARCEL SERV CLASS'B'COM USD0.01 PRICE: 146.3026991 BROKER COMMISSION: 3.39 BROKER: CABRERA CAPITAL MARKETS LLC								
10 Oct 23	UNITED RENTALS INC COM	39.000	-17,506.52	0.00	0.00	17,506.52	0.00	0.00	0.00
12 Oct 23	SEDOL : 2134781 /URI	448.87							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.59								

◆ 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

	UTD RENTALS INC COM USD0.01 PRICE: 448.87 BROKER COMMISSION: 0.59 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	UNITED THERAPEUTICS CORP DEL	38.000	-9,365.29	0.00	0.00	9,365.29	0.00	0.00	0.00
19 Dec 23	COM STK	246.45							
Settled	SEDOL : 2430412 /UTHR WILLIAMS CAPITAL GROUP L.P.,THE / 0.19 UTD THERAPEUTIC COM USD0.01 PRICE: 246.45 BROKER COMMISSION: 0.19 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
13 Oct 23	UNITEDHEALTH GROUP INC COM	120.000	-64,631.70	0.00	0.00	64,631.70	0.00	0.00	0.00
17 Oct 23	SEDOL : 2917766 /UNH	538.5825							
Settled	LOOP CAPITAL MARKETS LLC / 1.80 UNITEDHEALTH GRP COM USD0.01 PRICE: 538.5825 BROKER COMMISSION: 1.80 BROKER: LOOP CAPITAL MARKETS LLC								
16 Oct 23	UNITEDHEALTH GROUP INC COM	145.000	-78,016.53	0.00	0.00	78,016.53	0.00	0.00	0.00
18 Oct 23	SEDOL : 2917766 /UNH	538.03							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.18 UNITEDHEALTH GRP COM USD0.01 PRICE: 538.03 BROKER COMMISSION: 2.18 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	UNITEDHEALTH GROUP INC COM	303.000	-160,930.88	0.00	0.00	160,930.88	0.00	0.00	0.00
19 Dec 23	SEDOL : 2917766 /UNH	531.12							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.52 UNITEDHEALTH GRP COM USD0.01 PRICE: 531.12 BROKER COMMISSION: 1.52 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								
<b>Purchases</b>									
<b>Equities</b>									
<b>Common stock</b>									
<b>United States - USD</b>									
15 Dec 23	UNITY SOFTWARE INC COM	502.000	-19,761.23	0.00	0.00	19,761.23	0.00	0.00	0.00
19 Dec 23	SEDOL : BLFDXH8 /U	39.36							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.51 UNITY SOFTWARE INC COM USD0.000005 PRICE: 39.36 BROKER COMMISSION: 2.51 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	UNIVERSAL DISPLAY CORP COM	56.000	-10,367.56	0.00	0.00	10,367.56	0.00	0.00	0.00
19 Dec 23	SEDOL : 2277880 /OLED	185.13							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.28 UNIVERSAL DISPLAY COM USD0.01 PRICE: 185.13 BROKER COMMISSION: 0.28 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	UNUM GROUP	233.000	-10,148.32	0.00	0.00	10,148.32	0.00	0.00	0.00
19 Dec 23	SEDOL : 2433842 /UNM	43.55							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.17 UNUM GROUP COM USD0.10 PRICE: 43.55 BROKER COMMISSION: 1.17 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	US BANCORP	2,627.000	-118,254.41	0.00	0.00	118,254.41	0.00	0.00	0.00
19 Dec 23	SEDOL : 2736035 /USB	45.01							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 13.14 US BANCORP COM USD0.01 PRICE: 45.01 BROKER COMMISSION: 13.14 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	US FOODS HLDG CORP COM	269.000	-11,721.68	0.00	0.00	11,721.68	0.00	0.00	0.00
19 Dec 23	SEDOL : BYVFC94 /USFD	43.57							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.35								

## ◆ 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

US FOODS HLDG CORP COM USD0.01 PRICE:  
43.57 BROKER COMMISSION: 1.35 BROKER:  
WILLIAMS CAPITAL GROUP L.P.,THE

10 Oct 23	VEEVA SYS INC CL A COM CL A		66.000	-14,117.07	0.00	0.00	14,117.07	0.00	0.00	0.00
12 Oct 23	COM		213.88							
Settled	SEDOL : BFH3N85 /VEEV WILLIAMS CAPITAL GROUP L.P.,THE / 0.99 VEEVA SYSTEMS INC COM USD0.00001 CL 'A' PRICE: 213.88 BROKER COMMISSION: 0.99 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE									
15 Dec 23	VEEVA SYS INC CL A COM CL A		54.000	-9,756.45	0.00	0.00	9,756.45	0.00	0.00	0.00
19 Dec 23	COM		180.67							
Settled	SEDOL : BFH3N85 /VEEV WILLIAMS CAPITAL GROUP L.P.,THE / 0.27 VEEVA SYSTEMS INC COM USD0.00001 CL 'A' PRICE: 180.67 BROKER COMMISSION: 0.27 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE									
03 Oct 23	VENTAS INC REIT		300.000	-12,033.00	0.00	0.00	12,033.00	0.00	0.00	0.00
05 Oct 23	SEDOL : 2927925 /VTR		40.110001							
Settled	STATE STREET BANK AND TRUST CO. VENTAS INC REIT USD0.25 PRICE: 40.11 NET BROKER: STATE STREET BANK AND TRUST CO.									
16 Nov 23	VENTAS INC REIT		241.000	-10,854.96	0.00	0.00	10,854.96	0.00	0.00	0.00
20 Nov 23	SEDOL : 2927925 /VTR		45.0263							
Settled	CABRERA CAPITAL MARKETS LLC / 3.62 VENTAS INC REIT USD0.25 PRICE: 45.026307 BROKER COMMISSION: 3.62 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

16 Nov 23	VERISIGN INC COM	55.000	-11,544.18	0.00	0.00	11,544.18	0.00	0.00	0.00
20 Nov 23	SEDOL : 2142922 /RSN	209.8791							
Settled	CABRERA CAPITAL MARKETS LLC / 0.83 VERISIGN COM USD0.001 PRICE: 209.8790909 BROKER COMMISSION: 0.83 BROKER: CABRERA CAPITAL MARKETS LLC								
10 Oct 23	VERISK ANALYTICS INC COM	65.000	-15,890.23	0.00	0.00	15,890.23	0.00	0.00	0.00
12 Oct 23	USD0.001	244.45							
Settled	SEDOL : B4P9W92 /VRSK WILLIAMS CAPITAL GROUP L.P.,THE / 0.98 VERISK ANALYTICS I COM USD0.001 PRICE: 244.45 BROKER COMMISSION: 0.98 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	VERISK ANALYTICS INC COM	53.000	-12,455.27	0.00	0.00	12,455.27	0.00	0.00	0.00
19 Dec 23	USD0.001	235.00							
Settled	SEDOL : B4P9W92 /VRSK WILLIAMS CAPITAL GROUP L.P.,THE / 0.27 VERISK ANALYTICS I COM USD0.001 PRICE: 235.0 BROKER COMMISSION: 0.27 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
16 Oct 23	VERIZON COMMUNICATIONS COM	1,198.000	-37,455.47	0.00	0.00	37,455.47	0.00	0.00	0.00
18 Oct 23	SEDOL : 2090571 /VZ	31.25							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 17.97 VERIZON COMMUN COM USD0.10 PRICE: 31.25 BROKER COMMISSION: 17.97 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	VERIZON COMMUNICATIONS COM	1,371.000	-51,241.13	0.00	0.00	51,241.13	0.00	0.00	0.00
19 Dec 23	SEDOL : 2090571 /VZ	37.37							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 6.86								

## ◆ 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

VERIZON COMMUN COM USD0.10 PRICE: 37.37  
 BROKER COMMISSION: 6.86 BROKER: WILLIAMS  
 CAPITAL GROUP L.P.,THE

13 Oct 23	VERTEX PHARMACEUTICALS INC	73.000	-27,001.78	0.00	0.00	27,001.78	0.00	0.00	0.00
17 Oct 23	COM	369.8723							
Settled	SEDOL : 2931034 /VRTX LOOP CAPITAL MARKETS LLC / 1.10 VERTEX PHARMACEUTI COM USD0.01 PRICE: 369.8723287 BROKER COMMISSION: 1.10 BROKER: LOOP CAPITAL MARKETS LLC								
15 Dec 23	VERTEX PHARMACEUTICALS INC	124.000	-50,924.94	0.00	0.00	50,924.94	0.00	0.00	0.00
19 Dec 23	COM	410.68							
Settled	SEDOL : 2931034 /VRTX WILLIAMS CAPITAL GROUP L.P.,THE / 0.62 VERTEX PHARMACEUTI COM USD0.01 PRICE: 410.68 BROKER COMMISSION: 0.62 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	VERTIV HOLDINGS LLC COM	286.000	-13,652.21	0.00	0.00	13,652.21	0.00	0.00	0.00
19 Dec 23	USD0.0001	47.73							
Settled	SEDOL : BL3LWS8 /VRT WILLIAMS CAPITAL GROUP L.P.,THE / 1.43 VERTIV HOLDINGS CO COM USD0.0001 PRICE: 47.73 BROKER COMMISSION: 1.43 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	VESTIS CORP COM	18,942.000	-367,001.25	0.00	0.00	367,001.25	0.00	0.00	0.00
19 Dec 23	SEDOL : BP5JNQ3 /VSTS	19.37							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 94.71 VESTIS CORPORATION COM USD0.01 PRICE: 19.37 BROKER COMMISSION: 94.71 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								

### Purchases

#### Equities

##### Common stock

##### United States - USD

15 Dec 23	VIATRIS INC	994.000	-10,213.35	0.00	0.00	10,213.35	0.00	0.00	0.00
19 Dec 23	SEDOL : BMWS3X9 /VTRS	10.27							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 4.97 VIATRIS INC COM USD0.01 PRICE: 10.27 BROKER COMMISSION: 4.97 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
10 Oct 23	VICI PPTYS INC COM	457.000	-13,364.97	0.00	0.00	13,364.97	0.00	0.00	0.00
12 Oct 23	SEDOL : BYWH073 /VICI	29.23							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 6.86 VICI PPTYS INC COM USD0.01 PRICE: 29.23 BROKER COMMISSION: 6.86 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
18 Oct 23	VICI PPTYS INC COM	600.000	-17,244.00	0.00	0.00	17,244.00	0.00	0.00	0.00
20 Oct 23	SEDOL : BYWH073 /VICI	28.74							
Settled	JPMORGAN CHASE BANK, N.A LONDON VICI PPTYS INC COM USD0.01 PRICE: 28.74 NET BROKER: JPMORGAN CHASE BANK, N.A LONDON								
07 Dec 23	VICI PPTYS INC COM	800.000	-24,344.00	0.00	0.00	24,344.00	0.00	0.00	0.00
08 Dec 23	SEDOL : BYWH073 /VICI	30.43							
Settled	STATE STREET BANK AND TRUST CO. VICI PPTYS INC COM USD0.01 PRICE: 30.43 NET BROKER: STATE STREET BANK AND TRUST CO.								
15 Dec 23	VICI PPTYS INC COM	2,511.000	-78,707.30	0.00	0.00	78,707.30	0.00	0.00	0.00
19 Dec 23	SEDOL : BYWH073 /VICI	31.34							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 12.56 VICI PPTYS INC COM USD0.01 PRICE: 31.34 BROKER COMMISSION: 12.56 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								
<b>Purchases</b>									
<b>Equities</b>									
<b>Common stock</b>									
<b>United States - USD</b>									
15 Dec 23	VICI PPTYS INC COM	3,341.000	-104,715.29	0.00	0.00	104,715.29	0.00	0.00	0.00
19 Dec 23	SEDOL : BYWH073 /VICI	31.34							
Settled	CABRERA CAPITAL MARKETS LLC / 8.35 VICI PPTYS INC COM USD0.01 PRICE: 31.34 BROKER COMMISSION: 8.35 BROKER: CABRERA CAPITAL MARKETS LLC								
27 Dec 23	VICI PPTYS INC COM	900.000	-28,638.00	0.00	0.00	28,638.00	0.00	0.00	0.00
29 Dec 23	SEDOL : BYWH073 /VICI	31.82							
Settled	STATE STREET BANK AND TRUST CO. VICI PPTYS INC COM USD0.01 PRICE: 31.82 NET BROKER: STATE STREET BANK AND TRUST CO.								
19 Oct 23	VICOR CORP COM	3,293.000	-176,685.92	0.00	0.00	176,685.92	0.00	0.00	0.00
23 Oct 23	SEDOL : 2930774 /VICR	53.64							
Settled	PERSHING LLC / 49.40 VICOR CORP COM USD0.01 PRICE: 53.64 BROKER COMMISSION: 49.40 BROKER: PERSHING LLC								
13 Oct 23	VISA INC COM CL A STK	208.000	-49,330.88	0.00	0.00	49,330.88	0.00	0.00	0.00
17 Oct 23	SEDOL : B2PZN04 /V	237.1527							
Settled	LOOP CAPITAL MARKETS LLC / 3.12 VISA INC COM STK USD0.0001 PRICE: 237.1526923 BROKER COMMISSION: 3.12 BROKER: LOOP CAPITAL MARKETS LLC								
16 Oct 23	VISA INC COM CL A STK	253.000	-60,741.51	0.00	0.00	60,741.51	0.00	0.00	0.00
18 Oct 23	SEDOL : B2PZN04 /V	240.07							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 3.80 VISA INC COM STK USD0.0001 PRICE: 240.07 BROKER COMMISSION: 3.80 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								

### Purchases

#### Equities

#### Common stock

#### United States - USD

15 Dec 23	VITAL ENERGY INC COM	1,136.000	-50,546.32	0.00	0.00	50,546.32	0.00	0.00	0.00
19 Dec 23	USD0.01(POST REV SPLIT)	44.49							
Settled	SEDOL : BLBCYD2 /VTLE WILLIAMS CAPITAL GROUP L.P.,THE / 5.68 VITAL ENERGY INC COM USD0.01(POST REV SPLIT) PRICE: 44.49 BROKER COMMISSION: 5.68 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
18 Oct 23	VORNADO RLTY TR COM	304.000	-6,585.40	0.00	0.00	6,585.40	0.00	0.00	0.00
20 Oct 23	SEDOL : 2933632 /VNO	21.66							
Settled	CABRERA CAPITAL MARKETS LLC / 0.76 VORNADO REALTY TR COM SHS OF BEN INT USD0.04 PRICE: 21.66 BROKER COMMISSION: 0.76 BROKER: CABRERA CAPITAL MARKETS LLC								
10 Oct 23	VULCAN MATERIALS CO COM	75.000	-15,826.13	0.00	0.00	15,826.13	0.00	0.00	0.00
12 Oct 23	SEDOL : 2931205 /VMC	211.00							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.13 VULCAN MATERIALS COM STK USD1 PRICE: 211.0 BROKER COMMISSION: 1.13 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	VULCAN MATERIALS CO COM	50.000	-11,217.75	0.00	0.00	11,217.75	0.00	0.00	0.00
19 Dec 23	SEDOL : 2931205 /VMC	224.35							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.25 VULCAN MATERIALS COM STK USD1 PRICE: 224.35 BROKER COMMISSION: 0.25 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
18 Oct 23	W P CAREY INC COM	300.000	-16,146.00	0.00	0.00	16,146.00	0.00	0.00	0.00
20 Oct 23	SEDOL : B826YT8 /WPC	53.82							
Settled	JPMORGAN CHASE BANK, N.A LONDON								

◆ 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

W P CAREY INC COM PRICE: 53.82 NET BROKER:  
JPMORGAN CHASE BANK, N.A LONDON

18 Oct 23	W P CAREY INC COM	150.000	-8,073.38	0.00	0.00	8,073.38	0.00	0.00	0.00
20 Oct 23	SEDOL : B826YT8 /WPC	53.82							
Settled	CABRERA CAPITAL MARKETS LLC / 0.38 W P CAREY INC COM PRICE: 53.82 BROKER COMMISSION: 0.38 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Dec 23	W P CAREY INC COM	176.000	-11,398.64	0.00	0.00	11,398.64	0.00	0.00	0.00
19 Dec 23	SEDOL : B826YT8 /WPC	64.76							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.88 W P CAREY INC COM PRICE: 64.76 BROKER COMMISSION: 0.88 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
16 Nov 23	WABTEC CORP COM	108.000	-12,432.09	0.00	0.00	12,432.09	0.00	0.00	0.00
20 Nov 23	SEDOL : 2955733 /WAB	115.0969							
Settled	CABRERA CAPITAL MARKETS LLC / 1.62 WABTEC CORP COM USD0.01 PRICE: 115.0969444 BROKER COMMISSION: 1.62 BROKER: CABRERA CAPITAL MARKETS LLC								
16 Nov 23	WALGREENS BOOTS ALLIANCE INC	514.000	-10,625.97	0.00	0.00	10,625.97	0.00	0.00	0.00
20 Nov 23	COM	20.6581							
Settled	SEDOL : BTN1Y44 /WBA CABRERA CAPITAL MARKETS LLC / 7.71 WALGREENS BOOTS AL COM USD0.01 PRICE: 20.6580933 BROKER COMMISSION: 7.71 BROKER: CABRERA CAPITAL MARKETS LLC								
13 Oct 23	WALMART INC COM	184.000	-29,491.89	0.00	0.00	29,491.89	0.00	0.00	0.00
17 Oct 23	SEDOL : 2936921 /WMT	160.267							
Settled	LOOP CAPITAL MARKETS LLC / 2.76								

◆ 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

	WALMART INC COM USD0.10 PRICE: 160.2670108 BROKER COMMISSION: 2.76 BROKER: LOOP CAPITAL MARKETS LLC								
16 Oct 23	WALMART INC COM	222.000	-35,791.95	0.00	0.00	35,791.95	0.00	0.00	0.00
18 Oct 23	SEDOL : 2936921 /WMT	161.21							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 3.33 WALMART INC COM USD0.10 PRICE: 161.21 BROKER COMMISSION: 3.33 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	WALMART INC COM	465.000	-71,026.43	0.00	0.00	71,026.43	0.00	0.00	0.00
19 Dec 23	SEDOL : 2936921 /WMT	152.74							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.33 WALMART INC COM USD0.10 PRICE: 152.74 BROKER COMMISSION: 2.33 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
16 Oct 23	WALT DISNEY CO	521.000	-44,662.73	0.00	0.00	44,662.73	0.00	0.00	0.00
18 Oct 23	SEDOL : 2270726 /DIS	85.71							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 7.82 WALT DISNEY CO PRICE: 85.71 BROKER COMMISSION: 7.82 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	WALT DISNEY CO	595.000	-55,611.68	0.00	0.00	55,611.68	0.00	0.00	0.00
19 Dec 23	SEDOL : 2270726 /DIS	93.46							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.98 WALT DISNEY CO PRICE: 93.46 BROKER COMMISSION: 2.98 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								
<b>Purchases</b>									
<b>Equities</b>									
<b>Common stock</b>									
<b>United States - USD</b>									
10 Oct 23	WARNER BROS DISCOVERY INC	1,252.000	-13,377.62	0.00	0.00	13,377.62	0.00	0.00	0.00
12 Oct 23	SEDOL : BM8JYX3 /WBD	10.67							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 18.78 WARNER BROS DISCOV COM USD0.01 SER A PRICE: 10.67 BROKER COMMISSION: 18.78 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	WARNER BROS DISCOVERY INC	830.000	-10,179.95	0.00	0.00	10,179.95	0.00	0.00	0.00
19 Dec 23	SEDOL : BM8JYX3 /WBD	12.26							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 4.15 WARNER BROS DISCOV COM USD0.01 SER A PRICE: 12.26 BROKER COMMISSION: 4.15 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
16 Nov 23	WASTE MGMT INC DEL COM STK	191.000	-32,757.12	0.00	0.00	32,757.12	0.00	0.00	0.00
20 Nov 23	SEDOL : 2937667 /WM	171.4882							
Settled	CABRERA CAPITAL MARKETS LLC / 2.87 WASTE MANAGEMENT COM USD0.01 PRICE: 171.4882198 BROKER COMMISSION: 2.87 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Dec 23	WATERS CORP COM	49.000	-15,687.11	0.00	0.00	15,687.11	0.00	0.00	0.00
19 Dec 23	SEDOL : 2937689 /WAT	320.14							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.25 WATERS CORP COM USD0.01 PRICE: 320.14 BROKER COMMISSION: 0.25 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	WATSCO INC COM	28.000	-11,792.34	0.00	0.00	11,792.34	0.00	0.00	0.00
19 Dec 23	SEDOL : 2943039 /WSO	421.15							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.14								

◆ 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

WATSCO INC COM USD0.50 PRICE: 421.15 BROKER  
COMMISSION: 0.14 BROKER: WILLIAMS CAPITAL  
GROUP L.P.,THE

10 Oct 23	WEC ENERGY GROUP INC COM	179.000	-14,723.65	0.00	0.00	14,723.65	0.00	0.00	0.00
12 Oct 23	SEDOL : BYY8XK8 /WEC	82.24							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.69 WEC ENERGY GROUP COM USD0.01 PRICE: 82.24 BROKER COMMISSION: 2.69 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	WEC ENERGY GROUP INC COM	119.000	-9,813.34	0.00	0.00	9,813.34	0.00	0.00	0.00
19 Dec 23	SEDOL : BYY8XK8 /WEC	82.46							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.60 WEC ENERGY GROUP COM USD0.01 PRICE: 82.46 BROKER COMMISSION: 0.60 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
16 Oct 23	WELLS FARGO & CO NEW COM STK	1,045.000	-43,539.93	0.00	0.00	43,539.93	0.00	0.00	0.00
18 Oct 23	SEDOL : 2649100 /WFC	41.65							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 15.68 WELLS FARGO & CO COM USD1.666 PRICE: 41.65 BROKER COMMISSION: 15.68 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	WELLS FARGO & CO NEW COM STK	1,196.000	-60,176.74	0.00	0.00	60,176.74	0.00	0.00	0.00
19 Dec 23	SEDOL : 2649100 /WFC	50.31							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 5.98 WELLS FARGO & CO COM USD1.666 PRICE: 50.31 BROKER COMMISSION: 5.98 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								
<b>Purchases</b>									
<b>Equities</b>									
<b>Common stock</b>									
<b>United States - USD</b>									
03 Oct 23	WELLTOWER INC COM REIT	400.000	-31,724.00	0.00	0.00	31,724.00	0.00	0.00	0.00
05 Oct 23	SEDOL : BYVYHH4 /WELL	79.309998							
Settled	STATE STREET BANK AND TRUST CO. WELLTOWER OP LLC COM USD1 PRICE: 79.31 NET BROKER: STATE STREET BANK AND TRUST CO.								
10 Oct 23	WELLTOWER INC COM REIT	226.000	-18,912.81	0.00	0.00	18,912.81	0.00	0.00	0.00
12 Oct 23	SEDOL : BYVYHH4 /WELL	83.67							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 3.39 WELLTOWER OP LLC COM USD1 PRICE: 83.67 BROKER COMMISSION: 3.39 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
10 Oct 23	WELLTOWER INC COM REIT	200.000	-16,734.00	0.00	0.00	16,734.00	0.00	0.00	0.00
11 Oct 23	SEDOL : BYVYHH4 /WELL	83.669998							
Settled	STATE STREET BANK AND TRUST CO. WELLTOWER OP LLC COM USD1 PRICE: 83.67 NET BROKER: STATE STREET BANK AND TRUST CO.								
18 Oct 23	WELLTOWER INC COM REIT	200.000	-17,152.00	0.00	0.00	17,152.00	0.00	0.00	0.00
20 Oct 23	SEDOL : BYVYHH4 /WELL	85.760002							
Settled	JPMORGAN CHASE BANK, N.A LONDON WELLTOWER OP LLC COM USD1 PRICE: 85.76 NET BROKER: JPMORGAN CHASE BANK, N.A LONDON								
10 Nov 23	WELLTOWER INC COM REIT	2,700.000	-232,152.75	0.00	0.00	232,152.75	0.00	0.00	0.00
14 Nov 23	SEDOL : BYVYHH4 /WELL	85.98							
Settled	CABRERA CAPITAL MARKETS LLC / 6.75 WELLTOWER OP LLC COM USD1 PRICE: 85.98 BROKER COMMISSION: 6.75 BROKER: CABRERA 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								
<b>Purchases</b>									
<b>Equities</b>									
<b>Common stock</b>									
<b>United States - USD</b>									
16 Nov 23	WELLTOWER INC COM REIT	1,303.000	-113,981.75	0.00	0.00	113,981.75	0.00	0.00	0.00
20 Nov 23	SEDOL : BYVYHH4 /WELL	87.4614							
Settled	CABRERA CAPITAL MARKETS LLC / 19.55 WELLTOWER OP LLC COM USD1 PRICE: 87.4613967 BROKER COMMISSION: 19.55 BROKER: CABRERA CAPITAL MARKETS LLC								
07 Dec 23	WELLTOWER INC COM REIT	400.000	-35,004.00	0.00	0.00	35,004.00	0.00	0.00	0.00
08 Dec 23	SEDOL : BYVYHH4 /WELL	87.510002							
Settled	STATE STREET BANK AND TRUST CO. WELLTOWER OP LLC COM USD1 PRICE: 87.51 NET BROKER: STATE STREET BANK AND TRUST CO.								
15 Dec 23	WELLTOWER INC COM REIT	200.000	-18,158.00	0.00	0.00	18,158.00	0.00	0.00	0.00
19 Dec 23	SEDOL : BYVYHH4 /WELL	90.790001							
Settled	NORTHERN TRUST CO LDN WELLTOWER OP LLC COM USD1 PRICE: 90.79 NET BROKER: NORTHERN TRUST CO LDN								
15 Dec 23	WELLTOWER INC COM REIT	2,736.000	-248,408.28	0.00	0.00	248,408.28	0.00	0.00	0.00
19 Dec 23	SEDOL : BYVYHH4 /WELL	90.79							
Settled	CABRERA CAPITAL MARKETS LLC / 6.84 WELLTOWER OP LLC COM USD1 PRICE: 90.79 BROKER COMMISSION: 6.84 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Dec 23	WELLTOWER INC COM REIT	1,698.000	-154,169.91	0.00	0.00	154,169.91	0.00	0.00	0.00
19 Dec 23	SEDOL : BYVYHH4 /WELL	90.79							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 8.49 WELLTOWER OP LLC COM USD1 PRICE: 90.79 BROKER COMMISSION: 8.49 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								
<b>Purchases</b>									
<b>Equities</b>									
<b>Common stock</b>									
<b>United States - USD</b>									
27 Dec 23	WELLTOWER INC COM REIT	300.000	-27,315.00	0.00	0.00	27,315.00	0.00	0.00	0.00
29 Dec 23	SEDOL : BYVYHH4 /WELL	91.050003							
Settled	STATE STREET BANK AND TRUST CO. WELLTOWER OP LLC COM USD1 PRICE: 91.05 NET BROKER: STATE STREET BANK AND TRUST CO.								
16 Nov 23	WEST PHARMACEUTICAL SVCS INC	44.000	-15,183.98	0.00	0.00	15,183.98	0.00	0.00	0.00
20 Nov 23	COM	345.0755							
Settled	SEDOL : 2950482 /WST CABRERA CAPITAL MARKETS LLC / 0.66 WEST PHARMACEUTICA COM USD0.25 PRICE: 345.0754545 BROKER COMMISSION: 0.66 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Dec 23	WESTN DIGITAL CORP COM	605.000	-30,664.43	0.00	0.00	30,664.43	0.00	0.00	0.00
19 Dec 23	SEDOL : 2954699 /WDC	50.68							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 3.03 WESTN DIGITAL CORP COM USD0.01 PRICE: 50.68 BROKER COMMISSION: 3.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	WEX INC COM	51.000	-9,614.78	0.00	0.00	9,614.78	0.00	0.00	0.00
19 Dec 23	SEDOL : B8383P2 /WEX	188.52							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.26 WEX INC COM USD0.01 PRICE: 188.52 BROKER COMMISSION: 0.26 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
16 Nov 23	WEYERHAEUSER CO COM	526.000	-16,738.85	0.00	0.00	16,738.85	0.00	0.00	0.00
20 Nov 23	SEDOL : 2958936 /WY	31.8079							
Settled	CABRERA CAPITAL MARKETS LLC / 7.89								

◆ 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>									
<b>Equities</b>									
<b>Common stock</b>									
<b>United States - USD</b>									
	WEYERHAEUSER CO COM USD1.25 PRICE: 31.8079087 BROKER COMMISSION: 7.89 BROKER: CABRERA CAPITAL MARKETS LLC								
10 Oct 23	WILLIAMS CO INC COM	554.000	-19,076.99	0.00	0.00	19,076.99	0.00	0.00	0.00
12 Oct 23	SEDOL : 2967181 /WMB	34.42							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 8.31 WILLIAMS COS INC COM USD1.00 PRICE: 34.42 BROKER COMMISSION: 8.31 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	WILLIAMS CO INC COM	459.000	-15,892.88	0.00	0.00	15,892.88	0.00	0.00	0.00
19 Dec 23	SEDOL : 2967181 /WMB	34.62							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.30 WILLIAMS COS INC COM USD1.00 PRICE: 34.62 BROKER COMMISSION: 2.30 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	WINGSTOP INC COM	36.000	-8,844.66	0.00	0.00	8,844.66	0.00	0.00	0.00
19 Dec 23	SEDOL : BYYXHN4 /WING	245.68							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.18 WINGSTOP INC COM USD0.01 PRICE: 245.68 BROKER COMMISSION: 0.18 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Oct 23	WK KELLOGG CO COM	9,652.000	-128,998.98	0.00	0.00	128,998.98	0.00	0.00	0.00
04 Oct 23	SEDOL : BNNJC42 /KLG	13.35							
Settled	CABRERA CAPITAL MARKETS LLC / 144.78 WK KELLOGG CO COM USD0.0001 PRICE: 13.35 BROKER COMMISSION: 144.78 BROKER: CABRERA 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>									
<b>Equities</b>									
<b>Common stock</b>									
<b>United States - USD</b>									
15 Dec 23	WOODWARD INC COM	118.000	-16,009.65	0.00	0.00	16,009.65	0.00	0.00	0.00
19 Dec 23	SEDOL : 2948089 /WWD	135.67							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.59 WOODWARD INC COM PRICE: 135.67 BROKER COMMISSION: 0.59 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	WORKDAY INC CL A COM USD0.001	379.000	-103,355.20	0.00	0.00	103,355.20	0.00	0.00	0.00
19 Dec 23	SEDOL : B8K6ZD1 /WDAY	272.70							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.90 WORKDAY INC CL A COM USD0.001 PRICE: 272.7 BROKER COMMISSION: 1.90 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	WORTHINGTON ENTERPRISES INC	4,460.000	-317,217.50	0.00	0.00	317,217.50	0.00	0.00	0.00
01 Dec 23	SEDOL : 2981932 /WOR	71.12							
Settled	PENSERRASECURITIES / 22.30 WORTHINGTON INDS COM NPV PRICE: 71.12 BROKER COMMISSION: 22.30 BROKER: PENSERRASECURITIES								
10 Oct 23	XCEL ENERGY INC COM	251.000	-14,576.83	0.00	0.00	14,576.83	0.00	0.00	0.00
12 Oct 23	SEDOL : 2614807 /XEL	58.06							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 3.77 XCEL ENERGY INC COM USD2.5 PRICE: 58.06 BROKER COMMISSION: 3.77 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	XCEL ENERGY INC COM	207.000	-12,748.10	0.00	0.00	12,748.10	0.00	0.00	0.00
19 Dec 23	SEDOL : 2614807 /XEL	61.58							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.04 XCEL ENERGY INC COM USD2.5 PRICE: 61.58 BROKER COMMISSION: 1.04 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								

Purchases

Equities

Common stock

United States - USD

15 Dec 23	XPO INC COM	135.000	-11,521.58	0.00	0.00	11,521.58	0.00	0.00	0.00
19 Dec 23	SEDOL : B6Z1355 /XPO	85.34							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.68 XPO INC COM PRICE: 85.34 BROKER COMMISSION: 0.68 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
16 Nov 23	XYLEM INC COM	170.000	-17,228.65	0.00	0.00	17,228.65	0.00	0.00	0.00
20 Nov 23	SEDOL : B3P2CN8 /XYL	101.33							
Settled	CABRERA CAPITAL MARKETS LLC / 2.55 XYLEM INC COM USD0.01 PRICE: 101.33 BROKER COMMISSION: 2.55 BROKER: CABRERA CAPITAL MARKETS LLC								
10 Oct 23	YUM BRANDS INC COM	128.000	-15,409.28	0.00	0.00	15,409.28	0.00	0.00	0.00
12 Oct 23	SEDOL : 2098876 /YUM	120.37							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.92 YUM BRANDS INC COM NPV PRICE: 120.37 BROKER COMMISSION: 1.92 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	YUM BRANDS INC COM	105.000	-13,507.73	0.00	0.00	13,507.73	0.00	0.00	0.00
19 Dec 23	SEDOL : 2098876 /YUM	128.64							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.53 YUM BRANDS INC COM NPV PRICE: 128.64 BROKER COMMISSION: 0.53 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	ZEBRA TECHNOLOGIES CORP CL A	42.000	-11,347.77	0.00	0.00	11,347.77	0.00	0.00	0.00
19 Dec 23	SEDOL : 2989356 /ZBRA	270.18							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.21 ZEBRA TECHNOLOGIES 'A'COM USD0.01 PRICE: 270.18 BROKER COMMISSION: 0.21 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								

### Purchases

#### Equities

#### Common stock

#### United States - USD

15 Dec 23	ZILLOW GROUP INC COM	183.000	-10,212.32	0.00	0.00	10,212.32	0.00	0.00	0.00
19 Dec 23	USD0.0001 CLASS C	55.80							
Settled	SEDOL : BYXJF62 /Z WILLIAMS CAPITAL GROUP L.P.,THE / 0.92 ZILLOW GROUP INC COM USD0.0001 CLASS C PRICE: 55.8 BROKER COMMISSION: 0.92 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
10 Oct 23	ZIMMER BIOMET HLDGS INC COM	119.000	-13,352.40	0.00	0.00	13,352.40	0.00	0.00	0.00
12 Oct 23	SEDOL : 2783815 /ZBH	112.19							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.79 ZIMMER BIOMET COM USD0.01 PRICE: 112.19 BROKER COMMISSION: 1.79 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	ZIMMER BIOMET HLDGS INC COM	79.000	-9,376.91	0.00	0.00	9,376.91	0.00	0.00	0.00
19 Dec 23	SEDOL : 2783815 /ZBH	118.69							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.40 ZIMMER BIOMET COM USD0.01 PRICE: 118.69 BROKER COMMISSION: 0.40 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
13 Oct 23	ZOETIS INC COM USD0.01 CL 'A'	131.000	-22,803.03	0.00	0.00	22,803.03	0.00	0.00	0.00
17 Oct 23	SEDOL : B95WG16 /ZTS	174.0539							
Settled	LOOP CAPITAL MARKETS LLC / 1.97 ZOETIS INC COM USD0.01 CL 'A' PRICE: 174.0538931 BROKER COMMISSION: 1.97 BROKER: LOOP CAPITAL MARKETS LLC								
15 Dec 23	ZOETIS INC COM USD0.01 CL 'A'	223.000	-43,773.79	0.00	0.00	43,773.79	0.00	0.00	0.00
19 Dec 23	SEDOL : B95WG16 /ZTS	196.29							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.12								

◆ 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

ZOETIS INC COM USD0.01 CL 'A' PRICE: 196.29  
 BROKER COMMISSION: 1.12 BROKER: WILLIAMS  
 CAPITAL GROUP L.P.,THE

15 Dec 23	ZOOM COMMUNICATIONS INC	449.000	-32,137.18	0.00	0.00	32,137.18	0.00	0.00	0.00
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19 Dec 23  
 Settled  
 SEDOL : BGSP7M9 /ZM  
 WILLIAMS CAPITAL GROUP L.P.,THE  
 / 2.25  
 ZOOM VIDEO COMMUNI COM USD0.001 CL A  
 PRICE: 71.57 BROKER COMMISSION: 2.25 BROKER:  
 WILLIAMS CAPITAL GROUP L.P.,THE

15 Dec 23	ZSCALER INC COM	159.000	-35,244.74	0.00	0.00	35,244.74	0.00	0.00	0.00
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19 Dec 23  
 Settled  
 SEDOL : BZ00V34 /ZS  
 WILLIAMS CAPITAL GROUP L.P.,THE  
 / 0.80  
 ZSCALER INC COM USD0.001 PRICE: 221.66  
 BROKER COMMISSION: 0.80 BROKER: WILLIAMS  
 CAPITAL GROUP L.P.,THE

Total United States - USD			-41,832,098.21	0.00	0.00	41,832,098.21	0.00	0.00	0.00
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Total common stock			-42,053,477.07	0.00	0.00	42,053,477.07	0.00	0.00	0.00
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Funds - common stock

International Region - USD

31 Oct 23	CF SSGA MSCI CAD INDX SL FUND	8.192	-1,023.75	0.00	0.00	1,023.75	0.00	0.00	0.00
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31 Oct 23  
 Settled  
 ZV1E2  
 124.9694824  
 CUSIP : 8ST999P14 /  
 SPECIAL ASSET - CHICAGO  
 CF SSGA MSCI CAD INDX SL FUND (CA12LEN)  
 PRICE: 124.9694824 NET BROKER: SPECIAL ASSET  
 - CHICAGO

27 Nov 23	CF SSGA MSCI CAD INDX SL FUND	4.932	-669.04	0.00	0.00	669.04	0.00	0.00	0.00
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27 Nov 23  
 Settled  
 ZV1E2  
 135.6528791  
 CUSIP : 8ST999P14 /  
 SPECIAL ASSET - 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

Equities

Funds - common stock

International Region - USD

	CF SSGA MSCI CAD INDX SL FUND (CA12LEN) PRICE: 135.6528791 NET BROKER: SPECIAL ASSET - CHICAGO								
22 Dec 23	CF SSGA MSCI CAD INDX SL FUND	4.107	-598.54	0.00	0.00	598.54	0.00	0.00	0.00
22 Dec 23	ZV1E2	145.7365473							
Settled	CUSIP : 8ST999P14 / SPECIAL ASSET - CHICAGO								
	CF SSGA MSCI CAD INDX SL FUND (CA12LEN) PRICE: 145.7365473 NET BROKER: SPECIAL ASSET - CHICAGO								
31 Oct 23	CF SSGA MSCI CAD SMALL CAP	139.927	-1,844.80	0.00	0.00	1,844.80	0.00	0.00	0.00
31 Oct 23	INDX SL FUND ZVCB2	13.1840173							
Settled	CUSIP : 8ST999O49 / SPECIAL ASSET - CHICAGO								
	CF SSGA MSCI CAD SMALL CAP INDX SL FUND (ZVCBLEN) PRICE: 13.1840173 NET BROKER: SPECIAL ASSET - CHICAGO								
27 Nov 23	CF SSGA MSCI CAD SMALL CAP	109.218	-1,510.71	0.00	0.00	1,510.71	0.00	0.00	0.00
27 Nov 23	INDX SL FUND ZVCB2	13.8320606							
Settled	CUSIP : 8ST999O49 / SPECIAL ASSET - CHICAGO								
	CF SSGA MSCI CAD SMALL CAP INDX SL FUND (ZVCBLEN) PRICE: 13.8320606 NET BROKER: SPECIAL ASSET - CHICAGO								
22 Dec 23	CF SSGA MSCI CAD SMALL CAP	95.800	-1,423.30	0.00	0.00	1,423.30	0.00	0.00	0.00
22 Dec 23	INDX SL FUND ZVCB2	14.8569937							
Settled	CUSIP : 8ST999O49 / SPECIAL ASSET - CHICAGO								
	CF SSGA MSCI CAD SMALL CAP INDX SL FUND (ZVCBLEN) PRICE: 14.8569937 NET BROKER: SPECIAL ASSET - 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								
<b>Purchases</b>									
<b>Equities</b>									
<b>Funds - common stock</b>									
<b>International Region - USD</b>									
31 Oct 23	CF SSGA MSCI EAFE SMALL CAP	557.569	-9,270.70	0.00	0.00	9,270.70	0.00	0.00	0.00
31 Oct 23	INDX SL FUND ZVYO2	16.6270004							
Settled	CUSIP : 8ST999O56 / SPECIAL ASSET - CHICAGO CF SSGA MSCI EAFE SMALL CAP INDX SL FUND (ZVYOLEN) PRICE: 16.6270004 NET BROKER: SPECIAL ASSET - CHICAGO								
27 Nov 23	CF SSGA MSCI EAFE SMALL CAP	447.471	-8,130.54	0.00	0.00	8,130.54	0.00	0.00	0.00
27 Nov 23	INDX SL FUND ZVYO2	18.1699819							
Settled	CUSIP : 8ST999O56 / SPECIAL ASSET - CHICAGO CF SSGA MSCI EAFE SMALL CAP INDX SL FUND (ZVYOLEN) PRICE: 18.1699819 NET BROKER: SPECIAL ASSET - CHICAGO								
30 Nov 23	CF SSGA MSCI EAFE SMALL CAP	13,659.535	-250,000.00	0.00	0.00	250,000.00	0.00	0.00	0.00
30 Nov 23	INDX SL FUND ZVYO2	18.3022335							
Settled	CUSIP : 8ST999O56 / SPECIAL ASSET - CHICAGO CF SSGA MSCI EAFE SMALL CAP INDX SL FUND (ZVYOLEN) PRICE: 18.3022335 NET BROKER: SPECIAL ASSET - CHICAGO								
22 Dec 23	CF SSGA MSCI EAFE SMALL CAP	454.024	-8,780.37	0.00	0.00	8,780.37	0.00	0.00	0.00
22 Dec 23	INDX SL FUND ZVYO2	19.3389997							
Settled	CUSIP : 8ST999O56 / SPECIAL ASSET - CHICAGO CF SSGA MSCI EAFE SMALL CAP INDX SL FUND (ZVYOLEN) PRICE: 19.3389997 NET BROKER: SPECIAL ASSET - CHICAGO								
Total International Region - USD			-283,251.75	0.00	0.00	283,251.75	0.00	0.00	0.00
<b>United States - USD</b>									



## ◆ 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								
<b>Purchases</b>									
<b>Equities</b>									
<b>Funds - common stock</b>									
<b>United States - USD</b>									
31 Oct 23	CF DAILY MSCI EMG MKTS INDX SL	524.356	-18,121.74	0.00	0.00	18,121.74	0.00	0.00	0.00
31 Oct 23	FUND ZV862	34.5599935							
Settled	CUSIP : 1SS999Y12 / SPECIAL ASSET - CHICAGO CF DAILY MSCI EMG MKTS INDX SL FUND (ZV86LEN) PRICE: 34.5599935 NET BROKER: SPECIAL ASSET - CHICAGO								
27 Nov 23	CF DAILY MSCI EMG MKTS INDX SL	356.619	-13,161.01	0.00	0.00	13,161.01	0.00	0.00	0.00
27 Nov 23	FUND ZV862	36.9049601							
Settled	CUSIP : 1SS999Y12 / SPECIAL ASSET - CHICAGO CF DAILY MSCI EMG MKTS INDX SL FUND (ZV86LEN) PRICE: 36.9049601 NET BROKER: SPECIAL ASSET - CHICAGO								
22 Dec 23	CF DAILY MSCI EMG MKTS INDX SL	168.958	-6,329.84	0.00	0.00	6,329.84	0.00	0.00	0.00
22 Dec 23	FUND ZV862	37.4639851							
Settled	CUSIP : 1SS999Y12 / SPECIAL ASSET - CHICAGO CF DAILY MSCI EMG MKTS INDX SL FUND (ZV86LEN) PRICE: 37.4639851 NET BROKER: SPECIAL ASSET - CHICAGO								
31 Oct 23	CF MSCI EMG MKTS SMALL CAP	1,460.188	-25,249.57	0.00	0.00	25,249.57	0.00	0.00	0.00
31 Oct 23	INDX SL FUND ZVY92	17.2919993							
Settled	CUSIP : 1SS999Y38 / SPECIAL ASSET - CHICAGO CF MSCI EMG MKTS SMALL CAP INDX SL FUND (ZVY9LEN) PRICE: 17.2919993 NET BROKER: SPECIAL ASSET - CHICAGO								
27 Nov 23	CF MSCI EMG MKTS SMALL CAP	1,057.686	-19,770.26	0.00	0.00	19,770.26	0.00	0.00	0.00
27 Nov 23	INDX SL FUND ZVY92	18.6919936							
Settled	CUSIP : 1SS999Y38 / 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 MSCI EMG MKTS SMALL CAP INDX SL FUND (ZVY9LEN) PRICE: 18.6919936 NET BROKER: SPECIAL ASSET - CHICAGO									
22 Dec 23	CF MSCI EMG MKTS SMALL CAP	765.743	-14,740.55	0.00	0.00	14,740.55	0.00	0.00	0.00	
22 Dec 23	INDX SL FUND ZVY92	19.2499964								
Settled	CUSIP : 1SS999Y38 / SPECIAL ASSET - CHICAGO									
	CF MSCI EMG MKTS SMALL CAP INDX SL FUND (ZVY9LEN) PRICE: 19.2499964 NET BROKER: SPECIAL ASSET - CHICAGO									
31 Oct 23	CF SSGA MSCI EAFE INDX SL FUND	11.430	-1,298.93	0.00	0.00	1,298.93	0.00	0.00	0.00	
31 Oct 23	(FD12SL)	113.6421697								
Settled	CUSIP : 8ST999O80 / SPECIAL ASSET - CHICAGO									
	CF SSGA MSCI EAFE INDX SL FUND (FD12SL) PRICE: 113.6421697 NET BROKER: SPECIAL ASSET - CHICAGO									
27 Nov 23	CF SSGA MSCI EAFE INDX SL FUND	29.636	-3,661.44	0.00	0.00	3,661.44	0.00	0.00	0.00	
27 Nov 23	(FD12SL)	123.5470373								
Settled	CUSIP : 8ST999O80 / SPECIAL ASSET - CHICAGO									
	CF SSGA MSCI EAFE INDX SL FUND (FD12SL) PRICE: 123.5470373 NET BROKER: SPECIAL ASSET - CHICAGO									
22 Dec 23	CF SSGA MSCI EAFE INDX SL FUND	14.012	-1,811.03	0.00	0.00	1,811.03	0.00	0.00	0.00	
22 Dec 23	(FD12SL)	129.2485012								
Settled	CUSIP : 8ST999O80 / SPECIAL ASSET - CHICAGO									
	CF SSGA MSCI EAFE INDX SL FUND (FD12SL) PRICE: 129.2485012 NET BROKER: SPECIAL ASSET - CHICAGO									
Total United States - USD			-104,144.37	0.00	0.00	104,144.37	0.00	0.00	0.00	
Total funds - common stock			-387,396.12	0.00	0.00	387,396.12	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

Funds - equities etf

United States - USD

16 Oct 23	ISHARES CORE S P 500 ETF	4,000.000	-1,751,740.00	0.00	0.00	1,751,740.00	0.00	0.00	0.00
18 Oct 23	SEDOL : 2593025 /IVV	437.92							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 60.00 ISHARES CORE S P 500 ETF PRICE: 437.92 BROKER COMMISSION: 60.00 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
17 Oct 23	MFC ISHARES TR CORE S&P	2,400.000	-225,468.00	0.00	0.00	225,468.00	0.00	0.00	0.00
19 Oct 23	SMALL-CAP ETF	93.93							
Settled	SEDOL : 2678869 /IJR LOOP CAPITAL MARKETS LLC / 36.00 ISHARES CORE S&P SMALL-CAP ETF PRICE: 93.93 BROKER COMMISSION: 36.00 BROKER: LOOP CAPITAL MARKETS LLC								
06 Nov 23	MFC ISHARES TR CORE S&P	4,959.000	-462,600.32	0.00	0.00	462,600.32	0.00	0.00	0.00
08 Nov 23	SMALL-CAP ETF	93.27							
Settled	SEDOL : 2678869 /IJR LOOP CAPITAL MARKETS LLC / 74.39 ISHARES CORE S&P SMALL-CAP ETF PRICE: 93.27 BROKER COMMISSION: 74.39 BROKER: LOOP CAPITAL MARKETS LLC								
18 Dec 23	MFC ISHARES TR CORE S&P	800.000	-84,890.48	0.00	0.00	84,890.48	0.00	0.00	0.00
20 Dec 23	SMALL-CAP ETF	106.0981							
Settled	SEDOL : 2678869 /IJR CABRERA CAPITAL MARKETS LLC / 12.00 ISHARES CORE S&P SMALL-CAP ETF PRICE: 106.0981 BROKER COMMISSION: 12.00 BROKER: CABRERA CAPITAL MARKETS LLC								
10 Oct 23	MFC ISHARES TR RUSSELL	18,000.000	-1,253,070.00	0.00	0.00	1,253,070.00	0.00	0.00	0.00
12 Oct 23	MID-CAP ETF	69.60							
Settled	SEDOL : B4ZD2Y9 /IWR WILLIAMS CAPITAL GROUP L.P.,THE / 270.00								

## ◆ 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

##### Funds - equities etf

##### United States - USD

ISHARES TRUST RUSSELL MID CAP ETF PRICE:  
69.6 BROKER COMMISSION: 270.00 BROKER:  
WILLIAMS CAPITAL GROUP L.P.,THE

13 Oct 23	MFC ISHARES TR RUSSELL	9,233.000	-630,522.50	0.00	0.00	630,522.50	0.00	0.00	0.00
17 Oct 23	MID-CAP ETF	68.2751							
Settled	SEDOL : B4ZD2Y9 /IWR LOOP CAPITAL MARKETS LLC / 138.50 ISHARES TRUST RUSSELL MID CAP ETF PRICE: 68.2751001 BROKER COMMISSION: 138.50 BROKER: LOOP CAPITAL MARKETS LLC								
18 Dec 23	MFC ISHARES TR RUSSELL	11,737.000	-906,069.41	0.00	0.00	906,069.41	0.00	0.00	0.00
20 Dec 23	MID-CAP ETF	77.1827							
Settled	SEDOL : B4ZD2Y9 /IWR CABRERA CAPITAL MARKETS LLC / 176.06 ISHARES TRUST RUSSELL MID CAP ETF PRICE: 77.1827 BROKER COMMISSION: 176.06 BROKER: CABRERA CAPITAL MARKETS LLC								
Total United States - USD			-5,314,360.71	0.00	0.00	5,314,360.71	0.00	0.00	0.00
Total funds - equities etf			-5,314,360.71	0.00	0.00	5,314,360.71	0.00	0.00	0.00
<b>Total equities</b>			<b>-47,755,233.90</b>	<b>0.00</b>	<b>0.00</b>	<b>47,755,233.90</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>

#### Fixed Income

##### Government bonds

##### Brazil - USD

30 Nov 23	FED REPUBLIC OF BRAZIL 6.25%	300,000.000	-305,370.00	-729.17	0.00	305,370.00	0.00	0.00	0.00
04 Dec 23	03-18-2031	101.79							
Settled	CUSIP : 105756CG3 / NATIONAL FINANCIAL SERVICES 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

#### Fixed Income

##### Government bonds

##### Brazil - USD

BRAZIL FEDERATIVE GLOBAL BD 6.25% 18/03/2031  
PRICE: 101.79 NET BROKER: NATIONAL FINANCIAL SERVICES LLC

Total Brazil - USD			-305,370.00	-729.17	0.00	305,370.00	0.00	0.00	0.00
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##### Colombia - USD

27 Nov 23	COLOMBIA REP 8.0% 11-14-2035	300,000.000	-304,920.00	-1,000.00	0.00	304,920.00	0.00	0.00	0.00
29 Nov 23	CUSIP : 195325EL5 /	101.64							
Settled	AMHERST PIERPONT SECURITIES LLC COLOMBIA(REP OF) BDS 14/11/2035 USD PRICE: 101.64 NET BROKER: AMHERST PIERPONT SECURITIES LLC								

02 Oct 23	COLOMBIA REP 8.0% DUE	400,000.000	-393,960.00	-14,577.78	0.00	393,960.00	0.00	0.00	0.00
04 Oct 23	04-20-2033 REG	98.49							
Settled	CUSIP : 195325EF8 / SANTANDER INVESTMENT SECURITIES INC COLOMBIA(REP OF) 8% SNR 20/04/2033 USD1000 PRICE: 98.49 NET BROKER: SANTANDER INVESTMENT SECURITIES INC								

Total Colombia - USD			-698,880.00	-15,577.78	0.00	698,880.00	0.00	0.00	0.00
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##### Costa Rica - USD

13 Dec 23	COSTA RICA GOVERNMENT 6.55%	200,000.000	-203,100.00	-2,620.00	0.00	203,100.00	0.00	0.00	0.00
15 Dec 23	04-03-2034	101.55							
Settled	CUSIP : P3699PGM3 / JEFFERIES LLC. COSTA RICA GOVT 6.55% 6.55% 03/04/2034 PRICE: 101.55 NET BROKER: JEFFERIES LLC.								

27 Nov 23	COSTA RICA REP 7.3% 11-13-2054	500,000.000	-502,449.99	-1,622.23	0.00	502,449.99	0.00	0.00	0.00
29 Nov 23	CUSIP : 221597CV7 /	100.49							
Pending	J.P. MORGAN SECURITIES 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								
<b>Purchases</b>									
<b>Fixed Income</b>									
<b>Government bonds</b>									
<b>Costa Rica - USD</b>									
	COSTA RICA(REP OF) 7.3% SNR 13/11/2054 USD1000 PRICE: 100.49 BROKER: J.P. MORGAN SECURITIES LLC								
Total Costa Rica - USD			-705,549.99	-4,242.23	0.00	705,549.99	0.00	0.00	0.00
<b>Guatemala - USD</b>									
30 Oct 23	REPUBLIC OF GUATEMALA 5.375% 200,000.000								
01 Nov 23	DUE 04-24-2032 REG 89.725								
Settled	CUSIP : P5015VAK2 / JEFFERIES LLC. GUATEMALA (REP OF) 5.375% SNR 24/04/2032USD PRICE: 89.725 NET BROKER: JEFFERIES LLC.								
Total Guatemala - USD			-179,450.00	-209.03	0.00	179,450.00	0.00	0.00	0.00
<b>Indonesia - USD</b>									
02 Oct 23	REP OF INDONESIA 4.85% DUE 200,000.000								
04 Oct 23	01-11-2033 94.98								
Settled	CUSIP : 455780DR4 / MARKETAXESS CORPORATION INDONESIA REP BD 4.85% 11/01/2033 PRICE: 94.98 NET BROKER: MARKETAXESS CORPORATION								
Total Indonesia - USD			-189,960.00	-2,236.39	0.00	189,960.00	0.00	0.00	0.00
<b>Jamaica - USD</b>									
07 Nov 23	JAMAICA GOVT 6.75% DUE 400,000.000								
09 Nov 23	04-28-2028 REG SINKING FUND 103.90								
Settled	04-28-2026 CUSIP : 470160CA8 / JEFFERIES LLC. JAMAICA GOVT 6.75% 28/04/2028 PRICE: 103.9 NET BROKER: JEFFERIES 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

#### Fixed Income

##### Government bonds

##### Jamaica - USD

13 Nov 23	JAMAICA GOVT 6.75% DUE	300,000.000	-312,000.00	-956.25	0.00	312,000.00	0.00	0.00	0.00
15 Nov 23	04-28-2028 REG SINKING FUND	104.00							
Settled	04-28-2026 CUSIP : 470160CA8 / MORGAN STANLEY AND CO., LLC JAMAICA GOVT 6.75% 28/04/2028 PRICE: 104.0 NET BROKER: MORGAN STANLEY AND CO., LLC								

Total Jamaica - USD			-727,600.00	-1,781.25	0.00	727,600.00	0.00	0.00	0.00
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##### Jordan - USD

11 Oct 23	JORDAN(KINGDOM OF) 7.5% SNR	200,000.000	-187,500.00	-7,500.00	0.00	187,500.00	0.00	0.00	0.00
13 Oct 23	MTN 13/01/2029 USD	93.75							
Settled	SEDOL : BPK45P6 / JEFFERIES INTERNATIONAL LTD JORDAN(KINGDOM OF) 7.5% SNR MTN 13/01/2029 PRICE: 93.75 NET BROKER: JEFFERIES INTERNATIONAL LTD								

Total Jordan - USD			-187,500.00	-7,500.00	0.00	187,500.00	0.00	0.00	0.00
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##### Panama - USD

02 Nov 23	PANAMA REP 4.5% 01-19-2063	200,000.000	-122,360.00	-2,675.00	0.00	122,360.00	0.00	0.00	0.00
06 Nov 23	CUSIP : 698299BS2 /	61.18							
Settled	MARKETAXESS CORPORATION PANAMA REP GLOBAL BD 4.5% 19/01/2063 PRICE: 61.18 NET BROKER: MARKETAXESS CORPORATION								

Total Panama - USD			-122,360.00	-2,675.00	0.00	122,360.00	0.00	0.00	0.00
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##### Philippines - USD

20 Nov 23	PHILIPPINES REP 5% 07-17-2033	370,000.000	-361,208.80	-6,423.61	0.00	361,208.80	0.00	0.00	0.00
22 Nov 23	CUSIP : 718286CW5 /	97.624							
Settled	BNP PARIBAS SECURITIES CORPORATION PHILIPPINES(REP OF 5% SNR 17/07/2033 USD1000 PRICE: 97.624 NET BROKER: BNP PARIBAS SECURITIES 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								
<b>Purchases</b>									
<b>Fixed Income</b>									
<b>Government bonds</b>									
Total Philippines - USD			-361,208.80	-6,423.61	0.00	361,208.80	0.00	0.00	0.00
<b>Poland - USD</b>									
30 Oct 23	POLAND REP 0% BDS 07/03/2026	200,000.000	-190,000.00	-451.39	0.00	190,000.00	0.00	0.00	0.00
01 Nov 23	USD 3.25% DUE 04-06-2026 REG	95.00							
Settled	CUSIP : 731011AU6 / BNP PARIBAS SECURITIES CORPORATION POLAND(REPUBLIC OF) 0% BDS 06/ PRICE: 95.0 NET BROKER: BNP PARIBAS SECURITIES CORPORATION								
30 Oct 23	REPUBLIC OF POLAND 5.5% DUE	200,000.000	-176,288.00	-825.00	0.00	176,288.00	0.00	0.00	0.00
01 Nov 23	04-04-2053	88.144							
Settled	SEDOL : BLGV865 / J.P. MORGAN SECURITIES LLC POLAND(REP OF) 5.5% SNR 04/04/2053 USD1000 PRICE: 88.144 NET BROKER: J.P. MORGAN SECURITIES LLC								
Total Poland - USD			-366,288.00	-1,276.39	0.00	366,288.00	0.00	0.00	0.00
<b>Saudi Arabia - USD</b>									
16 Nov 23	SAUDI ARABIA 4.875% SNR MTN	400,000.000	-386,924.00	-6,608.33	0.00	386,924.00	0.00	0.00	0.00
20 Nov 23	18/07/33 USD	96.731							
Settled	SEDOL : BQFKWP5 / FLOW TRADERS US INSTITUTIONAL TRD SAUDI ARABIA 4.875% SNR MTN 18/07/33 USD PRICE: 96.731 NET BROKER: FLOW TRADERS US INSTITUTIONAL TRD								
Total Saudi Arabia - USD			-386,924.00	-6,608.33	0.00	386,924.00	0.00	0.00	0.00
<b>Turkey - USD</b>									
18 Oct 23	REPUBLIC OF TURKEY 9.375%	300,000.000	-302,790.00	-2,812.50	0.00	302,790.00	0.00	0.00	0.00
20 Oct 23	03-14-2029	100.93							
Settled	CUSIP : 900123DH0 / GOLDMAN, SACHS 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								

### Purchases

#### Fixed Income

##### Government bonds

##### Turkey - USD

REPUBLIC OF 9.375% 14/03/2029 PRICE: 100.93 NET  
BROKER: GOLDMAN, SACHS AND CO.

18 Dec 23	REPUBLIC OF TURKEY 9.375%	200,000.000	-225,740.00	-7,864.58	0.00	225,740.00	0.00	0.00	0.00
20 Dec 23	T-BOND 01-19-2033	112.87							
Settled	CUSIP : 900123DG2 / J.P. MORGAN SECURITIES LLC TURKEY(REP OF) 9.375% SNR 19/01/2033 USD PRICE: 112.87 NET BROKER: J.P. MORGAN SECURITIES LLC								
Total Turkey - USD			-528,530.00	-10,677.08	0.00	528,530.00	0.00	0.00	0.00

##### United States - USD

27 Oct 23	DTD 10/31/2019 1.625% DUE	1,500,000.000	-1,366,640.62	0.00	0.00	1,366,640.62	0.00	0.00	0.00
31 Oct 23	10-31-2026 REG	91.109375							
Settled	SEDOL : BKZ7NK6 / PERSHING LLC USA TREASURY NTS 1.625% NTS 31/10/26 USD1000 PRICE: 91.10937 BROKER: PERSHING LLC								
31 Oct 23	UNITED STATES OF AMER TREAS	2,750,000.000	-2,465,332.03	-84.99	0.00	2,465,332.03	0.00	0.00	0.00
01 Nov 23	NOTES 1.125%DUE 10-31-2026	89.6484375							
Settled	SEDOL : BN7DP63 / PERSHING LLC USA TREASURY NTS 1.125% NTS 31/10/26 USD1000 PRICE: 89.64843 NET BROKER: PERSHING LLC								
27 Dec 23	UNITED STATES OF AMER TREAS	3,000,000.000	-3,032,343.75	-5,020.49	0.00	3,032,343.75	0.00	0.00	0.00
29 Dec 23	NOTES 4.375%12-15-2026	101.078125							
Settled	SEDOL : BM92T47 / PERSHING LLC USA TREASURY NTS 4.375% NTS 15/12/26 USD1000 PRICE: 101.07812 NET BROKER: PERSHING LLC								
27 Oct 23	UNITED STATES OF AMER TREAS	3,000,000.000	-2,982,656.25	-6,065.57	0.00	2,982,656.25	0.00	0.00	0.00
31 Oct 23	NOTES 4.625%10-15-2026	99.421875							
Settled	SEDOL : BRWHW78 / ACADEMY 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								

### Purchases

#### Fixed Income

##### Government bonds

##### United States - USD

	USA TREASURY NTS 4.625% NTS 15/10/26 USD1000 PRICE: 99.42187 NET BROKER: ACADEMY SECURITIES, INC									
28 Nov 23	UNITED STATES OF AMER TREAS	3,500,000.000	-3,508,613.28	0.00	0.00	3,508,613.28	0.00	0.00	0.00	
30 Nov 23	NOTES 4.875%11-30-2025	100.2460938								
Settled	SEDOL : BNTC739 / NOMURA SECURITIES NEW YORK USA TREASURY NTS 4.875% NTS 30/11/2025 USD PRICE: 100.24609 NET BROKER: NOMURA SECURITIES NEW YORK									
27 Oct 23	UNITED STATES OF AMER TREAS	3,000,000.000	-2,999,648.44	0.00	0.00	2,999,648.44	0.00	0.00	0.00	
31 Oct 23	NOTES 5% DUE 10-31-2025	99.9882812								
Settled	SEDOL : BMWPY04 / ACADEMY SECURITIES, INC UNITED STATES OF AMER TREAS NOTES 5.125% 31/ PRICE: 99.98828 NET BROKER: ACADEMY SECURITIES, INC									
28 Nov 23	UNITED STATES OF AMER TREAS	1,500,000.000	-1,365,937.50	0.00	0.00	1,365,937.50	0.00	0.00	0.00	
30 Nov 23	NOTES WIT 1 1/8 11/30/26 1.25% DUE	91.0625								
Settled	11-30-2026 BEO SEDOL : BP39M24 / NOMURA SECURITIES NEW YORK USA TREASURY NTS 1.25% NTS 30/11/26 USD1000 PRICE: 91.0625 NET BROKER: NOMURA SECURITIES NEW YORK									
28 Nov 23	UNITED STATES OF AMER TREAS	1,500,000.000	-1,366,113.28	0.00	0.00	1,366,113.28	0.00	0.00	0.00	
30 Nov 23	NOTES WIT 1 1/8 11/30/26 1.25% DUE	91.0742187								
Settled	11-30-2026 BEO SEDOL : BP39M24 / CITADEL SECURITIES LLC USA TREASURY NTS 1.25% NTS 30/11/26 USD1000 PRICE: 91.07421 NET BROKER: CITADEL SECURITIES 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

##### United States - USD

19 Oct 23	UNITED STATES TREAS BDS DTD		4,500,000.000	-3,689,121.09	-28,247.28	0.00	3,689,121.09	0.00	0.00	0.00
20 Oct 23	00209 3.5% DUE 02-15-2039 REG		81.980469							
Settled	SEDOL : BYQLTX0 / CITIGROUP GLOBAL MARKETS INC. USA TREASURY BDS 3.5% SNR 15/02/2039 USD100 PRICE: 81.98046 NET BROKER: CITIGROUP GLOBAL MARKETS INC.									
28 Nov 23	UNITED STATES TREAS BDS DTD		500,000.000	-528,554.69	-1,339.29	0.00	528,554.69	0.00	0.00	0.00
30 Nov 23	11/15/1996 6.5 15 NOV 2026		105.7109375							
Settled	SEDOL : 2941572 / BMO NESBITT BURNS INC USA TREASURY BDS 6.5% BDS 15/11/2026 USD100 PRICE: 105.71093 NET BROKER: BMO NESBITT BURNS INC									
27 Dec 23	UNITED STATES TREAS NTS 1.25%		3,500,000.000	-3,234,218.75	-21,637.23	0.00	3,234,218.75	0.00	0.00	0.00
29 Dec 23	DUE 12-31-2026		92.40625							
Settled	SEDOL : BPP1JT4 / PERSHING LLC USA TREASURY NTS 1.25% NTS 31/12/26 USD1000 PRICE: 92.40625 NET BROKER: PERSHING LLC									
27 Dec 23	UNITED STATES TREAS NTS 4.25%		3,000,000.000	-3,000,585.94	-700.55	0.00	3,000,585.94	0.00	0.00	0.00
02 Jan 24	12-31-2025		100.0195312							
Pending	SEDOL : BRT4MH2 / PERSHING LLC USA TREASURY NTS 4.25% NTS 31/12/2025 USD PRICE: 100.01953 NET BROKER: PERSHING LLC									
28 Nov 23	UNITED STATES TREAS NTS 4.625%		1,442,100.000	-1,447,338.87	-2,748.51	0.00	1,447,338.87	0.00	0.00	0.00
30 Nov 23	11-15-2026		100.3632813							
Settled	SEDOL : BRBS4G5 / NOMURA SECURITIES NEW YORK USA TREASURY NTS 4.625% NTS 15/11/26 USD1000 PRICE: 100.36328 BROKER: NOMURA SECURITIES NEW YORK									

## ◆ 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

28 Nov 23 30 Nov 23 Settled	UNITED STATES TREAS NTS 4.625% 11-15-2026 SEDOL : BRBS4G5 / GOLDMAN, SACHS AND CO. USA TREASURY NTS 4.625% NTS 15/11/26 USD1000 PRICE: 100.38281 NET BROKER: GOLDMAN, SACHS AND CO.	1,557,900.000 100.3828125	-1,563,863.84	-2,969.21	0.00	1,563,863.84	0.00	0.00	0.00
19 Dec 23 22 Dec 23 Settled	UNITED STATES TREAS NTS DTD 02/15/2023 3.5% 02-15-2033 SEDOL : BQXLPX9 / MISCHLER FINANCIAL GROUP, INC. USA TREASURY NTS 3.5% NTS 15/02/2033 USD1000 PRICE: 96.73437 NET BROKER: MISCHLER FINANCIAL GROUP, INC.	1,840,000.000 96.734375	-1,779,912.50	-22,575.00	0.00	1,779,912.50	0.00	0.00	0.00
28 Nov 23 30 Nov 23 Settled	UNITED STATES TREAS NTS DTD 11/15/2016 2.0% 11-15-2026 REG SEDOL : BYYRSN3 / NOMURA SECURITIES NEW YORK USA TREASURY NTS 2% SNR 15/11/2026 USD100 PRICE: 93.1875 NET BROKER: NOMURA SECURITIES NEW YORK	848,000.000 93.1875	-790,230.00	-698.90	0.00	790,230.00	0.00	0.00	0.00
28 Nov 23 30 Nov 23 Settled	UNITED STATES TREAS NTS DTD 11/15/2016 2.0% 11-15-2026 REG SEDOL : BYYRSN3 / CITADEL SECURITIES LLC USA TREASURY NTS 2% SNR 15/11/2026 USD100 PRICE: 93.20703 NET BROKER: CITADEL SECURITIES LLC	1,601,300.000 93.2070312	-1,492,524.19	-1,319.75	0.00	1,492,524.19	0.00	0.00	0.00
28 Nov 23 30 Nov 23 Settled	UNITED STATES TREAS NTS DTD 11/15/2016 2.0% 11-15-2026 REG SEDOL : BYYRSN3 / NOMURA SECURITIES NEW YORK	800,700.000 93.1953125	-746,214.87	-659.92	0.00	746,214.87	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

	USA TREASURY NTS 2% SNR 15/11/2026 USD100 PRICE: 93.19531 NET BROKER: NOMURA SECURITIES NEW YORK								
26 Dec 23	UNITED STS TREAS NTS 1.125%	3,550,000.000	-2,959,812.50	-14,650.99	0.00	2,959,812.50	0.00	0.00	0.00
28 Dec 23	DUE 02-15-2031 REG	83.375							
Settled	SEDOL : BM9WFM7 / WILLIAMS CAPITAL GROUP L.P.,THE USA TREASURY NTS 1.125% NTS 15/02/31 USD1000 PRICE: 83.375 NET BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
26 Oct 23	US TREASURY N/B 2.375%	2,800,000.000	-2,466,625.00	-30,358.70	0.00	2,466,625.00	0.00	0.00	0.00
30 Oct 23	05-15-2029	88.09375							
Settled	SEDOL : BK1WV0 / PERSHING LLC USA TREASURY NTS 2.375% NTS 15/05/29 USD1000 PRICE: 88.09375 NET BROKER: PERSHING LLC								
16 Nov 23	US TREASURY N/B 2.375%	1,890,000.000	-1,697,751.56	-616.59	0.00	1,697,751.56	0.00	0.00	0.00
20 Nov 23	05-15-2029	89.828125							
Settled	SEDOL : BK1WV0 / PERSHING LLC USA TREASURY NTS 2.375% NTS 15/05/29 USD1000 PRICE: 89.82812 NET BROKER: PERSHING LLC								
27 Nov 23	US TREASURY N/B 2.375%	1,930,000.000	-1,735,944.53	-1,762.98	0.00	1,735,944.53	0.00	0.00	0.00
29 Nov 23	05-15-2029	89.945312							
Settled	SEDOL : BK1WV0 / PERSHING LLC USA TREASURY NTS 2.375% NTS 15/05/29 USD1000 PRICE: 89.94531 NET BROKER: PERSHING LLC								
01 Dec 23	US TREASURY N/B 2.375%	6,165,000.000	-5,624,117.58	-8,447.24	0.00	5,624,117.58	0.00	0.00	0.00
06 Dec 23	05-15-2029	91.226562							
Settled	SEDOL : BK1WV0 / 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

USA TREASURY NTS 2.375% NTS 15/05/29 USD1000  
 PRICE: 91.22656 NET BROKER: CASTLEOAK  
 SECURITIES LP

27 Dec 23	UTD STATES TREAS 1.75% DUE	1,250,000.000	-1,172,314.45	-10,818.61	0.00	1,172,314.45	0.00	0.00	0.00
29 Dec 23	12-31-2026	93.7851562							
Settled	SEDOL : BKRM4B7 / PERSHING LLC								

USA TREASURY NTS 1.75% NTS 31/12/26 USD1000  
 PRICE: 93.78515 NET BROKER: PERSHING LLC

30 Nov 23	WI TREASURY SEC. 1.625% DUE	1,350,000.000	-1,243,265.63	-59.94	0.00	1,243,265.63	0.00	0.00	0.00
01 Dec 23	11-30-2026 REG	92.09375							
Settled	SEDOL : BJR45M4 / PERSHING LLC								
	WI TREASURY SEC. 1.625% PRICE: 92.09375 NET BROKER: PERSHING LLC								

Total United States - USD			-54,259,681.14	-160,781.74	0.00	54,259,681.14	0.00	0.00	0.00
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##### Uruguay - USD

29 Nov 23	REPUBLICA ORIENT URUGUAY	300,000.000	-314,400.00	-1,581.25	0.00	314,400.00	0.00	0.00	0.00
01 Dec 23	5.75% 10-28-2034	104.80							
Settled	CUSIP : 760942BE1 / J.P. MORGAN SECURITIES LLC								
	URUGUAY(REP OF) 5.75% SNR 28/10/34 USD1000 PRICE: 104.8 NET BROKER: J.P. MORGAN SECURITIES LLC								

Total Uruguay - USD			-314,400.00	-1,581.25	0.00	314,400.00	0.00	0.00	0.00
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##### Uzbekistan - USD

06 Nov 23	THE REP UZBEKISTAN 5.375% SNR	200,000.000	-180,600.00	-2,329.17	0.00	180,600.00	0.00	0.00	0.00
08 Nov 23	MTN 20/02/29 USD	90.30							
Settled	SEDOL : BHZSZF7 / HSBC SECURITIES (USA) 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 bonds

###### Uzbekistan - USD

THE REP UZBEKISTAN 5.375% SNR MTN 20/02/29 U  
PRICE: 90.3 NET BROKER: HSBC SECURITIES  
(USA) INC.

Total Uzbekistan - USD			-180,600.00	-2,329.17	0.00	180,600.00	0.00	0.00	0.00
Total government bonds			-59,514,301.93	-224,628.42	0.00	59,514,301.93	0.00	0.00	0.00

##### Government agencies

###### Hong Kong - USD

30 Oct 23	CHINA LI OVERSEAS 5.35%-FRN	300,000.000	-291,540.00	-3,388.33	0.00	291,540.00	0.00	0.00	0.00
01 Nov 23	SUB 15/08/33USD	97.18							
Settled	SEDOL : BQVVX37 / HSBC SECURITIES (USA) INC. CHINA LI OVERSEAS 5.35%-FRN SUB 15/08/33USD PRICE: 97.18 NET BROKER: HSBC SECURITIES (USA) INC.								
Total Hong Kong - USD			-291,540.00	-3,388.33	0.00	291,540.00	0.00	0.00	0.00

###### Hungary - USD

18 Oct 23	MFB HUNGARIAN DVB 6.5% GTD	300,000.000	-296,250.00	-7,583.33	0.00	296,250.00	0.00	0.00	0.00
20 Oct 23	SNR 29/06/2028 USD	98.75							
Settled	SEDOL : BRBH8C6 / J.P. MORGAN SECURITIES LLC MFB HUNGARIAN DVB 6.5% GTD SNR 29/06/2028 PRICE: 98.75 NET BROKER: J.P. MORGAN SECURITIES LLC								
Total Hungary - USD			-296,250.00	-7,583.33	0.00	296,250.00	0.00	0.00	0.00

###### United Arab Emirates - USD

15 Nov 23	MDGH GMTN RSC LTD 5.5% GTD	200,000.000	-200,000.00	-580.56	0.00	200,000.00	0.00	0.00	0.00
17 Nov 23	SNR 28/04/2033 USD	100.00							
Settled	SEDOL : BMD5JH5 / GOLDMAN, SACHS 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								

### Purchases

#### Fixed Income

##### Government agencies

###### United Arab Emirates - USD

MDGH GMTN RSC LTD 5.5% GTD SNR 28/04/2033  
PRICE: 100.0 NET BROKER: GOLDMAN, SACHS  
AND CO.

Total United Arab Emirates - USD		-200,000.00	-580.56	0.00	200,000.00	0.00	0.00	0.00	0.00
Total government agencies		-787,790.00	-11,552.22	0.00	787,790.00	0.00	0.00	0.00	0.00

##### Corporate bonds

###### Austria - USD

16 Nov 23	PVTPL AMS-OSRAM 12.25%	6,210,000.000	-6,153,302.70	0.00	0.00	6,153,302.70	0.00	0.00	0.00
30 Nov 23	03-30-2029	99.087							
Settled	CUSIP : 03217CAB2 /PVTPL1 UBS AG STAMFORD BRANCH AMS-OSRAM 12.25% 30/03/2029 PRICE: 99.087 NET BROKER: UBS AG STAMFORD BRANCH								
Total Austria - USD			-6,153,302.70	0.00	0.00	6,153,302.70	0.00	0.00	0.00

###### United States - USD

11 Dec 23	ALLY FINL INC 6.848% 01-03-2030	2,350,000.000	-2,350,000.00	0.00	0.00	2,350,000.00	0.00	0.00	0.00
14 Dec 23	SEDOL : BP0R2M1 /	100.00							
Settled	MORGAN STANLEY AND CO., LLC ALLY FINL INC 6.848% 03/01/2030 PRICE: 100.0 NET BROKER: MORGAN STANLEY AND CO., LLC								
07 Nov 23	ARES MGMT CORP 6.375%	2,735,000.000	-2,729,584.70	0.00	0.00	2,729,584.70	0.00	0.00	0.00
10 Nov 23	11-10-2028	99.802							
Settled	SEDOL : BNDSDR9 / PERSHING LLC ARES MGMT CORP 6.375% 10/11/2028 PRICE: 99.802 NET BROKER: PERSHING LLC								
19 Oct 23	BRIGHTSPHERE INVT GROUP INC	2,500,000.000	-2,303,125.00	-28,666.67	0.00	2,303,125.00	0.00	0.00	0.00
23 Oct 23	CORP 4.8% 07-27-2026	92.125							
Settled	SEDOL : BJN5DM7 / MIZUHO 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

##### United States - USD

BRIGHTSPHERE INVE. 4.8% SNR 27/07/2026  
 USD2000 PRICE: 92.125 NET BROKER: MIZUHO  
 SECURITIES USA INC.

13 Nov 23	FS KKR CAP CORP 7.875%		7,930,000.000	-7,875,996.70	0.00	0.00	7,875,996.70	0.00	0.00	0.00
21 Nov 23	01-15-2029		99.319							
Settled	SEDOL : BS70NW1 / BANK OF AMERICA MERRILL LYNCH-BAML FS KKR CAP CORP 7.875% 15/01/2029 PRICE: 99.319 NET BROKER: BANK OF AMERICA MERRILL LYNCH-BAML									
12 Dec 23	PVTPL BREAD FINL HLDGS INC		4,315,000.000	-4,315,000.00	0.00	0.00	4,315,000.00	0.00	0.00	0.00
22 Dec 23	9.75% 03-15-2029		100.00							
Settled	SEDOL : BPDHLQ5 /PVTPL1 J.P. MORGAN SECURITIES LLC BREAD FINL HLDGS SR NT 144A 0.0% 15/03/2029 PRICE: 100.0 NET BROKER: J.P. MORGAN SECURITIES LLC									
20 Oct 23	PVTPL MACY'S RETAIL HLDGS LLC		360,000.000	-296,100.00	-2,291.25	0.00	296,100.00	0.00	0.00	0.00
24 Oct 23	5.875% DUE 03-15-2030 BEO		82.25							
Settled	SEDOL : BP7MKZ8 /PVTPL1 CITIGROUP GLOBAL MARKETS INC. MACY'S RETAIL HLDG 5.875% SNR 15/03/30 USD1000 PRICE: 82.25 NET BROKER: CITIGROUP GLOBAL MARKETS INC.									
20 Oct 23	PVTPL MACY'S RETAIL HLDGS LLC		780,000.000	-641,550.00	-4,964.38	0.00	641,550.00	0.00	0.00	0.00
24 Oct 23	5.875% DUE 03-15-2030 BEO		82.25							
Settled	SEDOL : BP7MKZ8 /PVTPL1 J.P. MORGAN SECURITIES LLC MACY'S RETAIL HLDG 5.875% SNR 15/03/30 USD1000 PRICE: 82.25 NET BROKER: J.P. MORGAN SECURITIES 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

Fixed Income

Corporate bonds

United States - USD

20 Oct 23	PVTPL MACY'S RETAIL HLDGS LLC	150,000.000	-123,375.00	-954.69	0.00	123,375.00	0.00	0.00	0.00
24 Oct 23	5.875% DUE 03-15-2030 BEO	82.25							
Settled	SEDOL : BP7MKZ8 /PVTPL1 PERSHING LLC MACY'S RETAIL HLDG 5.875% SNR 15/03/30 USD1000 PRICE: 82.25 NET BROKER: PERSHING LLC								
15 Nov 23	PVTPL MACY'S RETAIL HLDGS LLC	415,000.000	-354,825.00	-4,198.99	0.00	354,825.00	0.00	0.00	0.00
17 Nov 23	5.875% DUE 03-15-2030 BEO	85.50							
Settled	SEDOL : BP7MKZ8 /PVTPL1 BANK OF AMERICA MERRILL LYNCH-BAML MACY'S RETAIL HLDG 5.875% SNR 15/03/30 USD1000 PRICE: 85.5 NET BROKER: BANK OF AMERICA MERRILL LYNCH-BAML								
17 Nov 23	PVTPL MACY'S RETAIL HLDGS LLC	485,000.000	-423,162.50	-5,223.85	0.00	423,162.50	0.00	0.00	0.00
21 Nov 23	5.875% DUE 03-15-2030 BEO	87.25							
Settled	SEDOL : BP7MKZ8 /PVTPL1 PERSHING LLC MACY'S RETAIL HLDG 5.875% SNR 15/03/30 USD1000 PRICE: 87.25 NET BROKER: PERSHING LLC								
21 Nov 23	PVTPL MACY'S RETAIL HLDGS LLC	690,000.000	-606,337.50	-7,769.69	0.00	606,337.50	0.00	0.00	0.00
24 Nov 23	5.875% DUE 03-15-2030 BEO	87.875							
Settled	SEDOL : BP7MKZ8 /PVTPL1 PERSHING LLC MACY'S RETAIL HLDG 5.875% SNR 15/03/30 USD1000 PRICE: 87.875 NET BROKER: PERSHING LLC								
28 Nov 23	PVTPL MACY'S RETAIL HLDGS LLC	160,000.000	-142,596.80	-1,958.33	0.00	142,596.80	0.00	0.00	0.00
30 Nov 23	5.875% DUE 03-15-2030 BEO	89.123							
Settled	SEDOL : BP7MKZ8 /PVTPL1 MARKETAXESS CORPORATION								

## ◆ 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

##### United States - USD

MACY'S RETAIL HLDG 5.875% SNR 15/03/30  
 USD1000 PRICE: 89.123 NET BROKER:  
 MARKETAXESS CORPORATION

30 Nov 23	PVTPL MACY'S RETAIL HLDGS LLC		572,000.000	-520,520.00	-7,374.43	0.00	520,520.00	0.00	0.00	0.00
04 Dec 23	5.875% DUE 03-15-2030 BEO		91.00							
Settled	SEDOL : BP7MKZ8 /PVTPL1 BANK OF AMERICA MERRILL LYNCH-BAML									

MACY'S RETAIL HLDG 5.875% SNR 15/03/30  
 USD1000 PRICE: 91.0 NET BROKER: BANK OF  
 AMERICA MERRILL LYNCH-BAML

15 Nov 23	TAPESTRY INC 7.85% 11-27-2033		4,035,000.000	-4,013,816.25	0.00	0.00	4,013,816.25	0.00	0.00	0.00
27 Nov 23	SEDOL : BQ759N5 /		99.475							
Settled	BANK OF AMERICA MERRILL LYNCH-BAML									

TAPESTRY INC 7.85% 27/1 PRICE: 99.475 NET  
 BROKER: BANK OF AMERICA MERRILL  
 LYNCH-BAML

25 Oct 23	TRUIST FINANCIAL CORPORATION		1,805,000.000	-1,805,000.00	0.00	0.00	1,805,000.00	0.00	0.00	0.00
27 Oct 23	7.161% 10-30-2029		100.00							
Settled	SEDOL : BN71NT6 /MTN1 SUNTRUST ROBINSON HUMPHREY, INC.									

TRUIST FINANCIAL CORPORATIO PRICE: 100.0 NET  
 BROKER: SUNTRUST ROBINSON HUMPHREY, INC.

Total United States - USD				-28,500,989.45	-63,402.28	0.00	28,500,989.45	0.00	0.00	0.00
Total corporate bonds				-34,654,292.15	-63,402.28	0.00	34,654,292.15	0.00	0.00	0.00

##### Bank loans

##### Ireland - USD

## ◆ 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								
<b>Purchases</b>									
<b>Fixed Income</b>									
<b>Bank loans</b>									
<b>Ireland - USD</b>									
08 Nov 23	DELOS AIRCRAFT DESIGNATED	2,870,000.000	-2,880,781.50	0.00	0.00	2,880,781.50	0.00	0.00	0.00
11 Jan 24	ACTIVITY COMPANY TERM LOAN SR	100.375							
Pending	SECD TL 10-14-2027 CUSIP : L2324EAF8 / DEUTSCHE BANK AG DELOS AIRCRAFT DESIGNATED ACTIVITY COMPANY TE PRICE: 100.37566 NET BROKER: DEUTSCHE BANK AG								
Total Ireland - USD			-2,880,781.50	0.00	0.00	2,880,781.50	0.00	0.00	0.00
<b>Switzerland - USD</b>									
15 Dec 23	MEDALLION MIDLAND ACQUISITION	3,940,000.000	-3,930,163.75	0.00	0.00	3,930,163.75	0.00	0.00	0.00
03 Jan 24	LLC TRM LN B SNR SEC TRM LN	99.75							
Pending	10-18-2028 CUSIP : LX2217961 / JEFFERIES AND COMPANY, INC MEDALLION MIDLAND ACQUISITION LLC TRM LN B SNR SEC PRICE: 99.75034 NET BROKER: JEFFERIES AND COMPANY, INC								
Total Switzerland - USD			-3,930,163.75	0.00	0.00	3,930,163.75	0.00	0.00	0.00
<b>United States - USD</b>									
17 Nov 23	AMERN AIRLS INC TLB 05-17-2029	5,705,000.000	-5,647,963.75	0.00	0.00	5,647,963.75	0.00	0.00	0.00
07 Dec 23	CUSIP : LX2200215 /	99.00							
Settled	CITIBANK N.A. AMERN AIRLS INC TLB 17/05/2029 PRICE: 99.00024 NET BROKER: CITIBANK N.A.								
02 Aug 23	REVERSAL: CDK GLOBAL INC TERM	-4,488,693.470	4,488,693.47	0.00	0.00	-4,488,693.47	0.00	0.00	0.00
30 Jan 24	LOAN 06-08-2029	100.00							
NA	CUSIP : 15477BAB3 / MORGAN STANLEY AND CO., LLC CDK GLOBAL INC TERM LOAN 06/07/2029 PRICE: 100.0 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

Fixed Income

Bank loans

United States - USD

02 Aug 23	CENTRAL PARENT INC 2023	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	REFINANCING TERMLOAN (FIRST	100.00							
Pending	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								
28 Nov 23	EASTERN PWR, LLC (EASTERN	2,778,000.000	-2,725,931.50	0.00	0.00	2,725,931.50	0.00	0.00	0.00
19 Dec 23	COVERT MIDCO, LLC) (AKA TPF II	98.125							
Settled	LC, LLC) TRM LN 10-2-25 CUSIP : 87264NAB3 / MORGAN STANLEY AND CO., LLC EASTN POWER, LLC TERM LOAN 02/10/2025 PRICE: 98.12568 NET BROKER: MORGAN STANLEY AND CO., LLC								
01 Dec 23	EASTERN PWR, LLC (EASTERN	1,722,000.000	-1,691,884.00	0.00	0.00	1,691,884.00	0.00	0.00	0.00
22 Dec 23	COVERT MIDCO, LLC) (AKA TPF II	98.25							
Settled	LC, LLC) TRM LN 10-2-25 CUSIP : 87264NAB3 / MORGAN STANLEY AND CO., LLC EASTN POWER, LLC TERM LOAN 02/10/2025 PRICE: 98.2511 NET BROKER: MORGAN STANLEY AND CO., LLC								
31 Oct 23	PROPULSION (BC) NEWCO LLC	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	INITIAL TERM LN SR SECD	99.00							
Pending	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								
Total United States - USD			-13,763,429.25	0.00	0.00	13,763,429.25	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

Total bank loans			-20,574,374.50	0.00	0.00	20,574,374.50	0.00	0.00	0.00
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Government mortgage backed securities

United States - USD

28 Nov 23	FHLMC POOL #SD-8221 3.5%	308,830.030	-269,936.75	-870.73	0.00	269,936.75	0.00	0.00	0.00
30 Nov 23	05-01-2052	87.40625							
Settled	CUSIP : 3132DWD26 / MFR SECURITIES INC. FED HOME LOAN MTG 3.5% MBS 01/06/2052 USD PRICE: 87.40625 NET BROKER: MFR SECURITIES INC.								
13 Oct 23	FNMA POOL #MA4783 4% 10-01-2052	1,243,217.690	-1,096,751.10	-2,210.17	0.00	1,096,751.10	0.00	0.00	0.00
17 Oct 23	BEO	88.21875							
Settled	CUSIP : 31418EJ50 /FNMA GX CLARKE NEW YORK FED NATL MORT ASSC 4% MBS 01/10/2052 USD PRICE: 88.21875 BROKER: GX CLARKE NEW YORK								
07 Dec 23	FNMA POOL #MA4783 4% 10-01-2052	700,689.750	-647,043.19	-778.54	0.00	647,043.19	0.00	0.00	0.00
11 Dec 23	BEO	92.34375							
Settled	CUSIP : 31418EJ50 /FNMA GX CLARKE NEW YORK FED NATL MORT ASSC 4% MBS 01/10/2052 USD PRICE: 92.34374 NET BROKER: GX CLARKE NEW YORK								
27 Oct 23	FNMA POOL #MA4804 4% 11-01-2052	2,310,182.770	-2,001,917.76	-7,443.92	0.00	2,001,917.76	0.00	0.00	0.00
30 Oct 23	BEO	86.65625							
Settled	CUSIP : 31418EKS8 /FNMA MFR SECURITIES INC. FED NATL MORT ASSC 4% MBS 01/11/2052 USD PRICE: 86.65625 NET BROKER: MFR SECURITIES INC.								
16 Nov 23	FNMA POOL #MA4804 4% 11-01-2052	1,335,215.620	-1,200,442.29	-2,373.72	0.00	1,200,442.29	0.00	0.00	0.00
17 Nov 23	BEO	89.90625							
Settled	CUSIP : 31418EKS8 /FNMA 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 mortgage backed securities

###### United States - USD

FED NATL MORT ASSC 4% MBS 01/11/2052 USD  
 PRICE: 89.90624 NET BROKER: GREAT PACIFIC  
 SECURITIES

Total United States - USD			-5,216,091.09	-13,677.08	0.00	5,216,091.09	0.00	0.00	0.00
Total government mortgage backed securities			-5,216,091.09	-13,677.08	0.00	5,216,091.09	0.00	0.00	0.00

##### Commercial mortgage-backed

###### United States - USD

29 Nov 23	PVTPL CMO TYSN MTG TR SR	2,900,000.000	-2,926,401.51	-6,024.67	0.00	2,926,401.51	0.00	0.00	0.00
12 Dec 23	23-CRNR CL A FLTG RT 12-10-2038	100.910397							
Settled	SEDOL : BNKBF97 /CMO1 DEUTSCHE BANK SECURITIES INC. TYSN MTG TR SR 23-CRNR CL A 144A FLTG RT 10/12/203 PRICE: 100.91039 NET BROKER: DEUTSCHE BANK SECURITIES INC.								

16 Oct 23	PVTPL ORL TR 2023-GLKS SR	3,955,000.000	-3,935,224.21	0.00	0.00	3,935,224.21	0.00	0.00	0.00
26 Oct 23	23-GLKS CL A FLTG RT 10-19-2036	99.49998							
Settled	CUSIP : 67116QAA0 / GOLDMAN, SACHS AND CO. ORL TRUST SR 23-GLKS CL A 7.68492% 15/10/2028 PRICE: 99.49998 NET BROKER: GOLDMAN, SACHS AND CO.								

Total United States - USD			-6,861,625.72	-6,024.67	0.00	6,861,625.72	0.00	0.00	0.00
Total commercial mortgage-backed			-6,861,625.72	-6,024.67	0.00	6,861,625.72	0.00	0.00	0.00

##### Asset backed securities

###### United States - USD

06 Oct 23	MARINER FIN 7.11% DUE 10-22-2035	5,900,000.000	-5,889,907.46	0.00	0.00	5,889,907.46	0.00	0.00	0.00
12 Oct 23	CUSIP : 56847FAB1 /SPCL1	99.82894							
Settled	CITIGROUP GLOBAL MARKETS 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

##### Asset backed securities

##### United States - USD

MARINER FINANCE IS 0% A/BKD 22/10/2035 USD  
 144 PRICE: 99.82894 NET BROKER: CITIGROUP  
 GLOBAL MARKETS INC.

18 Oct 23 27 Oct 23 Settled	PVTPL ACHV ABS TR 2023-4CP SER 23-4CP CLB 7.24% 11-25-2030 CUSIP : 00092CAB8 /SPCL1 SUNTRUST ROBINSON HUMPHREY, INC. ACHV 2023-1PL D MT 7.24% A/BKD 25/11/2030 PRICE: 99.98879 NET BROKER: SUNTRUST ROBINSON HUMPHREY, INC.	3,700,000.000 99.98879	-3,699,585.23	0.00	0.00	3,699,585.23	0.00	0.00	0.00
15 Nov 23 29 Nov 23 Settled	PVTPL ALIGNED DATA CTRS ISSUER LLC SER 23-2A CL A2 6.5% 11-16-2048 CUSIP : 01627AAE8 /SPCL1 PERSHING LLC ALIGNED DATA CENTE 6.5% MBS 16/11/2048 USD 144 PRICE: 98.22703 NET BROKER: PERSHING LLC	3,490,000.000 98.22703	-3,428,123.35	0.00	0.00	3,428,123.35	0.00	0.00	0.00
31 Oct 23 16 Nov 23 Settled	PVTPL ANTARES CLO SR 19-1A CL BR FLTG RT 01-20-2036 CUSIP : 03664TAN7 /SPCL1 DEUTSCHE BANK SECURITIES INC. ANTARES CLO 2019-1 0.0% 20/01/2036 PRICE: 100.0 NET BROKER: DEUTSCHE BANK SECURITIES INC.	7,450,000.000 100.00	-7,450,000.00	0.00	0.00	7,450,000.00	0.00	0.00	0.00
31 Oct 23 07 Nov 23 Settled	PVTPL BANKERS HEALTHCARE GROUP SECURITIZA SR 23-B CL B 7.45% 12-17-2036 CUSIP : 08862GAB0 /SPCL1 GOLDMAN, SACHS AND CO. BANKERS HEALTHCARE BHG 2023-B B 7.45% 17/12/2036 PRICE: 99.84162 NET BROKER: GOLDMAN, SACHS AND CO.	4,900,000.000 99.84162	-4,892,239.38	0.00	0.00	4,892,239.38	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

##### Asset backed securities

##### United States - USD

20 Nov 23	PVTPL HARTWICK PK CLO	7,580,000.000	-7,580,000.00	0.00	0.00	7,580,000.00	0.00	0.00	0.00
11 Dec 23	LTD/HARTWICK PK CLO LL SER	100.00							
Settled	23-1A CL B FLTG 01-21-2036 CUSIP : 417403AE2 /SPCL1 JPMORGAN CHASE BANK, N.A. HARTWICK PK CLO SR SECD NT 21/01/2036 PRICE: 100.0 NET BROKER: JPMORGAN CHASE BANK, N.A.								
19 Oct 23	PVTPL WILLIS ENGINE	2,620,000.000	-2,589,821.27	0.00	0.00	2,589,821.27	0.00	0.00	0.00
31 Oct 23	STRUCTURED TR VII SR23-A CL A	98.84814							
Settled	8.0% 10-15-2048 CUSIP : 97064YAA2 /SPCL1 BANK OF AMERICA MERRILL LYNCH-BAML WILLIS ENGINE STRU 8% A/BKD 15/10/2048 USD 144 PRICE: 98.84814 NET BROKER: BANK OF AMERICA MERRILL LYNCH-BAML								
08 Nov 23	WESTLAKE 6.64% DUE 11-15-2028	3,510,000.000	-3,509,739.91	0.00	0.00	3,509,739.91	0.00	0.00	0.00
15 Nov 23	CUSIP : 96041AAL0 /SPCL1	99.99259							
Settled	PERSHING LLC WESTLAKE AUTOMOBILE 0.0% 15/11/2028 PRICE: 99.99259 NET BROKER: PERSHING LLC								
Total United States - USD			-39,039,416.60	0.00	0.00	39,039,416.60	0.00	0.00	0.00
Total asset backed securities			-39,039,416.60	0.00	0.00	39,039,416.60	0.00	0.00	0.00
<b>Total fixed income</b>			<b>-166,647,891.99</b>	<b>-319,284.67</b>	<b>0.00</b>	<b>166,647,891.99</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>

#### Sukuk

#### Sukuk

#### Saudi Arabia - 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

Sukuk

Sukuk

Saudi Arabia - USD

28 Dec 23	SUCI SECOND INVEST CO 6.25%	300,000.000	-338,850.00	-3,489.58	0.00	338,850.00	0.00	0.00	0.00
02 Jan 24	25/10/2033	112.95							
Pending	SEDOL : BMWPY26 / SUSQUEHANNA FINANCIAL GROUP LLLP SUCI SECOND INVEST CO 6.25% 25/1 PRICE: 112.95 NET BROKER: SUSQUEHANNA FINANCIAL GROUP LLLP								
Total Saudi Arabia - USD			-338,850.00	-3,489.58	0.00	338,850.00	0.00	0.00	0.00
Total sukuk			-338,850.00	-3,489.58	0.00	338,850.00	0.00	0.00	0.00
Total sukuk			-338,850.00	-3,489.58	0.00	338,850.00	0.00	0.00	0.00

Cash and Cash Equivalents

Funds - short term investment

United States - USD

02 Oct 23	NT COLLECTIVE GOVT SHORT TERM	545,411.400	-545,411.40	0.00	0.00	545,411.40	0.00	0.00	0.00
02 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	4,550,000.000	-4,550,000.00	0.00	0.00	4,550,000.00	0.00	0.00	0.00
02 Oct 23	INVT 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

02 Oct 23	NT COLLECTIVE GOVT SHORT TERM	151,896.780	-151,896.78	0.00	0.00	151,896.78	0.00	0.00	0.00
02 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	583,649.000	-583,649.00	0.00	0.00	583,649.00	0.00	0.00	0.00
02 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	207,377.850	-207,377.85	0.00	0.00	207,377.85	0.00	0.00	0.00
02 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	146,125.660	-146,125.66	0.00	0.00	146,125.66	0.00	0.00	0.00
02 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	1,230,992.590	-1,230,992.59	0.00	0.00	1,230,992.59	0.00	0.00	0.00
02 Oct 23	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

02 Oct 23	NT COLLECTIVE GOVT SHORT TERM		200,000.000	-200,000.00	0.00	0.00	200,000.00	0.00	0.00	0.00
02 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM		792,668.270	-792,668.27	0.00	0.00	792,668.27	0.00	0.00	0.00
03 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM		19,449.560	-19,449.56	0.00	0.00	19,449.56	0.00	0.00	0.00
03 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM		4,550,000.000	-4,550,000.00	0.00	0.00	4,550,000.00	0.00	0.00	0.00
03 Oct 23	INVT 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>								

### Purchases

#### Cash and Cash Equivalents

#### Funds - short term investment

##### United States - USD

03 Oct 23	NT COLLECTIVE GOVT SHORT TERM	26,336.420	-26,336.42	0.00	0.00	26,336.42	0.00	0.00	0.00
03 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	2,000,000.000	-2,000,000.00	0.00	0.00	2,000,000.00	0.00	0.00	0.00
03 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	11,440.390	-11,440.39	0.00	0.00	11,440.39	0.00	0.00	0.00
03 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	33.970	-33.97	0.00	0.00	33.97	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	327.720	-327.72	0.00	0.00	327.72	0.00	0.00	0.00
04 Oct 23	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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	759.880	-759.88	0.00	0.00	759.88	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	4.390	-4.39	0.00	0.00	4.39	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	42.080	-42.08	0.00	0.00	42.08	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	290.030	-290.03	0.00	0.00	290.03	0.00	0.00	0.00
04 Oct 23	INVT 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

04 Oct 23	NT COLLECTIVE GOVT SHORT TERM	34.990	-34.99	0.00	0.00	34.99	0.00	0.00	0.00	
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	78.040	-78.04	0.00	0.00	78.04	0.00	0.00	0.00	
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	9.830	-9.83	0.00	0.00	9.83	0.00	0.00	0.00	
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	68.010	-68.01	0.00	0.00	68.01	0.00	0.00	0.00	
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	228.940	-228.94	0.00	0.00	228.94	0.00	0.00	0.00	
04 Oct 23	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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	8.810	-8.81	0.00	0.00	8.81	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	998.190	-998.19	0.00	0.00	998.19	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	115.600	-115.60	0.00	0.00	115.60	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	173.360	-173.36	0.00	0.00	173.36	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	331.950	-331.95	0.00	0.00	331.95	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	0.020	-0.02	0.00	0.00	0.02	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	279.280	-279.28	0.00	0.00	279.28	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	174.400	-174.40	0.00	0.00	174.40	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	313.250	-313.25	0.00	0.00	313.25	0.00	0.00	0.00
04 Oct 23	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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	32.570	-32.57	0.00	0.00	32.57	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	21.100	-21.10	0.00	0.00	21.10	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	431.390	-431.39	0.00	0.00	431.39	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	0.010	-0.01	0.00	0.00	0.01	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	0.040	-0.04	0.00	0.00	0.04	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	58.560	-58.56	0.00	0.00	58.56	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	17.930	-17.93	0.00	0.00	17.93	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	0.010	-0.01	0.00	0.00	0.01	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	24.760	-24.76	0.00	0.00	24.76	0.00	0.00	0.00
04 Oct 23	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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	28.300	-28.30	0.00	0.00	28.30	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	560.450	-560.45	0.00	0.00	560.45	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	764,787.110	-764,787.11	0.00	0.00	764,787.11	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	227,487.870	-227,487.87	0.00	0.00	227,487.87	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	244.350	-244.35	0.00	0.00	244.35	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	11.000	-11.00	0.00	0.00	11.00	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	190,325.330	-190,325.33	0.00	0.00	190,325.33	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	63.850	-63.85	0.00	0.00	63.85	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	0.910	-0.91	0.00	0.00	0.91	0.00	0.00	0.00
04 Oct 23	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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	116.540	-116.54	0.00	0.00	116.54	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	3.250	-3.25	0.00	0.00	3.25	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	1.800	-1.80	0.00	0.00	1.80	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	146.290	-146.29	0.00	0.00	146.29	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	0.020	-0.02	0.00	0.00	0.02	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	0.010	-0.01	0.00	0.00	0.01	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	0.010	-0.01	0.00	0.00	0.01	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	489.400	-489.40	0.00	0.00	489.40	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	27,568.590	-27,568.59	0.00	0.00	27,568.59	0.00	0.00	0.00
04 Oct 23	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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	64.930	-64.93	0.00	0.00	64.93	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	0.090	-0.09	0.00	0.00	0.09	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	478.590	-478.59	0.00	0.00	478.59	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	1.530	-1.53	0.00	0.00	1.53	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	0.010	-0.01	0.00	0.00	0.01	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	196.490	-196.49	0.00	0.00	196.49	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	6.280	-6.28	0.00	0.00	6.28	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	58.590	-58.59	0.00	0.00	58.59	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	40.540	-40.54	0.00	0.00	40.54	0.00	0.00	0.00
04 Oct 23	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

04 Oct 23	NT COLLECTIVE GOVT SHORT TERM		216,169.530	-216,169.53	0.00	0.00	216,169.53	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM		49.890	-49.89	0.00	0.00	49.89	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM		103.160	-103.16	0.00	0.00	103.16	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM		4.020	-4.02	0.00	0.00	4.02	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	30.840	-30.84	0.00	0.00	30.84	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	0.010	-0.01	0.00	0.00	0.01	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	6.270	-6.27	0.00	0.00	6.27	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	118.730	-118.73	0.00	0.00	118.73	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	27.930	-27.93	0.00	0.00	27.93	0.00	0.00	0.00
04 Oct 23	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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	438.890	-438.89	0.00	0.00	438.89	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	800.100	-800.10	0.00	0.00	800.10	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	39,980.880	-39,980.88	0.00	0.00	39,980.88	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	73.960	-73.96	0.00	0.00	73.96	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	170.180	-170.18	0.00	0.00	170.18	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	185.260	-185.26	0.00	0.00	185.26	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	111.590	-111.59	0.00	0.00	111.59	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	7.890	-7.89	0.00	0.00	7.89	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	118.700	-118.70	0.00	0.00	118.70	0.00	0.00	0.00
04 Oct 23	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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	3,006.530	-3,006.53	0.00	0.00	3,006.53	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	0.010	-0.01	0.00	0.00	0.01	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	153.980	-153.98	0.00	0.00	153.98	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	527.350	-527.35	0.00	0.00	527.35	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	37.390	-37.39	0.00	0.00	37.39	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	145.990	-145.99	0.00	0.00	145.99	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	170.100	-170.10	0.00	0.00	170.10	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	16.960	-16.96	0.00	0.00	16.96	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	3.140	-3.14	0.00	0.00	3.14	0.00	0.00	0.00
04 Oct 23	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

04 Oct 23	NT COLLECTIVE GOVT SHORT TERM		32.210	-32.21	0.00	0.00	32.21	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM		0.010	-0.01	0.00	0.00	0.01	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM		126.510	-126.51	0.00	0.00	126.51	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM		117.350	-117.35	0.00	0.00	117.35	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	10.690	-10.69	0.00	0.00	10.69	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	58.630	-58.63	0.00	0.00	58.63	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	0.020	-0.02	0.00	0.00	0.02	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	147.100	-147.10	0.00	0.00	147.10	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	21.350	-21.35	0.00	0.00	21.35	0.00	0.00	0.00
04 Oct 23	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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	411.290	-411.29	0.00	0.00	411.29	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	562.270	-562.27	0.00	0.00	562.27	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	19.290	-19.29	0.00	0.00	19.29	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	334.990	-334.99	0.00	0.00	334.99	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	0.100	-0.10	0.00	0.00	0.10	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	0.020	-0.02	0.00	0.00	0.02	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	11,627.010	-11,627.01	0.00	0.00	11,627.01	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	0.070	-0.07	0.00	0.00	0.07	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	0.630	-0.63	0.00	0.00	0.63	0.00	0.00	0.00
04 Oct 23	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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	29.050	-29.05	0.00	0.00	29.05	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	4.990	-4.99	0.00	0.00	4.99	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	47.600	-47.60	0.00	0.00	47.60	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	46.510	-46.51	0.00	0.00	46.51	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	87.780	-87.78	0.00	0.00	87.78	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	323.330	-323.33	0.00	0.00	323.33	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	8.810	-8.81	0.00	0.00	8.81	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	754.480	-754.48	0.00	0.00	754.48	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	7.290	-7.29	0.00	0.00	7.29	0.00	0.00	0.00
04 Oct 23	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

04 Oct 23	NT COLLECTIVE GOVT SHORT TERM		9.600	-9.60	0.00	0.00	9.60	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM		1,125.930	-1,125.93	0.00	0.00	1,125.93	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM		162.360	-162.36	0.00	0.00	162.36	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM		151.290	-151.29	0.00	0.00	151.29	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	9.360	-9.36	0.00	0.00	9.36	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	3,921.230	-3,921.23	0.00	0.00	3,921.23	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	29.940	-29.94	0.00	0.00	29.94	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	10.070	-10.07	0.00	0.00	10.07	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	0.140	-0.14	0.00	0.00	0.14	0.00	0.00	0.00
04 Oct 23	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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	5.800	-5.80	0.00	0.00	5.80	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	21.420	-21.42	0.00	0.00	21.42	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	14.240	-14.24	0.00	0.00	14.24	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	2.390	-2.39	0.00	0.00	2.39	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	1.950	-1.95	0.00	0.00	1.95	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	158.840	-158.84	0.00	0.00	158.84	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	2.640	-2.64	0.00	0.00	2.64	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	9.890	-9.89	0.00	0.00	9.89	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	24.700	-24.70	0.00	0.00	24.70	0.00	0.00	0.00
04 Oct 23	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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	12.840	-12.84	0.00	0.00	12.84	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	17.270	-17.27	0.00	0.00	17.27	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	0.020	-0.02	0.00	0.00	0.02	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	422.260	-422.26	0.00	0.00	422.26	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	33.290	-33.29	0.00	0.00	33.29	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	3.900	-3.90	0.00	0.00	3.90	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	61.170	-61.17	0.00	0.00	61.17	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	80.420	-80.42	0.00	0.00	80.42	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	606.620	-606.62	0.00	0.00	606.62	0.00	0.00	0.00
04 Oct 23	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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	62.720	-62.72	0.00	0.00	62.72	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	2.030	-2.03	0.00	0.00	2.03	0.00	0.00	0.00
04 Oct 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Oct 23	NT COLLECTIVE GOVT SHORT TERM	109,216.660	-109,216.66	0.00	0.00	109,216.66	0.00	0.00	0.00
05 Oct 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Oct 23	NT COLLECTIVE GOVT SHORT TERM	34,564.580	-34,564.58	0.00	0.00	34,564.58	0.00	0.00	0.00
05 Oct 23	INVT 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

05 Oct 23	NT COLLECTIVE GOVT SHORT TERM	27,110.520	-27,110.52	0.00	0.00	27,110.52	0.00	0.00	0.00
05 Oct 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Oct 23	NT COLLECTIVE GOVT SHORT TERM	107,964.960	-107,964.96	0.00	0.00	107,964.96	0.00	0.00	0.00
05 Oct 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Oct 23	NT COLLECTIVE GOVT SHORT TERM	249,131.240	-249,131.24	0.00	0.00	249,131.24	0.00	0.00	0.00
05 Oct 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Oct 23	NT COLLECTIVE GOVT SHORT TERM	134,579.310	-134,579.31	0.00	0.00	134,579.31	0.00	0.00	0.00
05 Oct 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Oct 23	NT COLLECTIVE GOVT SHORT TERM	60,992.820	-60,992.82	0.00	0.00	60,992.82	0.00	0.00	0.00
05 Oct 23	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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	363,755.340	-363,755.34	0.00	0.00	363,755.34	0.00	0.00	0.00
05 Oct 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Oct 23	NT COLLECTIVE GOVT SHORT TERM	45,200.000	-45,200.00	0.00	0.00	45,200.00	0.00	0.00	0.00
05 Oct 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Oct 23	NT COLLECTIVE GOVT SHORT TERM	12,856.980	-12,856.98	0.00	0.00	12,856.98	0.00	0.00	0.00
05 Oct 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Oct 23	NT COLLECTIVE GOVT SHORT TERM	214,934.940	-214,934.94	0.00	0.00	214,934.94	0.00	0.00	0.00
05 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	103,445.500	-103,445.50	0.00	0.00	103,445.50	0.00	0.00	0.00
05 Oct 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Oct 23	NT COLLECTIVE GOVT SHORT TERM	12,138.390	-12,138.39	0.00	0.00	12,138.39	0.00	0.00	0.00
05 Oct 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Oct 23	NT COLLECTIVE GOVT SHORT TERM	8,035.320	-8,035.32	0.00	0.00	8,035.32	0.00	0.00	0.00
05 Oct 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Oct 23	NT COLLECTIVE GOVT SHORT TERM	3,875,000.000	-3,875,000.00	0.00	0.00	3,875,000.00	0.00	0.00	0.00
05 Oct 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Oct 23	NT COLLECTIVE GOVT SHORT TERM	272,900.940	-272,900.94	0.00	0.00	272,900.94	0.00	0.00	0.00
05 Oct 23	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 Oct 23	NT COLLECTIVE GOVT SHORT TERM		100,929.080	-100,929.08	0.00	0.00	100,929.08	0.00	0.00	0.00
05 Oct 23	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
05 Oct 23	NT COLLECTIVE GOVT SHORT TERM		32,328.280	-32,328.28	0.00	0.00	32,328.28	0.00	0.00	0.00
05 Oct 23	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
05 Oct 23	NT COLLECTIVE GOVT SHORT TERM		650,000.000	-650,000.00	0.00	0.00	650,000.00	0.00	0.00	0.00
05 Oct 23	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
05 Oct 23	NT COLLECTIVE GOVT SHORT TERM		815,960.730	-815,960.73	0.00	0.00	815,960.73	0.00	0.00	0.00
05 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	81,472.450	-81,472.45	0.00	0.00	81,472.45	0.00	0.00	0.00
05 Oct 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Oct 23	NT COLLECTIVE GOVT SHORT TERM	300,742.880	-300,742.88	0.00	0.00	300,742.88	0.00	0.00	0.00
05 Oct 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Oct 23	NT COLLECTIVE GOVT SHORT TERM	26,067.530	-26,067.53	0.00	0.00	26,067.53	0.00	0.00	0.00
05 Oct 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Oct 23	NT COLLECTIVE GOVT SHORT TERM	42,579.190	-42,579.19	0.00	0.00	42,579.19	0.00	0.00	0.00
05 Oct 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Oct 23	NT COLLECTIVE GOVT SHORT TERM	37,000.000	-37,000.00	0.00	0.00	37,000.00	0.00	0.00	0.00
05 Oct 23	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

05 Oct 23	NT COLLECTIVE GOVT SHORT TERM	226,000.000	-226,000.00	0.00	0.00	226,000.00	0.00	0.00	0.00
05 Oct 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Oct 23	NT COLLECTIVE GOVT SHORT TERM	66,763.560	-66,763.56	0.00	0.00	66,763.56	0.00	0.00	0.00
05 Oct 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Oct 23	NT COLLECTIVE GOVT SHORT TERM	1,038,071.850	-1,038,071.85	0.00	0.00	1,038,071.85	0.00	0.00	0.00
05 Oct 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Oct 23	NT COLLECTIVE GOVT SHORT TERM	54,923.540	-54,923.54	0.00	0.00	54,923.54	0.00	0.00	0.00
05 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	119,003.100	-119,003.10	0.00	0.00	119,003.10	0.00	0.00	0.00
05 Oct 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Oct 23	NT COLLECTIVE GOVT SHORT TERM	113,338.180	-113,338.18	0.00	0.00	113,338.18	0.00	0.00	0.00
05 Oct 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Oct 23	NT COLLECTIVE GOVT SHORT TERM	171,300.000	-171,300.00	0.00	0.00	171,300.00	0.00	0.00	0.00
05 Oct 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Oct 23	NT COLLECTIVE GOVT SHORT TERM	59,444.770	-59,444.77	0.00	0.00	59,444.77	0.00	0.00	0.00
05 Oct 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Oct 23	NT COLLECTIVE GOVT SHORT TERM	362,142.470	-362,142.47	0.00	0.00	362,142.47	0.00	0.00	0.00
05 Oct 23	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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	250,209.570	-250,209.57	0.00	0.00	250,209.57	0.00	0.00	0.00
05 Oct 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Oct 23	NT COLLECTIVE GOVT SHORT TERM	374,257.140	-374,257.14	0.00	0.00	374,257.14	0.00	0.00	0.00
05 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	199,808.900	-199,808.90	0.00	0.00	199,808.90	0.00	0.00	0.00
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	13,812,297.730	-13,812,297.73	0.00	0.00	13,812,297.73	0.00	0.00	0.00
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	146,835.040	-146,835.04	0.00	0.00	146,835.04	0.00	0.00	0.00
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	9,447.750	-9,447.75	0.00	0.00	9,447.75	0.00	0.00	0.00
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	9,068.970	-9,068.97	0.00	0.00	9,068.97	0.00	0.00	0.00
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	1,821,175.900	-1,821,175.90	0.00	0.00	1,821,175.90	0.00	0.00	0.00
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	16,868.630	-16,868.63	0.00	0.00	16,868.63	0.00	0.00	0.00
10 Oct 23	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

10 Oct 23	NT COLLECTIVE GOVT SHORT TERM	30,648.170	-30,648.17	0.00	0.00	30,648.17	0.00	0.00	0.00
10 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	4,570,000.000	-4,570,000.00	0.00	0.00	4,570,000.00	0.00	0.00	0.00
10 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	12,917.550	-12,917.55	0.00	0.00	12,917.55	0.00	0.00	0.00
10 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	97,462.500	-97,462.50	0.00	0.00	97,462.50	0.00	0.00	0.00
10 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	237,300.890	-237,300.89	0.00	0.00	237,300.89	0.00	0.00	0.00
10 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	53,305.110	-53,305.11	0.00	0.00	53,305.11	0.00	0.00	0.00
10 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	333,329.390	-333,329.39	0.00	0.00	333,329.39	0.00	0.00	0.00
10 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	21,966.000	-21,966.00	0.00	0.00	21,966.00	0.00	0.00	0.00
10 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	116,277.000	-116,277.00	0.00	0.00	116,277.00	0.00	0.00	0.00
10 Oct 23	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

10 Oct 23	NT COLLECTIVE GOVT SHORT TERM	19,951.970	-19,951.97	0.00	0.00	19,951.97	0.00	0.00	0.00
10 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	161,834.590	-161,834.59	0.00	0.00	161,834.59	0.00	0.00	0.00
10 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	124,268.750	-124,268.75	0.00	0.00	124,268.75	0.00	0.00	0.00
11 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	3,692,544.470	-3,692,544.47	0.00	0.00	3,692,544.47	0.00	0.00	0.00
11 Oct 23	INVT 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

11 Oct 23	NT COLLECTIVE GOVT SHORT TERM	7,531.240	-7,531.24	0.00	0.00	7,531.24	0.00	0.00	0.00
11 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	565,506.210	-565,506.21	0.00	0.00	565,506.21	0.00	0.00	0.00
11 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	39,328.810	-39,328.81	0.00	0.00	39,328.81	0.00	0.00	0.00
12 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	8,367.350	-8,367.35	0.00	0.00	8,367.35	0.00	0.00	0.00
12 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	186,194.550	-186,194.55	0.00	0.00	186,194.55	0.00	0.00	0.00
12 Oct 23	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 Oct 23	NT COLLECTIVE GOVT SHORT TERM		129,296.830	-129,296.83	0.00	0.00	129,296.83	0.00	0.00	0.00
12 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM		32,692.110	-32,692.11	0.00	0.00	32,692.11	0.00	0.00	0.00
12 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM		72,656.250	-72,656.25	0.00	0.00	72,656.25	0.00	0.00	0.00
12 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM		58,222.910	-58,222.91	0.00	0.00	58,222.91	0.00	0.00	0.00
12 Oct 23	INVT 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

13 Oct 23	NT COLLECTIVE GOVT SHORT TERM	130,820.120	-130,820.12	0.00	0.00	130,820.12	0.00	0.00	0.00
13 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	5,750,000.000	-5,750,000.00	0.00	0.00	5,750,000.00	0.00	0.00	0.00
13 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	4,739,141.590	-4,739,141.59	0.00	0.00	4,739,141.59	0.00	0.00	0.00
13 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	228,878.550	-228,878.55	0.00	0.00	228,878.55	0.00	0.00	0.00
13 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	464.630	-464.63	0.00	0.00	464.63	0.00	0.00	0.00
13 Oct 23	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

13 Oct 23	NT COLLECTIVE GOVT SHORT TERM	61,347.770	-61,347.77	0.00	0.00	61,347.77	0.00	0.00	0.00
13 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	53,528.490	-53,528.49	0.00	0.00	53,528.49	0.00	0.00	0.00
16 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	2,480,001.740	-2,480,001.74	0.00	0.00	2,480,001.74	0.00	0.00	0.00
16 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	253,593.750	-253,593.75	0.00	0.00	253,593.75	0.00	0.00	0.00
16 Oct 23	INVT 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

16 Oct 23	NT COLLECTIVE GOVT SHORT TERM	233,477.240	-233,477.24	0.00	0.00	233,477.24	0.00	0.00	0.00
16 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	490,000.000	-490,000.00	0.00	0.00	490,000.00	0.00	0.00	0.00
16 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	145,784.380	-145,784.38	0.00	0.00	145,784.38	0.00	0.00	0.00
16 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	29,169.890	-29,169.89	0.00	0.00	29,169.89	0.00	0.00	0.00
16 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	164,275.050	-164,275.05	0.00	0.00	164,275.05	0.00	0.00	0.00
16 Oct 23	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

16 Oct 23	NT COLLECTIVE GOVT SHORT TERM	150,645.000	-150,645.00	0.00	0.00	150,645.00	0.00	0.00	0.00
16 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	630,303.850	-630,303.85	0.00	0.00	630,303.85	0.00	0.00	0.00
16 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	130,971.800	-130,971.80	0.00	0.00	130,971.80	0.00	0.00	0.00
16 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	2.010	-2.01	0.00	0.00	2.01	0.00	0.00	0.00
16 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	16,546.170	-16,546.17	0.00	0.00	16,546.17	0.00	0.00	0.00
17 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	56,794.120	-56,794.12	0.00	0.00	56,794.12	0.00	0.00	0.00
17 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	38,852.650	-38,852.65	0.00	0.00	38,852.65	0.00	0.00	0.00
17 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	2,000,000.000	-2,000,000.00	0.00	0.00	2,000,000.00	0.00	0.00	0.00
17 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	4,500.000	-4,500.00	0.00	0.00	4,500.00	0.00	0.00	0.00
17 Oct 23	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

17 Oct 23	NT COLLECTIVE GOVT SHORT TERM	44,112.790	-44,112.79	0.00	0.00	44,112.79	0.00	0.00	0.00
17 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	2,000,000.000	-2,000,000.00	0.00	0.00	2,000,000.00	0.00	0.00	0.00
17 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	32,375.000	-32,375.00	0.00	0.00	32,375.00	0.00	0.00	0.00
17 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	195,740.760	-195,740.76	0.00	0.00	195,740.76	0.00	0.00	0.00
17 Oct 23	INVT 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

18 Oct 23	NT COLLECTIVE GOVT SHORT TERM	6,242.690	-6,242.69	0.00	0.00	6,242.69	0.00	0.00	0.00	
18 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	6,756.480	-6,756.48	0.00	0.00	6,756.48	0.00	0.00	0.00	
18 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	5,625.000	-5,625.00	0.00	0.00	5,625.00	0.00	0.00	0.00	
18 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	53,464.560	-53,464.56	0.00	0.00	53,464.56	0.00	0.00	0.00	
18 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	1,098,961.270	-1,098,961.27	0.00	0.00	1,098,961.27	0.00	0.00	0.00	
18 Oct 23	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

19 Oct 23	NT COLLECTIVE GOVT SHORT TERM	13,855.000	-13,855.00	0.00	0.00	13,855.00	0.00	0.00	0.00
19 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	3,021,323.510	-3,021,323.51	0.00	0.00	3,021,323.51	0.00	0.00	0.00
19 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	74,507.660	-74,507.66	0.00	0.00	74,507.66	0.00	0.00	0.00
19 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	44,812.500	-44,812.50	0.00	0.00	44,812.50	0.00	0.00	0.00
19 Oct 23	INVT 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

19 Oct 23	NT COLLECTIVE GOVT SHORT TERM	100,229.700	-100,229.70	0.00	0.00	100,229.70	0.00	0.00	0.00
19 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	104,933.820	-104,933.82	0.00	0.00	104,933.82	0.00	0.00	0.00
19 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	109,587.030	-109,587.03	0.00	0.00	109,587.03	0.00	0.00	0.00
19 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	8,035.320	-8,035.32	0.00	0.00	8,035.32	0.00	0.00	0.00
19 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	5,009.460	-5,009.46	0.00	0.00	5,009.46	0.00	0.00	0.00
19 Oct 23	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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	1,967.660	-1,967.66	0.00	0.00	1,967.66	0.00	0.00	0.00
20 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	11,422,500.480	-11,422,500.48	0.00	0.00	11,422,500.48	0.00	0.00	0.00
20 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	27,655.830	-27,655.83	0.00	0.00	27,655.83	0.00	0.00	0.00
20 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	9,933.080	-9,933.08	0.00	0.00	9,933.08	0.00	0.00	0.00
20 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	567,000.000	-567,000.00	0.00	0.00	567,000.00	0.00	0.00	0.00
20 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	16,840.180	-16,840.18	0.00	0.00	16,840.18	0.00	0.00	0.00
20 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	13.350	-13.35	0.00	0.00	13.35	0.00	0.00	0.00
20 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	53,993.230	-53,993.23	0.00	0.00	53,993.23	0.00	0.00	0.00
20 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	102,805.500	-102,805.50	0.00	0.00	102,805.50	0.00	0.00	0.00
23 Oct 23	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

23 Oct 23	NT COLLECTIVE GOVT SHORT TERM		19,057.950	-19,057.95	0.00	0.00	19,057.95	0.00	0.00	0.00
23 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM		21,966.000	-21,966.00	0.00	0.00	21,966.00	0.00	0.00	0.00
23 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM		5,533.810	-5,533.81	0.00	0.00	5,533.81	0.00	0.00	0.00
23 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM		4,802.070	-4,802.07	0.00	0.00	4,802.07	0.00	0.00	0.00
23 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	46,393.910	-46,393.91	0.00	0.00	46,393.91	0.00	0.00	0.00
23 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	69,372.150	-69,372.15	0.00	0.00	69,372.15	0.00	0.00	0.00
23 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	10,361.130	-10,361.13	0.00	0.00	10,361.13	0.00	0.00	0.00
24 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	4,850.000	-4,850.00	0.00	0.00	4,850.00	0.00	0.00	0.00
24 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	8,562.080	-8,562.08	0.00	0.00	8,562.08	0.00	0.00	0.00
24 Oct 23	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

24 Oct 23	NT COLLECTIVE GOVT SHORT TERM	2,759,277.250	-2,759,277.25	0.00	0.00	2,759,277.25	0.00	0.00	0.00
24 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	3,577.470	-3,577.47	0.00	0.00	3,577.47	0.00	0.00	0.00
24 Oct 23	INVT 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 Oct 23	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
25 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	3,630.000	-3,630.00	0.00	0.00	3,630.00	0.00	0.00	0.00
25 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	234,958.490	-234,958.49	0.00	0.00	234,958.49	0.00	0.00	0.00
25 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	6,526.620	-6,526.62	0.00	0.00	6,526.62	0.00	0.00	0.00
25 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	7,600,000.000	-7,600,000.00	0.00	0.00	7,600,000.00	0.00	0.00	0.00
25 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	56,018.500	-56,018.50	0.00	0.00	56,018.50	0.00	0.00	0.00
25 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	21,172.600	-21,172.60	0.00	0.00	21,172.60	0.00	0.00	0.00
25 Oct 23	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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	199,615.440	-199,615.44	0.00	0.00	199,615.44	0.00	0.00	0.00
25 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	2,236,173.710	-2,236,173.71	0.00	0.00	2,236,173.71	0.00	0.00	0.00
25 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	500,000.000	-500,000.00	0.00	0.00	500,000.00	0.00	0.00	0.00
25 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	1,874,622.450	-1,874,622.45	0.00	0.00	1,874,622.45	0.00	0.00	0.00
25 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	46,053.050	-46,053.05	0.00	0.00	46,053.05	0.00	0.00	0.00
26 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	13,819.490	-13,819.49	0.00	0.00	13,819.49	0.00	0.00	0.00
26 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	284,606.270	-284,606.27	0.00	0.00	284,606.27	0.00	0.00	0.00
26 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	69,794.280	-69,794.28	0.00	0.00	69,794.28	0.00	0.00	0.00
26 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	156,173.390	-156,173.39	0.00	0.00	156,173.39	0.00	0.00	0.00
26 Oct 23	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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	4,566.640	-4,566.64	0.00	0.00	4,566.64	0.00	0.00	0.00
26 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	89,000.000	-89,000.00	0.00	0.00	89,000.00	0.00	0.00	0.00
26 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	40,497.600	-40,497.60	0.00	0.00	40,497.60	0.00	0.00	0.00
26 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	199,655.350	-199,655.35	0.00	0.00	199,655.35	0.00	0.00	0.00
26 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	10,078.100	-10,078.10	0.00	0.00	10,078.10	0.00	0.00	0.00
26 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	464.630	-464.63	0.00	0.00	464.63	0.00	0.00	0.00
27 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	86,098.910	-86,098.91	0.00	0.00	86,098.91	0.00	0.00	0.00
27 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	24,478.690	-24,478.69	0.00	0.00	24,478.69	0.00	0.00	0.00
27 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	12,989,035.250	-12,989,035.25	0.00	0.00	12,989,035.25	0.00	0.00	0.00
27 Oct 23	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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	27,561.540	-27,561.54	0.00	0.00	27,561.54	0.00	0.00	0.00
27 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	6,050.000	-6,050.00	0.00	0.00	6,050.00	0.00	0.00	0.00
27 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	35,879.900	-35,879.90	0.00	0.00	35,879.90	0.00	0.00	0.00
27 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	299,214.550	-299,214.55	0.00	0.00	299,214.55	0.00	0.00	0.00
27 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	350,000.000	-350,000.00	0.00	0.00	350,000.00	0.00	0.00	0.00
27 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	48,300.000	-48,300.00	0.00	0.00	48,300.00	0.00	0.00	0.00
30 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	149,000.000	-149,000.00	0.00	0.00	149,000.00	0.00	0.00	0.00
30 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	80,598.160	-80,598.16	0.00	0.00	80,598.16	0.00	0.00	0.00
30 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	438,500.000	-438,500.00	0.00	0.00	438,500.00	0.00	0.00	0.00
30 Oct 23	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

30 Oct 23	NT COLLECTIVE GOVT SHORT TERM	105,100.000	-105,100.00	0.00	0.00	105,100.00	0.00	0.00	0.00
30 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	12,700.000	-12,700.00	0.00	0.00	12,700.00	0.00	0.00	0.00
30 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	211,600.000	-211,600.00	0.00	0.00	211,600.00	0.00	0.00	0.00
30 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	59,900.000	-59,900.00	0.00	0.00	59,900.00	0.00	0.00	0.00
30 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	64,600.000	-64,600.00	0.00	0.00	64,600.00	0.00	0.00	0.00
30 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	18,700.000	-18,700.00	0.00	0.00	18,700.00	0.00	0.00	0.00
30 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	128,300.000	-128,300.00	0.00	0.00	128,300.00	0.00	0.00	0.00
30 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	89,300.000	-89,300.00	0.00	0.00	89,300.00	0.00	0.00	0.00
30 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	449,400.000	-449,400.00	0.00	0.00	449,400.00	0.00	0.00	0.00
30 Oct 23	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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	63,300.000	-63,300.00	0.00	0.00	63,300.00	0.00	0.00	0.00
30 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	101,400.000	-101,400.00	0.00	0.00	101,400.00	0.00	0.00	0.00
30 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	68,700.000	-68,700.00	0.00	0.00	68,700.00	0.00	0.00	0.00
30 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	18,000.000	-18,000.00	0.00	0.00	18,000.00	0.00	0.00	0.00
30 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	281,100.000	-281,100.00	0.00	0.00	281,100.00	0.00	0.00	0.00
30 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	123,000.000	-123,000.00	0.00	0.00	123,000.00	0.00	0.00	0.00
30 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	5,481.350	-5,481.35	0.00	0.00	5,481.35	0.00	0.00	0.00
30 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	899,400.000	-899,400.00	0.00	0.00	899,400.00	0.00	0.00	0.00
30 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	57,500.000	-57,500.00	0.00	0.00	57,500.00	0.00	0.00	0.00
30 Oct 23	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

30 Oct 23	NT COLLECTIVE GOVT SHORT TERM	825,700.000	-825,700.00	0.00	0.00	825,700.00	0.00	0.00	0.00
30 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	188,400.000	-188,400.00	0.00	0.00	188,400.00	0.00	0.00	0.00
30 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	43,200.000	-43,200.00	0.00	0.00	43,200.00	0.00	0.00	0.00
30 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	25,600.000	-25,600.00	0.00	0.00	25,600.00	0.00	0.00	0.00
30 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	21,600.000	-21,600.00	0.00	0.00	21,600.00	0.00	0.00	0.00
30 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	13,700.000	-13,700.00	0.00	0.00	13,700.00	0.00	0.00	0.00
30 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	146,300.000	-146,300.00	0.00	0.00	146,300.00	0.00	0.00	0.00
30 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	156,900.000	-156,900.00	0.00	0.00	156,900.00	0.00	0.00	0.00
30 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	4,693.370	-4,693.37	0.00	0.00	4,693.37	0.00	0.00	0.00
30 Oct 23	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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	22,600.000	-22,600.00	0.00	0.00	22,600.00	0.00	0.00	0.00
30 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	110,690.020	-110,690.02	0.00	0.00	110,690.02	0.00	0.00	0.00
30 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	12,700.000	-12,700.00	0.00	0.00	12,700.00	0.00	0.00	0.00
30 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	372,830.930	-372,830.93	0.00	0.00	372,830.93	0.00	0.00	0.00
30 Oct 23	INVT 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

30 Oct 23	NT COLLECTIVE GOVT SHORT TERM	23,400.000	-23,400.00	0.00	0.00	23,400.00	0.00	0.00	0.00
30 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	15,200.000	-15,200.00	0.00	0.00	15,200.00	0.00	0.00	0.00
30 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	14,300.000	-14,300.00	0.00	0.00	14,300.00	0.00	0.00	0.00
30 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	4,700.000	-4,700.00	0.00	0.00	4,700.00	0.00	0.00	0.00
30 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	104,408.860	-104,408.86	0.00	0.00	104,408.86	0.00	0.00	0.00
30 Oct 23	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

30 Oct 23	NT COLLECTIVE GOVT SHORT TERM		33,600.000	-33,600.00	0.00	0.00	33,600.00	0.00	0.00	0.00
30 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM		78,510.500	-78,510.50	0.00	0.00	78,510.50	0.00	0.00	0.00
30 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM		35,100.000	-35,100.00	0.00	0.00	35,100.00	0.00	0.00	0.00
30 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM		100,400.000	-100,400.00	0.00	0.00	100,400.00	0.00	0.00	0.00
30 Oct 23	INVT 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

30 Oct 23	NT COLLECTIVE GOVT SHORT TERM	164,000.000	-164,000.00	0.00	0.00	164,000.00	0.00	0.00	0.00
30 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	18,600.000	-18,600.00	0.00	0.00	18,600.00	0.00	0.00	0.00
30 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	19,800.000	-19,800.00	0.00	0.00	19,800.00	0.00	0.00	0.00
30 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	295,500.000	-295,500.00	0.00	0.00	295,500.00	0.00	0.00	0.00
30 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	18,200.000	-18,200.00	0.00	0.00	18,200.00	0.00	0.00	0.00
30 Oct 23	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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	163,100.000	-163,100.00	0.00	0.00	163,100.00	0.00	0.00	0.00
30 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	14,000.000	-14,000.00	0.00	0.00	14,000.00	0.00	0.00	0.00
30 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	18,300.000	-18,300.00	0.00	0.00	18,300.00	0.00	0.00	0.00
30 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	15,200.000	-15,200.00	0.00	0.00	15,200.00	0.00	0.00	0.00
30 Oct 23	INVT 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>								

### Purchases

#### Cash and Cash Equivalents

#### Funds - short term investment

##### United States - USD

30 Oct 23	NT COLLECTIVE GOVT SHORT TERM	43,400.000	-43,400.00	0.00	0.00	43,400.00	0.00	0.00	0.00
30 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	531,823.710	-531,823.71	0.00	0.00	531,823.71	0.00	0.00	0.00
30 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	340,400.000	-340,400.00	0.00	0.00	340,400.00	0.00	0.00	0.00
30 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	371,900.000	-371,900.00	0.00	0.00	371,900.00	0.00	0.00	0.00
30 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	514,900.000	-514,900.00	0.00	0.00	514,900.00	0.00	0.00	0.00
30 Oct 23	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

30 Oct 23	NT COLLECTIVE GOVT SHORT TERM		28,500.000	-28,500.00	0.00	0.00	28,500.00	0.00	0.00	0.00
30 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM		69,689.830	-69,689.83	0.00	0.00	69,689.83	0.00	0.00	0.00
30 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM		9,800.000	-9,800.00	0.00	0.00	9,800.00	0.00	0.00	0.00
30 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM		252,100.000	-252,100.00	0.00	0.00	252,100.00	0.00	0.00	0.00
30 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	33,800.000	-33,800.00	0.00	0.00	33,800.00	0.00	0.00	0.00
30 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	30,605.200	-30,605.20	0.00	0.00	30,605.20	0.00	0.00	0.00
30 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	249,700.000	-249,700.00	0.00	0.00	249,700.00	0.00	0.00	0.00
30 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	46,400.000	-46,400.00	0.00	0.00	46,400.00	0.00	0.00	0.00
30 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	207,600.000	-207,600.00	0.00	0.00	207,600.00	0.00	0.00	0.00
30 Oct 23	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

30 Oct 23	NT COLLECTIVE GOVT SHORT TERM		18,800.000	-18,800.00	0.00	0.00	18,800.00	0.00	0.00	0.00
30 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM		34,700.000	-34,700.00	0.00	0.00	34,700.00	0.00	0.00	0.00
30 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM		80,688.970	-80,688.97	0.00	0.00	80,688.97	0.00	0.00	0.00
31 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM		35,813.980	-35,813.98	0.00	0.00	35,813.98	0.00	0.00	0.00
31 Oct 23	INVT 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

31 Oct 23	NT COLLECTIVE GOVT SHORT TERM	2,270,818.000	-2,270,818.00	0.00	0.00	2,270,818.00	0.00	0.00	0.00
31 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	10,557,123.160	-10,557,123.16	0.00	0.00	10,557,123.16	0.00	0.00	0.00
31 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	15,372.140	-15,372.14	0.00	0.00	15,372.14	0.00	0.00	0.00
31 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	251,902.730	-251,902.73	0.00	0.00	251,902.73	0.00	0.00	0.00
31 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	39,162.500	-39,162.50	0.00	0.00	39,162.50	0.00	0.00	0.00
31 Oct 23	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

31 Oct 23	NT COLLECTIVE GOVT SHORT TERM	87,117.010	-87,117.01	0.00	0.00	87,117.01	0.00	0.00	0.00
31 Oct 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	14,646.790	-14,646.79	0.00	0.00	14,646.79	0.00	0.00	0.00
01 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	487,324.430	-487,324.43	0.00	0.00	487,324.43	0.00	0.00	0.00
01 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	4,457,098.230	-4,457,098.23	0.00	0.00	4,457,098.23	0.00	0.00	0.00
01 Nov 23	INVT 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

01 Nov 23	NT COLLECTIVE GOVT SHORT TERM	20,651.110	-20,651.11	0.00	0.00	20,651.11	0.00	0.00	0.00
01 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	209,038.500	-209,038.50	0.00	0.00	209,038.50	0.00	0.00	0.00
01 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	15,372.140	-15,372.14	0.00	0.00	15,372.14	0.00	0.00	0.00
01 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	7,601.460	-7,601.46	0.00	0.00	7,601.46	0.00	0.00	0.00
01 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	722,407.000	-722,407.00	0.00	0.00	722,407.00	0.00	0.00	0.00
02 Nov 23	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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	2,514.920	-2,514.92	0.00	0.00	2,514.92	0.00	0.00	0.00
02 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	139,348.420	-139,348.42	0.00	0.00	139,348.42	0.00	0.00	0.00
02 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	17,454.360	-17,454.36	0.00	0.00	17,454.36	0.00	0.00	0.00
02 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	11,000.000	-11,000.00	0.00	0.00	11,000.00	0.00	0.00	0.00
02 Nov 23	INVT 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

02 Nov 23	NT COLLECTIVE GOVT SHORT TERM	5,100,298.180	-5,100,298.18	0.00	0.00	5,100,298.18	0.00	0.00	0.00
02 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	4,455.400	-4,455.40	0.00	0.00	4,455.40	0.00	0.00	0.00
02 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	106,417.960	-106,417.96	0.00	0.00	106,417.96	0.00	0.00	0.00
02 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	205,413.030	-205,413.03	0.00	0.00	205,413.03	0.00	0.00	0.00
02 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	1,108,900.000	-1,108,900.00	0.00	0.00	1,108,900.00	0.00	0.00	0.00
02 Nov 23	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

02 Nov 23	NT COLLECTIVE GOVT SHORT TERM		182,238.000	-182,238.00	0.00	0.00	182,238.00	0.00	0.00	0.00
02 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM		39,540.510	-39,540.51	0.00	0.00	39,540.51	0.00	0.00	0.00
02 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM		479,875.860	-479,875.86	0.00	0.00	479,875.86	0.00	0.00	0.00
02 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM		6,620.450	-6,620.45	0.00	0.00	6,620.45	0.00	0.00	0.00
02 Nov 23	INVT 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

02 Nov 23	NT COLLECTIVE GOVT SHORT TERM	23,313.630	-23,313.63	0.00	0.00	23,313.63	0.00	0.00	0.00
02 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	10.000	-10.00	0.00	0.00	10.00	0.00	0.00	0.00
02 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	821,800.000	-821,800.00	0.00	0.00	821,800.00	0.00	0.00	0.00
02 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	177,509.740	-177,509.74	0.00	0.00	177,509.74	0.00	0.00	0.00
02 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	12,936.560	-12,936.56	0.00	0.00	12,936.56	0.00	0.00	0.00
03 Nov 23	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

03 Nov 23	NT COLLECTIVE GOVT SHORT TERM		94.400	-94.40	0.00	0.00	94.40	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM		0.020	-0.02	0.00	0.00	0.02	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM		4.460	-4.46	0.00	0.00	4.46	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM		12,931.090	-12,931.09	0.00	0.00	12,931.09	0.00	0.00	0.00
03 Nov 23	INVT 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

03 Nov 23	NT COLLECTIVE GOVT SHORT TERM	0.040	-0.04	0.00	0.00	0.04	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	23.780	-23.78	0.00	0.00	23.78	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	32.820	-32.82	0.00	0.00	32.82	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	6.190	-6.19	0.00	0.00	6.19	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	13.060	-13.06	0.00	0.00	13.06	0.00	0.00	0.00
03 Nov 23	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

03 Nov 23	NT COLLECTIVE GOVT SHORT TERM	30.360	-30.36	0.00	0.00	30.36	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	15.550	-15.55	0.00	0.00	15.55	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	320.490	-320.49	0.00	0.00	320.49	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	70.010	-70.01	0.00	0.00	70.01	0.00	0.00	0.00
03 Nov 23	INVT 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

03 Nov 23	NT COLLECTIVE GOVT SHORT TERM	9.460	-9.46	0.00	0.00	9.46	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	0.060	-0.06	0.00	0.00	0.06	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	0.020	-0.02	0.00	0.00	0.02	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	24.970	-24.97	0.00	0.00	24.97	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	6.770	-6.77	0.00	0.00	6.77	0.00	0.00	0.00
03 Nov 23	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

03 Nov 23	NT COLLECTIVE GOVT SHORT TERM		121.370	-121.37	0.00	0.00	121.37	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM		2.740	-2.74	0.00	0.00	2.74	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM		16.700	-16.70	0.00	0.00	16.70	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM		36.760	-36.76	0.00	0.00	36.76	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	14,051.650	-14,051.65	0.00	0.00	14,051.65	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	3.990	-3.99	0.00	0.00	3.99	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	578.360	-578.36	0.00	0.00	578.36	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	65.530	-65.53	0.00	0.00	65.53	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	19.250	-19.25	0.00	0.00	19.25	0.00	0.00	0.00
03 Nov 23	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

03 Nov 23	NT COLLECTIVE GOVT SHORT TERM		10.790	-10.79	0.00	0.00	10.79	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM		734,819.720	-734,819.72	0.00	0.00	734,819.72	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM		432.950	-432.95	0.00	0.00	432.95	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM		10.020	-10.02	0.00	0.00	10.02	0.00	0.00	0.00
03 Nov 23	INVT 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

03 Nov 23	NT COLLECTIVE GOVT SHORT TERM	15.320	-15.32	0.00	0.00	15.32	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	63.950	-63.95	0.00	0.00	63.95	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	110.580	-110.58	0.00	0.00	110.58	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	1.850	-1.85	0.00	0.00	1.85	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	2.890	-2.89	0.00	0.00	2.89	0.00	0.00	0.00
03 Nov 23	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

03 Nov 23	NT COLLECTIVE GOVT SHORT TERM	2.340	-2.34	0.00	0.00	2.34	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	27.470	-27.47	0.00	0.00	27.47	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	3,284.660	-3,284.66	0.00	0.00	3,284.66	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	14.790	-14.79	0.00	0.00	14.79	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	81.180	-81.18	0.00	0.00	81.18	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	24.600	-24.60	0.00	0.00	24.60	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	23.930	-23.93	0.00	0.00	23.93	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	10.160	-10.16	0.00	0.00	10.16	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	1.430	-1.43	0.00	0.00	1.43	0.00	0.00	0.00
03 Nov 23	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

03 Nov 23	NT COLLECTIVE GOVT SHORT TERM	0.100	-0.10	0.00	0.00	0.10	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	20.190	-20.19	0.00	0.00	20.19	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	346.410	-346.41	0.00	0.00	346.41	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	0.240	-0.24	0.00	0.00	0.24	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	88.540	-88.54	0.00	0.00	88.54	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	247,937.610	-247,937.61	0.00	0.00	247,937.61	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	6.300	-6.30	0.00	0.00	6.30	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	19.660	-19.66	0.00	0.00	19.66	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	663.800	-663.80	0.00	0.00	663.80	0.00	0.00	0.00
03 Nov 23	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

03 Nov 23	NT COLLECTIVE GOVT SHORT TERM		22.980	-22.98	0.00	0.00	22.98	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM		5.380	-5.38	0.00	0.00	5.38	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM		2.220	-2.22	0.00	0.00	2.22	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM		204.090	-204.09	0.00	0.00	204.09	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	21.760	-21.76	0.00	0.00	21.76	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	56.780	-56.78	0.00	0.00	56.78	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	81.710	-81.71	0.00	0.00	81.71	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	5,858.320	-5,858.32	0.00	0.00	5,858.32	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	20.430	-20.43	0.00	0.00	20.43	0.00	0.00	0.00
03 Nov 23	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

03 Nov 23	NT COLLECTIVE GOVT SHORT TERM	120.390	-120.39	0.00	0.00	120.39	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	0.770	-0.77	0.00	0.00	0.77	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	1.960	-1.96	0.00	0.00	1.96	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	27.520	-27.52	0.00	0.00	27.52	0.00	0.00	0.00
03 Nov 23	INVT 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

03 Nov 23	NT COLLECTIVE GOVT SHORT TERM	54.360	-54.36	0.00	0.00	54.36	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	88.410	-88.41	0.00	0.00	88.41	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	0.730	-0.73	0.00	0.00	0.73	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	54.220	-54.22	0.00	0.00	54.22	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	0.040	-0.04	0.00	0.00	0.04	0.00	0.00	0.00
03 Nov 23	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

03 Nov 23	NT COLLECTIVE GOVT SHORT TERM	1,993.250	-1,993.25	0.00	0.00	1,993.25	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	11.120	-11.12	0.00	0.00	11.12	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	10.150	-10.15	0.00	0.00	10.15	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	14.640	-14.64	0.00	0.00	14.64	0.00	0.00	0.00
03 Nov 23	INVT 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

03 Nov 23	NT COLLECTIVE GOVT SHORT TERM	5.110	-5.11	0.00	0.00	5.11	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	7.320	-7.32	0.00	0.00	7.32	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	3.830	-3.83	0.00	0.00	3.83	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	6.800	-6.80	0.00	0.00	6.80	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	8.470	-8.47	0.00	0.00	8.47	0.00	0.00	0.00
03 Nov 23	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

03 Nov 23	NT COLLECTIVE GOVT SHORT TERM		17.950	-17.95	0.00	0.00	17.95	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM		6,261,780.530	-6,261,780.53	0.00	0.00	6,261,780.53	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM		222.140	-222.14	0.00	0.00	222.14	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM		1.470	-1.47	0.00	0.00	1.47	0.00	0.00	0.00
03 Nov 23	INVT 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

03 Nov 23	NT COLLECTIVE GOVT SHORT TERM	14.640	-14.64	0.00	0.00	14.64	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	33.860	-33.86	0.00	0.00	33.86	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	367.090	-367.09	0.00	0.00	367.09	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	36.400	-36.40	0.00	0.00	36.40	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	0.040	-0.04	0.00	0.00	0.04	0.00	0.00	0.00
03 Nov 23	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

03 Nov 23	NT COLLECTIVE GOVT SHORT TERM	145.710	-145.71	0.00	0.00	145.71	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	52.660	-52.66	0.00	0.00	52.66	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	4.900	-4.90	0.00	0.00	4.90	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	4.150	-4.15	0.00	0.00	4.15	0.00	0.00	0.00
03 Nov 23	INVT 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

03 Nov 23	NT COLLECTIVE GOVT SHORT TERM	107.240	-107.24	0.00	0.00	107.24	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	11.950	-11.95	0.00	0.00	11.95	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	20.930	-20.93	0.00	0.00	20.93	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	154.120	-154.12	0.00	0.00	154.12	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	150.750	-150.75	0.00	0.00	150.75	0.00	0.00	0.00
03 Nov 23	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

03 Nov 23	NT COLLECTIVE GOVT SHORT TERM		8.510	-8.51	0.00	0.00	8.51	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM		0.060	-0.06	0.00	0.00	0.06	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM		2.000	-2.00	0.00	0.00	2.00	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM		0.220	-0.22	0.00	0.00	0.22	0.00	0.00	0.00
03 Nov 23	INVT 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

03 Nov 23	NT COLLECTIVE GOVT SHORT TERM	15.140	-15.14	0.00	0.00	15.14	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	139.830	-139.83	0.00	0.00	139.83	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	30.910	-30.91	0.00	0.00	30.91	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	21.410	-21.41	0.00	0.00	21.41	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	0.140	-0.14	0.00	0.00	0.14	0.00	0.00	0.00
03 Nov 23	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

03 Nov 23	NT COLLECTIVE GOVT SHORT TERM	41.000	-41.00	0.00	0.00	41.00	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	3.430	-3.43	0.00	0.00	3.43	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	15.960	-15.96	0.00	0.00	15.96	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	285.310	-285.31	0.00	0.00	285.31	0.00	0.00	0.00
03 Nov 23	INVT 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

03 Nov 23	NT COLLECTIVE GOVT SHORT TERM	0.020	-0.02	0.00	0.00	0.02	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	2,214.260	-2,214.26	0.00	0.00	2,214.26	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	0.020	-0.02	0.00	0.00	0.02	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	0.020	-0.02	0.00	0.00	0.02	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	43.140	-43.14	0.00	0.00	43.14	0.00	0.00	0.00
03 Nov 23	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

03 Nov 23	NT COLLECTIVE GOVT SHORT TERM	18.710	-18.71	0.00	0.00	18.71	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	90.350	-90.35	0.00	0.00	90.35	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	18,170.990	-18,170.99	0.00	0.00	18,170.99	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	36.560	-36.56	0.00	0.00	36.56	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	2.650	-2.65	0.00	0.00	2.65	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	40.450	-40.45	0.00	0.00	40.45	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	68.470	-68.47	0.00	0.00	68.47	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	14.800	-14.80	0.00	0.00	14.80	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	40.410	-40.41	0.00	0.00	40.41	0.00	0.00	0.00
03 Nov 23	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

03 Nov 23	NT COLLECTIVE GOVT SHORT TERM	9.230	-9.23	0.00	0.00	9.23	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	15.220	-15.22	0.00	0.00	15.22	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	8.650	-8.65	0.00	0.00	8.65	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	22.900	-22.90	0.00	0.00	22.90	0.00	0.00	0.00
03 Nov 23	INVT 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

03 Nov 23	NT COLLECTIVE GOVT SHORT TERM	0.020	-0.02	0.00	0.00	0.02	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	55.060	-55.06	0.00	0.00	55.06	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	54.350	-54.35	0.00	0.00	54.35	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	49.650	-49.65	0.00	0.00	49.65	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	873.240	-873.24	0.00	0.00	873.24	0.00	0.00	0.00
03 Nov 23	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

03 Nov 23	NT COLLECTIVE GOVT SHORT TERM	8.400	-8.40	0.00	0.00	8.40	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	5.060	-5.06	0.00	0.00	5.06	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	8.650	-8.65	0.00	0.00	8.65	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	24.830	-24.83	0.00	0.00	24.83	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	1.140	-1.14	0.00	0.00	1.14	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	874.000	-874.00	0.00	0.00	874.00	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	563.070	-563.07	0.00	0.00	563.07	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	70.620	-70.62	0.00	0.00	70.62	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	131.130	-131.13	0.00	0.00	131.13	0.00	0.00	0.00
03 Nov 23	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

03 Nov 23	NT COLLECTIVE GOVT SHORT TERM	873.240	-873.24	0.00	0.00	873.24	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	0.160	-0.16	0.00	0.00	0.16	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	19.230	-19.23	0.00	0.00	19.23	0.00	0.00	0.00
03 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	52.490	-52.49	0.00	0.00	52.49	0.00	0.00	0.00
03 Nov 23	INVT 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

06 Nov 23	NT COLLECTIVE GOVT SHORT TERM	9,488.720	-9,488.72	0.00	0.00	9,488.72	0.00	0.00	0.00
06 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	7,700.000	-7,700.00	0.00	0.00	7,700.00	0.00	0.00	0.00
06 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	2,286,500.000	-2,286,500.00	0.00	0.00	2,286,500.00	0.00	0.00	0.00
06 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	558,326.790	-558,326.79	0.00	0.00	558,326.79	0.00	0.00	0.00
06 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	79,130.200	-79,130.20	0.00	0.00	79,130.20	0.00	0.00	0.00
06 Nov 23	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

06 Nov 23	NT COLLECTIVE GOVT SHORT TERM		98,493.730	-98,493.73	0.00	0.00	98,493.73	0.00	0.00	0.00
06 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM		22,002.000	-22,002.00	0.00	0.00	22,002.00	0.00	0.00	0.00
06 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM		6,181,307.700	-6,181,307.70	0.00	0.00	6,181,307.70	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM		273,494.100	-273,494.10	0.00	0.00	273,494.10	0.00	0.00	0.00
07 Nov 23	INVT 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

07 Nov 23	NT COLLECTIVE GOVT SHORT TERM	6,858.750	-6,858.75	0.00	0.00	6,858.75	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	64,000.000	-64,000.00	0.00	0.00	64,000.00	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	918.090	-918.09	0.00	0.00	918.09	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	5,274.900	-5,274.90	0.00	0.00	5,274.90	0.00	0.00	0.00
08 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	67,588.700	-67,588.70	0.00	0.00	67,588.70	0.00	0.00	0.00
08 Nov 23	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

08 Nov 23	NT COLLECTIVE GOVT SHORT TERM	32,037.070	-32,037.07	0.00	0.00	32,037.07	0.00	0.00	0.00
08 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	1,705,776.600	-1,705,776.60	0.00	0.00	1,705,776.60	0.00	0.00	0.00
08 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	163,071.460	-163,071.46	0.00	0.00	163,071.46	0.00	0.00	0.00
09 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	65,855.720	-65,855.72	0.00	0.00	65,855.72	0.00	0.00	0.00
09 Nov 23	INVT 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

09 Nov 23	NT COLLECTIVE GOVT SHORT TERM	238,634.510	-238,634.51	0.00	0.00	238,634.51	0.00	0.00	0.00
09 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	89,414.510	-89,414.51	0.00	0.00	89,414.51	0.00	0.00	0.00
09 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	201,653.450	-201,653.45	0.00	0.00	201,653.45	0.00	0.00	0.00
09 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	79,715.120	-79,715.12	0.00	0.00	79,715.12	0.00	0.00	0.00
09 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	6,735,102.970	-6,735,102.97	0.00	0.00	6,735,102.97	0.00	0.00	0.00
09 Nov 23	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>Price</u>	<u>Principal</u>	<u>Accrued Interest</u>	<u>Adjustment Amt</u>	<u>Cost</u>	<u>Market</u>	<u>Translation</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

09 Nov 23	NT COLLECTIVE GOVT SHORT TERM		148,688.760	-148,688.76	0.00	0.00	148,688.76	0.00	0.00	0.00
09 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM		154,547.880	-154,547.88	0.00	0.00	154,547.88	0.00	0.00	0.00
09 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM		102,558.940	-102,558.94	0.00	0.00	102,558.94	0.00	0.00	0.00
09 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM		1,794.420	-1,794.42	0.00	0.00	1,794.42	0.00	0.00	0.00
09 Nov 23	INVT 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

09 Nov 23	NT COLLECTIVE GOVT SHORT TERM	396,288.160	-396,288.16	0.00	0.00	396,288.16	0.00	0.00	0.00
09 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	31,843.050	-31,843.05	0.00	0.00	31,843.05	0.00	0.00	0.00
09 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	10,070.690	-10,070.69	0.00	0.00	10,070.69	0.00	0.00	0.00
10 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	45,088.680	-45,088.68	0.00	0.00	45,088.68	0.00	0.00	0.00
10 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	3,630,144.350	-3,630,144.35	0.00	0.00	3,630,144.35	0.00	0.00	0.00
10 Nov 23	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

10 Nov 23	NT COLLECTIVE GOVT SHORT TERM		191,224.000	-191,224.00	0.00	0.00	191,224.00	0.00	0.00	0.00
10 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM		3,300.000	-3,300.00	0.00	0.00	3,300.00	0.00	0.00	0.00
13 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM		10,339.680	-10,339.68	0.00	0.00	10,339.68	0.00	0.00	0.00
13 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM		464.630	-464.63	0.00	0.00	464.63	0.00	0.00	0.00
13 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	493,954.770	-493,954.77	0.00	0.00	493,954.77	0.00	0.00	0.00
13 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	49,675.000	-49,675.00	0.00	0.00	49,675.00	0.00	0.00	0.00
13 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	25,802.000	-25,802.00	0.00	0.00	25,802.00	0.00	0.00	0.00
13 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	34,929.370	-34,929.37	0.00	0.00	34,929.37	0.00	0.00	0.00
14 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	78,911.300	-78,911.30	0.00	0.00	78,911.30	0.00	0.00	0.00
14 Nov 23	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

15 Nov 23	NT COLLECTIVE GOVT SHORT TERM	116,280.940	-116,280.94	0.00	0.00	116,280.94	0.00	0.00	0.00
15 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	2.010	-2.01	0.00	0.00	2.01	0.00	0.00	0.00
15 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	327,441.250	-327,441.25	0.00	0.00	327,441.25	0.00	0.00	0.00
15 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	602,795.750	-602,795.75	0.00	0.00	602,795.75	0.00	0.00	0.00
15 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	2,537,103.130	-2,537,103.13	0.00	0.00	2,537,103.13	0.00	0.00	0.00
15 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	17,581.770	-17,581.77	0.00	0.00	17,581.77	0.00	0.00	0.00
15 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	105,393.340	-105,393.34	0.00	0.00	105,393.34	0.00	0.00	0.00
15 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	4,773,336.170	-4,773,336.17	0.00	0.00	4,773,336.17	0.00	0.00	0.00
15 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	69,261.290	-69,261.29	0.00	0.00	69,261.29	0.00	0.00	0.00
16 Nov 23	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

16 Nov 23	NT COLLECTIVE GOVT SHORT TERM	8,579.290	-8,579.29	0.00	0.00	8,579.29	0.00	0.00	0.00
16 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	85,489.530	-85,489.53	0.00	0.00	85,489.53	0.00	0.00	0.00
16 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	343,018.750	-343,018.75	0.00	0.00	343,018.75	0.00	0.00	0.00
16 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	47,074.040	-47,074.04	0.00	0.00	47,074.04	0.00	0.00	0.00
16 Nov 23	INVT 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

16 Nov 23	NT COLLECTIVE GOVT SHORT TERM	21,202.410	-21,202.41	0.00	0.00	21,202.41	0.00	0.00	0.00
16 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	89,854.350	-89,854.35	0.00	0.00	89,854.35	0.00	0.00	0.00
16 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	16,474.210	-16,474.21	0.00	0.00	16,474.21	0.00	0.00	0.00
16 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	2,400,000.000	-2,400,000.00	0.00	0.00	2,400,000.00	0.00	0.00	0.00
16 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	239,513.520	-239,513.52	0.00	0.00	239,513.52	0.00	0.00	0.00
16 Nov 23	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

16 Nov 23	NT COLLECTIVE GOVT SHORT TERM	8,154.260	-8,154.26	0.00	0.00	8,154.26	0.00	0.00	0.00
16 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	15,217.450	-15,217.45	0.00	0.00	15,217.45	0.00	0.00	0.00
16 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	51,832.210	-51,832.21	0.00	0.00	51,832.21	0.00	0.00	0.00
16 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	150,741.870	-150,741.87	0.00	0.00	150,741.87	0.00	0.00	0.00
16 Nov 23	INVT 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

17 Nov 23	NT COLLECTIVE GOVT SHORT TERM	1,446.780	-1,446.78	0.00	0.00	1,446.78	0.00	0.00	0.00
17 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	8,720.550	-8,720.55	0.00	0.00	8,720.55	0.00	0.00	0.00
17 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	39,760.340	-39,760.34	0.00	0.00	39,760.34	0.00	0.00	0.00
17 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	42,412.420	-42,412.42	0.00	0.00	42,412.42	0.00	0.00	0.00
17 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	967,131.350	-967,131.35	0.00	0.00	967,131.35	0.00	0.00	0.00
17 Nov 23	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

17 Nov 23	NT COLLECTIVE GOVT SHORT TERM		1,146.500	-1,146.50	0.00	0.00	1,146.50	0.00	0.00	0.00
17 Nov 23	INVT 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 Nov 23	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
20 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM		8,552.000	-8,552.00	0.00	0.00	8,552.00	0.00	0.00	0.00
20 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM		26,247.300	-26,247.30	0.00	0.00	26,247.30	0.00	0.00	0.00
20 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	57,462.170	-57,462.17	0.00	0.00	57,462.17	0.00	0.00	0.00
20 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	457,115.560	-457,115.56	0.00	0.00	457,115.56	0.00	0.00	0.00
20 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	50,717.690	-50,717.69	0.00	0.00	50,717.69	0.00	0.00	0.00
20 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	44,152.790	-44,152.79	0.00	0.00	44,152.79	0.00	0.00	0.00
20 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	276,804.330	-276,804.33	0.00	0.00	276,804.33	0.00	0.00	0.00
20 Nov 23	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

20 Nov 23	NT COLLECTIVE GOVT SHORT TERM	20,692.760	-20,692.76	0.00	0.00	20,692.76	0.00	0.00	0.00
20 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	8.550	-8.55	0.00	0.00	8.55	0.00	0.00	0.00
20 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	12,983,801.310	-12,983,801.31	0.00	0.00	12,983,801.31	0.00	0.00	0.00
20 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	27,882.000	-27,882.00	0.00	0.00	27,882.00	0.00	0.00	0.00
20 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	4,581,632.930	-4,581,632.93	0.00	0.00	4,581,632.93	0.00	0.00	0.00
21 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	7,181.530	-7,181.53	0.00	0.00	7,181.53	0.00	0.00	0.00
21 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	18,139.830	-18,139.83	0.00	0.00	18,139.83	0.00	0.00	0.00
21 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	5,314.620	-5,314.62	0.00	0.00	5,314.62	0.00	0.00	0.00
21 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	6,472.670	-6,472.67	0.00	0.00	6,472.67	0.00	0.00	0.00
21 Nov 23	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

22 Nov 23	NT COLLECTIVE GOVT SHORT TERM	74,083.040	-74,083.04	0.00	0.00	74,083.04	0.00	0.00	0.00
22 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	10,405.730	-10,405.73	0.00	0.00	10,405.73	0.00	0.00	0.00
22 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	97,509.960	-97,509.96	0.00	0.00	97,509.96	0.00	0.00	0.00
22 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	7,258,686.280	-7,258,686.28	0.00	0.00	7,258,686.28	0.00	0.00	0.00
22 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	75,729.830	-75,729.83	0.00	0.00	75,729.83	0.00	0.00	0.00
22 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	105,452.250	-105,452.25	0.00	0.00	105,452.25	0.00	0.00	0.00
24 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	3,170.940	-3,170.94	0.00	0.00	3,170.94	0.00	0.00	0.00
24 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	425,799.160	-425,799.16	0.00	0.00	425,799.16	0.00	0.00	0.00
24 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	66,876.710	-66,876.71	0.00	0.00	66,876.71	0.00	0.00	0.00
24 Nov 23	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

24 Nov 23	NT COLLECTIVE GOVT SHORT TERM	16,764.650	-16,764.65	0.00	0.00	16,764.65	0.00	0.00	0.00
24 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	3,223,687.660	-3,223,687.66	0.00	0.00	3,223,687.66	0.00	0.00	0.00
24 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	520,200.000	-520,200.00	0.00	0.00	520,200.00	0.00	0.00	0.00
27 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	146,663.590	-146,663.59	0.00	0.00	146,663.59	0.00	0.00	0.00
27 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	824,800.000	-824,800.00	0.00	0.00	824,800.00	0.00	0.00	0.00
27 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	62,500.000	-62,500.00	0.00	0.00	62,500.00	0.00	0.00	0.00
27 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	5,614.680	-5,614.68	0.00	0.00	5,614.68	0.00	0.00	0.00
27 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	17,300.000	-17,300.00	0.00	0.00	17,300.00	0.00	0.00	0.00
27 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	252,000.000	-252,000.00	0.00	0.00	252,000.00	0.00	0.00	0.00
27 Nov 23	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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	443,600.000	-443,600.00	0.00	0.00	443,600.00	0.00	0.00	0.00
27 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	4,700.000	-4,700.00	0.00	0.00	4,700.00	0.00	0.00	0.00
27 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	56,700.000	-56,700.00	0.00	0.00	56,700.00	0.00	0.00	0.00
27 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	57,228.530	-57,228.53	0.00	0.00	57,228.53	0.00	0.00	0.00
27 Nov 23	INVT 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

27 Nov 23	NT COLLECTIVE GOVT SHORT TERM	26,200.000	-26,200.00	0.00	0.00	26,200.00	0.00	0.00	0.00
27 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	385,300.000	-385,300.00	0.00	0.00	385,300.00	0.00	0.00	0.00
27 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	69,100.000	-69,100.00	0.00	0.00	69,100.00	0.00	0.00	0.00
27 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	23,500.000	-23,500.00	0.00	0.00	23,500.00	0.00	0.00	0.00
27 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	23,800.000	-23,800.00	0.00	0.00	23,800.00	0.00	0.00	0.00
27 Nov 23	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

27 Nov 23	NT COLLECTIVE GOVT SHORT TERM	50,100.000	-50,100.00	0.00	0.00	50,100.00	0.00	0.00	0.00
27 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	45,400.000	-45,400.00	0.00	0.00	45,400.00	0.00	0.00	0.00
27 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	82,100.000	-82,100.00	0.00	0.00	82,100.00	0.00	0.00	0.00
27 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	3,046,769.010	-3,046,769.01	0.00	0.00	3,046,769.01	0.00	0.00	0.00
27 Nov 23	INVT 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

27 Nov 23	NT COLLECTIVE GOVT SHORT TERM	54,500.000	-54,500.00	0.00	0.00	54,500.00	0.00	0.00	0.00
27 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	39,600.000	-39,600.00	0.00	0.00	39,600.00	0.00	0.00	0.00
27 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	106,400.000	-106,400.00	0.00	0.00	106,400.00	0.00	0.00	0.00
27 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	167,000.000	-167,000.00	0.00	0.00	167,000.00	0.00	0.00	0.00
27 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	117,900.000	-117,900.00	0.00	0.00	117,900.00	0.00	0.00	0.00
27 Nov 23	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 Nov 23	NT COLLECTIVE GOVT SHORT TERM		100,300.000	-100,300.00	0.00	0.00	100,300.00	0.00	0.00	0.00
27 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM		35,300.000	-35,300.00	0.00	0.00	35,300.00	0.00	0.00	0.00
27 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM		24,600.000	-24,600.00	0.00	0.00	24,600.00	0.00	0.00	0.00
27 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM		123,211.500	-123,211.50	0.00	0.00	123,211.50	0.00	0.00	0.00
27 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	94,187.500	-94,187.50	0.00	0.00	94,187.50	0.00	0.00	0.00
27 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	2,030,767.500	-2,030,767.50	0.00	0.00	2,030,767.50	0.00	0.00	0.00
27 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	47,049.230	-47,049.23	0.00	0.00	47,049.23	0.00	0.00	0.00
27 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	1,100.000	-1,100.00	0.00	0.00	1,100.00	0.00	0.00	0.00
27 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	114,700.000	-114,700.00	0.00	0.00	114,700.00	0.00	0.00	0.00
27 Nov 23	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

27 Nov 23	NT COLLECTIVE GOVT SHORT TERM		88,445.620	-88,445.62	0.00	0.00	88,445.62	0.00	0.00	0.00
27 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM		20,600.000	-20,600.00	0.00	0.00	20,600.00	0.00	0.00	0.00
27 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM		6,300.000	-6,300.00	0.00	0.00	6,300.00	0.00	0.00	0.00
27 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM		12,300.000	-12,300.00	0.00	0.00	12,300.00	0.00	0.00	0.00
27 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	6,500.000	-6,500.00	0.00	0.00	6,500.00	0.00	0.00	0.00
27 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	23,400.000	-23,400.00	0.00	0.00	23,400.00	0.00	0.00	0.00
27 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	114,667.730	-114,667.73	0.00	0.00	114,667.73	0.00	0.00	0.00
27 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	36,000.000	-36,000.00	0.00	0.00	36,000.00	0.00	0.00	0.00
27 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	27,100.000	-27,100.00	0.00	0.00	27,100.00	0.00	0.00	0.00
27 Nov 23	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

27 Nov 23	NT COLLECTIVE GOVT SHORT TERM		192,072.740	-192,072.74	0.00	0.00	192,072.74	0.00	0.00	0.00
27 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM		51,900.000	-51,900.00	0.00	0.00	51,900.00	0.00	0.00	0.00
27 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM		143,400.000	-143,400.00	0.00	0.00	143,400.00	0.00	0.00	0.00
27 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM		108,651.000	-108,651.00	0.00	0.00	108,651.00	0.00	0.00	0.00
27 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	859,600.000	-859,600.00	0.00	0.00	859,600.00	0.00	0.00	0.00
27 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	30,600.000	-30,600.00	0.00	0.00	30,600.00	0.00	0.00	0.00
27 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	54,100.000	-54,100.00	0.00	0.00	54,100.00	0.00	0.00	0.00
27 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	39,800.000	-39,800.00	0.00	0.00	39,800.00	0.00	0.00	0.00
27 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	624,700.000	-624,700.00	0.00	0.00	624,700.00	0.00	0.00	0.00
27 Nov 23	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

27 Nov 23	NT COLLECTIVE GOVT SHORT TERM		33,100.000	-33,100.00	0.00	0.00	33,100.00	0.00	0.00	0.00
27 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM		10,200.000	-10,200.00	0.00	0.00	10,200.00	0.00	0.00	0.00
27 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM		15,500.000	-15,500.00	0.00	0.00	15,500.00	0.00	0.00	0.00
27 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM		17,200.000	-17,200.00	0.00	0.00	17,200.00	0.00	0.00	0.00
27 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	206,200.000	-206,200.00	0.00	0.00	206,200.00	0.00	0.00	0.00
27 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	243,800.000	-243,800.00	0.00	0.00	243,800.00	0.00	0.00	0.00
27 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	226,288.450	-226,288.45	0.00	0.00	226,288.45	0.00	0.00	0.00
27 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	64,000.000	-64,000.00	0.00	0.00	64,000.00	0.00	0.00	0.00
27 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	23,200.000	-23,200.00	0.00	0.00	23,200.00	0.00	0.00	0.00
27 Nov 23	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

27 Nov 23	NT COLLECTIVE GOVT SHORT TERM	55,100.000	-55,100.00	0.00	0.00	55,100.00	0.00	0.00	0.00
27 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	7,114,599.800	-7,114,599.80	0.00	0.00	7,114,599.80	0.00	0.00	0.00
28 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	2,186,118.840	-2,186,118.84	0.00	0.00	2,186,118.84	0.00	0.00	0.00
28 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	500,000.000	-500,000.00	0.00	0.00	500,000.00	0.00	0.00	0.00
28 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	1,320.000	-1,320.00	0.00	0.00	1,320.00	0.00	0.00	0.00
28 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	464.630	-464.63	0.00	0.00	464.63	0.00	0.00	0.00
28 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	39,635.490	-39,635.49	0.00	0.00	39,635.49	0.00	0.00	0.00
28 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	776,697.810	-776,697.81	0.00	0.00	776,697.81	0.00	0.00	0.00
28 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	146,624.470	-146,624.47	0.00	0.00	146,624.47	0.00	0.00	0.00
28 Nov 23	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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	52,754.670	-52,754.67	0.00	0.00	52,754.67	0.00	0.00	0.00
29 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	9,827.800	-9,827.80	0.00	0.00	9,827.80	0.00	0.00	0.00
29 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	53,088.390	-53,088.39	0.00	0.00	53,088.39	0.00	0.00	0.00
29 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	57,677.890	-57,677.89	0.00	0.00	57,677.89	0.00	0.00	0.00
29 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	819,600.000	-819,600.00	0.00	0.00	819,600.00	0.00	0.00	0.00
29 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	320,100.000	-320,100.00	0.00	0.00	320,100.00	0.00	0.00	0.00
29 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	129,674.350	-129,674.35	0.00	0.00	129,674.35	0.00	0.00	0.00
29 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	550,000.000	-550,000.00	0.00	0.00	550,000.00	0.00	0.00	0.00
29 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	63,131.380	-63,131.38	0.00	0.00	63,131.38	0.00	0.00	0.00
29 Nov 23	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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	31,700.000	-31,700.00	0.00	0.00	31,700.00	0.00	0.00	0.00
29 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	21,246.670	-21,246.67	0.00	0.00	21,246.67	0.00	0.00	0.00
29 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	59,980.000	-59,980.00	0.00	0.00	59,980.00	0.00	0.00	0.00
29 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	21,587.500	-21,587.50	0.00	0.00	21,587.50	0.00	0.00	0.00
29 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	14,912.310	-14,912.31	0.00	0.00	14,912.31	0.00	0.00	0.00
29 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	11,100.000	-11,100.00	0.00	0.00	11,100.00	0.00	0.00	0.00
29 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	10,500.000	-10,500.00	0.00	0.00	10,500.00	0.00	0.00	0.00
29 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	131,070.220	-131,070.22	0.00	0.00	131,070.22	0.00	0.00	0.00
29 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	150,513.740	-150,513.74	0.00	0.00	150,513.74	0.00	0.00	0.00
29 Nov 23	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

29 Nov 23	NT COLLECTIVE GOVT SHORT TERM	312,900.000	-312,900.00	0.00	0.00	312,900.00	0.00	0.00	0.00
29 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	13,600.000	-13,600.00	0.00	0.00	13,600.00	0.00	0.00	0.00
29 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	24,316.140	-24,316.14	0.00	0.00	24,316.14	0.00	0.00	0.00
29 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	48,044.680	-48,044.68	0.00	0.00	48,044.68	0.00	0.00	0.00
30 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	7,559,518.180	-7,559,518.18	0.00	0.00	7,559,518.18	0.00	0.00	0.00
30 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	603,884.720	-603,884.72	0.00	0.00	603,884.72	0.00	0.00	0.00
30 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	107,980.100	-107,980.10	0.00	0.00	107,980.10	0.00	0.00	0.00
30 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	1,156,633.130	-1,156,633.13	0.00	0.00	1,156,633.13	0.00	0.00	0.00
30 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	365,427.050	-365,427.05	0.00	0.00	365,427.05	0.00	0.00	0.00
30 Nov 23	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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	400,000.000	-400,000.00	0.00	0.00	400,000.00	0.00	0.00	0.00
30 Nov 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	396,241.660	-396,241.66	0.00	0.00	396,241.66	0.00	0.00	0.00
01 Dec 23	INVT 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 Dec 23	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 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	14,557.130	-14,557.13	0.00	0.00	14,557.13	0.00	0.00	0.00
01 Dec 23	INVT 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

01 Dec 23	NT COLLECTIVE GOVT SHORT TERM	209,504.710	-209,504.71	0.00	0.00	209,504.71	0.00	0.00	0.00
01 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	3,360.250	-3,360.25	0.00	0.00	3,360.25	0.00	0.00	0.00
04 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	195,531.650	-195,531.65	0.00	0.00	195,531.65	0.00	0.00	0.00
04 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	8,123.210	-8,123.21	0.00	0.00	8,123.21	0.00	0.00	0.00
04 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	2,913,422.370	-2,913,422.37	0.00	0.00	2,913,422.37	0.00	0.00	0.00
04 Dec 23	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

04 Dec 23	NT COLLECTIVE GOVT SHORT TERM		15,710.230	-15,710.23	0.00	0.00	15,710.23	0.00	0.00	0.00
04 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM		38,705.330	-38,705.33	0.00	0.00	38,705.33	0.00	0.00	0.00
04 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM		903,789.000	-903,789.00	0.00	0.00	903,789.00	0.00	0.00	0.00
04 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM		10,041.000	-10,041.00	0.00	0.00	10,041.00	0.00	0.00	0.00
04 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	204,724.230	-204,724.23	0.00	0.00	204,724.23	0.00	0.00	0.00
04 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	4,688.460	-4,688.46	0.00	0.00	4,688.46	0.00	0.00	0.00
04 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	154,555.650	-154,555.65	0.00	0.00	154,555.65	0.00	0.00	0.00
04 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	301,722.810	-301,722.81	0.00	0.00	301,722.81	0.00	0.00	0.00
04 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	42,183.020	-42,183.02	0.00	0.00	42,183.02	0.00	0.00	0.00
04 Dec 23	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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	122,519.190	-122,519.19	0.00	0.00	122,519.19	0.00	0.00	0.00
05 Dec 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Dec 23	NT COLLECTIVE GOVT SHORT TERM	0.040	-0.04	0.00	0.00	0.04	0.00	0.00	0.00
05 Dec 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Dec 23	NT COLLECTIVE GOVT SHORT TERM	20.640	-20.64	0.00	0.00	20.64	0.00	0.00	0.00
05 Dec 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Dec 23	NT COLLECTIVE GOVT SHORT TERM	37.810	-37.81	0.00	0.00	37.81	0.00	0.00	0.00
05 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	35.650	-35.65	0.00	0.00	35.65	0.00	0.00	0.00
05 Dec 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Dec 23	NT COLLECTIVE GOVT SHORT TERM	11.630	-11.63	0.00	0.00	11.63	0.00	0.00	0.00
05 Dec 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Dec 23	NT COLLECTIVE GOVT SHORT TERM	5.780	-5.78	0.00	0.00	5.78	0.00	0.00	0.00
05 Dec 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Dec 23	NT COLLECTIVE GOVT SHORT TERM	0.220	-0.22	0.00	0.00	0.22	0.00	0.00	0.00
05 Dec 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Dec 23	NT COLLECTIVE GOVT SHORT TERM	5,671,916.280	-5,671,916.28	0.00	0.00	5,671,916.28	0.00	0.00	0.00
05 Dec 23	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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	13.370	-13.37	0.00	0.00	13.37	0.00	0.00	0.00
05 Dec 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Dec 23	NT COLLECTIVE GOVT SHORT TERM	1.160	-1.16	0.00	0.00	1.16	0.00	0.00	0.00
05 Dec 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Dec 23	NT COLLECTIVE GOVT SHORT TERM	4.000	-4.00	0.00	0.00	4.00	0.00	0.00	0.00
05 Dec 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Dec 23	NT COLLECTIVE GOVT SHORT TERM	125.620	-125.62	0.00	0.00	125.62	0.00	0.00	0.00
05 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	132.940	-132.94	0.00	0.00	132.94	0.00	0.00	0.00
05 Dec 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Dec 23	NT COLLECTIVE GOVT SHORT TERM	145.930	-145.93	0.00	0.00	145.93	0.00	0.00	0.00
05 Dec 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Dec 23	NT COLLECTIVE GOVT SHORT TERM	0.040	-0.04	0.00	0.00	0.04	0.00	0.00	0.00
05 Dec 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Dec 23	NT COLLECTIVE GOVT SHORT TERM	11.990	-11.99	0.00	0.00	11.99	0.00	0.00	0.00
05 Dec 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Dec 23	NT COLLECTIVE GOVT SHORT TERM	50.510	-50.51	0.00	0.00	50.51	0.00	0.00	0.00
05 Dec 23	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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	108.260	-108.26	0.00	0.00	108.26	0.00	0.00	0.00
05 Dec 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Dec 23	NT COLLECTIVE GOVT SHORT TERM	0.120	-0.12	0.00	0.00	0.12	0.00	0.00	0.00
05 Dec 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Dec 23	NT COLLECTIVE GOVT SHORT TERM	123.620	-123.62	0.00	0.00	123.62	0.00	0.00	0.00
05 Dec 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Dec 23	NT COLLECTIVE GOVT SHORT TERM	1.320	-1.32	0.00	0.00	1.32	0.00	0.00	0.00
05 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	247.150	-247.15	0.00	0.00	247.15	0.00	0.00	0.00
05 Dec 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Dec 23	NT COLLECTIVE GOVT SHORT TERM	23.150	-23.15	0.00	0.00	23.15	0.00	0.00	0.00
05 Dec 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Dec 23	NT COLLECTIVE GOVT SHORT TERM	1.810	-1.81	0.00	0.00	1.81	0.00	0.00	0.00
05 Dec 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Dec 23	NT COLLECTIVE GOVT SHORT TERM	1.950	-1.95	0.00	0.00	1.95	0.00	0.00	0.00
05 Dec 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Dec 23	NT COLLECTIVE GOVT SHORT TERM	75.970	-75.97	0.00	0.00	75.97	0.00	0.00	0.00
05 Dec 23	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 Dec 23	NT COLLECTIVE GOVT SHORT TERM		8.350	-8.35	0.00	0.00	8.35	0.00	0.00	0.00
05 Dec 23	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
05 Dec 23	NT COLLECTIVE GOVT SHORT TERM		0.520	-0.52	0.00	0.00	0.52	0.00	0.00	0.00
05 Dec 23	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
05 Dec 23	NT COLLECTIVE GOVT SHORT TERM		526.010	-526.01	0.00	0.00	526.01	0.00	0.00	0.00
05 Dec 23	INVT FD		1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO									
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO										
05 Dec 23	NT COLLECTIVE GOVT SHORT TERM		5.150	-5.15	0.00	0.00	5.15	0.00	0.00	0.00
05 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	91.230	-91.23	0.00	0.00	91.23	0.00	0.00	0.00
05 Dec 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Dec 23	NT COLLECTIVE GOVT SHORT TERM	172,000.000	-172,000.00	0.00	0.00	172,000.00	0.00	0.00	0.00
05 Dec 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Dec 23	NT COLLECTIVE GOVT SHORT TERM	9.910	-9.91	0.00	0.00	9.91	0.00	0.00	0.00
05 Dec 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Dec 23	NT COLLECTIVE GOVT SHORT TERM	0.040	-0.04	0.00	0.00	0.04	0.00	0.00	0.00
05 Dec 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Dec 23	NT COLLECTIVE GOVT SHORT TERM	53.760	-53.76	0.00	0.00	53.76	0.00	0.00	0.00
05 Dec 23	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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	35.270	-35.27	0.00	0.00	35.27	0.00	0.00	0.00
05 Dec 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Dec 23	NT COLLECTIVE GOVT SHORT TERM	4.180	-4.18	0.00	0.00	4.18	0.00	0.00	0.00
05 Dec 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Dec 23	NT COLLECTIVE GOVT SHORT TERM	6.440	-6.44	0.00	0.00	6.44	0.00	0.00	0.00
05 Dec 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Dec 23	NT COLLECTIVE GOVT SHORT TERM	16.750	-16.75	0.00	0.00	16.75	0.00	0.00	0.00
05 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	355.350	-355.35	0.00	0.00	355.35	0.00	0.00	0.00
05 Dec 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Dec 23	NT COLLECTIVE GOVT SHORT TERM	16.500	-16.50	0.00	0.00	16.50	0.00	0.00	0.00
05 Dec 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Dec 23	NT COLLECTIVE GOVT SHORT TERM	3.040	-3.04	0.00	0.00	3.04	0.00	0.00	0.00
05 Dec 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Dec 23	NT COLLECTIVE GOVT SHORT TERM	29.340	-29.34	0.00	0.00	29.34	0.00	0.00	0.00
05 Dec 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Dec 23	NT COLLECTIVE GOVT SHORT TERM	7.960	-7.96	0.00	0.00	7.96	0.00	0.00	0.00
05 Dec 23	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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	15.540	-15.54	0.00	0.00	15.54	0.00	0.00	0.00
05 Dec 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Dec 23	NT COLLECTIVE GOVT SHORT TERM	197,289.980	-197,289.98	0.00	0.00	197,289.98	0.00	0.00	0.00
05 Dec 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Dec 23	NT COLLECTIVE GOVT SHORT TERM	844.180	-844.18	0.00	0.00	844.18	0.00	0.00	0.00
05 Dec 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Dec 23	NT COLLECTIVE GOVT SHORT TERM	65.100	-65.10	0.00	0.00	65.10	0.00	0.00	0.00
05 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	3.010	-3.01	0.00	0.00	3.01	0.00	0.00	0.00
05 Dec 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Dec 23	NT COLLECTIVE GOVT SHORT TERM	0.360	-0.36	0.00	0.00	0.36	0.00	0.00	0.00
05 Dec 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Dec 23	NT COLLECTIVE GOVT SHORT TERM	7.320	-7.32	0.00	0.00	7.32	0.00	0.00	0.00
05 Dec 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Dec 23	NT COLLECTIVE GOVT SHORT TERM	0.520	-0.52	0.00	0.00	0.52	0.00	0.00	0.00
05 Dec 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Dec 23	NT COLLECTIVE GOVT SHORT TERM	35.660	-35.66	0.00	0.00	35.66	0.00	0.00	0.00
05 Dec 23	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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	62.340	-62.34	0.00	0.00	62.34	0.00	0.00	0.00
05 Dec 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Dec 23	NT COLLECTIVE GOVT SHORT TERM	1.490	-1.49	0.00	0.00	1.49	0.00	0.00	0.00
05 Dec 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Dec 23	NT COLLECTIVE GOVT SHORT TERM	3.420	-3.42	0.00	0.00	3.42	0.00	0.00	0.00
05 Dec 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Dec 23	NT COLLECTIVE GOVT SHORT TERM	50.670	-50.67	0.00	0.00	50.67	0.00	0.00	0.00
05 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	20.950	-20.95	0.00	0.00	20.95	0.00	0.00	0.00
05 Dec 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Dec 23	NT COLLECTIVE GOVT SHORT TERM	9.060	-9.06	0.00	0.00	9.06	0.00	0.00	0.00
05 Dec 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Dec 23	NT COLLECTIVE GOVT SHORT TERM	8.050	-8.05	0.00	0.00	8.05	0.00	0.00	0.00
05 Dec 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Dec 23	NT COLLECTIVE GOVT SHORT TERM	338.260	-338.26	0.00	0.00	338.26	0.00	0.00	0.00
05 Dec 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Dec 23	NT COLLECTIVE GOVT SHORT TERM	249,046.820	-249,046.82	0.00	0.00	249,046.82	0.00	0.00	0.00
05 Dec 23	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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	14.650	-14.65	0.00	0.00	14.65	0.00	0.00	0.00
05 Dec 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Dec 23	NT COLLECTIVE GOVT SHORT TERM	598.350	-598.35	0.00	0.00	598.35	0.00	0.00	0.00
05 Dec 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Dec 23	NT COLLECTIVE GOVT SHORT TERM	0.040	-0.04	0.00	0.00	0.04	0.00	0.00	0.00
05 Dec 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Dec 23	NT COLLECTIVE GOVT SHORT TERM	0.200	-0.20	0.00	0.00	0.20	0.00	0.00	0.00
05 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	24.430	-24.43	0.00	0.00	24.43	0.00	0.00	0.00
05 Dec 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Dec 23	NT COLLECTIVE GOVT SHORT TERM	159.100	-159.10	0.00	0.00	159.10	0.00	0.00	0.00
05 Dec 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Dec 23	NT COLLECTIVE GOVT SHORT TERM	0.040	-0.04	0.00	0.00	0.04	0.00	0.00	0.00
05 Dec 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Dec 23	NT COLLECTIVE GOVT SHORT TERM	0.990	-0.99	0.00	0.00	0.99	0.00	0.00	0.00
05 Dec 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Dec 23	NT COLLECTIVE GOVT SHORT TERM	180.490	-180.49	0.00	0.00	180.49	0.00	0.00	0.00
05 Dec 23	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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	0.080	-0.08	0.00	0.00	0.08	0.00	0.00	0.00
05 Dec 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Dec 23	NT COLLECTIVE GOVT SHORT TERM	3,651.310	-3,651.31	0.00	0.00	3,651.31	0.00	0.00	0.00
05 Dec 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Dec 23	NT COLLECTIVE GOVT SHORT TERM	0.520	-0.52	0.00	0.00	0.52	0.00	0.00	0.00
05 Dec 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Dec 23	NT COLLECTIVE GOVT SHORT TERM	105.010	-105.01	0.00	0.00	105.01	0.00	0.00	0.00
05 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	692.100	-692.10	0.00	0.00	692.10	0.00	0.00	0.00
05 Dec 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Dec 23	NT COLLECTIVE GOVT SHORT TERM	9.120	-9.12	0.00	0.00	9.12	0.00	0.00	0.00
05 Dec 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Dec 23	NT COLLECTIVE GOVT SHORT TERM	7.400	-7.40	0.00	0.00	7.40	0.00	0.00	0.00
05 Dec 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Dec 23	NT COLLECTIVE GOVT SHORT TERM	113.550	-113.55	0.00	0.00	113.55	0.00	0.00	0.00
05 Dec 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Dec 23	NT COLLECTIVE GOVT SHORT TERM	149.770	-149.77	0.00	0.00	149.77	0.00	0.00	0.00
05 Dec 23	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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	55.040	-55.04	0.00	0.00	55.04	0.00	0.00	0.00
05 Dec 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Dec 23	NT COLLECTIVE GOVT SHORT TERM	64.790	-64.79	0.00	0.00	64.79	0.00	0.00	0.00
05 Dec 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Dec 23	NT COLLECTIVE GOVT SHORT TERM	8.290	-8.29	0.00	0.00	8.29	0.00	0.00	0.00
05 Dec 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Dec 23	NT COLLECTIVE GOVT SHORT TERM	16.750	-16.75	0.00	0.00	16.75	0.00	0.00	0.00
05 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	1.790	-1.79	0.00	0.00	1.79	0.00	0.00	0.00
05 Dec 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Dec 23	NT COLLECTIVE GOVT SHORT TERM	12.700	-12.70	0.00	0.00	12.70	0.00	0.00	0.00
05 Dec 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Dec 23	NT COLLECTIVE GOVT SHORT TERM	35.210	-35.21	0.00	0.00	35.21	0.00	0.00	0.00
05 Dec 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Dec 23	NT COLLECTIVE GOVT SHORT TERM	47.960	-47.96	0.00	0.00	47.96	0.00	0.00	0.00
05 Dec 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Dec 23	NT COLLECTIVE GOVT SHORT TERM	4.220	-4.22	0.00	0.00	4.22	0.00	0.00	0.00
05 Dec 23	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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	65.250	-65.25	0.00	0.00	65.25	0.00	0.00	0.00
05 Dec 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Dec 23	NT COLLECTIVE GOVT SHORT TERM	122.710	-122.71	0.00	0.00	122.71	0.00	0.00	0.00
05 Dec 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Dec 23	NT COLLECTIVE GOVT SHORT TERM	18.030	-18.03	0.00	0.00	18.03	0.00	0.00	0.00
05 Dec 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Dec 23	NT COLLECTIVE GOVT SHORT TERM	0.200	-0.20	0.00	0.00	0.20	0.00	0.00	0.00
05 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	66.710	-66.71	0.00	0.00	66.71	0.00	0.00	0.00
05 Dec 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Dec 23	NT COLLECTIVE GOVT SHORT TERM	4.470	-4.47	0.00	0.00	4.47	0.00	0.00	0.00
05 Dec 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Dec 23	NT COLLECTIVE GOVT SHORT TERM	120.460	-120.46	0.00	0.00	120.46	0.00	0.00	0.00
05 Dec 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Dec 23	NT COLLECTIVE GOVT SHORT TERM	7.940	-7.94	0.00	0.00	7.94	0.00	0.00	0.00
05 Dec 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Dec 23	NT COLLECTIVE GOVT SHORT TERM	5.450	-5.45	0.00	0.00	5.45	0.00	0.00	0.00
05 Dec 23	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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	58.920	-58.92	0.00	0.00	58.92	0.00	0.00	0.00
05 Dec 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Dec 23	NT COLLECTIVE GOVT SHORT TERM	65.590	-65.59	0.00	0.00	65.59	0.00	0.00	0.00
05 Dec 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Dec 23	NT COLLECTIVE GOVT SHORT TERM	0.690	-0.69	0.00	0.00	0.69	0.00	0.00	0.00
05 Dec 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Dec 23	NT COLLECTIVE GOVT SHORT TERM	58.060	-58.06	0.00	0.00	58.06	0.00	0.00	0.00
05 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	0.040	-0.04	0.00	0.00	0.04	0.00	0.00	0.00
05 Dec 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Dec 23	NT COLLECTIVE GOVT SHORT TERM	9.350	-9.35	0.00	0.00	9.35	0.00	0.00	0.00
05 Dec 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Dec 23	NT COLLECTIVE GOVT SHORT TERM	56.280	-56.28	0.00	0.00	56.28	0.00	0.00	0.00
05 Dec 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Dec 23	NT COLLECTIVE GOVT SHORT TERM	15.450	-15.45	0.00	0.00	15.45	0.00	0.00	0.00
05 Dec 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Dec 23	NT COLLECTIVE GOVT SHORT TERM	28.090	-28.09	0.00	0.00	28.09	0.00	0.00	0.00
05 Dec 23	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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	25.950	-25.95	0.00	0.00	25.95	0.00	0.00	0.00
05 Dec 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Dec 23	NT COLLECTIVE GOVT SHORT TERM	81.310	-81.31	0.00	0.00	81.31	0.00	0.00	0.00
05 Dec 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Dec 23	NT COLLECTIVE GOVT SHORT TERM	0.040	-0.04	0.00	0.00	0.04	0.00	0.00	0.00
05 Dec 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Dec 23	NT COLLECTIVE GOVT SHORT TERM	0.040	-0.04	0.00	0.00	0.04	0.00	0.00	0.00
05 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	7.580	-7.58	0.00	0.00	7.58	0.00	0.00	0.00
05 Dec 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Dec 23	NT COLLECTIVE GOVT SHORT TERM	140.830	-140.83	0.00	0.00	140.83	0.00	0.00	0.00
05 Dec 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Dec 23	NT COLLECTIVE GOVT SHORT TERM	0.040	-0.04	0.00	0.00	0.04	0.00	0.00	0.00
05 Dec 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Dec 23	NT COLLECTIVE GOVT SHORT TERM	0.040	-0.04	0.00	0.00	0.04	0.00	0.00	0.00
05 Dec 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Dec 23	NT COLLECTIVE GOVT SHORT TERM	2.310	-2.31	0.00	0.00	2.31	0.00	0.00	0.00
05 Dec 23	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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	1,750.420	-1,750.42	0.00	0.00	1,750.42	0.00	0.00	0.00
05 Dec 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Dec 23	NT COLLECTIVE GOVT SHORT TERM	0.040	-0.04	0.00	0.00	0.04	0.00	0.00	0.00
05 Dec 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Dec 23	NT COLLECTIVE GOVT SHORT TERM	0.160	-0.16	0.00	0.00	0.16	0.00	0.00	0.00
05 Dec 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Dec 23	NT COLLECTIVE GOVT SHORT TERM	3.390	-3.39	0.00	0.00	3.39	0.00	0.00	0.00
05 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	30.120	-30.12	0.00	0.00	30.12	0.00	0.00	0.00
05 Dec 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Dec 23	NT COLLECTIVE GOVT SHORT TERM	97.940	-97.94	0.00	0.00	97.94	0.00	0.00	0.00
05 Dec 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Dec 23	NT COLLECTIVE GOVT SHORT TERM	103.810	-103.81	0.00	0.00	103.81	0.00	0.00	0.00
05 Dec 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Dec 23	NT COLLECTIVE GOVT SHORT TERM	9,522.580	-9,522.58	0.00	0.00	9,522.58	0.00	0.00	0.00
05 Dec 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Dec 23	NT COLLECTIVE GOVT SHORT TERM	33.120	-33.12	0.00	0.00	33.12	0.00	0.00	0.00
05 Dec 23	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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	2,951.430	-2,951.43	0.00	0.00	2,951.43	0.00	0.00	0.00
05 Dec 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Dec 23	NT COLLECTIVE GOVT SHORT TERM	17.260	-17.26	0.00	0.00	17.26	0.00	0.00	0.00
05 Dec 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO									
05 Dec 23	NT COLLECTIVE GOVT SHORT TERM	0.320	-0.32	0.00	0.00	0.32	0.00	0.00	0.00
05 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	67,054.050	-67,054.05	0.00	0.00	67,054.05	0.00	0.00	0.00
06 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	3,219,869.000	-3,219,869.00	0.00	0.00	3,219,869.00	0.00	0.00	0.00
06 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	34,410.610	-34,410.61	0.00	0.00	34,410.61	0.00	0.00	0.00
06 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	300,000.000	-300,000.00	0.00	0.00	300,000.00	0.00	0.00	0.00
06 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	318,681.250	-318,681.25	0.00	0.00	318,681.25	0.00	0.00	0.00
06 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	4,333.280	-4,333.28	0.00	0.00	4,333.28	0.00	0.00	0.00
06 Dec 23	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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	134,000.000	-134,000.00	0.00	0.00	134,000.00	0.00	0.00	0.00
06 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	6,032.220	-6,032.22	0.00	0.00	6,032.22	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	103,995.520	-103,995.52	0.00	0.00	103,995.52	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	385,112.930	-385,112.93	0.00	0.00	385,112.93	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	243,628.850	-243,628.85	0.00	0.00	243,628.85	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	513,676.800	-513,676.80	0.00	0.00	513,676.80	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	635,292.880	-635,292.88	0.00	0.00	635,292.88	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	265,189.440	-265,189.44	0.00	0.00	265,189.44	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	166,691.320	-166,691.32	0.00	0.00	166,691.32	0.00	0.00	0.00
07 Dec 23	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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	96,214.000	-96,214.00	0.00	0.00	96,214.00	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	269,745.110	-269,745.11	0.00	0.00	269,745.11	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	163,601.000	-163,601.00	0.00	0.00	163,601.00	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	143,605.080	-143,605.08	0.00	0.00	143,605.08	0.00	0.00	0.00
07 Dec 23	INVT 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

07 Dec 23	NT COLLECTIVE GOVT SHORT TERM	85,626.390	-85,626.39	0.00	0.00	85,626.39	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	42,727.480	-42,727.48	0.00	0.00	42,727.48	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	18,836.570	-18,836.57	0.00	0.00	18,836.57	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	2,366,361.900	-2,366,361.90	0.00	0.00	2,366,361.90	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	81,541.710	-81,541.71	0.00	0.00	81,541.71	0.00	0.00	0.00
07 Dec 23	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 Dec 23	NT COLLECTIVE GOVT SHORT TERM		629,934.750	-629,934.75	0.00	0.00	629,934.75	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM		136,804.560	-136,804.56	0.00	0.00	136,804.56	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM		205,839.880	-205,839.88	0.00	0.00	205,839.88	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM		232,487.760	-232,487.76	0.00	0.00	232,487.76	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	32,025.400	-32,025.40	0.00	0.00	32,025.40	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	126,145.020	-126,145.02	0.00	0.00	126,145.02	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	140,065.490	-140,065.49	0.00	0.00	140,065.49	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	44,569.490	-44,569.49	0.00	0.00	44,569.49	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	210,780.930	-210,780.93	0.00	0.00	210,780.93	0.00	0.00	0.00
07 Dec 23	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

07 Dec 23	NT COLLECTIVE GOVT SHORT TERM	147,875.660	-147,875.66	0.00	0.00	147,875.66	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	57,903.100	-57,903.10	0.00	0.00	57,903.10	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	700,000.000	-700,000.00	0.00	0.00	700,000.00	0.00	0.00	0.00
08 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	114,000.000	-114,000.00	0.00	0.00	114,000.00	0.00	0.00	0.00
08 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	236,148.690	-236,148.69	0.00	0.00	236,148.69	0.00	0.00	0.00
08 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	27,851.590	-27,851.59	0.00	0.00	27,851.59	0.00	0.00	0.00
08 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	45,605.110	-45,605.11	0.00	0.00	45,605.11	0.00	0.00	0.00
08 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	166,524.830	-166,524.83	0.00	0.00	166,524.83	0.00	0.00	0.00
11 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	99,336.110	-99,336.11	0.00	0.00	99,336.11	0.00	0.00	0.00
11 Dec 23	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

11 Dec 23	NT COLLECTIVE GOVT SHORT TERM	842,462.030	-842,462.03	0.00	0.00	842,462.03	0.00	0.00	0.00
11 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	594,669.800	-594,669.80	0.00	0.00	594,669.80	0.00	0.00	0.00
11 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	41,200.000	-41,200.00	0.00	0.00	41,200.00	0.00	0.00	0.00
11 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	610,920.450	-610,920.45	0.00	0.00	610,920.45	0.00	0.00	0.00
11 Dec 23	INVT 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

11 Dec 23	NT COLLECTIVE GOVT SHORT TERM	1,273,808.000	-1,273,808.00	0.00	0.00	1,273,808.00	0.00	0.00	0.00
11 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	1,908,740.000	-1,908,740.00	0.00	0.00	1,908,740.00	0.00	0.00	0.00
11 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	210,466.120	-210,466.12	0.00	0.00	210,466.12	0.00	0.00	0.00
11 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	103,343.170	-103,343.17	0.00	0.00	103,343.17	0.00	0.00	0.00
11 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	7,057.570	-7,057.57	0.00	0.00	7,057.57	0.00	0.00	0.00
11 Dec 23	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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	253,963.530	-253,963.53	0.00	0.00	253,963.53	0.00	0.00	0.00
11 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	281,247.300	-281,247.30	0.00	0.00	281,247.30	0.00	0.00	0.00
11 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	45,692.470	-45,692.47	0.00	0.00	45,692.47	0.00	0.00	0.00
11 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	170,238.220	-170,238.22	0.00	0.00	170,238.22	0.00	0.00	0.00
11 Dec 23	INVT 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

11 Dec 23	NT COLLECTIVE GOVT SHORT TERM	58,893.410	-58,893.41	0.00	0.00	58,893.41	0.00	0.00	0.00
11 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	115,794.810	-115,794.81	0.00	0.00	115,794.81	0.00	0.00	0.00
11 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	43,323.780	-43,323.78	0.00	0.00	43,323.78	0.00	0.00	0.00
11 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	221,890.950	-221,890.95	0.00	0.00	221,890.95	0.00	0.00	0.00
11 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	74,836.500	-74,836.50	0.00	0.00	74,836.50	0.00	0.00	0.00
11 Dec 23	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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	70,413.550	-70,413.55	0.00	0.00	70,413.55	0.00	0.00	0.00
11 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	906,449.500	-906,449.50	0.00	0.00	906,449.50	0.00	0.00	0.00
11 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	221,195.570	-221,195.57	0.00	0.00	221,195.57	0.00	0.00	0.00
11 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	411,000.090	-411,000.09	0.00	0.00	411,000.09	0.00	0.00	0.00
11 Dec 23	INVT 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

11 Dec 23	NT COLLECTIVE GOVT SHORT TERM	456,625.050	-456,625.05	0.00	0.00	456,625.05	0.00	0.00	0.00
11 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	16,202.760	-16,202.76	0.00	0.00	16,202.76	0.00	0.00	0.00
11 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	458,315.860	-458,315.86	0.00	0.00	458,315.86	0.00	0.00	0.00
11 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	13,213.030	-13,213.03	0.00	0.00	13,213.03	0.00	0.00	0.00
12 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	191,076.600	-191,076.60	0.00	0.00	191,076.60	0.00	0.00	0.00
12 Dec 23	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

12 Dec 23	NT COLLECTIVE GOVT SHORT TERM	1,786,893.150	-1,786,893.15	0.00	0.00	1,786,893.15	0.00	0.00	0.00
12 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	572,088.680	-572,088.68	0.00	0.00	572,088.68	0.00	0.00	0.00
12 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	49,187.500	-49,187.50	0.00	0.00	49,187.50	0.00	0.00	0.00
12 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	9,449.900	-9,449.90	0.00	0.00	9,449.90	0.00	0.00	0.00
12 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	4,500.000	-4,500.00	0.00	0.00	4,500.00	0.00	0.00	0.00
12 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	79,819.220	-79,819.22	0.00	0.00	79,819.22	0.00	0.00	0.00
12 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	750,000.000	-750,000.00	0.00	0.00	750,000.00	0.00	0.00	0.00
13 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	345,028.890	-345,028.89	0.00	0.00	345,028.89	0.00	0.00	0.00
13 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	44,213.050	-44,213.05	0.00	0.00	44,213.05	0.00	0.00	0.00
13 Dec 23	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

13 Dec 23	NT COLLECTIVE GOVT SHORT TERM	65,348.400	-65,348.40	0.00	0.00	65,348.40	0.00	0.00	0.00
13 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	464.630	-464.63	0.00	0.00	464.63	0.00	0.00	0.00
13 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	5,356.390	-5,356.39	0.00	0.00	5,356.39	0.00	0.00	0.00
13 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	5,200,000.000	-5,200,000.00	0.00	0.00	5,200,000.00	0.00	0.00	0.00
13 Dec 23	INVT 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

13 Dec 23	NT COLLECTIVE GOVT SHORT TERM	560,000.000	-560,000.00	0.00	0.00	560,000.00	0.00	0.00	0.00
13 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	11,528.780	-11,528.78	0.00	0.00	11,528.78	0.00	0.00	0.00
13 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	1,251,533.290	-1,251,533.29	0.00	0.00	1,251,533.29	0.00	0.00	0.00
14 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	200,281.520	-200,281.52	0.00	0.00	200,281.52	0.00	0.00	0.00
14 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	1,935,200.000	-1,935,200.00	0.00	0.00	1,935,200.00	0.00	0.00	0.00
14 Dec 23	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

14 Dec 23	NT COLLECTIVE GOVT SHORT TERM	2,307,019.490	-2,307,019.49	0.00	0.00	2,307,019.49	0.00	0.00	0.00
14 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	85,127.780	-85,127.78	0.00	0.00	85,127.78	0.00	0.00	0.00
14 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	894,833.010	-894,833.01	0.00	0.00	894,833.01	0.00	0.00	0.00
14 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	103,420.710	-103,420.71	0.00	0.00	103,420.71	0.00	0.00	0.00
14 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	126,844.280	-126,844.28	0.00	0.00	126,844.28	0.00	0.00	0.00
14 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	709,510.910	-709,510.91	0.00	0.00	709,510.91	0.00	0.00	0.00
14 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	27,009.080	-27,009.08	0.00	0.00	27,009.08	0.00	0.00	0.00
14 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	218,170.940	-218,170.94	0.00	0.00	218,170.94	0.00	0.00	0.00
14 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	544,654.540	-544,654.54	0.00	0.00	544,654.54	0.00	0.00	0.00
14 Dec 23	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 Dec 23	NT COLLECTIVE GOVT SHORT TERM		8,926.830	-8,926.83	0.00	0.00	8,926.83	0.00	0.00	0.00
14 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM		17,426.840	-17,426.84	0.00	0.00	17,426.84	0.00	0.00	0.00
14 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM		124,304.920	-124,304.92	0.00	0.00	124,304.92	0.00	0.00	0.00
14 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM		214,957.680	-214,957.68	0.00	0.00	214,957.68	0.00	0.00	0.00
14 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	60,114.950	-60,114.95	0.00	0.00	60,114.95	0.00	0.00	0.00
14 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	2.010	-2.01	0.00	0.00	2.01	0.00	0.00	0.00
15 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	114,374.870	-114,374.87	0.00	0.00	114,374.87	0.00	0.00	0.00
15 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	351,739.720	-351,739.72	0.00	0.00	351,739.72	0.00	0.00	0.00
15 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	3,869,493.540	-3,869,493.54	0.00	0.00	3,869,493.54	0.00	0.00	0.00
15 Dec 23	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 Dec 23	NT COLLECTIVE GOVT SHORT TERM		55,635.220	-55,635.22	0.00	0.00	55,635.22	0.00	0.00	0.00
15 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM		13,482.670	-13,482.67	0.00	0.00	13,482.67	0.00	0.00	0.00
15 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM		294,008.090	-294,008.09	0.00	0.00	294,008.09	0.00	0.00	0.00
15 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM		169,846.250	-169,846.25	0.00	0.00	169,846.25	0.00	0.00	0.00
15 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	100,000.000	-100,000.00	0.00	0.00	100,000.00	0.00	0.00	0.00
15 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	73,434.590	-73,434.59	0.00	0.00	73,434.59	0.00	0.00	0.00
15 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	575,000.850	-575,000.85	0.00	0.00	575,000.85	0.00	0.00	0.00
18 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	145,000.000	-145,000.00	0.00	0.00	145,000.00	0.00	0.00	0.00
18 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	67,925.950	-67,925.95	0.00	0.00	67,925.95	0.00	0.00	0.00
18 Dec 23	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 Dec 23	NT COLLECTIVE GOVT SHORT TERM		94,325.000	-94,325.00	0.00	0.00	94,325.00	0.00	0.00	0.00
18 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM		6,743.070	-6,743.07	0.00	0.00	6,743.07	0.00	0.00	0.00
18 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM		6,502.680	-6,502.68	0.00	0.00	6,502.68	0.00	0.00	0.00
18 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM		23,829.140	-23,829.14	0.00	0.00	23,829.14	0.00	0.00	0.00
18 Dec 23	INVT 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

18 Dec 23	NT COLLECTIVE GOVT SHORT TERM	210,000.000	-210,000.00	0.00	0.00	210,000.00	0.00	0.00	0.00
18 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	110,000.000	-110,000.00	0.00	0.00	110,000.00	0.00	0.00	0.00
18 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	4,766.580	-4,766.58	0.00	0.00	4,766.58	0.00	0.00	0.00
18 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	63,472.000	-63,472.00	0.00	0.00	63,472.00	0.00	0.00	0.00
18 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	22,066.480	-22,066.48	0.00	0.00	22,066.48	0.00	0.00	0.00
19 Dec 23	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

19 Dec 23	NT COLLECTIVE GOVT SHORT TERM	49,303.160	-49,303.16	0.00	0.00	49,303.16	0.00	0.00	0.00
19 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	4,320.000	-4,320.00	0.00	0.00	4,320.00	0.00	0.00	0.00
20 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	61,324.420	-61,324.42	0.00	0.00	61,324.42	0.00	0.00	0.00
20 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	8.460	-8.46	0.00	0.00	8.46	0.00	0.00	0.00
20 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	20,274.410	-20,274.41	0.00	0.00	20,274.41	0.00	0.00	0.00
20 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	954,116.440	-954,116.44	0.00	0.00	954,116.44	0.00	0.00	0.00
20 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	111,400.000	-111,400.00	0.00	0.00	111,400.00	0.00	0.00	0.00
21 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	42,637.440	-42,637.44	0.00	0.00	42,637.44	0.00	0.00	0.00
21 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	14,300.000	-14,300.00	0.00	0.00	14,300.00	0.00	0.00	0.00
21 Dec 23	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

21 Dec 23	NT COLLECTIVE GOVT SHORT TERM	118,121.710	-118,121.71	0.00	0.00	118,121.71	0.00	0.00	0.00
21 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	47,428.030	-47,428.03	0.00	0.00	47,428.03	0.00	0.00	0.00
21 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	37,300.000	-37,300.00	0.00	0.00	37,300.00	0.00	0.00	0.00
21 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	287,600.000	-287,600.00	0.00	0.00	287,600.00	0.00	0.00	0.00
21 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	500,000.000	-500,000.00	0.00	0.00	500,000.00	0.00	0.00	0.00
21 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	172,900.000	-172,900.00	0.00	0.00	172,900.00	0.00	0.00	0.00
21 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	75,325.280	-75,325.28	0.00	0.00	75,325.28	0.00	0.00	0.00
21 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	4,656.730	-4,656.73	0.00	0.00	4,656.73	0.00	0.00	0.00
21 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	22,600.000	-22,600.00	0.00	0.00	22,600.00	0.00	0.00	0.00
21 Dec 23	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

21 Dec 23	NT COLLECTIVE GOVT SHORT TERM	18,300.000	-18,300.00	0.00	0.00	18,300.00	0.00	0.00	0.00
21 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	55,400.000	-55,400.00	0.00	0.00	55,400.00	0.00	0.00	0.00
21 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	16,500.000	-16,500.00	0.00	0.00	16,500.00	0.00	0.00	0.00
21 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	28,900.000	-28,900.00	0.00	0.00	28,900.00	0.00	0.00	0.00
21 Dec 23	INVT 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

21 Dec 23	NT COLLECTIVE GOVT SHORT TERM	27,000.000	-27,000.00	0.00	0.00	27,000.00	0.00	0.00	0.00
21 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	272,800.000	-272,800.00	0.00	0.00	272,800.00	0.00	0.00	0.00
21 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	7,027,552.130	-7,027,552.13	0.00	0.00	7,027,552.13	0.00	0.00	0.00
21 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	16,400.000	-16,400.00	0.00	0.00	16,400.00	0.00	0.00	0.00
21 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	1,237,285.020	-1,237,285.02	0.00	0.00	1,237,285.02	0.00	0.00	0.00
21 Dec 23	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

21 Dec 23	NT COLLECTIVE GOVT SHORT TERM	29,300.000	-29,300.00	0.00	0.00	29,300.00	0.00	0.00	0.00
21 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	299,400.000	-299,400.00	0.00	0.00	299,400.00	0.00	0.00	0.00
21 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	16,200.000	-16,200.00	0.00	0.00	16,200.00	0.00	0.00	0.00
21 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	1,790,051.260	-1,790,051.26	0.00	0.00	1,790,051.26	0.00	0.00	0.00
21 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	40,600.000	-40,600.00	0.00	0.00	40,600.00	0.00	0.00	0.00
21 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	67,200.000	-67,200.00	0.00	0.00	67,200.00	0.00	0.00	0.00
21 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	648,700.000	-648,700.00	0.00	0.00	648,700.00	0.00	0.00	0.00
21 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	728,758.770	-728,758.77	0.00	0.00	728,758.77	0.00	0.00	0.00
21 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	150,764.600	-150,764.60	0.00	0.00	150,764.60	0.00	0.00	0.00
21 Dec 23	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

21 Dec 23	NT COLLECTIVE GOVT SHORT TERM	59,600.000	-59,600.00	0.00	0.00	59,600.00	0.00	0.00	0.00
21 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	2,240,800.000	-2,240,800.00	0.00	0.00	2,240,800.00	0.00	0.00	0.00
21 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	144,300.000	-144,300.00	0.00	0.00	144,300.00	0.00	0.00	0.00
21 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	30,207.210	-30,207.21	0.00	0.00	30,207.21	0.00	0.00	0.00
21 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	1,577,800.000	-1,577,800.00	0.00	0.00	1,577,800.00	0.00	0.00	0.00
21 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	90,106.310	-90,106.31	0.00	0.00	90,106.31	0.00	0.00	0.00
21 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	9,100.000	-9,100.00	0.00	0.00	9,100.00	0.00	0.00	0.00
21 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	72,429.510	-72,429.51	0.00	0.00	72,429.51	0.00	0.00	0.00
22 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	34,905.060	-34,905.06	0.00	0.00	34,905.06	0.00	0.00	0.00
22 Dec 23	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

22 Dec 23	NT COLLECTIVE GOVT SHORT TERM	15,568.910	-15,568.91	0.00	0.00	15,568.91	0.00	0.00	0.00
22 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	130,025.800	-130,025.80	0.00	0.00	130,025.80	0.00	0.00	0.00
22 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	0.180	-0.18	0.00	0.00	0.18	0.00	0.00	0.00
22 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	6,700.000	-6,700.00	0.00	0.00	6,700.00	0.00	0.00	0.00
26 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	245,300.000	-245,300.00	0.00	0.00	245,300.00	0.00	0.00	0.00
26 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	11,500.000	-11,500.00	0.00	0.00	11,500.00	0.00	0.00	0.00
26 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	8,884,261.550	-8,884,261.55	0.00	0.00	8,884,261.55	0.00	0.00	0.00
26 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	95,741.210	-95,741.21	0.00	0.00	95,741.21	0.00	0.00	0.00
26 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	755,100.000	-755,100.00	0.00	0.00	755,100.00	0.00	0.00	0.00
26 Dec 23	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

26 Dec 23	NT COLLECTIVE GOVT SHORT TERM	735,600.000	-735,600.00	0.00	0.00	735,600.00	0.00	0.00	0.00
26 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	2,848,269.490	-2,848,269.49	0.00	0.00	2,848,269.49	0.00	0.00	0.00
26 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	66,900.000	-66,900.00	0.00	0.00	66,900.00	0.00	0.00	0.00
26 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	1,980.000	-1,980.00	0.00	0.00	1,980.00	0.00	0.00	0.00
26 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	17,300.000	-17,300.00	0.00	0.00	17,300.00	0.00	0.00	0.00
26 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	47,933.000	-47,933.00	0.00	0.00	47,933.00	0.00	0.00	0.00
26 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	549,300.000	-549,300.00	0.00	0.00	549,300.00	0.00	0.00	0.00
26 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	33,700.000	-33,700.00	0.00	0.00	33,700.00	0.00	0.00	0.00
26 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	90,100.000	-90,100.00	0.00	0.00	90,100.00	0.00	0.00	0.00
26 Dec 23	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 Dec 23	NT COLLECTIVE GOVT SHORT TERM		16,500.000	-16,500.00	0.00	0.00	16,500.00	0.00	0.00	0.00
26 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM		68,675.240	-68,675.24	0.00	0.00	68,675.24	0.00	0.00	0.00
26 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM		63,169.330	-63,169.33	0.00	0.00	63,169.33	0.00	0.00	0.00
26 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM		28,900.000	-28,900.00	0.00	0.00	28,900.00	0.00	0.00	0.00
26 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	264,400.000	-264,400.00	0.00	0.00	264,400.00	0.00	0.00	0.00
26 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	52,100.000	-52,100.00	0.00	0.00	52,100.00	0.00	0.00	0.00
26 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	49,535.950	-49,535.95	0.00	0.00	49,535.95	0.00	0.00	0.00
26 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	3,180.480	-3,180.48	0.00	0.00	3,180.48	0.00	0.00	0.00
26 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	282,900.000	-282,900.00	0.00	0.00	282,900.00	0.00	0.00	0.00
26 Dec 23	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 Dec 23	NT COLLECTIVE GOVT SHORT TERM		137,590.340	-137,590.34	0.00	0.00	137,590.34	0.00	0.00	0.00
26 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM		128,200.000	-128,200.00	0.00	0.00	128,200.00	0.00	0.00	0.00
26 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM		49,800.000	-49,800.00	0.00	0.00	49,800.00	0.00	0.00	0.00
26 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM		300,000.000	-300,000.00	0.00	0.00	300,000.00	0.00	0.00	0.00
26 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	679,600.000	-679,600.00	0.00	0.00	679,600.00	0.00	0.00	0.00
26 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	53,800.000	-53,800.00	0.00	0.00	53,800.00	0.00	0.00	0.00
26 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	1,823,400.000	-1,823,400.00	0.00	0.00	1,823,400.00	0.00	0.00	0.00
26 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	301,500.000	-301,500.00	0.00	0.00	301,500.00	0.00	0.00	0.00
26 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	96,000.000	-96,000.00	0.00	0.00	96,000.00	0.00	0.00	0.00
26 Dec 23	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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	27,300.000	-27,300.00	0.00	0.00	27,300.00	0.00	0.00	0.00
26 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	20,500.000	-20,500.00	0.00	0.00	20,500.00	0.00	0.00	0.00
26 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	816,100.000	-816,100.00	0.00	0.00	816,100.00	0.00	0.00	0.00
26 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	121,900.000	-121,900.00	0.00	0.00	121,900.00	0.00	0.00	0.00
26 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	753,800.000	-753,800.00	0.00	0.00	753,800.00	0.00	0.00	0.00
26 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	1,154,400.000	-1,154,400.00	0.00	0.00	1,154,400.00	0.00	0.00	0.00
26 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	18,200.000	-18,200.00	0.00	0.00	18,200.00	0.00	0.00	0.00
26 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	517,700.000	-517,700.00	0.00	0.00	517,700.00	0.00	0.00	0.00
26 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	429,400.000	-429,400.00	0.00	0.00	429,400.00	0.00	0.00	0.00
26 Dec 23	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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	59,000.000	-59,000.00	0.00	0.00	59,000.00	0.00	0.00	0.00
26 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	855,900.000	-855,900.00	0.00	0.00	855,900.00	0.00	0.00	0.00
26 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	2,302.500	-2,302.50	0.00	0.00	2,302.50	0.00	0.00	0.00
26 Dec 23	INVT 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 Dec 23	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 Dec 23	INVT 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

26 Dec 23	NT COLLECTIVE GOVT SHORT TERM	460,100.000	-460,100.00	0.00	0.00	460,100.00	0.00	0.00	0.00
26 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	12,200.000	-12,200.00	0.00	0.00	12,200.00	0.00	0.00	0.00
26 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	6,675.420	-6,675.42	0.00	0.00	6,675.42	0.00	0.00	0.00
27 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	553,856.000	-553,856.00	0.00	0.00	553,856.00	0.00	0.00	0.00
27 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	14,468.750	-14,468.75	0.00	0.00	14,468.75	0.00	0.00	0.00
27 Dec 23	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

27 Dec 23	NT COLLECTIVE GOVT SHORT TERM	1,634.580	-1,634.58	0.00	0.00	1,634.58	0.00	0.00	0.00
27 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	660.890	-660.89	0.00	0.00	660.89	0.00	0.00	0.00
27 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	37,219.150	-37,219.15	0.00	0.00	37,219.15	0.00	0.00	0.00
27 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	13,359.000	-13,359.00	0.00	0.00	13,359.00	0.00	0.00	0.00
27 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	8,393.390	-8,393.39	0.00	0.00	8,393.39	0.00	0.00	0.00
28 Dec 23	INVT 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 Dec 23	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 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	30,396.680	-30,396.68	0.00	0.00	30,396.68	0.00	0.00	0.00
28 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	20,698,292.700	-20,698,292.70	0.00	0.00	20,698,292.70	0.00	0.00	0.00
28 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	79,836.000	-79,836.00	0.00	0.00	79,836.00	0.00	0.00	0.00
28 Dec 23	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

28 Dec 23	NT COLLECTIVE GOVT SHORT TERM	464.630	-464.63	0.00	0.00	464.63	0.00	0.00	0.00
28 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	91,000.000	-91,000.00	0.00	0.00	91,000.00	0.00	0.00	0.00
28 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	500,000.000	-500,000.00	0.00	0.00	500,000.00	0.00	0.00	0.00
28 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	75,948.830	-75,948.83	0.00	0.00	75,948.83	0.00	0.00	0.00
28 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	105,238.860	-105,238.86	0.00	0.00	105,238.86	0.00	0.00	0.00
28 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	31,726.280	-31,726.28	0.00	0.00	31,726.28	0.00	0.00	0.00
28 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	264,432.660	-264,432.66	0.00	0.00	264,432.66	0.00	0.00	0.00
28 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	128,000.000	-128,000.00	0.00	0.00	128,000.00	0.00	0.00	0.00
28 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	2,290,101.020	-2,290,101.02	0.00	0.00	2,290,101.02	0.00	0.00	0.00
28 Dec 23	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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	56,377.720	-56,377.72	0.00	0.00	56,377.72	0.00	0.00	0.00
28 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	220,000.000	-220,000.00	0.00	0.00	220,000.00	0.00	0.00	0.00
28 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	70,700.000	-70,700.00	0.00	0.00	70,700.00	0.00	0.00	0.00
28 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	325,394.770	-325,394.77	0.00	0.00	325,394.77	0.00	0.00	0.00
29 Dec 23	INVT 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

29 Dec 23	NT COLLECTIVE GOVT SHORT TERM	17,000.000	-17,000.00	0.00	0.00	17,000.00	0.00	0.00	0.00
29 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	547,828.100	-547,828.10	0.00	0.00	547,828.10	0.00	0.00	0.00
29 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	1,453,738.770	-1,453,738.77	0.00	0.00	1,453,738.77	0.00	0.00	0.00
29 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	30,974.760	-30,974.76	0.00	0.00	30,974.76	0.00	0.00	0.00
29 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	2,354,669.010	-2,354,669.01	0.00	0.00	2,354,669.01	0.00	0.00	0.00
29 Dec 23	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

Total United States - USD			-404,298,023.45	0.00	0.00	404,298,023.45	0.00	0.00	0.00
Total funds - short term investment			-404,298,023.45	0.00	0.00	404,298,023.45	0.00	0.00	0.00

#### Short term bills and notes

##### United States - USD

06 Oct 23	UNITED STATES OF AMER TREAS	2,300,000.000	-2,236,332.01	0.00	0.00	2,236,332.01	0.00	0.00	0.00
10 Oct 23	BILLS 0% T-BILL 04-18-2024	97.231826							
Settled	SEDOL : BMHVN11 / MORGAN STANLEY AND CO., LLC USA TREASURY BILLS 0% T-BILL 18/04/24 USD1000 PRICE: 97.23182 NET BROKER: MORGAN STANLEY AND CO., LLC								
03 Nov 23	UNITED STATES OF AMER TREAS	750,000.000	-732,151.33	0.00	0.00	732,151.33	0.00	0.00	0.00
06 Nov 23	BILLS 0% T-BILL 04-18-2024	97.620178							
Settled	SEDOL : BMHVN11 / BARCLAYS BANK PLC USA TREASURY BILLS 0% T-BILL 18/04/24 USD1000 PRICE: 97.62017 NET BROKER: BARCLAYS BANK PLC								
17 Nov 23	UNITED STATES OF AMER TREAS	200,000.000	-195,674.17	0.00	0.00	195,674.17	0.00	0.00	0.00
20 Nov 23	BILLS 0% T-BILL 04-18-2024	97.837083							
Settled	SEDOL : BMHVN11 / CITIGROUP GLOBAL MARKETS INC. USA TREASURY BILLS 0% T-BILL 18/04/24 USD1000 PRICE: 97.83708 NET BROKER: CITIGROUP GLOBAL MARKETS INC.								
13 Dec 23	UNITED STATES OF AMER TREAS	325,000.000	-319,044.36	0.00	0.00	319,044.36	0.00	0.00	0.00
13 Dec 23	BILLS 0% T-BILL 04-18-2024	98.167496							
Settled	SEDOL : BMHVN11 / CITIGROUP GLOBAL MARKETS INC.								

◆ 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

Short term bills and notes

United States - USD

USA TREASURY BILLS 0% T-BILL 18/04/24 USD1000  
 PRICE: 98.16749 NET BROKER: CITIGROUP GLOBAL  
 MARKETS INC.

06 Oct 23	UNITED STATES OF AMER TREAS	2,300,000.000	-2,263,614.80	0.00	0.00	2,263,614.80	0.00	0.00	0.00
10 Oct 23	BILLS DUE 01-25-2024	98.418035							
Settled	SEDOL : BL6BVZ5 / CITIGROUP GLOBAL MARKETS INC.								
	USA TREASURY BILLS 0% T-BILL 25/01/24 USD1000 PRICE: 98.41803 NET BROKER: CITIGROUP GLOBAL MARKETS INC.								
12 Oct 23	UNITED STATES OF AMER TREAS	750,000.000	-738,376.72	0.00	0.00	738,376.72	0.00	0.00	0.00
12 Oct 23	BILLS DUE 01-25-2024	98.450229							
Settled	SEDOL : BL6BVZ5 / MORGAN STANLEY AND CO., LLC								
	USA TREASURY BILLS 0% T-BILL 25/01/24 USD1000 PRICE: 98.45022 NET BROKER: MORGAN STANLEY AND CO., LLC								
05 Dec 23	UNITED STATES OF AMER TREAS	400,000.000	-397,082.22	0.00	0.00	397,082.22	0.00	0.00	0.00
06 Dec 23	BILLS DUE 01-25-2024	99.270556							
Settled	SEDOL : BL6BVZ5 / NOMURA SECURITIES NEW YORK								
	USA TREASURY BILLS 0% T-BILL 25/01/24 USD1000 PRICE: 99.27055 NET BROKER: NOMURA SECURITIES NEW YORK								
06 Dec 23	UNITED STATES OF AMER TREAS	200,000.000	-198,541.81	0.00	0.00	198,541.81	0.00	0.00	0.00
06 Dec 23	BILLS DUE 01-25-2024	99.270903							
Settled	SEDOL : BL6BVZ5 / GOLDMAN, SACHS AND CO.								
	USA TREASURY BILLS 0% T-BILL 25/01/24 USD1000 PRICE: 99.2709 NET BROKER: GOLDMAN, SACHS AND CO.								
Total United States - USD			-7,080,817.42	0.00	0.00	7,080,817.42	0.00	0.00	0.00
Total short term bills and notes			-7,080,817.42	0.00	0.00	7,080,817.42	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

<b>Total cash and cash equivalents</b>			<b>-411,378,840.87</b>	<b>0.00</b>	<b>0.00</b>	<b>411,378,840.87</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>
<b>Total purchases</b>		<b>585,180,812.71</b>	<b>-626,120,816.76</b>	<b>-322,774.25</b>	<b>0.00</b>	<b>626,120,816.76</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>

### Sales

#### Equities

##### Common stock

##### United States - USD

15 Dec 23	# REORG LABORATORY CORP	-240.000	52,678.37	0.00	0.00	-55,372.44	-2,694.07	0.00	-2,694.07
19 Dec 23	EXCHANGE 2W12AD4LABORATORY	219.50							
Settled	CORP 05/20/2024 SEDOL : 2586122 /LH WILLIAMS CAPITAL GROUP L.P.,THE / 1.20 LAB CORP AMER HLDG COM USD0.1 PRICE: 219.5 BROKER COMMISSION: 1.20 OTHER CHARGES: 0.43 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Oct 23	#REORG AMERICAN EQUITY	-62.000	3,299.92	0.00	0.00	-2,425.24	874.68	0.00	874.68
04 Oct 23	MERGER BROOKFIELD ASSET	53.24							
Settled	2H1QA34 05-03-2024 SEDOL : 2191300 /AEL CABRERA CAPITAL MARKETS LLC / 0.93 AMER EQUITY INV LI COM USD1 PRICE: 53.24 BROKER COMMISSION: 0.93 OTHER CHARGES: 0.03 BROKER: CABRERA CAPITAL MARKETS LLC								
29 Nov 23	#REORG CALLON STOCK MERGER	-20.000	631.29	0.00	0.00	-986.69	-355.40	0.00	-355.40
01 Dec 23	APA '2S1UAG3 04-02-2024	31.57							
Settled	SEDOL : BMYVSM0 /CPE PENSERRASECURITIES / 0.10 CALLON PETE CO DEL COM NEW PRICE: 31.57 BROKER COMMISSION: 0.10 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	Principal	Accrued Interest
Trade Status	Broker/Commission	Price	Adjustment Amt	Cost
	Narrative		Market	Translation
				Total

Sales

Equities

Common stock

United States - USD

15 Dec 23	#REORG CALLON STOCK MERGER	-125.000	4,190.58	0.00	0.00	-6,166.84	-1,976.26	0.00	-1,976.26
19 Dec 23	APA '2S1UAG3 04-02-2024	33.53							
Settled	SEDOL : BMYVSM0 /CPE WILLIAMS CAPITAL GROUP L.P.,THE / 0.63 CALLON PETE CO DEL COM NEW PRICE: 33.53 BROKER COMMISSION: 0.63 OTHER CHARGES: 0.04 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Oct 23	#REORG EBIX WORTHLESS	-3,629.000	31,590.18	0.00	0.00	-109,055.28	-77,465.10	0.00	-77,465.10
04 Oct 23	08-30-2024	8.72							
Settled	SEDOL : 2008400 /EBIXQ CABRERA CAPITAL MARKETS LLC / 54.44 EBIX INC COM USD0.10 PRICE: 8.72 BROKER COMMISSION: 54.44 OTHER CHARGES: 0.26 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Oct 23	#REORG HAWAIIAN MERGER	-7,573.000	43,733.71	0.00	0.00	-140,199.42	-96,465.71	0.00	-96,465.71
04 Oct 23	09-18-2024	5.79							
Settled	SEDOL : 2408044 /HA CABRERA CAPITAL MARKETS LLC / 113.60 HAWAIIAN HOLDINGS COM USD0.01 PRICE: 5.79 BROKER COMMISSION: 113.60 OTHER CHARGES: 0.36 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Dec 23	#REORG HIBBETT MERGER	-74.000	5,123.34	0.00	0.00	-4,892.51	230.83	0.00	230.83
19 Dec 23	07-25-2024	69.24							
Settled	SEDOL : 2428376 /HIBB WILLIAMS CAPITAL GROUP L.P.,THE / 0.37 HIBBETT INC COM USD0.01 PRICE: 69.24 BROKER COMMISSION: 0.37 OTHER CHARGES: 0.05 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								

## ◆ 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

29 Nov 23	#REORG KAMAN CORP COM	-10.000	201.54	0.00	0.00	-395.87	-194.33	0.00	-194.33
01 Dec 23	MERGER 04-19-2024	20.16							
Settled	SEDOL : 2483223 /KAMN PENSERRASECURITIES / 0.05 KAMAN CORP COM USD1.00 PRICE: 20.16 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	#REORG KAMAN CORP COM	-40.000	951.79	0.00	0.00	-1,583.47	-631.68	0.00	-631.68
19 Dec 23	MERGER 04-19-2024	23.80							
Settled	SEDOL : 2483223 /KAMN WILLIAMS CAPITAL GROUP L.P.,THE / 0.20 KAMAN CORP COM USD1.00 PRICE: 23.8 BROKER COMMISSION: 0.20 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	#REORG M D C HLDGS INC	-20.000	888.69	0.00	0.00	-932.02	-43.33	0.00	-43.33
01 Dec 23	MERGER 04-19-2024	44.44							
Settled	SEDOL : 2561204 /MDC PENSERRASECURITIES / 0.10 MDC HLDGS INC COM USD0.01 PRICE: 44.44 BROKER COMMISSION: 0.10 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	#REORG M D C HLDGS INC	-72.000	3,827.84	0.00	0.00	-3,355.28	472.56	0.00	472.56
19 Dec 23	MERGER 04-19-2024	53.17							
Settled	SEDOL : 2561204 /MDC WILLIAMS CAPITAL GROUP L.P.,THE / 0.36 MDC HLDGS INC COM USD0.01 PRICE: 53.17 BROKER COMMISSION: 0.36 OTHER CHARGES: 0.04 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	#REORG PGT CASH MERGER	-20.000	644.29	0.00	0.00	-394.88	249.41	0.00	249.41
01 Dec 23	03-28-2024	32.22							
Settled	SEDOL : B17V2N9 /PGTI PENSERRASECURITIES / 0.10								

◆ 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

PGT INNOVATIONS IN COM USD0.01 PRICE: 32.22  
 BROKER COMMISSION: 0.10 OTHER CHARGES:  
 0.01 BROKER: PENSERRASECURITIES

15 Dec 23	#REORG PGT CASH MERGER	-272.000	9,815.04	0.00	0.00	-5,370.41	4,444.63	0.00	4,444.63
19 Dec 23	03-28-2024	36.09							
Settled	SEDOL : B17V2N9 /PGTI WILLIAMS CAPITAL GROUP L.P.,THE / 1.36 PGT INNOVATIONS IN COM USD0.01 PRICE: 36.09 BROKER COMMISSION: 1.36 OTHER CHARGES: 0.08 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	#REORG SILICA MERGER 07-31-2024	-30.000	336.44	0.00	0.00	-337.69	-1.25	0.00	-1.25
01 Dec 23	SEDOL : B7GGNT0 /SLCA	11.22							
Settled	PENSERRASECURITIES / 0.15 U S SILICA HLDGS INC PRICE: 11.22 BROKER COMMISSION: 0.15 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	#REORG SILICA MERGER 07-31-2024	-102.000	1,159.22	0.00	0.00	-1,148.15	11.07	0.00	11.07
19 Dec 23	SEDOL : B7GGNT0 /SLCA	11.37							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.51 U S SILICA HLDGS INC PRICE: 11.37 BROKER COMMISSION: 0.51 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	#REORG SITE REVERSE SPLIT SITE	-60.000	779.09	0.00	0.00	-913.72	-134.63	0.00	-134.63
01 Dec 23	2Z1QAK4 08-19-2024	12.99							
Settled	SEDOL : BGL0KF5 /SITC PENSERRASECURITIES / 0.30 SITE CENTERS CORP COM USD0.10 PRICE: 12.99 BROKER COMMISSION: 0.30 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>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 Dec 23	#REORG SITE REVERSE SPLIT SITE	-255.000	3,599.29	0.00	0.00	-3,883.30	-284.01	0.00	-284.01
19 Dec 23	2Z1QAK4 08-19-2024	14.12							
Settled	SEDOL : BGL0KF5 /SITC WILLIAMS CAPITAL GROUP L.P.,THE / 1.28 SITE CENTERS CORP COM USD0.10 PRICE: 14.12 BROKER COMMISSION: 1.28 OTHER CHARGES: 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	#REORG SIX FLAGS ENTMT CORP	-20.000	486.49	0.00	0.00	-466.49	20.00	0.00	20.00
01 Dec 23	MERGER SIX FLAGS ENTMT 2X1YAA4	24.33							
Settled	07-02-2024 SEDOL : B43VKB8 /SIX PENSERRASECURITIES / 0.10 SIX FLAGS ENT CORP COM USD0.01 PRICE: 24.33 BROKER COMMISSION: 0.10 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	#REORG SIX FLAGS ENTMT CORP	-76.000	1,873.00	0.00	0.00	-1,772.66	100.34	0.00	100.34
19 Dec 23	MERGER SIX FLAGS ENTMT 2X1YAA4	24.65							
Settled	07-02-2024 SEDOL : B43VKB8 /SIX WILLIAMS CAPITAL GROUP L.P.,THE / 0.38 SIX FLAGS ENT CORP COM USD0.01 PRICE: 24.65 BROKER COMMISSION: 0.38 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
16 Nov 23	#REORG SPLUNK INC CASH	-423.000	63,839.57	0.00	0.00	-52,723.76	11,115.81	0.00	11,115.81
20 Nov 23	MERGER 03-18-2024	150.9372							
Settled	SEDOL : B424494 /SPLK CABRERA CAPITAL MARKETS LLC / 6.35 SPLUNK INC COMSTK COM USD0.001 PRICE: 150.9372104 BROKER COMMISSION: 6.35 OTHER CHARGES: 0.52 BROKER: CABRERA 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								

### Sales

#### Equities

##### Common stock

##### United States - USD

29 Nov 23	#REORG/ AGILITI INC CASH	-60.000	478.49	0.00	0.00	-1,010.26	-531.77	0.00	-531.77
01 Dec 23	MERGER 05-07-2024	7.98							
Settled	SEDOL : BHHMRR3 /AGTI PENSERRASECURITIES / 0.30 AGILITI INC COM USD0.0001 PRICE: 7.98 BROKER COMMISSION: 0.30 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
29 Nov 23	#REORG/CHICOS MERGER	-40.000	300.99	0.00	0.00	-201.61	99.38	0.00	99.38
01 Dec 23	01-05-2024	7.53							
Settled	SEDOL : 2196781 /CHS PENSERRASECURITIES / 0.20 CHICO'S FAS INC COM USD0.01 PRICE: 7.53 BROKER COMMISSION: 0.20 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	#REORG/CHICOS MERGER	-179.000	1,345.16	0.00	0.00	-902.22	442.94	0.00	442.94
19 Dec 23	01-05-2024	7.52							
Settled	SEDOL : 2196781 /CHS WILLIAMS CAPITAL GROUP L.P.,THE / 0.90 CHICO'S FAS INC COM USD0.01 PRICE: 7.52 BROKER COMMISSION: 0.90 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	#REORG/CHUYS MERGER	-10.000	354.14	0.00	0.00	-276.39	77.75	0.00	77.75
01 Dec 23	10-11-2024	35.42							
Settled	SEDOL : B88WMY1 /CHUY PENSERRASECURITIES / 0.05 CHUYS HOLDINGS INC COM USD0.01 PRICE: 35.42 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	#REORG/CHUYS MERGER	-122.000	4,495.05	0.00	0.00	-3,371.91	1,123.14	0.00	1,123.14
19 Dec 23	10-11-2024	36.85							
Settled	SEDOL : B88WMY1 /CHUY WILLIAMS CAPITAL GROUP L.P.,THE / 0.61								

## ◆ 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

CHUYS HOLDINGS INC COM USD0.01 PRICE: 36.85  
 BROKER COMMISSION: 0.61 OTHER CHARGES:  
 0.04 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

29 Nov 23	#REORG/DISH ECHOSTAR MERGER		-70.000	254.44	0.00	0.00	-453.25	-198.81	0.00	-198.81
01 Dec 23	ECHOSTAR 0002038474 01-02-2024		3.64							
Settled	SEDOL : 2303581 /DISH PENSERRASECURITIES / 0.35 DISH NETWORK CORP COM USD0.01 CLASS A PRICE: 3.64 BROKER COMMISSION: 0.35 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES									
15 Dec 23	#REORG/DISH ECHOSTAR MERGER		-306.000	1,430.53	0.00	0.00	-1,981.35	-550.82	0.00	-550.82
19 Dec 23	ECHOSTAR 0002038474 01-02-2024		4.68							
Settled	SEDOL : 2303581 /DISH WILLIAMS CAPITAL GROUP L.P.,THE / 1.53 DISH NETWORK CORP COM USD0.01 CLASS A PRICE: 4.68 BROKER COMMISSION: 1.53 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE									
29 Nov 23	#REORG/DRIL-QUIP INC COM		-10.000	224.94	0.00	0.00	-237.03	-12.09	0.00	-12.09
01 Dec 23	CHANGE INNOVEX INTERNTL INC		22.50							
Settled	291QA34 09-06-2024 SEDOL : 2116767 /DRQ PENSERRASECURITIES / 0.05 DRIL QUIP INC COM USD0.01 PRICE: 22.5 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES									
15 Dec 23	#REORG/DRIL-QUIP INC COM		-51.000	1,139.07	0.00	0.00	-1,208.84	-69.77	0.00	-69.77
19 Dec 23	CHANGE INNOVEX INTERNTL INC		22.34							
Settled	291QA34 09-06-2024 SEDOL : 2116767 /DRQ WILLIAMS CAPITAL GROUP L.P.,THE / 0.26									

## ◆ 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

	DRIL QUIP INC COM USD0.01 PRICE: 22.34 BROKER COMMISSION: 0.26 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Oct 23	#REORG/ENCORE MERGER	-17.000	3,062.09	0.00	0.00	-2,008.43	1,053.66	0.00	1,053.66
04 Oct 23	07-02-2024	180.14							
Settled	SEDOL : 2273446 /WIRE CABRERA CAPITAL MARKETS LLC / 0.26 ENCORE WIRE CORP COM USD0.01 PRICE: 180.14 BROKER COMMISSION: 0.26 OTHER CHARGES: 0.03 BROKER: CABRERA CAPITAL MARKETS LLC								
29 Nov 23	#REORG/ENCORE MERGER	-1.000	184.32	0.00	0.00	-118.14	66.18	0.00	66.18
01 Dec 23	07-02-2024	184.34							
Settled	SEDOL : 2273446 /WIRE PENSERRASECURITIES / 0.01 ENCORE WIRE CORP COM USD0.01 PRICE: 184.34 BROKER COMMISSION: 0.01 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	#REORG/ENCORE MERGER	-175.000	36,976.32	0.00	0.00	-20,674.96	16,301.36	0.00	16,301.36
19 Dec 23	07-02-2024	211.30							
Settled	SEDOL : 2273446 /WIRE WILLIAMS CAPITAL GROUP L.P.,THE / 0.88 ENCORE WIRE CORP COM USD0.01 PRICE: 211.3 BROKER COMMISSION: 0.88 OTHER CHARGES: 0.30 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	#REORG/ENVESTNET MERGER	-30.000	1,147.34	0.00	0.00	-1,185.15	-37.81	0.00	-37.81
01 Dec 23	11-25-2024	38.25							
Settled	SEDOL : B474ZK7 /ENV PENSERRASECURITIES / 0.15 ENVESTNET INC COM USD0.01 PRICE: 38.25 BROKER COMMISSION: 0.15 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	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

### Sales

#### Equities

##### Common stock

##### United States - USD

15 Dec 23	#REORG/ENVESTNET MERGER	-62.000	2,941.56	0.00	0.00	-2,449.31	492.25	0.00	492.25
19 Dec 23	11-25-2024	47.45							
Settled	SEDOL : B474ZK7 /ENV WILLIAMS CAPITAL GROUP L.P.,THE / 0.31 ENVESTNET INC COM USD0.01 PRICE: 47.45 BROKER COMMISSION: 0.31 OTHER CHARGES: 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	#REORG/HAYNES MERGER	-22.000	1,164.78	0.00	0.00	-832.24	332.54	0.00	332.54
19 Dec 23	11-21-2024	52.95							
Settled	SEDOL : B02WVH7 /HAYN WILLIAMS CAPITAL GROUP L.P.,THE / 0.11 HAYNES INTL INC COM STK USD0.001 PRICE: 52.95 BROKER COMMISSION: 0.11 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Oct 23	#REORG/HOSTESS BRANDS	-134.000	4,458.81	0.00	0.00	-2,824.53	1,634.28	0.00	1,634.28
04 Oct 23	EXCHANGE HOST BRAND 11-08-2023	33.29							
Settled	SEDOL : BZ8VJD5 /TWNK CABRERA CAPITAL MARKETS LLC / 2.01 HOSTESS BRANDS INC COM USD0.0001 CL A PRICE: 33.29 BROKER COMMISSION: 2.01 OTHER CHARGES: 0.04 BROKER: CABRERA CAPITAL MARKETS LLC								
06 Nov 23	#REORG/HOSTESS BRANDS	-19,459.000	647,687.62	0.00	0.00	-410,168.67	237,518.95	0.00	237,518.95
08 Nov 23	EXCHANGE HOST BRAND 11-08-2023	33.30							
Settled	SEDOL : BZ8VJD5 /TWNK LOOP CAPITAL MARKETS LLC / 291.89 HOSTESS BRANDS INC COM USD0.0001 CL A PRICE: 33.3 BROKER COMMISSION: 291.89 OTHER CHARGES: 5.19 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								

Sales

Equities

Common stock

United States - USD

02 Oct 23	#REORG/LIVENT CORP MERGER	-182.000	3,171.32	0.00	0.00	-4,458.91	-1,287.59	0.00	-1,287.59
04 Oct 23	ARCADIUM LITHIUM 2T1RAW4	17.44							
Settled	01-04-2024 SEDOL : BD9PM00 /LTHM CABRERA CAPITAL MARKETS LLC / 2.73 LIVENT CORPORATION COM USD0.001 PRICE: 17.44 BROKER COMMISSION: 2.73 OTHER CHARGES: 0.03 BROKER: CABRERA CAPITAL MARKETS LLC								
29 Nov 23	#REORG/LIVENT CORP MERGER	-20.000	270.69	0.00	0.00	-489.99	-219.30	0.00	-219.30
01 Dec 23	ARCADIUM LITHIUM 2T1RAW4	13.54							
Settled	01-04-2024 SEDOL : BD9PM00 /LTHM PENSERRASECURITIES / 0.10 LIVENT CORPORATION COM USD0.001 PRICE: 13.54 BROKER COMMISSION: 0.10 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	#REORG/LIVENT CORP MERGER	-259.000	4,479.36	0.00	0.00	-6,345.37	-1,866.01	0.00	-1,866.01
19 Dec 23	ARCADIUM LITHIUM 2T1RAW4	17.30							
Settled	01-04-2024 SEDOL : BD9PM00 /LTHM WILLIAMS CAPITAL GROUP L.P.,THE / 1.30 LIVENT CORPORATION COM USD0.001 PRICE: 17.3 BROKER COMMISSION: 1.30 OTHER CHARGES: 0.04 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Dec 23	#REORG/LIVENT CORP MERGER	-26,042.000	467,840.78	0.00	0.00	-638,015.72	-170,174.94	0.00	-170,174.94
03 Jan 24	ARCADIUM LITHIUM 2T1RAW4	17.98							
Pending	01-04-2024 SEDOL : BD9PM00 /LTHM LOOP CAPITAL MARKETS LLC / 390.63								

◆ 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

LIVENT CORPORATION COM USD0.001 PRICE:  
17.98 BROKER COMMISSION: 390.63 OTHER  
CHARGES: 3.75 BROKER: LOOP CAPITAL MARKETS  
LLC

29 Nov 23	#REORG/PERFICIENT MERGER	-10.000	619.44	0.00	0.00	-1,045.81	-426.37	0.00	-426.37
01 Dec 23	10-02-2024	61.95							
Settled	SEDOL : 2442547 /PRFT PENSERRASECURITIES / 0.05 PERFICIENT INC COM USD0.001 PRICE: 61.95 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	#REORG/PERFICIENT MERGER	-58.000	3,889.15	0.00	0.00	-6,065.70	-2,176.55	0.00	-2,176.55
19 Dec 23	10-02-2024	67.06							
Settled	SEDOL : 2442547 /PRFT WILLIAMS CAPITAL GROUP L.P.,THE / 0.29 PERFICIENT INC COM USD0.001 PRICE: 67.06 BROKER COMMISSION: 0.29 OTHER CHARGES: 0.04 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	#REORG/RPT MERGER KIMCO	-30.000	343.34	0.00	0.00	-381.49	-38.15	0.00	-38.15
01 Dec 23	0002452833 01-02-2024	11.45							
Settled	SEDOL : BG0YLC2 /RPT PENSERRASECURITIES / 0.15 RPT REALTY COM USD0.01 SHS OF BEN INT PRICE: 11.45 BROKER COMMISSION: 0.15 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	#REORG/RPT MERGER KIMCO	-252.000	3,395.67	0.00	0.00	-3,204.55	191.12	0.00	191.12
19 Dec 23	0002452833 01-02-2024	13.48							
Settled	SEDOL : BG0YLC2 /RPT WILLIAMS CAPITAL GROUP L.P.,THE / 1.26								

◆ 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

RPT REALTY COM USD0.01 SHS OF BEN INT  
 PRICE: 13.48 BROKER COMMISSION: 1.26 OTHER  
 CHARGES: 0.03 BROKER: WILLIAMS CAPITAL  
 GROUP L.P.,THE

29 Dec 23	#REORG/RPT MERGER KIMCO	-11,426.000	146,423.01	0.00	0.00	-145,298.31	1,124.70	0.00	1,124.70
03 Jan 24	0002452833 01-02-2024	12.83							
Pending	SEDOL : BG0YLC2 /RPT LOOP CAPITAL MARKETS LLC / 171.39 RPT REALTY COM USD0.01 SHS OF BEN INT PRICE: 12.83 BROKER COMMISSION: 171.39 OTHER CHARGES: 1.18 BROKER: LOOP CAPITAL MARKETS LLC								
29 Nov 23	#REORG/TECHTARGET MERGER	-10.000	299.94	0.00	0.00	-798.42	-498.48	0.00	-498.48
01 Dec 23	TECHTARGET 281CAD4 12-03-2024	30.00							
Settled	SEDOL : B1XH822 /TTGT PENSERRASECURITIES / 0.05 TECHTARGET INC COM STK USD0.001 PRICE: 30.0 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
29 Nov 23	#REORG/VECTOR GROUP MERGER	-40.000	436.59	0.00	0.00	-443.90	-7.31	0.00	-7.31
01 Dec 23	10-07-2024	10.92							
Settled	SEDOL : 2515803 /VGR PENSERRASECURITIES / 0.20 VECTOR GROUP LTD COM STK USD0.1 PRICE: 10.92 BROKER COMMISSION: 0.20 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	#REORG/VECTOR GROUP MERGER	-196.000	2,204.00	0.00	0.00	-2,175.09	28.91	0.00	28.91
19 Dec 23	10-07-2024	11.25							
Settled	SEDOL : 2515803 /VGR WILLIAMS CAPITAL GROUP L.P.,THE / 0.98								

◆ 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

VECTOR GROUP LTD COM STK USD0.1 PRICE:  
11.25 BROKER COMMISSION: 0.98 OTHER  
CHARGES: 0.02 BROKER: WILLIAMS CAPITAL  
GROUP L.P.,THE

29 Nov 23	#REORG/VISTA MERGER REVELYST	-20.000	557.69	0.00	0.00	-774.69	-217.00	0.00	-217.00
01 Dec 23	281XA14 11-27-2024	27.89							
Settled	SEDOL : BVGC697 /VSTO PENSERRASECURITIES / 0.10 VISTA OUTDOOR INC COM NPV PRICE: 27.89 BROKER COMMISSION: 0.10 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	#REORG/VISTA MERGER REVELYST	-74.000	2,163.37	0.00	0.00	-2,866.34	-702.97	0.00	-702.97
19 Dec 23	281XA14 11-27-2024	29.24							
Settled	SEDOL : BVGC697 /VSTO WILLIAMS CAPITAL GROUP L.P.,THE / 0.37 VISTA OUTDOOR INC COM NPV PRICE: 29.24 BROKER COMMISSION: 0.37 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	1ST COMWLTH FNCL CORP COM LM	-30.000	402.74	0.00	0.00	-463.92	-61.18	0.00	-61.18
01 Dec 23	SEDOL : 2351546 /FCF	13.43							
Settled	PENSERRASECURITIES / 0.15 1ST CMNWLTH FIN PA COM USD1 PRICE: 13.43 BROKER COMMISSION: 0.15 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	1ST COMWLTH FNCL CORP COM LM	-195.000	2,966.89	0.00	0.00	-3,015.46	-48.57	0.00	-48.57
19 Dec 23	SEDOL : 2351546 /FCF	15.22							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.98 1ST CMNWLTH FIN PA COM USD1 PRICE: 15.22 BROKER COMMISSION: 0.98 OTHER CHARGES: 0.03 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 Nov 23	3D SYS CORP DEL COM NEW STK	-40.000	212.99	0.00	0.00	-736.09	-523.10	0.00	-523.10
01 Dec 23	SEDOL : 2889768 /DDD	5.33							
Settled	PENSERRASECURITIES / 0.20 3 D SYSTEMS INC COM USD0.001 PRICE: 5.33 BROKER COMMISSION: 0.20 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	3D SYS CORP DEL COM NEW STK	-204.000	1,306.60	0.00	0.00	-3,754.07	-2,447.47	0.00	-2,447.47
19 Dec 23	SEDOL : 2889768 /DDD	6.41							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.02 3 D SYSTEMS INC COM USD0.001 PRICE: 6.41 BROKER COMMISSION: 1.02 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Oct 23	A10 NETWORKS INC COM	-70.000	1,073.44	0.00	0.00	-1,036.01	37.43	0.00	37.43
04 Oct 23	SEDOL : BKQVBN6 /ATEN	15.35							
Settled	CABRERA CAPITAL MARKETS LLC / 1.05 A10 NETWORKS INC COM USD0.00001 PRICE: 15.35 BROKER COMMISSION: 1.05 OTHER CHARGES: 0.01 BROKER: CABRERA CAPITAL MARKETS LLC								
29 Nov 23	A10 NETWORKS INC COM	-10.000	123.54	0.00	0.00	-148.00	-24.46	0.00	-24.46
01 Dec 23	SEDOL : BKQVBN6 /ATEN	12.36							
Settled	PENSERRASECURITIES / 0.05 A10 NETWORKS INC COM USD0.00001 PRICE: 12.36 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	A10 NETWORKS INC COM	-95.000	1,263.95	0.00	0.00	-1,406.01	-142.06	0.00	-142.06
19 Dec 23	SEDOL : BKQVBN6 /ATEN	13.31							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.48 A10 NETWORKS INC COM USD0.00001 PRICE: 13.31 BROKER COMMISSION: 0.48 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	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Equities

Common stock

United States - USD

02 Oct 23	AAON INC COM PAR \$0.004 COM	-68.000	3,876.98	0.00	0.00	-3,040.83	836.15	0.00	836.15
04 Oct 23	PAR \$0.004	57.03							
Settled	SEDOL : 2268130 /AAON CABRERA CAPITAL MARKETS LLC / 1.02 AAON INC COM STK USD0.004 PRICE: 57.03 BROKER COMMISSION: 1.02 OTHER CHARGES: 0.04 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Dec 23	AAON INC COM PAR \$0.004 COM	-150.000	10,665.66	0.00	0.00	-6,707.72	3,957.94	0.00	3,957.94
19 Dec 23	PAR \$0.004	71.11							
Settled	SEDOL : 2268130 /AAON WILLIAMS CAPITAL GROUP L.P.,THE / 0.75 AAON INC COM STK USD0.004 PRICE: 71.11 BROKER COMMISSION: 0.75 OTHER CHARGES: 0.09 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	AAR CORP COM	-10.000	683.54	0.00	0.00	-401.85	281.69	0.00	281.69
01 Dec 23	SEDOL : 2001119 /AIR	68.36							
Settled	PENSERRASECURITIES / 0.05 AAR CORP COM USD1 PRICE: 68.36 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
02 Oct 23	ABERCROMBIE & FITCH CO CL A CL	-50.000	2,914.72	0.00	0.00	-1,804.65	1,110.07	0.00	1,110.07
04 Oct 23	A	58.31							
Settled	SEDOL : 2004185 /ANF CABRERA CAPITAL MARKETS LLC / 0.75 ABERCROMBIE & FITC CL'A'COM USD0.01 PRICE: 58.31 BROKER COMMISSION: 0.75 OTHER CHARGES: 0.03 BROKER: CABRERA 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							
	Narrative								

Sales

Equities

Common stock

United States - USD

15 Dec 23	ABERCROMBIE & FITCH CO CL A CL	-36.000	3,029.91	0.00	0.00	-1,299.35	1,730.56	0.00	1,730.56
19 Dec 23	A	84.17							
Settled	SEDOL : 2004185 /ANF WILLIAMS CAPITAL GROUP L.P.,THE / 0.18 ABERCROMBIE & FITC CL'A'COM USD0.01 PRICE: 84.17 BROKER COMMISSION: 0.18 OTHER CHARGES: 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	ABM INDS INC COM	-20.000	818.89	0.00	0.00	-878.03	-59.14	0.00	-59.14
01 Dec 23	SEDOL : 2024901 /ABM	40.95							
Settled	PENSERRASECURITIES / 0.10 ABM INDS INC COM USD0.01 PRICE: 40.95 BROKER COMMISSION: 0.10 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	ABM INDS INC COM	-186.000	8,538.26	0.00	0.00	-8,165.71	372.55	0.00	372.55
19 Dec 23	SEDOL : 2024901 /ABM	45.91							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.93 ABM INDS INC COM USD0.01 PRICE: 45.91 BROKER COMMISSION: 0.93 OTHER CHARGES: 0.07 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Oct 23	ACADEMY SPORTS & OUTDOORS	-77.000	3,518.10	0.00	0.00	-2,940.02	578.08	0.00	578.08
04 Oct 23	INC COM	45.705							
Settled	SEDOL : BN7K304 /ASO CABRERA CAPITAL MARKETS LLC / 1.16 ACADEMY SPORTS & O COM USD0.01 PRICE: 45.7050649 BROKER COMMISSION: 1.16 OTHER CHARGES: 0.03 BROKER: CABRERA 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							
	Narrative								

### Sales

#### Equities

##### Common stock

##### United States - USD

15 Dec 23	ACADEMY SPORTS & OUTDOORS	-398.000	24,299.69	0.00	0.00	-15,196.49	9,103.20	0.00	9,103.20
19 Dec 23	INC COM	61.06							
Settled	SEDOL : BN7K304 /ASO WILLIAMS CAPITAL GROUP L.P.,THE / 1.99 ACADEMY SPORTS & O COM USD0.01 PRICE: 61.06 BROKER COMMISSION: 1.99 OTHER CHARGES: 0.20 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	ACADIA RLTY TR COM	-30.000	448.64	0.00	0.00	-603.17	-154.53	0.00	-154.53
01 Dec 23	SEDOL : 2566522 /AKR	14.96							
Settled	PENSERRASECURITIES / 0.15 ACADIA REALTY TRUS SBI USD0.001 PRICE: 14.96 BROKER COMMISSION: 0.15 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	ACADIA RLTY TR COM	-117.000	1,981.37	0.00	0.00	-2,352.36	-370.99	0.00	-370.99
19 Dec 23	SEDOL : 2566522 /AKR	16.94							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.59 ACADIA REALTY TRUS SBI USD0.001 PRICE: 16.94 BROKER COMMISSION: 0.59 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	ACI WORLDWIDE INC COM STK	-70.000	1,900.13	0.00	0.00	-1,828.05	72.08	0.00	72.08
01 Dec 23	SEDOL : 2889155 /ACIW	27.15							
Settled	PENSERRASECURITIES / 0.35 ACI WORLDWIDE INC COM USD0.005 PRICE: 27.15 BROKER COMMISSION: 0.35 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
15 Dec 23	ACI WORLDWIDE INC COM STK	-144.000	4,278.92	0.00	0.00	-3,760.56	518.36	0.00	518.36
19 Dec 23	SEDOL : 2889155 /ACIW	29.72							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.72 ACI WORLDWIDE INC COM USD0.005 PRICE: 29.72 BROKER COMMISSION: 0.72 OTHER CHARGES: 0.04 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 Nov 23 01 Dec 23 Settled	ADAPTHEALTH CORP COM SEDOL : BKDRF35 /AHCO PENSERRASECURITIES / 0.45 ADAPTHEALTH CORP COM USD0.0001 PRICE: 8.89 BROKER COMMISSION: 0.45 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES	-90.000 8.89	799.64	0.00	0.00	-2,176.57	-1,376.93	0.00	-1,376.93
15 Dec 23 19 Dec 23 Settled	ADDUS HOMECARE CORP COM STK SEDOL : B55BN47 /ADUS WILLIAMS CAPITAL GROUP L.P.,THE / 0.15 ADDUS HOMECARE COR COM USD0.001 PRICE: 92.76 BROKER COMMISSION: 0.15 OTHER CHARGES: 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE	-29.000 92.76	2,689.86	0.00	0.00	-2,437.93	251.93	0.00	251.93
29 Nov 23 01 Dec 23 Settled	ADEIA INC COM SEDOL : BPMQ8J5 /ADEA PENSERRASECURITIES / 0.20 ADEIA INC COM USD0.001 PRICE: 9.57 BROKER COMMISSION: 0.20 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES	-40.000 9.57	382.59	0.00	0.00	-485.62	-103.03	0.00	-103.03
15 Dec 23 19 Dec 23 Settled	ADEIA INC COM SEDOL : BPMQ8J5 /ADEA WILLIAMS CAPITAL GROUP L.P.,THE / 0.45 ADEIA INC COM USD0.001 PRICE: 11.11 BROKER COMMISSION: 0.45 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE	-89.000 11.11	988.33	0.00	0.00	-1,080.51	-92.18	0.00	-92.18
29 Nov 23 01 Dec 23 Settled	ADTALEM GLOBAL ED INC COM SEDOL : BZ12TX5 /ATGE PENSERRASECURITIES / 0.05 ADTALEM GLOBAL ED COM PRICE: 57.65 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES	-10.000 57.65	576.44	0.00	0.00	-317.23	259.21	0.00	259.21

## ◆ 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 Dec 23	ADTALEM GLOBAL ED INC COM	-312.000	18,715.17	0.00	0.00	-9,897.46	8,817.71	0.00	8,817.71
19 Dec 23	SEDOL : BZ12TX5 /ATGE	59.99							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.56 ADTALEM GLOBAL ED COM PRICE: 59.99 BROKER COMMISSION: 1.56 OTHER CHARGES: 0.15 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	ADTRAN HLDGS INC FORMERLY	-20.000	107.69	0.00	0.00	-388.16	-280.47	0.00	-280.47
01 Dec 23	ACORN COM	5.39							
Settled	SEDOL : BPLJ828 /ADTN PENSERRASECURIITIES / 0.10 ADTRAN HOLDINGS IN COM USD0.01 PRICE: 5.39 BROKER COMMISSION: 0.10 OTHER CHARGES: 0.01 BROKER: PENSERRASECURIITIES								
02 Oct 23	ADVANCE AUTO PTS INC COM	-60.000	3,235.47	0.00	0.00	-4,071.28	-835.81	0.00	-835.81
04 Oct 23	SEDOL : 2822019 /AAP	53.94							
Settled	CABRERA CAPITAL MARKETS LLC / 0.90 ADVANCE AUTO PARTS COM USD0.0001 PRICE: 53.94 BROKER COMMISSION: 0.90 OTHER CHARGES: 0.03 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Dec 23	ADVANCE AUTO PTS INC COM	-90.000	5,644.30	0.00	0.00	-6,106.92	-462.62	0.00	-462.62
19 Dec 23	SEDOL : 2822019 /AAP	62.72							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.45 ADVANCE AUTO PARTS COM USD0.0001 PRICE: 62.72 BROKER COMMISSION: 0.45 OTHER CHARGES: 0.05 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Oct 23	ADVANCED ENERGY INDS INC COM	-38.000	3,884.13	0.00	0.00	-3,207.76	676.37	0.00	676.37
04 Oct 23	SEDOL : 2049175 /AEIS	102.23							
Settled	CABRERA CAPITAL MARKETS LLC / 0.57								

## ◆ 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

ADVANCED ENERGY IN COM USD0.001 PRICE:  
102.23 BROKER COMMISSION: 0.57 OTHER  
CHARGES: 0.04 BROKER: CABRERA CAPITAL  
MARKETS LLC

15 Dec 23	ADVANCED ENERGY INDS INC COM	-113.000	12,371.70	0.00	0.00	-9,538.86	2,832.84	0.00	2,832.84
19 Dec 23	SEDOL : 2049175 /AEIS	109.49							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.57 ADVANCED ENERGY IN COM USD0.001 PRICE: 109.49 BROKER COMMISSION: 0.57 OTHER CHARGES: 0.10 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	ADVANSIX INC COM	-10.000	264.14	0.00	0.00	-429.76	-165.62	0.00	-165.62
01 Dec 23	SEDOL : BYMMZL7 /ASIX	26.42							
Settled	PENSERRASECURITIES / 0.05 ADVANSIX INC COM USD0.01 PRICE: 26.42 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	ADVANSIX INC COM	-76.000	2,230.96	0.00	0.00	-3,266.18	-1,035.22	0.00	-1,035.22
19 Dec 23	SEDOL : BYMMZL7 /ASIX	29.36							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.38 ADVANSIX INC COM USD0.01 PRICE: 29.36 BROKER COMMISSION: 0.38 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Oct 23	AEROVIRONMENT INC COM	-26.000	2,835.14	0.00	0.00	-1,918.39	916.75	0.00	916.75
04 Oct 23	SEDOL : B1P5YY8 /AVAV	109.06							
Settled	CABRERA CAPITAL MARKETS LLC / 0.39 AEROVIRONMENT INC COM USD0.0001 PRICE: 109.06 BROKER COMMISSION: 0.39 OTHER CHARGES: 0.03 BROKER: CABRERA 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	Market

Sales

Equities

Common stock

United States - USD

29 Nov 23	AEROVIRONMENT INC COM	-2.000	269.56	0.00	0.00	-147.57	121.99	0.00	121.99
01 Dec 23	SEDOL : B1P5YY8 /AVAV	134.79							
Settled	PENSERRASECURITIES / 0.01 AEROVIRONMENT INC COM USD0.0001 PRICE: 134.79 BROKER COMMISSION: 0.01 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	AEROVIRONMENT INC COM	-28.000	3,532.87	0.00	0.00	-2,065.96	1,466.91	0.00	1,466.91
19 Dec 23	SEDOL : B1P5YY8 /AVAV	126.18							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.14 AEROVIRONMENT INC COM USD0.0001 PRICE: 126.18 BROKER COMMISSION: 0.14 OTHER CHARGES: 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	AFLAC INC COM	-605.000	48,741.43	0.00	0.00	-36,144.24	12,597.19	0.00	12,597.19
19 Dec 23	SEDOL : 2026361 /AFL	80.57							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 3.03 AFLAC INC COM USD0.10 PRICE: 80.57 BROKER COMMISSION: 3.03 OTHER CHARGES: 0.39 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	AGILYSYS INC COM STK	-34.000	2,843.90	0.00	0.00	-1,582.45	1,261.45	0.00	1,261.45
19 Dec 23	SEDOL : 2689162 /AGYS	83.65							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.17 AGILYSYS INC COM NPV PRICE: 83.65 BROKER COMMISSION: 0.17 OTHER CHARGES: 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	ALAMO GROUP INC COM	-2.000	364.40	0.00	0.00	-291.52	72.88	0.00	72.88
01 Dec 23	SEDOL : 2021634 /ALG	182.21							
Settled	PENSERRASECURITIES / 0.01 ALAMO GROUP INC COM USD0.10 PRICE: 182.21 BROKER COMMISSION: 0.01 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 Dec 23	ALAMO GROUP INC COM	-16.000	3,236.85	0.00	0.00	-2,332.13	904.72	0.00	904.72
19 Dec 23	SEDOL : 2021634 /ALG	202.31							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.08 ALAMO GROUP INC COM USD0.10 PRICE: 202.31 BROKER COMMISSION: 0.08 OTHER CHARGES: 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Oct 23	ALARM COM HLDGS INC COM	-50.000	2,996.72	0.00	0.00	-3,610.47	-613.75	0.00	-613.75
04 Oct 23	SEDOL : BYN7H26 /ALRM	59.95							
Settled	CABRERA CAPITAL MARKETS LLC / 0.75 ALARM COM HLDGS IN COM USD0.01 PRICE: 59.95 BROKER COMMISSION: 0.75 OTHER CHARGES: 0.03 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Dec 23	ALARM COM HLDGS INC COM	-67.000	4,071.21	0.00	0.00	-4,838.03	-766.82	0.00	-766.82
19 Dec 23	SEDOL : BYN7H26 /ALRM	60.77							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.34 ALARM COM HLDGS IN COM USD0.01 PRICE: 60.77 BROKER COMMISSION: 0.34 OTHER CHARGES: 0.04 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	ALBANY INTL CORP NEW CL A	-10.000	854.94	0.00	0.00	-843.06	11.88	0.00	11.88
01 Dec 23	SEDOL : 2012757 /AIN	85.50							
Settled	PENSERRASECURITIES / 0.05 ALBANY INTL CORP CLASS'A'COM USD0.001 PRICE: 85.5 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	ALBANY INTL CORP NEW CL A	-43.000	4,099.36	0.00	0.00	-3,625.15	474.21	0.00	474.21
19 Dec 23	SEDOL : 2012757 /AIN	95.34							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.22								

◆ 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

ALBANY INTL CORP CLASS'A'COM USD0.001  
 PRICE: 95.34 BROKER COMMISSION: 0.22 OTHER  
 CHARGES: 0.04 BROKER: WILLIAMS CAPITAL  
 GROUP L.P.,THE

29 Nov 23	ALEXANDER & BALDWIN INC	-30.000	498.14	0.00	0.00	-692.62	-194.48	0.00	-194.48
01 Dec 23	SEDOL : B827VB2 /ALEX	16.61							
Settled	PENSERRASECURITIES / 0.15 ALEXANDER & BALDWI COM USD0.01 PRICE: 16.61 BROKER COMMISSION: 0.15 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	ALEXANDER & BALDWIN INC	-112.000	2,047.90	0.00	0.00	-2,585.80	-537.90	0.00	-537.90
19 Dec 23	SEDOL : B827VB2 /ALEX	18.29							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.56 ALEXANDER & BALDWI COM USD0.01 PRICE: 18.29 BROKER COMMISSION: 0.56 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	ALEXANDRIA REAL ESTATE	-34.000	4,424.63	0.00	0.00	-5,828.91	-1,404.28	0.00	-1,404.28
19 Dec 23	EQUITIES INC COM	130.14							
Settled	SEDOL : 2009210 /ARE CABRERA CAPITAL MARKETS LLC / 0.09 ALEXANDRIA R/EST I COM USD0.01 PRICE: 130.14 BROKER COMMISSION: 0.09 OTHER CHARGES: 0.04 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Dec 23	ALEXANDRIA REAL ESTATE	-200.000	26,028.00	0.00	0.00	-34,287.71	-8,259.71	0.00	-8,259.71
19 Dec 23	EQUITIES INC COM	130.139999							
Settled	SEDOL : 2009210 /ARE CITIBANK - LUXEMBOURG ALEXANDRIA R/EST I COM USD0.01 PRICE: 130.14 NET BROKER: CITIBANK - LUXEMBOURG								

## ◆ 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								
<b>Sales</b>									
<b>Equities</b>									
<b>Common stock</b>									
<b>United States - USD</b>									
15 Dec 23	ALLEGIANT TRAVEL CO COM	-33.000	2,714.05	0.00	0.00	-5,612.92	-2,898.87	0.00	-2,898.87
19 Dec 23	SEDOL : B15M2C3 /ALGT	82.25							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.17 ALLEGIANT TRAVEL COM USD0.001 PRICE: 82.25 BROKER COMMISSION: 0.17 OTHER CHARGES: 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	ALPHA & OMEGA SEMICONDUCTOR	-10.000	218.64	0.00	0.00	-389.35	-170.71	0.00	-170.71
01 Dec 23	LTD COM STK	21.87							
Settled	SEDOL : B5Q3KZ2 /AOSL PENSERRASECURITIES / 0.05 ALPHA & OMEGA COM STK PRICE: 21.87 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
29 Nov 23	ALPHA METALLURGICAL RES INC	-1.000	275.21	0.00	0.00	-219.52	55.69	0.00	55.69
01 Dec 23	COM	275.23							
Settled	SEDOL : BMFND53 /AMR PENSERRASECURITIES / 0.01 ALPHA METALLURGICA COM USD0.01 PRICE: 275.23 BROKER COMMISSION: 0.01 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	ALPHA METALLURGICAL RES INC	-70.000	22,111.77	0.00	0.00	-15,366.05	6,745.72	0.00	6,745.72
19 Dec 23	COM	315.89							
Settled	SEDOL : BMFND53 /AMR WILLIAMS CAPITAL GROUP L.P.,THE / 0.35 ALPHA METALLURGICA COM USD0.01 PRICE: 315.89 BROKER COMMISSION: 0.35 OTHER CHARGES: 0.18 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

15 Dec 23	ALPHABET INC CAP STK USD0.001	-2,820.000	377,411.68	0.00	0.00	-368,801.18	8,610.50	0.00	8,610.50
19 Dec 23	CL C	133.84							
Settled	SEDOL : BYY88Y7 /GOOG WILLIAMS CAPITAL GROUP L.P.,THE / 14.10 ALPHABET INC CAP USD0.001 CL C PRICE: 133.84 BROKER COMMISSION: 14.10 OTHER CHARGES: 3.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	AMBAC FINL GROUP INC COM	-20.000	295.49	0.00	0.00	-293.18	2.31	0.00	2.31
01 Dec 23	SEDOL : B7ZKH46 /AMBC	14.78							
Settled	PENSERRASECURITIES / 0.10 AMBAC FINL GROUP INC COM PRICE: 14.78 BROKER COMMISSION: 0.10 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	AMBAC FINL GROUP INC COM	-77.000	1,225.44	0.00	0.00	-1,128.72	96.72	0.00	96.72
19 Dec 23	SEDOL : B7ZKH46 /AMBC	15.92							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.39 AMBAC FINL GROUP INC COM PRICE: 15.92 BROKER COMMISSION: 0.39 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	AMERICAN ASSETS TR INC COM	-20.000	395.89	0.00	0.00	-718.58	-322.69	0.00	-322.69
01 Dec 23	SEDOL : B3NTLD4 /AAT	19.80							
Settled	PENSERRASECURITIES / 0.10 AMERICAN ASSETS TR COM PRICE: 19.8 BROKER COMMISSION: 0.10 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	AMERICAN ASSETS TR INC COM	-66.000	1,517.65	0.00	0.00	-2,371.33	-853.68	0.00	-853.68
19 Dec 23	SEDOL : B3NTLD4 /AAT	23.00							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.33 AMERICAN ASSETS TR COM PRICE: 23.0 BROKER COMMISSION: 0.33 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								

## ◆ 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

29 Nov 23	AMERICAN AXLE & MFG HLDGS INC	-40.000	287.79	0.00	0.00	-343.44	-55.65	0.00	-55.65
01 Dec 23	COM	7.20							
Settled	SEDOL : 2382416 /AXL PENSERRASECURITIES / 0.20 AMER AXLE MANU HLD COM USD0.01 PRICE: 7.2 BROKER COMMISSION: 0.20 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	AMERICAN AXLE & MFG HLDGS INC	-167.000	1,472.08	0.00	0.00	-1,433.86	38.22	0.00	38.22
19 Dec 23	COM	8.82							
Settled	SEDOL : 2382416 /AXL WILLIAMS CAPITAL GROUP L.P.,THE / 0.84 AMER AXLE MANU HLD COM USD0.01 PRICE: 8.82 BROKER COMMISSION: 0.84 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Oct 23	AMERICAN EAGLE OUTFITTERS INC	-187.000	3,082.66	0.00	0.00	-2,154.97	927.69	0.00	927.69
04 Oct 23	NEW COM	16.50							
Settled	SEDOL : 2048592 /AEO CABRERA CAPITAL MARKETS LLC / 2.81 AMER EAGLE OUTFITT COM USD0.01 PRICE: 16.5 BROKER COMMISSION: 2.81 OTHER CHARGES: 0.03 BROKER: CABRERA CAPITAL MARKETS LLC								
29 Nov 23	AMERICAN EAGLE OUTFITTERS INC	-20.000	381.89	0.00	0.00	-230.48	151.41	0.00	151.41
01 Dec 23	NEW COM	19.10							
Settled	SEDOL : 2048592 /AEO PENSERRASECURITIES / 0.10 AMER EAGLE OUTFITT COM USD0.01 PRICE: 19.1 BROKER COMMISSION: 0.10 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	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Equities

Common stock

United States - USD

15 Dec 23	AMERICAN EAGLE OUTFITTERS INC	-266.000	5,326.60	0.00	0.00	-3,065.36	2,261.24	0.00	2,261.24
19 Dec 23	NEW COM	20.03							
Settled	SEDOL : 2048592 /AEO WILLIAMS CAPITAL GROUP L.P.,THE / 1.33 AMER EAGLE OUTFITT COM USD0.01 PRICE: 20.03 BROKER COMMISSION: 1.33 OTHER CHARGES: 0.05 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Oct 23	AMERICAN STS WTR CO COM	-37.000	2,843.23	0.00	0.00	-3,334.58	-491.35	0.00	-491.35
04 Oct 23	SEDOL : 2267171 /AWR	76.86							
Settled	CABRERA CAPITAL MARKETS LLC / 0.56 AMER STATES WTR CO COM NPV PRICE: 76.86 BROKER COMMISSION: 0.56 OTHER CHARGES: 0.03 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Dec 23	AMERICAN STS WTR CO COM	-57.000	4,678.80	0.00	0.00	-5,137.06	-458.26	0.00	-458.26
19 Dec 23	SEDOL : 2267171 /AWR	82.09							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.29 AMER STATES WTR CO COM NPV PRICE: 82.09 BROKER COMMISSION: 0.29 OTHER CHARGES: 0.04 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Oct 23	AMERICAN VANGUARD CORP COM	-3,996.000	43,136.47	0.00	0.00	-68,076.22	-24,939.75	0.00	-24,939.75
04 Oct 23	SEDOL : 2025711 /AVD	10.81							
Settled	CABRERA CAPITAL MARKETS LLC / 59.94 AMER VANGUARD CP COM USD0.10 PRICE: 10.81 BROKER COMMISSION: 59.94 OTHER CHARGES: 0.35 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Oct 23	AMERICAS CAR-MART INC COM	-21.000	1,956.44	0.00	0.00	-2,175.05	-218.61	0.00	-218.61
04 Oct 23	SEDOL : 2813961 /CRMT	93.18							
Settled	CABRERA CAPITAL MARKETS LLC / 0.32								

## ◆ 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

	AMERICA'S CAR-MART COM USD0.01 PRICE: 93.18 BROKER COMMISSION: 0.32 OTHER CHARGES: 0.02 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Dec 23	AMERICAS CAR-MART INC COM	-33.000	2,383.40	0.00	0.00	-3,417.94	-1,034.54	0.00	-1,034.54
19 Dec 23	SEDOL : 2813961 /CRMT	72.23							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.17 AMERICA'S CAR-MART COM USD0.01 PRICE: 72.23 BROKER COMMISSION: 0.17 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	AMERIPRISE FINL INC COM	-138.000	52,142.19	0.00	0.00	-40,765.23	11,376.96	0.00	11,376.96
19 Dec 23	SEDOL : B0J7D57 /AMP	377.85							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.69 AMERIPRISE FINANCI COM USD0.01 PRICE: 377.85 BROKER COMMISSION: 0.69 OTHER CHARGES: 0.42 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	AMERIS BANCORP COM	-20.000	852.69	0.00	0.00	-1,002.25	-149.56	0.00	-149.56
01 Dec 23	SEDOL : 2038849 /ABCB	42.64							
Settled	PENSERRASECURITIES / 0.10 AMERIS BANCORP COM USD1 PRICE: 42.64 BROKER COMMISSION: 0.10 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	AMERIS BANCORP COM	-108.000	5,632.69	0.00	0.00	-5,412.16	220.53	0.00	220.53
19 Dec 23	SEDOL : 2038849 /ABCB	52.16							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.54 AMERIS BANCORP COM USD1 PRICE: 52.16 BROKER COMMISSION: 0.54 OTHER CHARGES: 0.05 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	AMERISAFE INC COM	-34.000	1,544.77	0.00	0.00	-1,828.38	-283.61	0.00	-283.61
19 Dec 23	SEDOL : B0PPHS6 /AMSF	45.44							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.17								

◆ 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

AMERISAFE INC COM STK USD0.01 PRICE: 45.44  
 BROKER COMMISSION: 0.17 OTHER CHARGES:  
 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

15 Dec 23	AMERN WOODMARK CORP COM	-22.000	2,031.79	0.00	0.00	-1,330.92	700.87	0.00	700.87
19 Dec 23	SEDOL : 2030674 /AMWD	92.36							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.11								
	AMER WOODMARK COM NPV PRICE: 92.36								
	BROKER COMMISSION: 0.11 OTHER CHARGES: 0.02								
	BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Oct 23	AMN HEALTHCARE SVCS INC COM	-39.000	3,299.17	0.00	0.00	-3,952.69	-653.52	0.00	-653.52
04 Oct 23	SEDOL : 2813552 /AMN	84.61							
Settled	CABRERA CAPITAL MARKETS LLC / 0.59								
	AMN HEALTHCARE SER SHS PRICE: 84.61 BROKER								
	COMMISSION: 0.59 OTHER CHARGES: 0.03								
	BROKER: CABRERA CAPITAL MARKETS LLC								
15 Dec 23	AMN HEALTHCARE SVCS INC COM	-88.000	6,169.19	0.00	0.00	-8,918.90	-2,749.71	0.00	-2,749.71
19 Dec 23	SEDOL : 2813552 /AMN	70.11							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.44								
	AMN HEALTHCARE SER SHS PRICE: 70.11 BROKER								
	COMMISSION: 0.44 OTHER CHARGES: 0.05								
	BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	AMPHASTAR PHARMACEUTICALS	-10.000	557.34	0.00	0.00	-254.32	303.02	0.00	303.02
01 Dec 23	INC DEL COM	55.74							
Settled	SEDOL : BNFWS4 /AMPH								
	PENSERRASECURITIES / 0.05								
	AMPHASTAR PHARMACE COM USD0.0001 PRICE:								
	55.74 BROKER COMMISSION: 0.05 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 Dec 23	AMPHASTAR PHARMACEUTICALS	-164.000	9,281.50	0.00	0.00	-4,170.82	5,110.68	0.00	5,110.68
19 Dec 23	INC DEL COM	56.60							
Settled	SEDOL : BNFWZS4 /AMPH WILLIAMS CAPITAL GROUP L.P.,THE / 0.82 AMPHASTAR PHARMACE COM USD0.0001 PRICE: 56.6 BROKER COMMISSION: 0.82 OTHER CHARGES: 0.08 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	ANDERSONS INC COM	-10.000	493.44	0.00	0.00	-375.69	117.75	0.00	117.75
01 Dec 23	SEDOL : 2274922 /ANDE	49.35							
Settled	PENSERRASECURITIES / 0.05 ANDERSONS INC COM NPV PRICE: 49.35 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	ANI PHARMACEUTICALS INC COM	-166.000	8,782.15	0.00	0.00	-6,826.74	1,955.41	0.00	1,955.41
19 Dec 23	SEDOL : BCDWBX6 /ANIP	52.91							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.83 ANI COM PRICE: 52.91 BROKER COMMISSION: 0.83 OTHER CHARGES: 0.08 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	ANYWHERE REAL ESTATE INC COM	-40.000	216.19	0.00	0.00	-630.70	-414.51	0.00	-414.51
01 Dec 23	USD0.01	5.41							
Settled	SEDOL : B5T0CW1 /HOUS PENSERRASECURITIES / 0.20 ANYWHERE REAL ESTATE INC COM USD0.01 PRICE: 5.41 BROKER COMMISSION: 0.20 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	ANYWHERE REAL ESTATE INC COM	-156.000	1,152.05	0.00	0.00	-2,459.71	-1,307.66	0.00	-1,307.66
19 Dec 23	USD0.01	7.39							
Settled	SEDOL : B5T0CW1 /HOUS WILLIAMS CAPITAL GROUP L.P.,THE / 0.78								

## ◆ 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

	ANYWHERE REAL ESTATE INC COM USD0.01 PRICE: 7.39 BROKER COMMISSION: 0.78 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	APOGEE ENTERPRISES INC COM	-10.000	446.04	0.00	0.00	-452.96	-6.92	0.00	-6.92
01 Dec 23	SEDOL : 2046176 /APOG	44.61							
Settled	PENSERRASECURITIES / 0.05 APOGEE ENTERPRISES COM USD0.33 1/3 PRICE: 44.61 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	APOGEE ENTERPRISES INC COM	-30.000	1,549.03	0.00	0.00	-1,358.89	190.14	0.00	190.14
19 Dec 23	SEDOL : 2046176 /APOG	51.64							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.15 APOGEE ENTERPRISES COM USD0.33 1/3 PRICE: 51.64 BROKER COMMISSION: 0.15 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	APOLLO COML REAL ESTATE FIN	-40.000	430.19	0.00	0.00	-540.12	-109.93	0.00	-109.93
01 Dec 23	INC COM	10.76							
Settled	SEDOL : B4JTYX6 /ARI PENSERRASECURITIES / 0.20 APOLLO COML R/EST COM USD0.01 PRICE: 10.76 BROKER COMMISSION: 0.20 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	APOLLO COML REAL ESTATE FIN	-190.000	2,299.93	0.00	0.00	-2,565.59	-265.66	0.00	-265.66
19 Dec 23	INC COM	12.11							
Settled	SEDOL : B4JTYX6 /ARI WILLIAMS CAPITAL GROUP L.P.,THE / 0.95 APOLLO COML R/EST COM USD0.01 PRICE: 12.11 BROKER COMMISSION: 0.95 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

02 Oct 23	APPLE HOSPITALITY REIT INC COM	-215.000	3,279.79	0.00	0.00	-3,481.11	-201.32	0.00	-201.32
04 Oct 23	NEW COM NEW	15.27							
Settled	SEDOL : BXRTX56 /APLE CABRERA CAPITAL MARKETS LLC / 3.23 APPLE HOSPITA.REIT COM NPV PRICE: 15.27 BROKER COMMISSION: 3.23 OTHER CHARGES: 0.03 BROKER: CABRERA CAPITAL MARKETS LLC								
29 Nov 23	APPLE HOSPITALITY REIT INC COM	-20.000	328.89	0.00	0.00	-323.82	5.07	0.00	5.07
01 Dec 23	NEW COM NEW	16.45							
Settled	SEDOL : BXRTX56 /APLE PENSERRASECURITIES / 0.10 APPLE HOSPITA.REIT COM NPV PRICE: 16.45 BROKER COMMISSION: 0.10 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	APPLE HOSPITALITY REIT INC COM	-312.000	5,346.07	0.00	0.00	-5,051.66	294.41	0.00	294.41
19 Dec 23	NEW COM NEW	17.14							
Settled	SEDOL : BXRTX56 /APLE WILLIAMS CAPITAL GROUP L.P.,THE / 1.56 APPLE HOSPITA.REIT COM NPV PRICE: 17.14 BROKER COMMISSION: 1.56 OTHER CHARGES: 0.05 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	APPLE INC COM STK	-7,461.000	1,474,020.66	0.00	0.00	-1,166,704.00	307,316.66	0.00	307,316.66
19 Dec 23	SEDOL : 2046251 /AAPL	197.57							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 37.31 APPLE INC COM USD0.00001 PRICE: 197.57 BROKER COMMISSION: 37.31 OTHER CHARGES: 11.80 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

02 Oct 23	APPLIED INDL TECHNOLOGIES INC	-39.000	6,027.98	0.00	0.00	-3,971.47	2,056.51	0.00	2,056.51
04 Oct 23	COM	154.58							
Settled	SEDOL : 2086309 /AIT CABRERA CAPITAL MARKETS LLC / 0.59 APPLIED INDL TECHS COM NPV PRICE: 154.58 BROKER COMMISSION: 0.59 OTHER CHARGES: 0.05 BROKER: CABRERA CAPITAL MARKETS LLC								
29 Nov 23	APPLIED INDL TECHNOLOGIES INC	-3.000	468.48	0.00	0.00	-305.50	162.98	0.00	162.98
01 Dec 23	COM	156.17							
Settled	SEDOL : 2086309 /AIT PENSERRASECURITIES / 0.02 APPLIED INDL TECHS COM NPV PRICE: 156.17 BROKER COMMISSION: 0.02 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	APPLIED INDL TECHNOLOGIES INC	-42.000	7,260.69	0.00	0.00	-4,276.97	2,983.72	0.00	2,983.72
19 Dec 23	COM	172.88							
Settled	SEDOL : 2086309 /AIT WILLIAMS CAPITAL GROUP L.P.,THE / 0.21 APPLIED INDL TECHS COM NPV PRICE: 172.88 BROKER COMMISSION: 0.21 OTHER CHARGES: 0.06 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
16 Nov 23	APPLOVIN CORP COM CL A COM CL	-1,025.000	40,151.27	0.00	0.00	-39,204.35	946.92	0.00	946.92
20 Nov 23	A	39.1873							
Settled	SEDOL : BMV3LG4 /APP CABRERA CAPITAL MARKETS LLC / 15.38 APPLOVIN CORP COM USD0.00003 CL A PRICE: 39.1872975 BROKER COMMISSION: 15.38 OTHER CHARGES: 0.33 BROKER: CABRERA 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								
<b>Sales</b>									
<b>Equities</b>									
<b>Common stock</b>									
<b>United States - USD</b>									
02 Oct 23	ARBOR RLTY TR INC COM	-189.000	2,720.62	0.00	0.00	-2,725.18	-4.56	0.00	-4.56
04 Oct 23	SEDOL : B00N2S0 /ABR	14.41							
Settled	CABRERA CAPITAL MARKETS LLC / 2.84 ARBOR REALTY TRUST COM USD0.01 PRICE: 14.41 BROKER COMMISSION: 2.84 OTHER CHARGES: 0.03 BROKER: CABRERA CAPITAL MARKETS LLC								
29 Nov 23	ARBOR RLTY TR INC COM	-20.000	241.69	0.00	0.00	-288.38	-46.69	0.00	-46.69
01 Dec 23	SEDOL : B00N2S0 /ABR	12.09							
Settled	PENSERRASECURITIES / 0.10 ARBOR REALTY TRUST COM USD0.01 PRICE: 12.09 BROKER COMMISSION: 0.10 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
29 Nov 23	ARCBEST CORP COM USD0.01	-7.000	822.17	0.00	0.00	-622.56	199.61	0.00	199.61
01 Dec 23	SEDOL : BLTFST7 /ARCB	117.46							
Settled	PENSERRASECURITIES / 0.04 ARCBEST CORP COM USD0.01 PRICE: 117.46 BROKER COMMISSION: 0.04 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	ARCBEST CORP COM USD0.01	-88.000	10,046.43	0.00	0.00	-7,826.53	2,219.90	0.00	2,219.90
19 Dec 23	SEDOL : BLTFST7 /ARCB	114.17							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.44 ARCBEST CORP COM USD0.01 PRICE: 114.17 BROKER COMMISSION: 0.44 OTHER CHARGES: 0.09 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	ARCHROCK INC COM	-40.000	572.99	0.00	0.00	-340.02	232.97	0.00	232.97
01 Dec 23	SEDOL : BYRGSX7 /AROC	14.33							
Settled	PENSERRASECURITIES / 0.20 ARCHROCK INC COM USD0.01 PRICE: 14.33 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 Dec 23	ARCHROCK INC COM	-261.000	3,916.26	0.00	0.00	-2,218.64	1,697.62	0.00	1,697.62
19 Dec 23	SEDOL : BYRGSX7 /AROC	15.01							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.31 ARCHROCK INC COM USD0.01 PRICE: 15.01 BROKER COMMISSION: 1.31 OTHER CHARGES: 0.04 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Oct 23	ARCOSA INC COM	-49.000	3,445.89	0.00	0.00	-2,511.31	934.58	0.00	934.58
04 Oct 23	SEDOL : BGPZ5W8 /ACA	70.34							
Settled	CABRERA CAPITAL MARKETS LLC / 0.74 ARCOSA INC COM USD0.01 PRICE: 70.34 BROKER COMMISSION: 0.74 OTHER CHARGES: 0.03 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Dec 23	ARCOSA INC COM	-77.000	6,166.49	0.00	0.00	-3,946.35	2,220.14	0.00	2,220.14
19 Dec 23	SEDOL : BGPZ5W8 /ACA	80.09							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.39 ARCOSA INC COM USD0.01 PRICE: 80.09 BROKER COMMISSION: 0.39 OTHER CHARGES: 0.05 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	ARCUS BIOSCIENCES INC COM	-20.000	292.29	0.00	0.00	-662.18	-369.89	0.00	-369.89
01 Dec 23	SEDOL : BDZT9Y9 /RCUS	14.62							
Settled	PENSERRASECURITIES / 0.10 ARCUS BIOSCIENCES COM USD0.0001 PRICE: 14.62 BROKER COMMISSION: 0.10 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
29 Nov 23	ARLO TECHNOLOGIES INC COM	-30.000	276.14	0.00	0.00	-225.79	50.35	0.00	50.35
01 Dec 23	SEDOL : BYWPZY9 /ARLO	9.21							
Settled	PENSERRASECURITIES / 0.15 ARLO TECHNOLOGIES COM USD0.001 PRICE: 9.21 BROKER COMMISSION: 0.15 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

29 Nov 23	ARMADA HOFFLER PPTYS INC REIT	-20.000	215.89	0.00	0.00	-284.85	-68.96	0.00	-68.96
01 Dec 23	SEDOL : B96FTB5 /AHH	10.80							
Settled	PENSERRASECURITIES / 0.10 ARMADA HOFFLER PPT REIT USD0.01 PRICE: 10.8 BROKER COMMISSION: 0.10 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	ARMADA HOFFLER PPTYS INC REIT	-180.000	2,339.08	0.00	0.00	-2,563.68	-224.60	0.00	-224.60
19 Dec 23	SEDOL : B96FTB5 /AHH	13.00							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.90 ARMADA HOFFLER PPT REIT USD0.01 PRICE: 13.0 BROKER COMMISSION: 0.90 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	ARMOUR RESIDENTIAL REIT INC	-20.000	353.49	0.00	0.00	-701.82	-348.33	0.00	-348.33
01 Dec 23	COM USD0.001	17.68							
Settled	SEDOL : BRJ8H91 /ARR PENSERRASECURITIES / 0.10 ARMOUR RESIDENTIAL COM USD0.001(POST REVSPLT) PRICE: 17.68 BROKER COMMISSION: 0.10 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
29 Nov 23	ARTISAN PARTNERS ASSET MGMT	-20.000	746.69	0.00	0.00	-778.70	-32.01	0.00	-32.01
01 Dec 23	INC CL A CL A	37.34							
Settled	SEDOL : B8FW545 /APAM PENSERRASECURITIES / 0.10 ARTISAN PARTNERS A COM USD0.01 CL'A' PRICE: 37.34 BROKER COMMISSION: 0.10 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	ARTISAN PARTNERS ASSET MGMT	-101.000	4,568.69	0.00	0.00	-3,932.43	636.26	0.00	636.26
19 Dec 23	INC CL A CL A	45.24							
Settled	SEDOL : B8FW545 /APAM WILLIAMS CAPITAL GROUP L.P.,THE / 0.51								

## ◆ 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

ARTISAN PARTNERS A COM USD0.01 CL'A' PRICE:  
45.24 BROKER COMMISSION: 0.51 OTHER  
CHARGES: 0.04 BROKER: WILLIAMS CAPITAL  
GROUP L.P.,THE

29 Nov 23	ARTIVION INC COM USD0.01	-20.000	351.89	0.00	0.00	-378.10	-26.21	0.00	-26.21
01 Dec 23	SEDOL : 2239017 /AORT	17.60							
Settled	PENSERRASECURITIES / 0.10 ARTIVION INC COM USD0.01 PRICE: 17.6 BROKER COMMISSION: 0.10 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
02 Oct 23	ASBURY AUTOMOTIVE GROUP INC	-21.000	4,595.49	0.00	0.00	-3,739.28	856.21	0.00	856.21
04 Oct 23	COM	218.85							
Settled	SEDOL : 2855855 /ABG CABRERA CAPITAL MARKETS LLC / 0.32 ASBURY AUTOMOTIVE COM USD0.01 PRICE: 218.85 BROKER COMMISSION: 0.32 OTHER CHARGES: 0.04 BROKER: CABRERA CAPITAL MARKETS LLC								
29 Nov 23	ASBURY AUTOMOTIVE GROUP INC	-1.000	209.27	0.00	0.00	-178.06	31.21	0.00	31.21
01 Dec 23	COM	209.29							
Settled	SEDOL : 2855855 /ABG PENSERRASECURITIES / 0.01 ASBURY AUTOMOTIVE COM USD0.01 PRICE: 209.29 BROKER COMMISSION: 0.01 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	ASBURY AUTOMOTIVE GROUP INC	-31.000	7,228.05	0.00	0.00	-5,519.89	1,708.16	0.00	1,708.16
19 Dec 23	COM	233.17							
Settled	SEDOL : 2855855 /ABG WILLIAMS CAPITAL GROUP L.P.,THE / 0.16 ASBURY AUTOMOTIVE COM USD0.01 PRICE: 233.17 BROKER COMMISSION: 0.16 OTHER CHARGES: 0.06 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

02 Oct 23	ASSURED GUARANTY LTD COMMON	-56.000	3,321.61	0.00	0.00	-3,040.75	280.86	0.00	280.86
04 Oct 23	STK	59.33							
Settled	SEDOL : B00V7H8 /AGO CABRERA CAPITAL MARKETS LLC / 0.84 ASSURED GUARANTY COM USD0.01 PRICE: 59.33 BROKER COMMISSION: 0.84 OTHER CHARGES: 0.03 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Dec 23	ASSURED GUARANTY LTD COMMON	-274.000	19,677.15	0.00	0.00	-14,877.97	4,799.18	0.00	4,799.18
19 Dec 23	STK	71.82							
Settled	SEDOL : B00V7H8 /AGO WILLIAMS CAPITAL GROUP L.P.,THE / 1.37 ASSURED GUARANTY COM USD0.01 PRICE: 71.82 BROKER COMMISSION: 1.37 OTHER CHARGES: 0.16 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	ASTEC INDS INC COM	-10.000	312.64	0.00	0.00	-600.36	-287.72	0.00	-287.72
01 Dec 23	SEDOL : 2060370 /ASTE	31.27							
Settled	PENSERRASECURITIES / 0.05 ASTEC INDUSTRIES COM USD0.20 PRICE: 31.27 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	ASTEC INDS INC COM	-30.000	1,123.94	0.00	0.00	-1,801.08	-677.14	0.00	-677.14
19 Dec 23	SEDOL : 2060370 /ASTE	37.47							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.15 ASTEC INDUSTRIES COM USD0.20 PRICE: 37.47 BROKER COMMISSION: 0.15 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	ASTRANA HEALTH INC COM	-10.000	335.14	0.00	0.00	-574.81	-239.67	0.00	-239.67
01 Dec 23	USD0.001	33.52							
Settled	SEDOL : BX3SQS1 /ASTH PENSERRASECURITIES / 0.05								

◆ 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

APOLLO MEDICAL COM USD0.001 PRICE: 33.52  
 BROKER COMMISSION: 0.05 OTHER CHARGES:  
 0.01 BROKER: PENSERRASECURITIES

15 Dec 23	ASTRANA HEALTH INC COM	-142.000	5,132.54	0.00	0.00	-8,162.36	-3,029.82	0.00	-3,029.82
19 Dec 23	USD0.001	36.15							
Settled	SEDOL : BX3SQS1 /ASTH WILLIAMS CAPITAL GROUP L.P.,THE / 0.71 APOLLO MEDICAL COM USD0.001 PRICE: 36.15 BROKER COMMISSION: 0.71 OTHER CHARGES: 0.05 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Oct 23	ATI INC COM	-130.000	5,312.40	0.00	0.00	-2,696.29	2,616.11	0.00	2,616.11
04 Oct 23	SEDOL : 2526117 /ATI	40.88							
Settled	CABRERA CAPITAL MARKETS LLC / 1.95 ATI INC USD0.10 PRICE: 40.88 BROKER COMMISSION: 1.95 OTHER CHARGES: 0.05 BROKER: CABRERA CAPITAL MARKETS LLC								
29 Nov 23	ATI INC COM	-10.000	424.64	0.00	0.00	-207.41	217.23	0.00	217.23
01 Dec 23	SEDOL : 2526117 /ATI	42.47							
Settled	PENSERRASECURITIES / 0.05 ATI INC USD0.10 PRICE: 42.47 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	ATI INC COM	-337.000	14,394.83	0.00	0.00	-6,989.61	7,405.22	0.00	7,405.22
19 Dec 23	SEDOL : 2526117 /ATI	42.72							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.69 ATI INC USD0.10 PRICE: 42.72 BROKER COMMISSION: 1.69 OTHER CHARGES: 0.12 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								
<b>Sales</b>									
<b>Equities</b>									
<b>Common stock</b>									
<b>United States - USD</b>									
29 Nov 23	ATLANTIC UN BANKSHARES CORP	-20.000	617.09	0.00	0.00	-699.05	-81.96	0.00	-81.96
01 Dec 23	COM	30.86							
Settled	SEDOL : BFZ9DB8 /AUB PENSERRASECURITIES / 0.10 ATLANTIC UNION BAN COM USD1.33 PRICE: 30.86 BROKER COMMISSION: 0.10 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	ATLANTIC UN BANKSHARES CORP	-112.000	4,086.28	0.00	0.00	-3,914.67	171.61	0.00	171.61
19 Dec 23	COM	36.49							
Settled	SEDOL : BFZ9DB8 /AUB WILLIAMS CAPITAL GROUP L.P.,THE / 0.56 ATLANTIC UNION BAN COM USD1.33 PRICE: 36.49 BROKER COMMISSION: 0.56 OTHER CHARGES: 0.04 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	ATN INTL INC COM	-37.000	1,334.38	0.00	0.00	-1,541.21	-206.83	0.00	-206.83
19 Dec 23	SEDOL : BDC84D3 /ATNI	36.07							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.19 ATN INTL INC COM USD0.01 PRICE: 36.07 BROKER COMMISSION: 0.19 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	AUTOZONE INC COM	-34.000	89,352.81	0.00	0.00	-82,406.88	6,945.93	0.00	6,945.93
19 Dec 23	SEDOL : 2065955 /AZO	2,628.05							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.17 AUTOZONE INC COM USD0.01 PRICE: 2628.05 BROKER COMMISSION: 0.17 OTHER CHARGES: 0.72 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	AVALONBAY CMNTYS REIT	-100.000	18,789.00	0.00	0.00	-21,652.87	-2,863.87	0.00	-2,863.87
19 Dec 23	SEDOL : 2131179 /AVB	187.889999							
Settled	CITIBANK - LUXEMBOURG AVALONBAY COMMUNI COM USD0.01 PRICE: 187.89 NET BROKER: CITIBANK - LUXEMBOURG								

## ◆ 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 Dec 23	AVALONBAY CMNTYS REIT	-37.000	6,951.78	0.00	0.00	-8,011.56	-1,059.78	0.00	-1,059.78
19 Dec 23	SEDOL : 2131179 /AVB	187.89							
Settled	CABRERA CAPITAL MARKETS LLC / 0.09 AVALONBAY COMMUNI COM USD0.01 PRICE: 187.89 BROKER COMMISSION: 0.09 OTHER CHARGES: 0.06 BROKER: CABRERA CAPITAL MARKETS LLC								
29 Nov 23	AVANOS MED INC COM	-20.000	423.09	0.00	0.00	-628.09	-205.00	0.00	-205.00
01 Dec 23	SEDOL : BFFV54 /AVNS	21.16							
Settled	PENSERRASECURITIES / 0.10 AVANOS MEDICAL INC COM USD0.01 PRICE: 21.16 BROKER COMMISSION: 0.10 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	AVANOS MED INC COM	-74.000	1,609.11	0.00	0.00	-2,323.94	-714.83	0.00	-714.83
19 Dec 23	SEDOL : BFFV54 /AVNS	21.75							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.37 AVANOS MEDICAL INC COM USD0.01 PRICE: 21.75 BROKER COMMISSION: 0.37 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	AVID BIOSERVICES INC COMMON	-20.000	101.49	0.00	0.00	-438.46	-336.97	0.00	-336.97
01 Dec 23	STOCK	5.08							
Settled	SEDOL : BFMZ4W7 /CDMO PENSERRASECURITIES / 0.10 AVID BIOSERVICES I COM USD0.001 PRICE: 5.08 BROKER COMMISSION: 0.10 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	AVID BIOSERVICES INC COMMON	-9,180.000	56,135.25	0.00	0.00	-201,252.95	-145,117.70	0.00	-145,117.70
19 Dec 23	STOCK	6.12							
Settled	SEDOL : BFMZ4W7 /CDMO WILLIAMS CAPITAL GROUP L.P.,THE / 45.90								

## ◆ 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

AVID BIOSERVICES I COM USD0.001 PRICE: 6.12  
 BROKER COMMISSION: 45.90 OTHER CHARGES:  
 0.45 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

29 Nov 23	AVISTA CORP COM ISIN #	-20.000	678.49	0.00	0.00	-852.11	-173.62	0.00	-173.62
01 Dec 23	US05379B1070	33.93							
Settled	SEDOL : 2942605 /AVA PENSERRASECURITIES / 0.10 AVISTA CORP COM NPV PRICE: 33.93 BROKER COMMISSION: 0.10 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
02 Oct 23	AXCELIS TECHNOLOGIES INC COM	-33.000	5,366.24	0.00	0.00	-2,021.12	3,345.12	0.00	3,345.12
04 Oct 23	NEW COM NEW	162.63							
Settled	SEDOL : BD420Q8 /ACLS CABRERA CAPITAL MARKETS LLC / 0.50 AXCELIS TECHS INC COM USD0.001 PRICE: 162.63 BROKER COMMISSION: 0.50 OTHER CHARGES: 0.05 BROKER: CABRERA CAPITAL MARKETS LLC								
29 Nov 23	AXCELIS TECHNOLOGIES INC COM	-2.000	250.28	0.00	0.00	-122.49	127.79	0.00	127.79
01 Dec 23	NEW COM NEW	125.15							
Settled	SEDOL : BD420Q8 /ACLS PENSERRASECURITIES / 0.01 AXCELIS TECHS INC COM USD0.001 PRICE: 125.15 BROKER COMMISSION: 0.01 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	AXCELIS TECHNOLOGIES INC COM	-60.000	8,165.03	0.00	0.00	-3,674.77	4,490.26	0.00	4,490.26
19 Dec 23	NEW COM NEW	136.09							
Settled	SEDOL : BD420Q8 /ACLS WILLIAMS CAPITAL GROUP L.P.,THE / 0.30 AXCELIS TECHS INC COM USD0.001 PRICE: 136.09 BROKER COMMISSION: 0.30 OTHER CHARGES: 0.07 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 Nov 23	AXOS FINL INC COM	-10.000	390.44	0.00	0.00	-515.70	-125.26	0.00	-125.26
01 Dec 23	SEDOL : BGK38H3 /AX	39.05							
Settled	PENSERRASECURITIES / 0.05 AXOS FINL INC COM PRICE: 39.05 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	AXOS FINL INC COM	-239.000	12,648.96	0.00	0.00	-12,325.14	323.82	0.00	323.82
19 Dec 23	SEDOL : BGK38H3 /AX	52.93							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.20 AXOS FINL INC COM PRICE: 52.93 BROKER COMMISSION: 1.20 OTHER CHARGES: 0.11 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	AZZ INC COM	-10.000	484.94	0.00	0.00	-521.99	-37.05	0.00	-37.05
01 Dec 23	SEDOL : 2067672 /AZZ	48.50							
Settled	PENSERRASECURITIES / 0.05 AZZ INC COM USD1 PRICE: 48.5 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	AZZ INC COM	-25.000	1,337.35	0.00	0.00	-1,304.97	32.38	0.00	32.38
19 Dec 23	SEDOL : 2067672 /AZZ	53.50							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.13 AZZ INC COM USD1 PRICE: 53.5 BROKER COMMISSION: 0.13 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	B & G FOODS INC COMMON STOCK	-20.000	187.09	0.00	0.00	-573.57	-386.48	0.00	-386.48
01 Dec 23	SEDOL : B034L49 /BGS	9.36							
Settled	PENSERRASECURITIES / 0.10 B & G FOODS INC COMMON STOCK PRICE: 9.36 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		Total
			Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	
Settle Date	Broker/Commission	Price							
Trade Status	Narrative								

### Sales

#### Equities

##### Common stock

##### United States - USD

02 Oct 23	BADGER METER INC COM	-30.000	4,286.81	0.00	0.00	-2,905.68	1,381.13	0.00	1,381.13
04 Oct 23	SEDOL : 2069128 /BMI	142.91							
Settled	CABRERA CAPITAL MARKETS LLC / 0.45 BADGER METER INC COM USD1 PRICE: 142.91 BROKER COMMISSION: 0.45 OTHER CHARGES: 0.04 BROKER: CABRERA CAPITAL MARKETS LLC								
29 Nov 23	BADGER METER INC COM	-2.000	293.58	0.00	0.00	-193.71	99.87	0.00	99.87
01 Dec 23	SEDOL : 2069128 /BMI	146.80							
Settled	PENSERRASECURITIES / 0.01 BADGER METER INC COM USD1 PRICE: 146.8 BROKER COMMISSION: 0.01 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	BADGER METER INC COM	-39.000	5,956.61	0.00	0.00	-3,777.38	2,179.23	0.00	2,179.23
19 Dec 23	SEDOL : 2069128 /BMI	152.74							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.20 BADGER METER INC COM USD1 PRICE: 152.74 BROKER COMMISSION: 0.20 OTHER CHARGES: 0.05 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Oct 23	BALCHEM CORP COM	-33.000	4,061.10	0.00	0.00	-4,849.88	-788.78	0.00	-788.78
04 Oct 23	SEDOL : 2072074 /BCPC	123.08							
Settled	CABRERA CAPITAL MARKETS LLC / 0.50 BALCHEM CORP COM USD0.0666 PRICE: 123.08 BROKER COMMISSION: 0.50 OTHER CHARGES: 0.04 BROKER: CABRERA CAPITAL MARKETS LLC								
29 Nov 23	BALCHEM CORP COM	-2.000	249.86	0.00	0.00	-293.93	-44.07	0.00	-44.07
01 Dec 23	SEDOL : 2072074 /BCPC	124.94							
Settled	PENSERRASECURITIES / 0.01 BALCHEM CORP COM USD0.0666 PRICE: 124.94 BROKER COMMISSION: 0.01 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 Dec 23	BALCHEM CORP COM	-48.000	6,731.70	0.00	0.00	-7,054.38	-322.68	0.00	-322.68
19 Dec 23	SEDOL : 2072074 /BCPC	140.25							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.24 BALCHEM CORP COM USD0.0666 PRICE: 140.25 BROKER COMMISSION: 0.24 OTHER CHARGES: 0.06 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	BANC CALIF INC COM	-20.000	236.49	0.00	0.00	-387.04	-150.55	0.00	-150.55
01 Dec 23	SEDOL : BCD47X4 /BANC	11.83							
Settled	PENSERRASECURITIES / 0.10 BANC OF CALIFORNIA COM USD0.01 PRICE: 11.83 BROKER COMMISSION: 0.10 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	BANC CALIF INC COM	-135.000	1,886.60	0.00	0.00	-2,261.13	-374.53	0.00	-374.53
19 Dec 23	SEDOL : BCD47X4 /BANC	13.98							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.68 BANC OF CALIFORNIA COM USD0.01 PRICE: 13.98 BROKER COMMISSION: 0.68 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	BANCFIRST CORP COM	-27.000	2,550.79	0.00	0.00	-1,987.30	563.49	0.00	563.49
19 Dec 23	SEDOL : 2078782 /BANF	94.48							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.14 BANCFIRST CORP COM USD1 PRICE: 94.48 BROKER COMMISSION: 0.14 OTHER CHARGES: 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	BANCORP INC DEL COM STK	-20.000	781.89	0.00	0.00	-567.99	213.90	0.00	213.90
01 Dec 23	SEDOL : B05BRL7 /TBBK	39.10							
Settled	PENSERRASECURITIES / 0.10 BANCORP INC COM NPV PRICE: 39.1 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		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 Dec 23	BANCORP INC DEL COM STK	-167.000	6,764.27	0.00	0.00	-4,742.73	2,021.54	0.00	2,021.54
19 Dec 23	SEDOL : B05BRL7 /TBBK	40.51							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.84 BANCORP INC COM NPV PRICE: 40.51 BROKER COMMISSION: 0.84 OTHER CHARGES: 0.06 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	BANK OF AMERICA CORP	-2,935.000	98,600.53	0.00	0.00	-129,096.75	-30,496.22	0.00	-30,496.22
19 Dec 23	SEDOL : 2295677 /BAC	33.60							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 14.68 BANK OF AMERICA CORP USD0.01 PRICE: 33.6 BROKER COMMISSION: 14.68 OTHER CHARGES: 0.79 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	BANKUNITED INC	-20.000	543.49	0.00	0.00	-837.07	-293.58	0.00	-293.58
01 Dec 23	SEDOL : B3NNTZ4 /BKU	27.18							
Settled	PENSERRASECURITIES / 0.10 BANKUNITED INC PRICE: 27.18 BROKER COMMISSION: 0.10 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	BANKUNITED INC	-113.000	3,715.97	0.00	0.00	-4,729.42	-1,013.45	0.00	-1,013.45
19 Dec 23	SEDOL : B3NNTZ4 /BKU	32.89							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.57 BANKUNITED INC PRICE: 32.89 BROKER COMMISSION: 0.57 OTHER CHARGES: 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	BANNER CORP COM NEW COM	-10.000	452.14	0.00	0.00	-613.13	-160.99	0.00	-160.99
01 Dec 23	NEW	45.22							
Settled	SEDOL : 2346003 /BANR PENSERRASECURITIES / 0.05 BANNER CORP COM USD0.01 PRICE: 45.22 BROKER COMMISSION: 0.05 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	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Equities

Common stock

United States - USD

15 Dec 23	BANNER CORP COM NEW COM	-51.000	2,747.08	0.00	0.00	-3,126.95	-379.87	0.00	-379.87
19 Dec 23	NEW	53.87							
Settled	SEDOL : 2346003 /BANR WILLIAMS CAPITAL GROUP L.P.,THE / 0.26 BANNER CORP COM USD0.01 PRICE: 53.87 BROKER COMMISSION: 0.26 OTHER CHARGES: 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	BARNES GROUP INC COM	-20.000	520.09	0.00	0.00	-848.47	-328.38	0.00	-328.38
01 Dec 23	SEDOL : 2080732 /B	26.01							
Settled	PENSERRASECURITIES / 0.10 BARNES GROUP INC COM USD0.01 PRICE: 26.01 BROKER COMMISSION: 0.10 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	BARNES GROUP INC COM	-64.000	1,916.46	0.00	0.00	-2,715.12	-798.66	0.00	-798.66
19 Dec 23	SEDOL : 2080732 /B	29.95							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.32 BARNES GROUP INC COM USD0.01 PRICE: 29.95 BROKER COMMISSION: 0.32 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	BENCHMARK ELECTRS INC COM	-10.000	249.74	0.00	0.00	-249.00	0.74	0.00	0.74
01 Dec 23	SEDOL : 2090816 /BHE	24.98							
Settled	PENSERRASECURITIES / 0.05 BENCHMARK ELECTRON COM USD0.10 PRICE: 24.98 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	BENCHMARK ELECTRS INC COM	-52.000	1,449.48	0.00	0.00	-1,294.79	154.69	0.00	154.69
19 Dec 23	SEDOL : 2090816 /BHE	27.88							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.26								

## ◆ 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

BENCHMARK ELECTRON COM USD0.10 PRICE:  
27.88 BROKER COMMISSION: 0.26 OTHER  
CHARGES: 0.02 BROKER: WILLIAMS CAPITAL  
GROUP L.P.,THE

15 Dec 23	BERKLEY W R CORP COM	-646.000	45,358.52	0.00	0.00	-36,781.07	8,577.45	0.00	8,577.45
19 Dec 23	SEDOL : 2093644 /WRB	70.22							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 3.23								
	BERKLEY(WR)CORP COM USD0.20 PRICE: 70.22 BROKER COMMISSION: 3.23 OTHER CHARGES: 0.37 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	BERKSHIRE HILLS BANCORP INC	-20.000	421.29	0.00	0.00	-580.82	-159.53	0.00	-159.53
01 Dec 23	COM	21.07							
Settled	SEDOL : 2606570 /BHLB PENSERRASECURITIES / 0.10 BERKSHIRE HILLS BA COM USD0.01 PRICE: 21.07 BROKER COMMISSION: 0.10 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	BERKSHIRE HILLS BANCORP INC	-223.000	5,540.38	0.00	0.00	-6,476.14	-935.76	0.00	-935.76
19 Dec 23	COM	24.85							
Settled	SEDOL : 2606570 /BHLB WILLIAMS CAPITAL GROUP L.P.,THE / 1.12 BERKSHIRE HILLS BA COM USD0.01 PRICE: 24.85 BROKER COMMISSION: 1.12 OTHER CHARGES: 0.05 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	BIOLIFE SOLUTIONS INC COM NEW	-10.000	125.04	0.00	0.00	-295.28	-170.24	0.00	-170.24
01 Dec 23	COM NEW	12.51							
Settled	SEDOL : BJH08B2 /BLFS PENSERRASECURITIES / 0.05 BIOLIFE SOLUTIONS COM USD0.001 PRICE: 12.51 BROKER COMMISSION: 0.05 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

29 Nov 23	BJS RESTAURANTS INC COM	-10.000	302.94	0.00	0.00	-333.59	-30.65	0.00	-30.65
01 Dec 23	SEDOL : 2200552 /BJRI	30.30							
Settled	PENSERRASECURITIES / 0.05 BJS RESTAURANTS IN COM NPV PRICE: 30.3 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	BJS RESTAURANTS INC COM	-80.000	2,614.77	0.00	0.00	-2,668.76	-53.99	0.00	-53.99
19 Dec 23	SEDOL : 2200552 /BJRI	32.69							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.40 BJS RESTAURANTS IN COM NPV PRICE: 32.69 BROKER COMMISSION: 0.40 OTHER CHARGES: 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	BK HAW CORP COM	-10.000	577.94	0.00	0.00	-400.15	177.79	0.00	177.79
01 Dec 23	SEDOL : 2074070 /BOH	57.80							
Settled	PENSERRASECURITIES / 0.05 BK OF HAWAII CORP COM USD0.01 PRICE: 57.8 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	BK HAW CORP COM	-57.000	4,153.26	0.00	0.00	-2,280.86	1,872.40	0.00	1,872.40
19 Dec 23	SEDOL : 2074070 /BOH	72.87							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.29 BK OF HAWAII CORP COM USD0.01 PRICE: 72.87 BROKER COMMISSION: 0.29 OTHER CHARGES: 0.04 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Oct 23	BLACKSTONE MTG TRU CL A	-174.000	3,687.90	0.00	0.00	-4,076.14	-388.24	0.00	-388.24
04 Oct 23	SEDOL : B94QH20 /BXMT	21.21							
Settled	CABRERA CAPITAL MARKETS LLC / 2.61 BLACKSTONE MORTGAG COM USD0.01 CLS'A' PRICE: 21.21 BROKER COMMISSION: 2.61 OTHER CHARGES: 0.03 BROKER: CABRERA 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								

Sales

Equities

Common stock

United States - USD

29 Nov 23	BLACKSTONE MTG TRU CL A	-20.000	443.69	0.00	0.00	-468.52	-24.83	0.00	-24.83
01 Dec 23	SEDOL : B94QHZ0 /BXMT	22.19							
Settled	PENSERRASECURITIES / 0.10 BLACKSTONE MORTGAG COM USD0.01 CLS'A' PRICE: 22.19 BROKER COMMISSION: 0.10 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	BLACKSTONE MTG TRU CL A	-252.000	5,656.09	0.00	0.00	-5,903.38	-247.29	0.00	-247.29
19 Dec 23	SEDOL : B94QHZ0 /BXMT	22.45							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.26 BLACKSTONE MORTGAG COM USD0.01 CLS'A' PRICE: 22.45 BROKER COMMISSION: 1.26 OTHER CHARGES: 0.05 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	BLOOMIN BRANDS INC COM	-30.000	695.84	0.00	0.00	-631.66	64.18	0.00	64.18
01 Dec 23	SEDOL : B847RJ0 /BLMN	23.20							
Settled	PENSERRASECURITIES / 0.15 BLOOMIN BRANDS INC COM PRICE: 23.2 BROKER COMMISSION: 0.15 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	BLOOMIN BRANDS INC COM	-166.000	4,343.35	0.00	0.00	-3,495.17	848.18	0.00	848.18
19 Dec 23	SEDOL : B847RJ0 /BLMN	26.17							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.83 BLOOMIN BRANDS INC COM PRICE: 26.17 BROKER COMMISSION: 0.83 OTHER CHARGES: 0.04 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Oct 23	BOISE CASCADE CO COM	-40.000	4,088.16	0.00	0.00	-2,832.31	1,255.85	0.00	1,255.85
04 Oct 23	SEDOL : B9BP4R1 /BCC	102.22							
Settled	CABRERA CAPITAL MARKETS LLC / 0.60								

◆ 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

BOISE CASCADE COMP COM USD0.01 PRICE:  
102.22 BROKER COMMISSION: 0.60 OTHER  
CHARGES: 0.04 BROKER: CABRERA CAPITAL  
MARKETS LLC

29 Nov 23	BOISE CASCADE CO COM	-3.000	339.72	0.00	0.00	-212.42	127.30	0.00	127.30
01 Dec 23	SEDOL : B9BP4R1 /BCC	113.25							
Settled	PENSERRASECURITIES / 0.02								

BOISE CASCADE COMP COM USD0.01 PRICE:  
113.25 BROKER COMMISSION: 0.02 OTHER  
CHARGES: 0.01 BROKER: PENSERRASECURITIES

15 Dec 23	BOISE CASCADE CO COM	-59.000	6,920.93	0.00	0.00	-4,177.66	2,743.27	0.00	2,743.27
19 Dec 23	SEDOL : B9BP4R1 /BCC	117.31							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.30								

BOISE CASCADE COMP COM USD0.01 PRICE:  
117.31 BROKER COMMISSION: 0.30 OTHER  
CHARGES: 0.06 BROKER: WILLIAMS CAPITAL  
GROUP L.P.,THE

15 Dec 23	BOOKING HLDGS INC COM	-85.000	295,722.40	0.00	0.00	-198,555.89	97,166.51	0.00	97,166.51
19 Dec 23	SEDOL : BDRXDB4 /BKNG	3,479.12							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.43								

BOOKING HLDGS INC COM USD0.008 PRICE:  
3479.12 BROKER COMMISSION: 0.43 OTHER  
CHARGES: 2.37 BROKER: WILLIAMS CAPITAL  
GROUP L.P.,THE

29 Nov 23	BOOT BARN HLDGS INC COM	-10.000	730.64	0.00	0.00	-995.76	-265.12	0.00	-265.12
01 Dec 23	SEDOL : BRS6600 /BOOT	73.07							
Settled	PENSERRASECURITIES / 0.05								

BOOT BARN HOLDINGS COM USD0.0001 PRICE:  
73.07 BROKER COMMISSION: 0.05 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	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

### Sales

#### Equities

##### Common stock

##### United States - USD

29 Nov 23 01 Dec 23 Settled	BRADY CORP CL A CL A SEDOL : 2117726 /BRC PENSERRASECURITIES / 0.05 BRADY CORP CLASS'A'COM NON-VTG USD0.01 PRICE: 55.34 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES	-10.000 55.34	553.34	0.00	0.00	-511.42	41.92	0.00	41.92
15 Dec 23 19 Dec 23 Settled	BRADY CORP CL A CL A SEDOL : 2117726 /BRC WILLIAMS CAPITAL GROUP L.P.,THE / 1.15 BRADY CORP CLASS'A'COM NON-VTG USD0.01 PRICE: 58.44 BROKER COMMISSION: 1.15 OTHER CHARGES: 0.11 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE	-229.000 58.44	13,381.50	0.00	0.00	-11,711.51	1,669.99	0.00	1,669.99
29 Nov 23 01 Dec 23 Settled	BRANDYWINE RLTY TR SH BEN INT NEW REIT SEDOL : 2518954 /BDN PENSERRASECURITIES / 0.25 BRANDYWINE REALTY SBI USD0.01 PRICE: 4.51 BROKER COMMISSION: 0.25 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES	-50.000 4.51	225.24	0.00	0.00	-640.10	-414.86	0.00	-414.86
15 Dec 23 19 Dec 23 Settled	BRANDYWINE RLTY TR SH BEN INT NEW REIT SEDOL : 2518954 /BDN WILLIAMS CAPITAL GROUP L.P.,THE / 1.28 BRANDYWINE REALTY SBI USD0.01 PRICE: 5.36 BROKER COMMISSION: 1.28 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE	-255.000 5.36	1,365.50	0.00	0.00	-3,264.52	-1,899.02	0.00	-1,899.02
29 Nov 23 01 Dec 23 Settled	BREAD FINANCIAL HOLDINGS INC COM USD0.01 SEDOL : 2762030 /BFH PENSERRASECURITIES / 0.10	-20.000 27.59	551.69	0.00	0.00	-735.98	-184.29	0.00	-184.29

## ◆ 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

	BREAD FINANCIAL HOLDINGS INC COM USD0.0 PRICE: 27.59 BROKER COMMISSION: 0.10 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES									
15 Dec 23	BREAD FINANCIAL HOLDINGS INC		-198.000	6,610.17	0.00	0.00	-7,286.22	-676.05	0.00	-676.05
19 Dec 23	COM USD0.01		33.39							
Settled	SEDOL : 2762030 /BFH WILLIAMS CAPITAL GROUP L.P.,THE / 0.99 BREAD FINANCIAL HOLDINGS INC COM USD0.0 PRICE: 33.39 BROKER COMMISSION: 0.99 OTHER CHARGES: 0.06 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE									
29 Nov 23	BRIGHTSPHERE INVT GROUP INC		-10.000	175.74	0.00	0.00	-233.60	-57.86	0.00	-57.86
01 Dec 23	COM		17.58							
Settled	SEDOL : BJBLBN4 /BSIG PENSERRASECURITIES / 0.05 BRIGHTSPHERE INVE. COM USD0.001 PRICE: 17.58 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES									
29 Nov 23	BRINKER INTL INC COM		-10.000	361.84	0.00	0.00	-372.27	-10.43	0.00	-10.43
01 Dec 23	SEDOL : 2193544 /EAT		36.19							
Settled	PENSERRASECURITIES / 0.05 BRINKER INTL INC COM USD0.10 PRICE: 36.19 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES									
15 Dec 23	BRINKER INTL INC COM		-85.000	3,469.24	0.00	0.00	-3,164.28	304.96	0.00	304.96
19 Dec 23	SEDOL : 2193544 /EAT		40.82							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.43 BRINKER INTL INC COM USD0.10 PRICE: 40.82 BROKER COMMISSION: 0.43 OTHER CHARGES: 0.03 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 Dec 23	BRISTOL MYERS SQUIBB CO COM	-3,759.000	191,275.17	0.00	0.00	-237,802.11	-46,526.94	0.00	-46,526.94
19 Dec 23	SEDOL : 2126335 /BMY	50.89							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 18.80 BRISTOL-MYRS SQUIB COM USD0.10 PRICE: 50.89 BROKER COMMISSION: 18.80 OTHER CHARGES: 1.54 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	BRISTOW GROUP INC DEL NEW	-10.000	257.34	0.00	0.00	-330.76	-73.42	0.00	-73.42
01 Dec 23	COM	25.74							
Settled	SEDOL : BMBT0Z4 /VTOL PENSERRASECURITIES / 0.05 BRISTOW GRP INC COM USD0.01 PRICE: 25.74 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
29 Nov 23	BROOKLINE BANCORP INC DEL	-30.000	287.24	0.00	0.00	-476.42	-189.18	0.00	-189.18
01 Dec 23	COM BROOKLINE BANCORP INC +	9.58							
Settled	SEDOL : 2967675 /BRKL PENSERRASECURITIES / 0.15 BROOKLINE BANCORP COM USD0.01 PRICE: 9.58 BROKER COMMISSION: 0.15 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	BROOKLINE BANCORP INC DEL	-99.000	1,082.55	0.00	0.00	-1,572.18	-489.63	0.00	-489.63
19 Dec 23	COM BROOKLINE BANCORP INC +	10.94							
Settled	SEDOL : 2967675 /BRKL WILLIAMS CAPITAL GROUP L.P.,THE / 0.50 BROOKLINE BANCORP COM USD0.01 PRICE: 10.94 BROKER COMMISSION: 0.50 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	BUCKLE INC COM	-10.000	388.94	0.00	0.00	-395.28	-6.34	0.00	-6.34
01 Dec 23	SEDOL : 2149934 /BKE	38.90							
Settled	PENSERRASECURITIES / 0.05								

◆ 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

BUCKLE INC COM USD0.0 PRICE: 38.9 BROKER  
 COMMISSION: 0.05 OTHER CHARGES: 0.01  
 BROKER: PENSERRASECURITIES

15 Dec 23	BUCKLE INC COM	-44.000	1,970.08	0.00	0.00	-1,739.24	230.84	0.00	230.84
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19 Dec 23  
 Settled  
 SEDOL : 2149934 /BKE  
 WILLIAMS CAPITAL GROUP L.P.,THE  
 / 0.22  
 BUCKLE INC COM USD0.0 PRICE: 44.78 BROKER  
 COMMISSION: 0.22 OTHER CHARGES: 0.02  
 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

29 Nov 23	CAL MAINE FOODS INC COM NEW	-10.000	474.44	0.00	0.00	-421.74	52.70	0.00	52.70
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01 Dec 23  
 Settled  
 STK  
 SEDOL : 2158781 /CALM  
 PENSERRASECURITIES / 0.05  
 CAL MAINE FOODS IN COM STK USD0.01 PRICE:  
 47.45 BROKER COMMISSION: 0.05 OTHER  
 CHARGES: 0.01 BROKER: PENSERRASECURITIES

15 Dec 23	CAL MAINE FOODS INC COM NEW	-62.000	3,436.94	0.00	0.00	-2,614.81	822.13	0.00	822.13
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19 Dec 23  
 Settled  
 STK  
 SEDOL : 2158781 /CALM  
 WILLIAMS CAPITAL GROUP L.P.,THE  
 / 0.31  
 CAL MAINE FOODS IN COM STK USD0.01 PRICE:  
 55.44 BROKER COMMISSION: 0.31 OTHER  
 CHARGES: 0.03 BROKER: WILLIAMS CAPITAL  
 GROUP L.P.,THE

29 Nov 23	CALAVO GROWERS INC COM	-10.000	225.84	0.00	0.00	-413.55	-187.71	0.00	-187.71
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01 Dec 23  
 Settled  
 SEDOL : 2859200 /CVGW  
 PENSERRASECURITIES / 0.05  
 CALAVO GROWERS INC COM USD0.001 PRICE:  
 22.59 BROKER COMMISSION: 0.05 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

29 Nov 23	CALERES INC COM	-10.000	310.14	0.00	0.00	-237.67	72.47	0.00	72.47
01 Dec 23	SEDOL : BWX4MD9 /CAL	31.02							
Settled	PENSERRASECURITIES / 0.05 CALERES INC COM PRICE: 31.02 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	CALERES INC COM	-151.000	4,574.50	0.00	0.00	-3,588.87	985.63	0.00	985.63
19 Dec 23	SEDOL : BWX4MD9 /CAL	30.30							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.76 CALERES INC COM PRICE: 30.3 BROKER COMMISSION: 0.76 OTHER CHARGES: 0.04 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Oct 23	CALIFORNIA RES CORP COM	-65.000	3,534.99	0.00	0.00	-2,885.90	649.09	0.00	649.09
04 Oct 23	USD0.01	54.40							
Settled	SEDOL : BMBK002 /CRC CABRERA CAPITAL MARKETS LLC / 0.98 CALIFORNIA RESOURC COM USD0.01 PRICE: 54.4 BROKER COMMISSION: 0.98 OTHER CHARGES: 0.03 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Dec 23	CALIFORNIA RES CORP COM	-149.000	7,742.71	0.00	0.00	-6,615.37	1,127.34	0.00	1,127.34
19 Dec 23	USD0.01	51.97							
Settled	SEDOL : BMBK002 /CRC WILLIAMS CAPITAL GROUP L.P.,THE / 0.75 CALIFORNIA RESOURC COM USD0.01 PRICE: 51.97 BROKER COMMISSION: 0.75 OTHER CHARGES: 0.07 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	CALIFORNIA WTR SVC GROUP COM	-20.000	1,002.69	0.00	0.00	-1,213.49	-210.80	0.00	-210.80
01 Dec 23	SEDOL : 2165383 /CWT	50.14							
Settled	PENSERRASECURITIES / 0.10								

## ◆ 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

	CALIFORNIA WATER COM STK USD0.01 PRICE: 50.14 BROKER COMMISSION: 0.10 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	CALIFORNIA WTR SVC GROUP COM	-82.000	4,316.03	0.00	0.00	-4,975.30	-659.27	0.00	-659.27
19 Dec 23	SEDOL : 2165383 /CWT	52.64							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.41 CALIFORNIA WATER COM STK USD0.01 PRICE: 52.64 BROKER COMMISSION: 0.41 OTHER CHARGES: 0.04 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	CAPITOL FED FINL INC COM .	-40.000	218.59	0.00	0.00	-451.67	-233.08	0.00	-233.08
01 Dec 23	SEDOL : B3KWJV0 /CFFN	5.47							
Settled	PENSERRASECURITIES / 0.20 CAPITOL FED FINL COM PRICE: 5.47 BROKER COMMISSION: 0.20 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	CAPITOL FED FINL INC COM .	-219.000	1,415.81	0.00	0.00	-2,472.92	-1,057.11	0.00	-1,057.11
19 Dec 23	SEDOL : B3KWJV0 /CFFN	6.47							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.10 CAPITOL FED FINL COM PRICE: 6.47 BROKER COMMISSION: 1.10 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	CARDINAL HLTH INC	-551.000	55,366.78	0.00	0.00	-28,305.86	27,060.92	0.00	27,060.92
19 Dec 23	SEDOL : 2175672 /CAH	100.49							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.76 CARDINAL HEALTH COM NPV PRICE: 100.49 BROKER COMMISSION: 2.76 OTHER CHARGES: 0.45 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	CARETRUST REIT INC COM	-30.000	686.24	0.00	0.00	-614.17	72.07	0.00	72.07
01 Dec 23	SEDOL : BMP8TL6 /CTRE	22.88							
Settled	PENSERRASECURITIES / 0.15								

## ◆ 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

	CARETRUST REIT INC COM USD0.01 PRICE: 22.88 BROKER COMMISSION: 0.15 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
29 Nov 23	CARGURUS INC CL A CLA	-30.000	657.74	0.00	0.00	-659.25	-1.51	0.00	-1.51
01 Dec 23	SEDOL : BF5D6S8 /CARG PENSERRASECURITIES / 0.15 CARGURUS INC COM USD0.001 CL A PRICE: 21.93 BROKER COMMISSION: 0.15 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES	21.93							
15 Dec 23	CARGURUS INC CL A CLA	-282.000	6,679.11	0.00	0.00	-6,196.95	482.16	0.00	482.16
19 Dec 23	SEDOL : BF5D6S8 /CARG WILLIAMS CAPITAL GROUP L.P.,THE / 1.41 CARGURUS INC COM USD0.001 CL A PRICE: 23.69 BROKER COMMISSION: 1.41 OTHER CHARGES: 0.06 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE	23.69							
02 Oct 23	CARPENTER TECHNOLOGY CORP	-49.000	3,261.65	0.00	0.00	-1,609.56	1,652.09	0.00	1,652.09
04 Oct 23	COM SEDOL : 2177504 /CRS CABRERA CAPITAL MARKETS LLC / 0.74 CARPENTER TECH CP COM USD5 PRICE: 66.58 BROKER COMMISSION: 0.74 OTHER CHARGES: 0.03 BROKER: CABRERA CAPITAL MARKETS LLC	66.58							
29 Nov 23	CARS COM INC COM	-20.000	374.29	0.00	0.00	-298.53	75.76	0.00	75.76
01 Dec 23	SEDOL : BYXHTC0 /CARS PENSERRASECURITIES / 0.10 CARS COM INC COM USD0.01 PRICE: 18.72 BROKER COMMISSION: 0.10 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES	18.72							
15 Dec 23	CARS COM INC COM	-122.000	2,307.61	0.00	0.00	-1,821.06	486.55	0.00	486.55
19 Dec 23	SEDOL : BYXHTC0 /CARS WILLIAMS CAPITAL GROUP L.P.,THE / 0.61	18.92							

## ◆ 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

CARS COM INC COM USD0.01 PRICE: 18.92  
 BROKER COMMISSION: 0.61 OTHER CHARGES:  
 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

29 Nov 23	CATALYST PHARMACEUTICALS INC	-30.000	421.34	0.00	0.00	-466.35	-45.01	0.00	-45.01
01 Dec 23	COM STK USD0.001 STK	14.05							
Settled	SEDOL : B1G7Q03 /CPRX PENSERRASECURITIES / 0.15 CATALYST PHARMACEUTICALS INC COM STK USD0.001 PRICE: 14.05 BROKER COMMISSION: 0.15 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	CATALYST PHARMACEUTICALS INC	-144.000	2,069.98	0.00	0.00	-2,238.50	-168.52	0.00	-168.52
19 Dec 23	COM STK USD0.001 STK	14.38							
Settled	SEDOL : B1G7Q03 /CPRX WILLIAMS CAPITAL GROUP L.P.,THE / 0.72 CATALYST PHARMACEUTICALS INC COM STK USD0.001 PRICE: 14.38 BROKER COMMISSION: 0.72 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	CATHAY GENERAL BANCORP INC	-20.000	735.09	0.00	0.00	-743.50	-8.41	0.00	-8.41
01 Dec 23	COM	36.76							
Settled	SEDOL : 2264235 /CATY PENSERRASECURITIES / 0.10 CATHAY GENERAL BANCORP COM USD0.01 PRICE: 36.76 BROKER COMMISSION: 0.10 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	CATHAY GENERAL BANCORP INC	-92.000	4,069.58	0.00	0.00	-3,420.10	649.48	0.00	649.48
19 Dec 23	COM	44.24							
Settled	SEDOL : 2264235 /CATY WILLIAMS CAPITAL GROUP L.P.,THE / 0.46								

## ◆ 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

CATHAY GENERAL BANCORP COM USD0.01 PRICE:  
44.24 BROKER COMMISSION: 0.46 OTHER  
CHARGES: 0.04 BROKER: WILLIAMS CAPITAL  
GROUP L.P.,THE

29 Nov 23	CAVCO INDS INC DEL COM STK	-2.000	565.56	0.00	0.00	-518.81	46.75	0.00	46.75
01 Dec 23	SEDOL : 2787022 /CVCO	282.79							
Settled	PENSERRASECURITIES / 0.01 CAVCO INDUSTRIES COM USD0.01 PRICE: 282.79 BROKER COMMISSION: 0.01 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	CAVCO INDS INC DEL COM STK	-60.000	19,928.54	0.00	0.00	-15,564.28	4,364.26	0.00	4,364.26
19 Dec 23	SEDOL : 2787022 /CVCO	332.15							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.30 CAVCO INDUSTRIES COM USD0.01 PRICE: 332.15 BROKER COMMISSION: 0.30 OTHER CHARGES: 0.16 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	CENT GARDEN & PET CO CL A	-10.000	354.54	0.00	0.00	-428.53	-73.99	0.00	-73.99
01 Dec 23	SEDOL : B1P36Y6 /CENTA	35.46							
Settled	PENSERRASECURITIES / 0.05 CENTRAL GARDEN & P COM STK CL 'A' USD0.01 PRICE: 35.46 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	CENT GARDEN & PET CO CL A	-63.000	2,650.69	0.00	0.00	-2,699.76	-49.07	0.00	-49.07
19 Dec 23	SEDOL : B1P36Y6 /CENTA	42.08							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.32 CENTRAL GARDEN & P COM STK CL 'A' USD0.01 PRICE: 42.08 BROKER COMMISSION: 0.32 OTHER CHARGES: 0.03 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

29 Nov 23	CENTRAL PAC FINL CORP COM	-10.000	175.04	0.00	0.00	-278.57	-103.53	0.00	-103.53
01 Dec 23	NEW	17.51							
Settled	SEDOL : 2230946 /CPF PENSERRASECURITIES / 0.05 CENTRAL PAC FINL CORP COM NEW PRICE: 17.51 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
29 Nov 23	CENTURY ALUM CO COM	-20.000	155.69	0.00	0.00	-323.57	-167.88	0.00	-167.88
01 Dec 23	SEDOL : 2186254 /CENX	7.79							
Settled	PENSERRASECURITIES / 0.10 CENTURY ALUMINUM COM USD0.01 PRICE: 7.79 BROKER COMMISSION: 0.10 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
29 Nov 23	CENTURY CMNTYS INC COM	-10.000	729.14	0.00	0.00	-633.76	95.38	0.00	95.38
01 Dec 23	SEDOL : BN7ZZ47 /CCS	72.92							
Settled	PENSERRASECURITIES / 0.05 CENTURY COMMUNITIE COM USD0.01 PRICE: 72.92 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	CENTURY CMNTYS INC COM	-72.000	6,132.55	0.00	0.00	-4,563.08	1,569.47	0.00	1,569.47
19 Dec 23	SEDOL : BN7ZZ47 /CCS	85.18							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.36 CENTURY COMMUNITIE COM USD0.01 PRICE: 85.18 BROKER COMMISSION: 0.36 OTHER CHARGES: 0.05 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	CERENCE INC COM	-20.000	358.49	0.00	0.00	-633.44	-274.95	0.00	-274.95
01 Dec 23	SEDOL : BJNPYY6 /CRNC	17.93							
Settled	PENSERRASECURITIES / 0.10 CERENCE INC COM USD0.01 PRICE: 17.93 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		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 Nov 23	CERTARA INC COM	-30.000	436.04	0.00	0.00	-742.05	-306.01	0.00	-306.01
01 Dec 23	SEDOL : BM9GT61 /CERT	14.54							
Settled	PENSERRASECURITIES / 0.15 CERTARA INC COM USD0.01 PRICE: 14.54 BROKER COMMISSION: 0.15 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	CERTARA INC COM	-153.000	2,600.20	0.00	0.00	-3,784.46	-1,184.26	0.00	-1,184.26
19 Dec 23	SEDOL : BM9GT61 /CERT	17.00							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.77 CERTARA INC COM USD0.01 PRICE: 17.0 BROKER COMMISSION: 0.77 OTHER CHARGES: 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	CEVA INC COM	-10.000	221.04	0.00	0.00	-381.65	-160.61	0.00	-160.61
01 Dec 23	SEDOL : 2986937 /CEVA	22.11							
Settled	PENSERRASECURITIES / 0.05 CEVA INC COM PRICE: 22.11 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	CEVA INC COM	-43.000	1,012.42	0.00	0.00	-1,641.08	-628.66	0.00	-628.66
19 Dec 23	SEDOL : 2986937 /CEVA	23.55							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.22 CEVA INC COM PRICE: 23.55 BROKER COMMISSION: 0.22 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	CHATHAM LODGING TR COM	-20.000	197.09	0.00	0.00	-258.25	-61.16	0.00	-61.16
01 Dec 23	SEDOL : B5LYMC1 /CLDT	9.86							
Settled	PENSERRASECURITIES / 0.10 CHATHAM LODGING TR COM USD0.01 PRICE: 9.86 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		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 Nov 23	CHEESECAKE FACTORY INC COM	-10.000	318.64	0.00	0.00	-385.16	-66.52	0.00	-66.52
01 Dec 23	SEDOL : 2192392 /CAKE	31.87							
Settled	PENSERRASECURITIES / 0.05 CHEESECAKE FACTORY COM USD0.01 PRICE: 31.87 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	CHEESECAKE FACTORY INC COM	-141.000	4,804.53	0.00	0.00	-5,430.75	-626.22	0.00	-626.22
19 Dec 23	SEDOL : 2192392 /CAKE	34.08							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.71 CHEESECAKE FACTORY COM USD0.01 PRICE: 34.08 BROKER COMMISSION: 0.71 OTHER CHARGES: 0.04 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	CHEFS' WAREHOUSE HOLDINGS IN	-10.000	272.14	0.00	0.00	-323.96	-51.82	0.00	-51.82
01 Dec 23	SEDOL : B63RTD5 /CHEF	27.22							
Settled	PENSERRASECURITIES / 0.05 CHEFS' WAREHOUSE HOLDINGS IN PRICE: 27.22 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	CHEFS' WAREHOUSE HOLDINGS IN	-53.000	1,511.27	0.00	0.00	-1,717.00	-205.73	0.00	-205.73
19 Dec 23	SEDOL : B63RTD5 /CHEF	28.52							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.27 CHEFS' WAREHOUSE HOLDINGS IN PRICE: 28.52 BROKER COMMISSION: 0.27 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	CHESAPEAKE UTILS CORP COM	-38.000	3,876.15	0.00	0.00	-4,761.55	-885.40	0.00	-885.40
19 Dec 23	SEDOL : 2190750 /CPK	102.01							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.19								

## ◆ 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

CHESAPEAKE UTILITY COM USD0.4867 PRICE:  
102.01 BROKER COMMISSION: 0.19 OTHER  
CHARGES: 0.04 BROKER: WILLIAMS CAPITAL  
GROUP L.P.,THE

15 Dec 23	CHEVRON CORP COM	-2,695.000	402,481.55	0.00	0.00	-351,897.03	50,584.52	0.00	50,584.52
19 Dec 23	SEDOL : 2838555 /CVX	149.35							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 13.48								
	CHESAPEAKE UTILITY COM USD0.4867 PRICE: 102.01 BROKER COMMISSION: 0.19 OTHER CHARGES: 0.04 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	CINEMARK HLDGS INC COM	-40.000	588.59	0.00	0.00	-669.69	-81.10	0.00	-81.10
01 Dec 23	SEDOL : B1W7RQ0 /CNK	14.72							
Settled	PENSERRASECURITIES / 0.20								
	CINEMARK HLDGS INC COM USD0.001 PRICE: 14.72 BROKER COMMISSION: 0.20 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	CINEMARK HLDGS INC COM	-467.000	7,138.03	0.00	0.00	-7,818.65	-680.62	0.00	-680.62
19 Dec 23	SEDOL : B1W7RQ0 /CNK	15.29							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.34								
	CINEMARK HLDGS INC COM USD0.001 PRICE: 15.29 BROKER COMMISSION: 2.34 OTHER CHARGES: 0.06 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	CITY HLDG CO COM	-52.000	5,621.93	0.00	0.00	-4,280.53	1,341.40	0.00	1,341.40
19 Dec 23	SEDOL : 2161778 /CHCO	108.12							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.26								
	CITY HOLDING CO COM USD2.50 PRICE: 108.12 BROKER COMMISSION: 0.26 OTHER CHARGES: 0.05 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								

## ◆ 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

02 Oct 23	CLEARFIELD INC COM	-58.000	1,668.35	0.00	0.00	-6,280.62	-4,612.27	0.00	-4,612.27
04 Oct 23	SEDOL : 2002059 /CLFD	28.78							
Settled	CABRERA CAPITAL MARKETS LLC / 0.87 CLEARFIELD INC COM STK USD0.01 PRICE: 28.78 BROKER COMMISSION: 0.87 OTHER CHARGES: 0.02 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Dec 23	CLEARFIELD INC COM	-1,899.000	56,314.38	0.00	0.00	-205,636.19	-149,321.81	0.00	-149,321.81
19 Dec 23	SEDOL : 2002059 /CLFD	29.66							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 9.50 CLEARFIELD INC COM STK USD0.01 PRICE: 29.66 BROKER COMMISSION: 9.50 OTHER CHARGES: 0.46 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	CLEARWATER PAPER CORP COM	-51.000	1,816.85	0.00	0.00	-1,809.42	7.43	0.00	7.43
19 Dec 23	STK	35.63							
Settled	SEDOL : B3K9Z35 /CLW WILLIAMS CAPITAL GROUP L.P.,THE / 0.26 CLEARWATER PAPER COM USD0.0001 PRICE: 35.63 BROKER COMMISSION: 0.26 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	CLEARWAY ENERGY INC CL A CL A	-45.000	1,119.36	0.00	0.00	-1,075.72	43.64	0.00	43.64
19 Dec 23	SEDOL : BGJRH35 /CWENA	24.88							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.23 CLEARWAY ENRGY INC COM USD0.01 CLASS A PRICE: 24.88 BROKER COMMISSION: 0.23 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	CLEARWAY ENERGY INC CL C CL C	-122.000	3,248.22	0.00	0.00	-3,081.11	167.11	0.00	167.11
19 Dec 23	SEDOL : BGJRH57 /CWEN	26.63							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.61								

◆ 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

CLEARWAY ENRGY INC COM USD0.01 CLASS C  
 PRICE: 26.63 BROKER COMMISSION: 0.61 OTHER  
 CHARGES: 0.03 BROKER: WILLIAMS CAPITAL  
 GROUP L.P.,THE

02 Oct 23	COGENT COMMUNICATIONS HLDGS	-44.000	2,611.59	0.00	0.00	-2,925.41	-313.82	0.00	-313.82
04 Oct 23	INC	59.37							
Settled	SEDOL : B06RWD1 /CCOI CABRERA CAPITAL MARKETS LLC / 0.66 COGENT COMMUNICATIONS HLDGS INC PRICE: 59.37 BROKER COMMISSION: 0.66 OTHER CHARGES: 0.03 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Dec 23	COGENT COMMUNICATIONS HLDGS	-101.000	7,245.17	0.00	0.00	-6,715.15	530.02	0.00	530.02
19 Dec 23	INC	71.74							
Settled	SEDOL : B06RWD1 /CCOI WILLIAMS CAPITAL GROUP L.P.,THE / 0.51 COGENT COMMUNICATIONS HLDGS INC PRICE: 71.74 BROKER COMMISSION: 0.51 OTHER CHARGES: 0.06 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	COHU INC COM	-10.000	323.84	0.00	0.00	-317.84	6.00	0.00	6.00
01 Dec 23	SEDOL : 2208426 /COHU	32.39							
Settled	PENSERRASECURITIES / 0.05 COHU INC COM USD1 PRICE: 32.39 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	COHU INC COM	-88.000	3,030.25	0.00	0.00	-2,796.97	233.28	0.00	233.28
19 Dec 23	SEDOL : 2208426 /COHU	34.44							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.44								

◆ 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

COHU INC COM USD1 PRICE: 34.44 BROKER  
 COMMISSION: 0.44 OTHER CHARGES: 0.03  
 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

29 Nov 23	COLLEGIUM PHARMACEUTICAL INC	-10.000	255.84	0.00	0.00	-192.95	62.89	0.00	62.89
01 Dec 23	COM	25.59							
Settled	SEDOL : BX7RSN3 /COLL PENSERRASECURITIES / 0.05 COLLEGIUM PHARMACE COM USD0.001 PRICE: 25.59 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	COLLEGIUM PHARMACEUTICAL INC	-359.000	10,638.87	0.00	0.00	-6,926.94	3,711.93	0.00	3,711.93
19 Dec 23	COM	29.64							
Settled	SEDOL : BX7RSN3 /COLL WILLIAMS CAPITAL GROUP L.P.,THE / 1.80 COLLEGIUM PHARMACE COM USD0.001 PRICE: 29.64 BROKER COMMISSION: 1.80 OTHER CHARGES: 0.09 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	COMCAST CORP NEW-CL A	-5,467.000	243,142.87	0.00	0.00	-270,150.90	-27,008.03	0.00	-27,008.03
19 Dec 23	SEDOL : 2044545 /CMCSA	44.48							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 27.34 COMCAST CORP COM CLS'A' USD0.01 PRICE: 44.48 BROKER COMMISSION: 27.34 OTHER CHARGES: 1.95 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Oct 23	COMFORT SYS USA INC COM	-37.000	6,147.68	0.00	0.00	-3,382.84	2,764.84	0.00	2,764.84
04 Oct 23	SEDOL : 2036047 /FIX	166.17							
Settled	CABRERA CAPITAL MARKETS LLC / 0.56 COMFORT SYSTEMS US COM USD0.01 PRICE: 166.17 BROKER COMMISSION: 0.56 OTHER CHARGES: 0.05 BROKER: CABRERA 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>								

### Sales

#### Equities

##### Common stock

##### United States - USD

29 Nov 23 01 Dec 23 Settled	COMFORT SYS USA INC COM SEDOL : 2036047 /FIX PENSERRASECURITIES / 0.01 COMFORT SYSTEMS US COM USD0.01 PRICE: 191.28 BROKER COMMISSION: 0.01 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES	-2.000 191.28	382.54	0.00	0.00	-182.86	199.68	0.00	199.68
15 Dec 23 19 Dec 23 Settled	COMFORT SYS USA INC COM SEDOL : 2036047 /FIX WILLIAMS CAPITAL GROUP L.P.,THE / 26.19 COMFORT SYSTEMS US COM USD0.01 PRICE: 203.37 BROKER COMMISSION: 26.19 OTHER CHARGES: 8.53 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE	-5,237.000 203.37	1,065,013.97	0.00	0.00	-478,808.58	586,205.39	0.00	586,205.39
29 Nov 23 01 Dec 23 Settled	COMMUNITY FINANCIAL SYSTEM INC SEDOL : 2222062 /CBU PENSERRASECURITIES / 0.05 COMMUNITY BANK SYS COM USD1 PRICE: 44.81 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES	-10.000 44.81	448.04	0.00	0.00	-719.48	-271.44	0.00	-271.44
15 Dec 23 19 Dec 23 Settled	COMMUNITY FINANCIAL SYSTEM INC SEDOL : 2222062 /CBU WILLIAMS CAPITAL GROUP L.P.,THE / 0.53 COMMUNITY BANK SYS COM USD1 PRICE: 51.76 BROKER COMMISSION: 0.53 OTHER CHARGES: 0.05 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE	-105.000 51.76	5,434.22	0.00	0.00	-7,554.59	-2,120.37	0.00	-2,120.37
29 Nov 23 01 Dec 23 Settled	COMMUNITY HEALTH SYS INC NEW COM SEDOL : 2600248 /CYH PENSERRASECURITIES / 0.20	-40.000 2.65	105.79	0.00	0.00	-469.09	-363.30	0.00	-363.30

## ◆ 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

COMMUNITY HEALTH S COM USD0.01 PRICE: 2.65  
 BROKER COMMISSION: 0.20 OTHER CHARGES:  
 0.01 BROKER: PENSERRASECURITIES

15 Dec 23	COMMUNITY HEALTH SYS INC NEW		-18,620.000	54,276.86	0.00	0.00	-218,361.41	-164,084.55	0.00	-164,084.55
19 Dec 23	COM		2.92							
Settled	SEDOL : 2600248 /CYH WILLIAMS CAPITAL GROUP L.P.,THE / 93.10 COMMUNITY HEALTH S COM USD0.01 PRICE: 2.92 BROKER COMMISSION: 93.10 OTHER CHARGES: 0.44 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE									
29 Nov 23	COMMUNITY HEALTHCARE TR INC		-10.000	269.94	0.00	0.00	-437.26	-167.32	0.00	-167.32
01 Dec 23	REIT		27.00							
Settled	SEDOL : BXC87C3 /CHCT PENSERRASECURITIES / 0.05 COMMUNITY HEALTHCARE TR INC REIT PRICE: 27.0 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES									
29 Nov 23	COMPASS MINERALS INTL INC COM		-10.000	246.54	0.00	0.00	-532.36	-285.82	0.00	-285.82
01 Dec 23	SEDOL : 2202763 /CMP		24.66							
Settled	PENSERRASECURITIES / 0.05 COMPASS MINLS INTL COM USD0.01 PRICE: 24.66 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES									
15 Dec 23	COMPASS MINERALS INTL INC COM		-49.000	1,281.57	0.00	0.00	-2,608.56	-1,326.99	0.00	-1,326.99
19 Dec 23	SEDOL : 2202763 /CMP		26.16							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.25 COMPASS MINLS INTL COM USD0.01 PRICE: 26.16 BROKER COMMISSION: 0.25 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE									



## ◆ 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

29 Nov 23	COMSTOCK RES INC COM PAR \$0.50	-30.000	301.64	0.00	0.00	-357.45	-55.81	0.00	-55.81
01 Dec 23	COM PAR \$0.001	10.06							
Settled	SEDOL : BD82PS1 /CRK PENSERRASECURITIES / 0.15 COMSTOCK RES INC COM USD0.50 PRICE: 10.06 BROKER COMMISSION: 0.15 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	COMSTOCK RES INC COM PAR \$0.50	-136.000	1,212.43	0.00	0.00	-1,620.44	-408.01	0.00	-408.01
19 Dec 23	COM PAR \$0.001	8.92							
Settled	SEDOL : BD82PS1 /CRK WILLIAMS CAPITAL GROUP L.P.,THE / 0.68 COMSTOCK RES INC COM USD0.50 PRICE: 8.92 BROKER COMMISSION: 0.68 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Oct 23	CONMED CORP COM	-31.000	3,078.42	0.00	0.00	-3,968.29	-889.87	0.00	-889.87
04 Oct 23	SEDOL : 2216010 /CNMD	99.32							
Settled	CABRERA CAPITAL MARKETS LLC / 0.47 CONMED CORP COM USD0.01 PRICE: 99.32 BROKER COMMISSION: 0.47 OTHER CHARGES: 0.03 BROKER: CABRERA CAPITAL MARKETS LLC								
29 Nov 23	CONMED CORP COM	-2.000	212.50	0.00	0.00	-256.02	-43.52	0.00	-43.52
01 Dec 23	SEDOL : 2216010 /CNMD	106.26							
Settled	PENSERRASECURITIES / 0.01 CONMED CORP COM USD0.01 PRICE: 106.26 BROKER COMMISSION: 0.01 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	CONMED CORP COM	-45.000	5,092.82	0.00	0.00	-5,760.42	-667.60	0.00	-667.60
19 Dec 23	SEDOL : 2216010 /CNMD	113.18							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.23								

## ◆ 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

CONMED CORP COM USD0.01 PRICE: 113.18  
 BROKER COMMISSION: 0.23 OTHER CHARGES:  
 0.05 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

29 Nov 23	CONSENSUS CLOUD SOLUTIONS	-30.000	594.14	0.00	0.00	-1,709.45	-1,115.31	0.00	-1,115.31
01 Dec 23	INC COM USD0.001	19.81							
Settled	SEDOL : BMXZF55 /CCSI PENSERRASECURITIES / 0.15 CONSENSUS CLOUD COM PRICE: 19.81 BROKER COMMISSION: 0.15 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	CONSENSUS CLOUD SOLUTIONS	-93.000	2,475.17	0.00	0.00	-5,299.29	-2,824.12	0.00	-2,824.12
19 Dec 23	INC COM USD0.001	26.62							
Settled	SEDOL : BMXZF55 /CCSI WILLIAMS CAPITAL GROUP L.P.,THE / 0.47 CONSENSUS CLOUD COM PRICE: 26.62 BROKER COMMISSION: 0.47 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Oct 23	CONSOL ENERGY INC NEW COM	-29.000	2,919.83	0.00	0.00	-902.82	2,017.01	0.00	2,017.01
04 Oct 23	SEDOL : BF4L070 /CEIX	100.70							
Settled	CABRERA CAPITAL MARKETS LLC / 0.44 CONSOL ENERGY INC COM USD0.01 PRICE: 100.7 BROKER COMMISSION: 0.44 OTHER CHARGES: 0.03 BROKER: CABRERA CAPITAL MARKETS LLC								
29 Nov 23	CONSOL ENERGY INC NEW COM	-2.000	206.44	0.00	0.00	-62.26	144.18	0.00	144.18
01 Dec 23	SEDOL : BF4L070 /CEIX	103.23							
Settled	PENSERRASECURITIES / 0.01 CONSOL ENERGY INC COM USD0.01 PRICE: 103.23 BROKER COMMISSION: 0.01 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	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Equities

Common stock

United States - USD

15 Dec 23	CONSOL ENERGY INC NEW COM	-171.000	16,751.87	0.00	0.00	-5,323.54	11,428.33	0.00	11,428.33
19 Dec 23	SEDOL : BF4L070 /CEIX	97.97							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.86								
	CONSOL ENERGY INC COM USD0.01 PRICE: 97.97								
	BROKER COMMISSION: 0.86 OTHER CHARGES: 0.14								
	BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Oct 23	CONSOLIDATED COMMUNICATIONS	-607.000	2,036.46	0.00	0.00	-4,386.51	-2,350.05	0.00	-2,350.05
04 Oct 23	HLDGS INC COM STK	3.37							
Settled	SEDOL : B07LSQ7 /CNLS								
	CABRERA CAPITAL MARKETS LLC / 9.11								
	CONSOL COMM HLDGS COM STK USD0.01 PRICE: 3.37								
	BROKER COMMISSION: 9.11 OTHER CHARGES: 0.02								
	BROKER: CABRERA CAPITAL MARKETS LLC								
29 Nov 23	CONSOLIDATED COMMUNICATIONS	-10.000	43.54	0.00	0.00	-72.27	-28.73	0.00	-28.73
01 Dec 23	HLDGS INC COM STK	4.36							
Settled	SEDOL : B07LSQ7 /CNLS								
	PENSERRASECURITIES / 0.05								
	CONSOL COMM HLDGS COM STK USD0.01 PRICE: 4.36								
	BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01								
	BROKER: PENSERRASECURITIES								
02 Oct 23	CORCEPT THERAPEUTICS INC	-91.000	2,391.00	0.00	0.00	-1,793.71	597.29	0.00	597.29
04 Oct 23	OC-COM CORCEPT THERAPEUTICS	26.29							
Settled	SEDOL : B00SCY1 /CORT								
	CABRERA CAPITAL MARKETS LLC / 1.37								
	CORCEPT THERAPEUTI COM STK USD0.00001								
	PRICE: 26.29 BROKER COMMISSION: 1.37 OTHER								
	CHARGES: 0.02 BROKER: CABRERA 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>		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

29 Nov 23	CORCEPT THERAPEUTICS INC	-10.000	255.54	0.00	0.00	-197.11	58.43	0.00	58.43
01 Dec 23	OC-COM CORCEPT THERAPEUTICS	25.56							
Settled	SEDOL : B00SCY1 /CORT PENSERRASECURITIES / 0.05 CORCEPT THERAPEUTI COM STK USD0.00001 PRICE: 25.56 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	CORCEPT THERAPEUTICS INC	-132.000	3,926.30	0.00	0.00	-2,601.86	1,324.44	0.00	1,324.44
19 Dec 23	OC-COM CORCEPT THERAPEUTICS	29.75							
Settled	SEDOL : B00SCY1 /CORT WILLIAMS CAPITAL GROUP L.P.,THE / 0.66 CORCEPT THERAPEUTI COM STK USD0.00001 PRICE: 29.75 BROKER COMMISSION: 0.66 OTHER CHARGES: 0.04 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	CORE LABORATORIES INC COM	-20.000	352.29	0.00	0.00	-534.07	-181.78	0.00	-181.78
01 Dec 23	SEDOL : BNKT9M2 /CLB	17.62							
Settled	PENSERRASECURITIES / 0.10 CORE LABORATORIES COM NPV PRICE: 17.62 BROKER COMMISSION: 0.10 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	CORE LABORATORIES INC COM	-56.000	1,016.11	0.00	0.00	-1,495.40	-479.29	0.00	-479.29
19 Dec 23	SEDOL : BNKT9M2 /CLB	18.15							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.28 CORE LABORATORIES COM NPV PRICE: 18.15 BROKER COMMISSION: 0.28 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	CORECIVIC INC COM	-40.000	587.39	0.00	0.00	-420.94	166.45	0.00	166.45
01 Dec 23	SEDOL : BZ8VC58 /CXW	14.69							
Settled	PENSERRASECURITIES / 0.20								

## ◆ 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								

### Sales

#### Equities

##### Common stock

##### United States - USD

CORECIVIC INC COM USD0.01 PRICE: 14.69  
 BROKER COMMISSION: 0.20 OTHER CHARGES:  
 0.01 BROKER: PENSERRASECURITIES

15 Dec 23	CORECIVIC INC COM	-162.000	2,325.49	0.00	0.00	-1,704.82	620.67	0.00	620.67
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19 Dec 23  
 Settled  
 SEDOL : BZ8VC58 /CXW  
 WILLIAMS CAPITAL GROUP L.P.,THE  
 / 0.81  
 CORECIVIC INC COM USD0.01 PRICE: 14.36  
 BROKER COMMISSION: 0.81 OTHER CHARGES:  
 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

29 Nov 23	CORVEL CORP COM	-3.000	620.55	0.00	0.00	-569.52	51.03	0.00	51.03
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01 Dec 23  
 Settled  
 SEDOL : 2347277 /CRVL  
 PENSERRASECURITIES / 0.02  
 CORVEL CORP COMMON STOCK PRICE: 206.86  
 BROKER COMMISSION: 0.02 OTHER CHARGES:  
 0.01 BROKER: PENSERRASECURITIES

15 Dec 23	CORVEL CORP COM	-14.000	3,270.86	0.00	0.00	-2,657.75	613.11	0.00	613.11
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19 Dec 23  
 Settled  
 SEDOL : 2347277 /CRVL  
 WILLIAMS CAPITAL GROUP L.P.,THE  
 / 0.07  
 CORVEL CORP COMMON STOCK PRICE: 233.64  
 BROKER COMMISSION: 0.07 OTHER CHARGES:  
 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

15 Dec 23	CRACKER BARREL OLD COUNTRY	-38.000	3,051.94	0.00	0.00	-4,187.29	-1,135.35	0.00	-1,135.35
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19 Dec 23  
 Settled  
 STORE COM  
 SEDOL : 2231091 /CBRL  
 WILLIAMS CAPITAL GROUP L.P.,THE  
 / 0.19  
 CRACKER BARREL OLD COM USD0.01 PRICE:  
 80.32 BROKER COMMISSION: 0.19 OTHER  
 CHARGES: 0.03 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 Nov 23 01 Dec 23 Settled	CROSS CTRY HEALTHCARE INC COM SEDOL : 2809056 /CCRN PENSERRASECURITIES / 0.05 CROSS CTRY COM PRICE: 20.41 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES	-10.000 20.41	204.04	0.00	0.00	-207.87	-3.83	0.00	-3.83
15 Dec 23 19 Dec 23 Settled	CROSS CTRY HEALTHCARE INC COM SEDOL : 2809056 /CCRN WILLIAMS CAPITAL GROUP L.P.,THE / 0.70 CROSS CTRY COM PRICE: 20.96 BROKER COMMISSION: 0.70 OTHER CHARGES: 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE	-139.000 20.96	2,912.71	0.00	0.00	-2,889.41	23.30	0.00	23.30
29 Nov 23 01 Dec 23 Settled	CSG SYS INTL INC COM SEDOL : 2210885 /CSGS PENSERRASECURITIES / 0.05 CSG SYSTEMS INTL I COM USD0.01 PRICE: 49.89 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES	-10.000 49.89	498.84	0.00	0.00	-570.41	-71.57	0.00	-71.57
15 Dec 23 19 Dec 23 Settled	CSG SYS INTL INC COM SEDOL : 2210885 /CSGS WILLIAMS CAPITAL GROUP L.P.,THE / 1.68 CSG SYSTEMS INTL I COM USD0.01 PRICE: 53.14 BROKER COMMISSION: 1.68 OTHER CHARGES: 0.15 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE	-336.000 53.14	17,853.21	0.00	0.00	-19,165.78	-1,312.57	0.00	-1,312.57
29 Nov 23 01 Dec 23 Settled	CTS CORP COM SEDOL : 2239244 /CTS PENSERRASECURITIES / 0.05 CTS CORP COM NPV PRICE: 38.78 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES	-10.000 38.78	387.74	0.00	0.00	-342.75	44.99	0.00	44.99

## ◆ 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 Dec 23	CTS CORP COM	-74.000	3,164.58	0.00	0.00	-2,536.37	628.21	0.00	628.21
19 Dec 23	SEDOL : 2239244 /CTS	42.77							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.37 CTS CORP COM NPV PRICE: 42.77 BROKER COMMISSION: 0.37 OTHER CHARGES: 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	CUSHMAN & WAKEFIELD INC	-50.000	415.74	0.00	0.00	-563.23	-147.49	0.00	-147.49
01 Dec 23	SEDOL : BFZ4N46 /CWK	8.32							
Settled	PENSERRASECURITIES / 0.25 CUSHMAN & COM STK PRICE: 8.32 BROKER COMMISSION: 0.25 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	CUSHMAN & WAKEFIELD INC	-238.000	2,528.72	0.00	0.00	-2,680.98	-152.26	0.00	-152.26
19 Dec 23	SEDOL : BFZ4N46 /CWK	10.63							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.19 CUSHMAN & COM STK PRICE: 10.63 BROKER COMMISSION: 1.19 OTHER CHARGES: 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	CUSTOMERS BANCORP INC COM	-10.000	458.54	0.00	0.00	-533.67	-75.13	0.00	-75.13
01 Dec 23	SEDOL : B6XHXY4 /CUBI	45.86							
Settled	PENSERRASECURITIES / 0.05 CUSTOMERS BANCORP INC COM USD1 PRICE: 45.86 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	CUSTOMERS BANCORP INC COM	-23.000	1,220.71	0.00	0.00	-1,227.44	-6.73	0.00	-6.73
19 Dec 23	SEDOL : B6XHXY4 /CUBI	53.08							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.12 CUSTOMERS BANCORP INC COM USD1 PRICE: 53.08 BROKER COMMISSION: 0.12 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								

## ◆ 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

29 Nov 23	CVB FINL CORP COM	-40.000	719.39	0.00	0.00	-898.72	-179.33	0.00	-179.33
01 Dec 23	SEDOL : 2160645 /CVBF	17.99							
Settled	PENSERRASECURITIES / 0.20 CVB FINANCIAL COM NPV PRICE: 17.99 BROKER COMMISSION: 0.20 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	CVB FINL CORP COM	-196.000	4,093.42	0.00	0.00	-4,403.73	-310.31	0.00	-310.31
19 Dec 23	SEDOL : 2160645 /CVBF	20.89							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.98 CVB FINANCIAL COM NPV PRICE: 20.89 BROKER COMMISSION: 0.98 OTHER CHARGES: 0.04 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	CVR ENERGY INC COM STK	-10.000	317.24	0.00	0.00	-305.45	11.79	0.00	11.79
01 Dec 23	SEDOL : B23PS12 /CVI	31.73							
Settled	PENSERRASECURITIES / 0.05 CVR ENERGY INC COM USD0.01 PRICE: 31.73 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	CVR ENERGY INC COM STK	-42.000	1,320.67	0.00	0.00	-1,282.89	37.78	0.00	37.78
19 Dec 23	SEDOL : B23PS12 /CVI	31.45							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.21 CVR ENERGY INC COM USD0.01 PRICE: 31.45 BROKER COMMISSION: 0.21 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	CYTEK BIOSCIENCES INC COM	-30.000	205.64	0.00	0.00	-324.03	-118.39	0.00	-118.39
01 Dec 23	SEDOL : BPOTJS2 /CTKB	6.86							
Settled	PENSERRASECURITIES / 0.15 CYTEK BIOSCIENCES COM USD0.001 PRICE: 6.86 BROKER COMMISSION: 0.15 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 Dec 23	CYTEK BIOSCIENCES INC COM	-232.000	2,105.38	0.00	0.00	-2,505.83	-400.45	0.00	-400.45
19 Dec 23	SEDOL : BP0TJS2 /CTKB	9.08							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.16 CYTEK BIOSCIENCES COM USD0.001 PRICE: 9.08 BROKER COMMISSION: 1.16 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Oct 23	CYTOKINETICS INC COMMON	-97.000	2,702.87	0.00	0.00	-3,580.68	-877.81	0.00	-877.81
04 Oct 23	STOCK	27.88							
Settled	SEDOL : BBBSBJ5 /CYTK CABRERA CAPITAL MARKETS LLC / 1.46 CYTOKINETICS INC COMMON STOCK PRICE: 27.88 BROKER COMMISSION: 1.46 OTHER CHARGES: 0.03 BROKER: CABRERA CAPITAL MARKETS LLC								
29 Nov 23	CYTOKINETICS INC COMMON	-10.000	321.34	0.00	0.00	-369.14	-47.80	0.00	-47.80
01 Dec 23	STOCK	32.14							
Settled	SEDOL : BBBSBJ5 /CYTK PENSERRASECURITIES / 0.05 CYTOKINETICS INC COMMON STOCK PRICE: 32.14 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
29 Nov 23	DANA INC COM	-40.000	529.39	0.00	0.00	-672.60	-143.21	0.00	-143.21
01 Dec 23	SEDOL : B2PFJR3 /DAN	13.24							
Settled	PENSERRASECURITIES / 0.20 DANA INCORPORATED COM STK USD0.01 PRICE: 13.24 BROKER COMMISSION: 0.20 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	DANA INC COM	-189.000	2,720.62	0.00	0.00	-3,178.04	-457.42	0.00	-457.42
19 Dec 23	SEDOL : B2PFJR3 /DAN	14.40							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.95								

## ◆ 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

DANA INCORPORATED COM STK USD0.01 PRICE:  
14.4 BROKER COMMISSION: 0.95 OTHER  
CHARGES: 0.03 BROKER: WILLIAMS CAPITAL  
GROUP L.P.,THE

29 Nov 23	DAVE & BUSTERS ENTMT INC COM	-10.000	407.54	0.00	0.00	-375.45	32.09	0.00	32.09
01 Dec 23	SEDOL : B8SW166 /PLAY	40.76							
Settled	PENSERRASECURITIES / 0.05 DAVE & BUSTER'S EN COM USD0.01 PRICE: 40.76 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	DAVE & BUSTERS ENTMT INC COM	-48.000	2,389.66	0.00	0.00	-1,802.18	587.48	0.00	587.48
19 Dec 23	SEDOL : B8SW166 /PLAY	49.79							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.24 DAVE & BUSTER'S EN COM USD0.01 PRICE: 49.79 BROKER COMMISSION: 0.24 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	DEERE & CO COM	-306.000	118,134.94	0.00	0.00	-109,158.34	8,976.60	0.00	8,976.60
19 Dec 23	SEDOL : 2261203 /DE	386.07							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.53 DEERE & CO COM USD1 PRICE: 386.07 BROKER COMMISSION: 1.53 OTHER CHARGES: 0.95 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	DELUXE CORP COM STK USD1	-20.000	364.09	0.00	0.00	-624.01	-259.92	0.00	-259.92
01 Dec 23	SEDOL : 2260363 /DLX	18.21							
Settled	PENSERRASECURITIES / 0.10 DELUXE CORP COM USD1 PRICE: 18.21 BROKER COMMISSION: 0.10 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
29 Nov 23	DESIGNER BRANDS INC COM CL A	-20.000	232.89	0.00	0.00	-272.86	-39.97	0.00	-39.97
01 Dec 23	NPV	11.65							
Settled	SEDOL : BJ9J282 /DBI PENSERRASECURITIES / 0.10								

◆ 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

DESIGNER BRANDS IN COM NPV CLA PRICE:  
11.65 BROKER COMMISSION: 0.10 OTHER  
CHARGES: 0.01 BROKER: PENSERRASECURITIES

15 Dec 23	DESIGNER BRANDS INC COM CL A	-849.000	7,517.82	0.00	0.00	-11,583.04	-4,065.22	0.00	-4,065.22
19 Dec 23	NPV	8.86							
Settled	SEDOL : BJ9J282 /DBI WILLIAMS CAPITAL GROUP L.P.,THE / 4.25 DESIGNER BRANDS IN COM NPV CLA PRICE: 8.86 BROKER COMMISSION: 4.25 OTHER CHARGES: 0.07 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	DIAMONDROCK HOSPITALITY CO	-60.000	496.49	0.00	0.00	-557.35	-60.86	0.00	-60.86
01 Dec 23	COM STK	8.28							
Settled	SEDOL : B090B96 /DRH PENSERRASECURITIES / 0.30 DIAMONDROCK HOSPIT COM USD0.01 PRICE: 8.28 BROKER COMMISSION: 0.30 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	DIAMONDROCK HOSPITALITY CO	-313.000	2,874.87	0.00	0.00	-2,907.51	-32.64	0.00	-32.64
19 Dec 23	COM STK	9.19							
Settled	SEDOL : B090B96 /DRH WILLIAMS CAPITAL GROUP L.P.,THE / 1.57 DIAMONDROCK HOSPIT COM USD0.01 PRICE: 9.19 BROKER COMMISSION: 1.57 OTHER CHARGES: 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	DIGI INTL INC COM	-10.000	239.44	0.00	0.00	-229.98	9.46	0.00	9.46
01 Dec 23	SEDOL : 2269661 /DGII	23.95							
Settled	PENSERRASECURITIES / 0.05 DIGI INTL INC COM USD0.01 PRICE: 23.95 BROKER COMMISSION: 0.05 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 Dec 23	DIGI INTL INC COM	-55.000	1,363.70	0.00	0.00	-1,264.90	98.80	0.00	98.80
19 Dec 23	SEDOL : 2269661 /DGII	24.80							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.28 DIGI INTL INC COM USD0.01 PRICE: 24.8 BROKER COMMISSION: 0.28 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	DIGITAL TURBINE INC COM NEW	-30.000	146.54	0.00	0.00	-508.90	-362.36	0.00	-362.36
01 Dec 23	SEDOL : BVFNZL6 /APPS	4.89							
Settled	PENSERRASECURITIES / 0.15 DIGITAL TURBINE IN COM USD0.0001 PRICE: 4.89 BROKER COMMISSION: 0.15 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
29 Nov 23	DIME CMNTY BANCSHARES INC	-40.000	818.99	0.00	0.00	-1,402.40	-583.41	0.00	-583.41
01 Dec 23	NEW COM	20.48							
Settled	SEDOL : BMFZ702 /DCOM PENSERRASECURITIES / 0.20 DIME COMMTY BANCS. COM USD0.01 PRICE: 20.48 BROKER COMMISSION: 0.20 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	DIME CMNTY BANCSHARES INC	-51.000	1,312.46	0.00	0.00	-1,788.06	-475.60	0.00	-475.60
19 Dec 23	NEW COM	25.74							
Settled	SEDOL : BMFZ702 /DCOM WILLIAMS CAPITAL GROUP L.P.,THE / 0.26 DIME COMMTY BANCS. COM USD0.01 PRICE: 25.74 BROKER COMMISSION: 0.26 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	DINE BRANDS GLOBAL INC	-28.000	1,381.36	0.00	0.00	-2,052.80	-671.44	0.00	-671.44
19 Dec 23	SEDOL : 2456957 /DIN	49.34							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.14								

◆ 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

DINE BRANDS GLOBAL INC PRICE: 49.34 BROKER  
 COMMISSION: 0.14 OTHER CHARGES: 0.02  
 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

02 Oct 23	DIODES INC COM	-46.000	3,689.40	0.00	0.00	-4,029.25	-339.85	0.00	-339.85
04 Oct 23	SEDOL : 2270500 /DIOD	80.22							
Settled	CABRERA CAPITAL MARKETS LLC / 0.69 DIODES INC COM USD0.66 2/3 PRICE: 80.22 BROKER COMMISSION: 0.69 OTHER CHARGES: 0.03 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Dec 23	DIODES INC COM	-44.000	3,423.39	0.00	0.00	-3,854.07	-430.68	0.00	-430.68
19 Dec 23	SEDOL : 2270500 /DIOD	77.81							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.22 DIODES INC COM USD0.66 2/3 PRICE: 77.81 BROKER COMMISSION: 0.22 OTHER CHARGES: 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	DNOW INC COM USD0.01	-40.000	394.99	0.00	0.00	-369.00	25.99	0.00	25.99
01 Dec 23	SEDOL : BMH0MV1 /DNOW	9.88							
Settled	PENSERRASECURITIES / 0.20 NOW INC COM USD0.01 PRICE: 9.88 BROKER COMMISSION: 0.20 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	DNOW INC COM USD0.01	-206.000	2,273.19	0.00	0.00	-1,900.36	372.83	0.00	372.83
19 Dec 23	SEDOL : BMH0MV1 /DNOW	11.04							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.03 NOW INC COM USD0.01 PRICE: 11.04 BROKER COMMISSION: 1.03 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	DONNELLEY FINL SOLUTIONS INC	-10.000	585.54	0.00	0.00	-371.50	214.04	0.00	214.04
01 Dec 23	COM	58.56							
Settled	SEDOL : BYND5T7 /DFIN PENSERRASECURITIES / 0.05								

◆ 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

DONNELLEY FINL SOL COM USD0.01 PRICE: 58.56  
 BROKER COMMISSION: 0.05 OTHER CHARGES:  
 0.01 BROKER: PENSERRASECURITIES

15 Dec 23	DONNELLEY FINL SOLUTIONS INC	-62.000	3,788.47	0.00	0.00	-2,303.33	1,485.14	0.00	1,485.14
19 Dec 23	COM	61.11							
Settled	SEDOL : BYND5T7 /DFIN WILLIAMS CAPITAL GROUP L.P.,THE / 0.31 DONNELLEY FINL SOL COM USD0.01 PRICE: 61.11 BROKER COMMISSION: 0.31 OTHER CHARGES: 0.04 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	DORIAN LPG LIMITED COM USD0.01	-40.000	1,665.78	0.00	0.00	-537.70	1,128.08	0.00	1,128.08
01 Dec 23	SEDOL : BM4QJF5 /LPG	41.65							
Settled	PENSERRASECURITIES / 0.20 DORIAN LPG LTD COM USD0.01 PRICE: 41.65 BROKER COMMISSION: 0.20 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
29 Nov 23	DORMAN PRODS INC COM	-10.000	716.14	0.00	0.00	-1,004.92	-288.78	0.00	-288.78
01 Dec 23	SEDOL : 2718594 /DORM	71.62							
Settled	PENSERRASECURITIES / 0.05 DORMAN PRODUCTS IN COM USD0.01 PRICE: 71.62 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	DORMAN PRODS INC COM	-41.000	3,290.83	0.00	0.00	-4,120.17	-829.34	0.00	-829.34
19 Dec 23	SEDOL : 2718594 /DORM	80.27							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.21 DORMAN PRODUCTS IN COM USD0.01 PRICE: 80.27 BROKER COMMISSION: 0.21 OTHER CHARGES: 0.03 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

02 Oct 23	DOUBLEVERIFY HLDGS INC COM	-126.000	3,510.96	0.00	0.00	-3,558.87	-47.91	0.00	-47.91
04 Oct 23	SEDOL : BMDX9Z7 /DV	27.88							
Settled	CABRERA CAPITAL MARKETS LLC / 1.89 DOUBLEVERIFY HLDGS COM USD0.001 PRICE: 27.88 BROKER COMMISSION: 1.89 OTHER CHARGES: 0.03 BROKER: CABRERA CAPITAL MARKETS LLC								
29 Nov 23	DOUGLAS EMMETT INC COM REIT	-50.000	614.74	0.00	0.00	-638.25	-23.51	0.00	-23.51
01 Dec 23	SEDOL : B1G3M58 /DEI	12.30							
Settled	PENSERRASECURITIES / 0.25 DOUGLAS EMMETT INC COM STK USD0.01 PRICE: 12.3 BROKER COMMISSION: 0.25 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	DOUGLAS EMMETT INC COM REIT	-246.000	3,760.07	0.00	0.00	-3,140.19	619.88	0.00	619.88
19 Dec 23	SEDOL : B1G3M58 /DEI	15.29							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.23 DOUGLAS EMMETT INC COM STK USD0.01 PRICE: 15.29 BROKER COMMISSION: 1.23 OTHER CHARGES: 0.04 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	DXC TECHNOLOGY CO COM	-20.000	466.49	0.00	0.00	-423.30	43.19	0.00	43.19
01 Dec 23	SEDOL : BYXD7B3 /DXC	23.33							
Settled	PENSERRASECURITIES / 0.10 DXC TECHNOLOGY CO COM USD0.01 PRICE: 23.33 BROKER COMMISSION: 0.10 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	DXC TECHNOLOGY CO COM	-1,971.000	48,712.87	0.00	0.00	-41,716.22	6,996.65	0.00	6,996.65
19 Dec 23	SEDOL : BYXD7B3 /DXC	24.72							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 9.86								

◆ 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

	DXC TECHNOLOGY CO COM USD0.01 PRICE: 24.72 BROKER COMMISSION: 9.86 OTHER CHARGES: 0.39 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	DXP ENTERPRISES INC COM NEW	-10.000	290.44	0.00	0.00	-301.20	-10.76	0.00	-10.76
01 Dec 23	STK	29.05							
Settled	SEDOL : 2276627 /DXPE PENSERRASECURITIES / 0.05 DXP ENTERPRISES IN COM USD0.01 PRICE: 29.05 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	DXP ENTERPRISES INC COM NEW	-80.000	2,680.37	0.00	0.00	-2,409.59	270.78	0.00	270.78
19 Dec 23	STK	33.51							
Settled	SEDOL : 2276627 /DXPE WILLIAMS CAPITAL GROUP L.P.,THE / 0.40 DXP ENTERPRISES IN COM USD0.01 PRICE: 33.51 BROKER COMMISSION: 0.40 OTHER CHARGES: 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	DYCOM INDS INC COM	-9.000	905.70	0.00	0.00	-858.66	47.04	0.00	47.04
01 Dec 23	SEDOL : 2289841 /DY	100.64							
Settled	PENSERRASECURITIES / 0.05 DYCOM INDUSTRIES COM USD0.333 PRICE: 100.64 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	DYCOM INDS INC COM	-42.000	4,752.05	0.00	0.00	-4,007.10	744.95	0.00	744.95
19 Dec 23	SEDOL : 2289841 /DY	113.15							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.21 DYCOM INDUSTRIES COM USD0.333 PRICE: 113.15 BROKER COMMISSION: 0.21 OTHER CHARGES: 0.04 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 Nov 23	DYNAVAX TECHNOLOGIES CORP	-40.000	534.59	0.00	0.00	-408.46	126.13	0.00	126.13
01 Dec 23	COM NEW COM NEW	13.37							
Settled	SEDOL : BRJZSK0 /DVAX PENSERRASECURITIES / 0.20 DYNAVAX TECHNOLOGI COM USD0.001 PRICE: 13.37 BROKER COMMISSION: 0.20 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	DYNAVAX TECHNOLOGIES CORP	-122.000	1,665.89	0.00	0.00	-1,245.82	420.07	0.00	420.07
19 Dec 23	COM NEW COM NEW	13.66							
Settled	SEDOL : BRJZSK0 /DVAX WILLIAMS CAPITAL GROUP L.P.,THE / 0.61 DYNAVAX TECHNOLOGI COM USD0.001 PRICE: 13.66 BROKER COMMISSION: 0.61 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Oct 23	E L F BEAUTY INC COM	-55.000	5,950.67	0.00	0.00	-1,950.10	4,000.57	0.00	4,000.57
04 Oct 23	SEDOL : BDDQ975 /ELF	108.21							
Settled	CABRERA CAPITAL MARKETS LLC / 0.83 E L F BEAUTY INC COM USD0.01 PRICE: 108.21 BROKER COMMISSION: 0.83 OTHER CHARGES: 0.05 BROKER: CABRERA CAPITAL MARKETS LLC								
29 Nov 23	E L F BEAUTY INC COM	-3.000	356.64	0.00	0.00	-106.37	250.27	0.00	250.27
01 Dec 23	SEDOL : BDDQ975 /ELF	118.89							
Settled	PENSERRASECURITIES / 0.02 E L F BEAUTY INC COM USD0.01 PRICE: 118.89 BROKER COMMISSION: 0.02 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
29 Nov 23	EAGLE BANCORP INC MD COM	-10.000	240.04	0.00	0.00	-576.99	-336.95	0.00	-336.95
01 Dec 23	SEDOL : 2648055 /EGBN	24.01							
Settled	PENSERRASECURITIES / 0.05								

◆ 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

EAGLE BANCORP INC COM USD0.01 PRICE: 24.01 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES									
15 Dec 23	EAGLE BANCORP INC MD COM	-40.000	1,217.79	0.00	0.00	-2,307.97	-1,090.18	0.00	-1,090.18
19 Dec 23	SEDOL : 2648055 /EGBN	30.45							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.20 EAGLE BANCORP INC COM USD0.01 PRICE: 30.45 BROKER COMMISSION: 0.20 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	EASTERLY GOVERNMENT PROPERTI	-30.000	350.24	0.00	0.00	-619.47	-269.23	0.00	-269.23
01 Dec 23	COMMON STOCK	11.68							
Settled	SEDOL : BVSS693 /DEA PENSERRASECURITIES / 0.15 EASTERLY GOVERNMENT PROPERTI COMMON STOCK PRICE: 11.68 BROKER COMMISSION: 0.15 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
29 Nov 23	EDGEWELL PERS CARE CO COM	-20.000	686.29	0.00	0.00	-839.54	-153.25	0.00	-153.25
01 Dec 23	SEDOL : BX8ZSB4 /EPC	34.32							
Settled	PENSERRASECURITIES / 0.10 EDGEWELL PERSONAL COM USD0.01 PRICE: 34.32 BROKER COMMISSION: 0.10 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	EDGEWELL PERS CARE CO COM	-71.000	2,537.86	0.00	0.00	-2,980.35	-442.49	0.00	-442.49
19 Dec 23	SEDOL : BX8ZSB4 /EPC	35.75							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.36 EDGEWELL PERSONAL COM USD0.01 PRICE: 35.75 BROKER COMMISSION: 0.36 OTHER CHARGES: 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	ELLINGTON FINL LLC	-80.000	1,041.19	0.00	0.00	-1,322.23	-281.04	0.00	-281.04
01 Dec 23	SEDOL : BJ7MB31 /EFC	13.02							
Settled	PENSERRASECURITIES / 0.40								

## ◆ 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

ELLINGTON FINL INC COM NPV PRICE: 13.02  
 BROKER COMMISSION: 0.40 OTHER CHARGES:  
 0.01 BROKER: PENSERRASECURITIES

29 Nov 23	ELME COMMUNITIES FORMERLY	-30.000	395.24	0.00	0.00	-729.10	-333.86	0.00	-333.86
01 Dec 23	WASHINGTON RE SH BEN INT	13.18							
Settled	SEDOL : 2942304 /ELME PENSERRASECURITIES / 0.15 ELME COMMUNITIES FORMERLY WASHINGTON RE SH BEN INT PRICE: 13.18 BROKER COMMISSION: 0.15 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	ELME COMMUNITIES FORMERLY	-124.000	1,796.12	0.00	0.00	-3,013.63	-1,217.51	0.00	-1,217.51
19 Dec 23	WASHINGTON RE SH BEN INT	14.49							
Settled	SEDOL : 2942304 /ELME WILLIAMS CAPITAL GROUP L.P.,THE / 0.62 ELME COMMUNITIES FORMERLY WASHINGTON RE SH BEN INT PRICE: 14.49 BROKER COMMISSION: 0.62 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	EMBECTA CORPORATION COM	-20.000	361.89	0.00	0.00	-608.30	-246.41	0.00	-246.41
01 Dec 23	USD0.01 WI	18.10							
Settled	SEDOL : BMXWYR1 /EMBC PENSERRASECURITIES / 0.10 EMBECTA CORPORATIO COM USD0.01 PRICE: 18.1 BROKER COMMISSION: 0.10 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	EMBECTA CORPORATION COM	-82.000	1,422.27	0.00	0.00	-2,494.02	-1,071.75	0.00	-1,071.75
19 Dec 23	USD0.01 WI	17.35							
Settled	SEDOL : BMXWYR1 /EMBC WILLIAMS CAPITAL GROUP L.P.,THE / 0.41								

◆ 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

EMBECTA CORPORATIO COM USD0.01 PRICE: 17.35  
 BROKER COMMISSION: 0.41 OTHER CHARGES:  
 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

29 Nov 23	EMPLOYERS HLDGS INC COM	-10.000	376.44	0.00	0.00	-400.95	-24.51	0.00	-24.51
01 Dec 23	SEDOL : B1Q1RR9 /EIG	37.65							
Settled	PENSERRASECURITIES / 0.05								
	EMPLOYERS HOLDINGS COM STK USD0.01 PRICE: 37.65 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	EMPLOYERS HLDGS INC COM	-86.000	3,313.98	0.00	0.00	-3,448.20	-134.22	0.00	-134.22
19 Dec 23	SEDOL : B1Q1RR9 /EIG	38.54							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.43								
	EMPLOYERS HOLDINGS COM STK USD0.01 PRICE: 38.54 BROKER COMMISSION: 0.43 OTHER CHARGES: 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	ENCORE CAP GROUP INC COM	-10.000	441.64	0.00	0.00	-600.37	-158.73	0.00	-158.73
01 Dec 23	SEDOL : 2443078 /ECPG	44.17							
Settled	PENSERRASECURITIES / 0.05								
	ENCORE CAPITAL GP COM USD0.01 PRICE: 44.17 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	ENCORE CAP GROUP INC COM	-26.000	1,250.71	0.00	0.00	-1,560.97	-310.26	0.00	-310.26
19 Dec 23	SEDOL : 2443078 /ECPG	48.11							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.13								
	ENCORE CAPITAL GP COM USD0.01 PRICE: 48.11 BROKER COMMISSION: 0.13 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	ENERGIZER HLDGS INC NEW COM	-20.000	618.69	0.00	0.00	-685.30	-66.61	0.00	-66.61
01 Dec 23	SEDOL : BYZFPN5 /ENR	30.94							
Settled	PENSERRASECURITIES / 0.10								

## ◆ 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

ENERGIZER HLDGS IN COM USD0.01 PRICE: 30.94  
 BROKER COMMISSION: 0.10 OTHER CHARGES:  
 0.01 BROKER: PENSERRASECURITIES

15 Dec 23	ENERGIZER HLDGS INC NEW COM		-98.000	3,110.98	0.00	0.00	-3,357.97	-246.99	0.00	-246.99
19 Dec 23	SEDOL : BYZFPN5 /ENR		31.75							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE									

ENERGIZER HLDGS IN COM USD0.01 PRICE: 31.75  
 BROKER COMMISSION: 0.49 OTHER CHARGES:  
 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

29 Nov 23	ENERPAC TOOL GROUP CORP CL A		-20.000	544.89	0.00	0.00	-397.20	147.69	0.00	147.69
01 Dec 23	COM CL A COM		27.25							
Settled	SEDOL : BH3T5K7 /EPAC									

PENSERRASECURITIES / 0.10  
 ENERPAC TOOL GROUP COM USD0.20 CLASS A  
 PRICE: 27.25 BROKER COMMISSION: 0.10 OTHER  
 CHARGES: 0.01 BROKER: PENSERRASECURITIES

15 Dec 23	ENERPAC TOOL GROUP CORP CL A		-335.000	9,914.24	0.00	0.00	-6,653.06	3,261.18	0.00	3,261.18
19 Dec 23	COM CL A COM		29.60							
Settled	SEDOL : BH3T5K7 /EPAC									

WILLIAMS CAPITAL GROUP L.P.,THE  
 / 1.68  
 ENERPAC TOOL GROUP COM USD0.20 CLASS A  
 PRICE: 29.6 BROKER COMMISSION: 1.68 OTHER  
 CHARGES: 0.08 BROKER: WILLIAMS CAPITAL  
 GROUP L.P.,THE

29 Nov 23	ENHABIT INC COM		-20.000	209.29	0.00	0.00	-446.35	-237.06	0.00	-237.06
01 Dec 23	SEDOL : BQFMQ93 /EHAB		10.47							
Settled	PENSERRASECURITIES / 0.10									

ENHABIT INC COM USD0.01 PRICE: 10.47 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		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 Nov 23	ENOVA INTL INC COM	-10.000	410.54	0.00	0.00	-389.38	21.16	0.00	21.16
01 Dec 23	SEDOL : BRYQ4L1 /ENVA	41.06							
Settled	PENSERRASECURITIES / 0.05 ENOVA INTERNATIONA COM USD0.00001 PRICE: 41.06 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	ENOVA INTL INC COM	-178.000	9,621.71	0.00	0.00	-6,930.90	2,690.81	0.00	2,690.81
19 Dec 23	SEDOL : BRYQ4L1 /ENVA	54.06							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.89 ENOVA INTERNATIONA COM USD0.00001 PRICE: 54.06 BROKER COMMISSION: 0.89 OTHER CHARGES: 0.08 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	ENPRO INC	-5.000	642.51	0.00	0.00	-515.71	126.80	0.00	126.80
01 Dec 23	SEDOL : 2951292 /NPO	128.51							
Settled	PENSERRASECURITIES / 0.03 ENPRO INDUSTRIES I COM USD0.01 PRICE: 128.51 BROKER COMMISSION: 0.03 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	ENPRO INC	-31.000	4,665.30	0.00	0.00	-3,197.38	1,467.92	0.00	1,467.92
19 Dec 23	SEDOL : 2951292 /NPO	150.50							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.16 ENPRO INC PRICE: 150.5 BROKER COMMISSION: 0.16 OTHER CHARGES: 0.04 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Oct 23	ENSIGN GROUP INC COM STK	-56.000	5,153.35	0.00	0.00	-4,421.04	732.31	0.00	732.31
04 Oct 23	SEDOL : B1YWPP8 /ENSG	92.04							
Settled	CABRERA CAPITAL MARKETS LLC / 0.84 ENSIGN GROUP INC COM USD0.001 PRICE: 92.04 BROKER COMMISSION: 0.84 OTHER CHARGES: 0.05 BROKER: CABRERA 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								

### Sales

#### Equities

##### Common stock

##### United States - USD

29 Nov 23	ENSIGN GROUP INC COM STK	-4.000	427.61	0.00	0.00	-315.79	111.82	0.00	111.82
01 Dec 23	SEDOL : B1YWPP8 /ENSG	106.91							
Settled	PENSERRASECURITIES / 0.02 ENSIGN GROUP INC COM USD0.001 PRICE: 106.91 BROKER COMMISSION: 0.02 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	ENSIGN GROUP INC COM STK	-48.000	5,350.75	0.00	0.00	-3,789.47	1,561.28	0.00	1,561.28
19 Dec 23	SEDOL : B1YWPP8 /ENSG	111.48							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.24 ENSIGN GROUP INC COM USD0.001 PRICE: 111.48 BROKER COMMISSION: 0.24 OTHER CHARGES: 0.05 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	ENVIRI CORPORATION COM	-30.000	176.84	0.00	0.00	-443.41	-266.57	0.00	-266.57
01 Dec 23	USD1.25	5.90							
Settled	SEDOL : 2412700 /NVRI PENSERRASECURITIES / 0.15 ENVIRI CORPORATION COM USD1.25 PRICE: 5.9 BROKER COMMISSION: 0.15 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
29 Nov 23	EPLUS INC COM	-10.000	627.54	0.00	0.00	-486.28	141.26	0.00	141.26
01 Dec 23	SEDOL : 2597748 /PLUS	62.76							
Settled	PENSERRASECURITIES / 0.05 EPLUS INC COM USD0.01 PRICE: 62.76 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	EPLUS INC COM	-38.000	2,901.46	0.00	0.00	-1,847.87	1,053.59	0.00	1,053.59
19 Dec 23	SEDOL : 2597748 /PLUS	76.36							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.19 EPLUS INC COM USD0.01 PRICE: 76.36 BROKER COMMISSION: 0.19 OTHER CHARGES: 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								

## ◆ 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 Dec 23	EQTY RESDNTL EFF 5/15/02	-374.000	22,928.81	0.00	0.00	-29,221.17	-6,292.36	0.00	-6,292.36
19 Dec 23	SEDOL : 2319157 /EQR	61.31							
Settled	CABRERA CAPITAL MARKETS LLC / 0.94 EQUITY RESIDENTIAL SBI USD0.01 PRICE: 61.31 BROKER COMMISSION: 0.94 OTHER CHARGES: 0.19 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Dec 23	EQUINIX INC COM PAR \$0.001	-100.000	80,373.00	0.00	0.00	-76,735.94	3,637.06	0.00	3,637.06
19 Dec 23	SEDOL : BVLZX12 /EQIX	803.72998							
Settled	STATE STREET BANK AND TRUST CO. EQUINIX INC COM USD0.001 PRICE: 803.73 NET BROKER: STATE STREET BANK AND TRUST CO.								
15 Dec 23	EQUINIX INC COM PAR \$0.001	-23.000	18,485.58	0.00	0.00	-17,649.27	836.31	0.00	836.31
19 Dec 23	SEDOL : BVLZX12 /EQIX	803.73							
Settled	CABRERA CAPITAL MARKETS LLC / 0.06 EQUINIX INC COM USD0.001 PRICE: 803.73 BROKER COMMISSION: 0.06 OTHER CHARGES: 0.15 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Oct 23	ESCO TECHNOLOGIES INC	-26.000	2,706.96	0.00	0.00	-2,149.88	557.08	0.00	557.08
04 Oct 23	SEDOL : 2321583 /ESE	104.13							
Settled	CABRERA CAPITAL MARKETS LLC / 0.39 ESCO TECHNOLOGIES COM USD0.01 PRICE: 104.13 BROKER COMMISSION: 0.39 OTHER CHARGES: 0.03 BROKER: CABRERA CAPITAL MARKETS LLC								
29 Nov 23	ESCO TECHNOLOGIES INC	-2.000	206.44	0.00	0.00	-165.38	41.06	0.00	41.06
01 Dec 23	SEDOL : 2321583 /ESE	103.23							
Settled	PENSERRASECURITIES / 0.01 ESCO TECHNOLOGIES COM USD0.01 PRICE: 103.23 BROKER COMMISSION: 0.01 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 Dec 23	ESCO TECHNOLOGIES INC	-39.000	4,433.67	0.00	0.00	-3,224.83	1,208.84	0.00	1,208.84
19 Dec 23	SEDOL : 2321583 /ESE	113.69							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.20								
	ESCO TECHNOLOGIES COM USD0.01 PRICE: 113.69								
	BROKER COMMISSION: 0.20 OTHER CHARGES: 0.04								
	BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Oct 23	ESSENTIAL PROPERTIES REALTY TR	-158.000	3,339.30	0.00	0.00	-4,037.62	-698.32	0.00	-698.32
04 Oct 23	INC USD0.01	21.15							
Settled	SEDOL : BFFK0X2 /EPRT								
	CABRERA CAPITAL MARKETS LLC / 2.37								
	ESSENTIAL PROPERTI USD0.01 PRICE: 21.15								
	BROKER COMMISSION: 2.37 OTHER CHARGES: 0.03								
	BROKER: CABRERA CAPITAL MARKETS LLC								
29 Nov 23	ESSENTIAL PROPERTIES REALTY TR	-10.000	235.04	0.00	0.00	-255.55	-20.51	0.00	-20.51
01 Dec 23	INC USD0.01	23.51							
Settled	SEDOL : BFFK0X2 /EPRT								
	PENSERRASECURITIES / 0.05								
	ESSENTIAL PROPERTI USD0.01 PRICE: 23.51								
	BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01								
	BROKER: PENSERRASECURITIES								
15 Dec 23	ESSENTIAL PROPERTIES REALTY TR	-232.000	5,965.83	0.00	0.00	-5,928.66	37.17	0.00	37.17
19 Dec 23	INC USD0.01	25.72							
Settled	SEDOL : BFFK0X2 /EPRT								
	WILLIAMS CAPITAL GROUP L.P.,THE / 1.16								
	ESSENTIAL PROPERTI USD0.01 PRICE: 25.72								
	BROKER COMMISSION: 1.16 OTHER CHARGES: 0.05								
	BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	ETHAN ALLEN INTERIORS INC COM	-10.000	272.64	0.00	0.00	-247.07	25.57	0.00	25.57
01 Dec 23	SEDOL : 2320825 /ETD	27.27							
Settled	PENSERRASECURITIES / 0.05								

◆ 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

ETHAN ALLEN INTERS COM USD0.01 PRICE: 27.27  
 BROKER COMMISSION: 0.05 OTHER CHARGES:  
 0.01 BROKER: PENSERRASECURITIES

29 Nov 23	EVERTEC INC COM	-20.000	710.49	0.00	0.00	-831.88	-121.39	0.00	-121.39
01 Dec 23	SEDOL : B7KY3Z6 /EVTC	35.53							
Settled	PENSERRASECURITIES / 0.10 EVERTEC INC USD0.01 PRICE: 35.53 BROKER COMMISSION: 0.10 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
02 Oct 23	EXP WORLD HOLDINGS INC	-93.000	1,458.68	0.00	0.00	-1,858.60	-399.92	0.00	-399.92
04 Oct 23	SEDOL : BDH2902 /EXPI	15.70							
Settled	CABRERA CAPITAL MARKETS LLC / 1.40 EXP WORLD HOLD INC COM USD0.00001 PRICE: 15.7 BROKER COMMISSION: 1.40 OTHER CHARGES: 0.02 BROKER: CABRERA CAPITAL MARKETS LLC								
29 Nov 23	EXP WORLD HOLDINGS INC	-10.000	126.94	0.00	0.00	-199.85	-72.91	0.00	-72.91
01 Dec 23	SEDOL : BDH2902 /EXPI	12.70							
Settled	PENSERRASECURITIES / 0.05 EXP WORLD HOLD INC COM USD0.00001 PRICE: 12.7 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	EXP WORLD HOLDINGS INC	-95.000	1,436.85	0.00	0.00	-1,898.58	-461.73	0.00	-461.73
19 Dec 23	SEDOL : BDH2902 /EXPI	15.13							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.48 EXP WORLD HOLD INC COM USD0.00001 PRICE: 15.13 BROKER COMMISSION: 0.48 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 Dec 23	EXPEDIA GROUP INC COM	-398.000	58,101.56	0.00	0.00	-64,687.89	-6,586.33	0.00	-6,586.33
19 Dec 23	USD0.001	145.99							
Settled	SEDOL : B748CK2 /EXPE WILLIAMS CAPITAL GROUP L.P.,THE / 1.99 EXPEDIA GROUP INC COM USD0.001 PRICE: 145.99 BROKER COMMISSION: 1.99 OTHER CHARGES: 0.47 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	EXTRA SPACE STORAGE INC COM	-14.000	2,152.16	0.00	0.00	-2,334.26	-182.10	0.00	-182.10
19 Dec 23	SEDOL : B02HWR9 /EXR	153.73							
Settled	CABRERA CAPITAL MARKETS LLC / 0.04 EXTRA SPACE STORAG COM USD0.01 PRICE: 153.73 BROKER COMMISSION: 0.04 OTHER CHARGES: 0.02 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Dec 23	EXTRA SPACE STORAGE INC COM	-200.000	30,746.00	0.00	0.00	-33,346.60	-2,600.60	0.00	-2,600.60
19 Dec 23	SEDOL : B02HWR9 /EXR	153.729996							
Settled	CITIBANK N.A. EXTRA SPACE STORAG COM USD0.01 PRICE: 153.73 NET BROKER: CITIBANK N.A.								
02 Oct 23	EXTREME NETWORKS INC COM	-129.000	3,155.95	0.00	0.00	-1,614.39	1,541.56	0.00	1,541.56
04 Oct 23	SEDOL : 2407052 /EXTR	24.48							
Settled	CABRERA CAPITAL MARKETS LLC / 1.94 EXTREME NETWORKS COM USD0.001 PRICE: 24.48 BROKER COMMISSION: 1.94 OTHER CHARGES: 0.03 BROKER: CABRERA CAPITAL MARKETS LLC								
29 Nov 23	EXTREME NETWORKS INC COM	-10.000	164.14	0.00	0.00	-125.15	38.99	0.00	38.99
01 Dec 23	SEDOL : 2407052 /EXTR	16.42							
Settled	PENSERRASECURITIES / 0.05 EXTREME NETWORKS COM USD0.001 PRICE: 16.42 BROKER COMMISSION: 0.05 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

29 Nov 23	EZCORP INC CL A NON VTG CL A	-20.000	161.29	0.00	0.00	-138.12	23.17	0.00	23.17
01 Dec 23	NON VTG	8.07							
Settled	SEDOL : 2326287 /EZPW PENSERRASECURITIES / 0.10 EZCORP INC CL'A'COM NON VTG USD0.01 PRICE: 8.07 BROKER COMMISSION: 0.10 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
02 Oct 23	FABRINET COM USD0.01	-36.000	6,060.37	0.00	0.00	-3,810.93	2,249.44	0.00	2,249.44
04 Oct 23	SEDOL : B4JSZL8 /FN	168.36							
Settled	CABRERA CAPITAL MARKETS LLC / 0.54 FABRINET COM USD0.01 PRICE: 168.36 BROKER COMMISSION: 0.54 OTHER CHARGES: 0.05 BROKER: CABRERA CAPITAL MARKETS LLC								
29 Nov 23	FABRINET COM USD0.01	-3.000	488.97	0.00	0.00	-317.58	171.39	0.00	171.39
01 Dec 23	SEDOL : B4JSZL8 /FN	163.00							
Settled	PENSERRASECURITIES / 0.02 FABRINET COM USD0.01 PRICE: 163.0 BROKER COMMISSION: 0.02 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	FABRINET COM USD0.01	-49.000	9,237.64	0.00	0.00	-5,187.09	4,050.55	0.00	4,050.55
19 Dec 23	SEDOL : B4JSZL8 /FN	188.53							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.25 FABRINET COM USD0.01 PRICE: 188.53 BROKER COMMISSION: 0.25 OTHER CHARGES: 0.08 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	FB FINL CORP COM	-10.000	332.54	0.00	0.00	-439.20	-106.66	0.00	-106.66
01 Dec 23	SEDOL : BYY5Z69 /FBK	33.26							
Settled	PENSERRASECURITIES / 0.05 FB FINANCIAL CORP COM USD1.00 PRICE: 33.26 BROKER COMMISSION: 0.05 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 Dec 23	FB FINL CORP COM	-48.000	1,882.78	0.00	0.00	-2,108.16	-225.38	0.00	-225.38
19 Dec 23	SEDOL : BYY5Z69 /FBK	39.23							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.24 FB FINANCIAL CORP COM USD1.00 PRICE: 39.23 BROKER COMMISSION: 0.24 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	FEDERAL RLTY INVT TR COM	-137.000	14,400.98	0.00	0.00	-15,623.24	-1,222.26	0.00	-1,222.26
19 Dec 23	USD0.01	105.12							
Settled	SEDOL : BN7P9B2 /FRT CABRERA CAPITAL MARKETS LLC / 0.34 FED REALTY INV TR COM USD0.01 PRICE: 105.12 BROKER COMMISSION: 0.34 OTHER CHARGES: 0.12 BROKER: CABRERA CAPITAL MARKETS LLC								
02 Oct 23	FEDERAL SIGNAL CORP COM	-62.000	3,695.48	0.00	0.00	-2,503.26	1,192.22	0.00	1,192.22
04 Oct 23	SEDOL : 2333986 /FSS	59.62							
Settled	CABRERA CAPITAL MARKETS LLC / 0.93 FED SIGNAL CORP COM USD1 PRICE: 59.62 BROKER COMMISSION: 0.93 OTHER CHARGES: 0.03 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Dec 23	FEDERAL SIGNAL CORP COM	-104.000	7,903.41	0.00	0.00	-4,199.02	3,704.39	0.00	3,704.39
19 Dec 23	SEDOL : 2333986 /FSS	76.00							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.52 FED SIGNAL CORP COM USD1 PRICE: 76.0 BROKER COMMISSION: 0.52 OTHER CHARGES: 0.07 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	FIRST BANCORP N C COM	-10.000	316.54	0.00	0.00	-440.20	-123.66	0.00	-123.66
01 Dec 23	SEDOL : 2351494 /FBNC	31.66							
Settled	PENSERRASECURITIES / 0.05								

◆ 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 BANCORP NC COM NPV PRICE: 31.66 BROKER  
COMMISSION: 0.05 OTHER CHARGES: 0.01  
BROKER: PENSERRASECURITIES

15 Dec 23	FIRST BANCORP N C COM	-62.000	2,324.05	0.00	0.00	-2,729.22	-405.17	0.00	-405.17
19 Dec 23	SEDOL : 2351494 /FBNC	37.49							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.31								

1ST BANCORP NC COM NPV PRICE: 37.49 BROKER  
COMMISSION: 0.31 OTHER CHARGES: 0.02  
BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

29 Nov 23	FIRST BANCORP P R COM NEW	-60.000	899.09	0.00	0.00	-864.66	34.43	0.00	34.43
01 Dec 23	COM NEW	14.99							
Settled	SEDOL : 2296926 /FBP PENSERRASECURITIES / 0.30								
	FIRST BANCORP P R COM USD1 PRICE: 14.99 BROKER COMMISSION: 0.30 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								

15 Dec 23	FIRST BANCORP P R COM NEW	-1,090.000	17,990.30	0.00	0.00	-15,707.91	2,282.39	0.00	2,282.39
19 Dec 23	COM NEW	16.51							
Settled	SEDOL : 2296926 /FBP WILLIAMS CAPITAL GROUP L.P.,THE / 5.45								
	FIRST BANCORP P R COM USD1 PRICE: 16.51 BROKER COMMISSION: 5.45 OTHER CHARGES: 0.15 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								

29 Nov 23	FIRST FINL BANCORP OHIO COM	-30.000	616.04	0.00	0.00	-741.99	-125.95	0.00	-125.95
01 Dec 23	SEDOL : 2352806 /FFBC	20.54							
Settled	PENSERRASECURITIES / 0.15 1ST FINL BANCORP COM NPV PRICE: 20.54 BROKER COMMISSION: 0.15 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 Dec 23	FIRST FINL BANCORP OHIO COM	-139.000	3,283.84	0.00	0.00	-3,437.91	-154.07	0.00	-154.07
19 Dec 23	SEDOL : 2352806 /FFBC	23.63							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.70 1ST FINL BANCORP COM NPV PRICE: 23.63 BROKER COMMISSION: 0.70 OTHER CHARGES: 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	FIRST HAWAIIAN INC COM	-40.000	786.99	0.00	0.00	-1,107.99	-321.00	0.00	-321.00
01 Dec 23	SEDOL : BDC6HG1 /FHB	19.68							
Settled	PENSERRASECURITIES / 0.20 FIRST HAWAIIAN COM USD0.01 PRICE: 19.68 BROKER COMMISSION: 0.20 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	FIRST HAWAIIAN INC COM	-187.000	4,225.22	0.00	0.00	-5,179.83	-954.61	0.00	-954.61
19 Dec 23	SEDOL : BDC6HG1 /FHB	22.60							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.94 FIRST HAWAIIAN COM USD0.01 PRICE: 22.6 BROKER COMMISSION: 0.94 OTHER CHARGES: 0.04 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	FISERV INC COM	-675.000	89,777.65	0.00	0.00	-69,711.87	20,065.78	0.00	20,065.78
19 Dec 23	SEDOL : 2342034 /FI	133.01							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 3.38 FISERV INC COM USD0.01 PRICE: 133.01 BROKER COMMISSION: 3.38 OTHER CHARGES: 0.72 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	FOOT LOCKER INC COM	-30.000	829.94	0.00	0.00	-549.45	280.49	0.00	280.49
01 Dec 23	SEDOL : 2980906 /FL	27.67							
Settled	PENSERRASECURITIES / 0.15 FOOT LOCKER INC COM USD0.01 PRICE: 27.67 BROKER COMMISSION: 0.15 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 Dec 23	FOOT LOCKER INC COM	-86.000	2,620.82	0.00	0.00	-1,575.09	1,045.73	0.00	1,045.73
19 Dec 23	SEDOL : 2980906 /FL	30.48							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.43 FOOT LOCKER INC COM USD0.01 PRICE: 30.48 BROKER COMMISSION: 0.43 OTHER CHARGES: 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	FORMFACTOR INC COM STK	-20.000	749.69	0.00	0.00	-795.33	-45.64	0.00	-45.64
01 Dec 23	SEDOL : 2891826 /FORM	37.49							
Settled	PENSERRASECURITIES / 0.10 FORMFACTOR INC COM USD0.001 PRICE: 37.49 BROKER COMMISSION: 0.10 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	FORMFACTOR INC COM STK	-91.000	3,652.25	0.00	0.00	-3,618.77	33.48	0.00	33.48
19 Dec 23	SEDOL : 2891826 /FORM	40.14							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.46 FORMFACTOR INC COM USD0.001 PRICE: 40.14 BROKER COMMISSION: 0.46 OTHER CHARGES: 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Oct 23	FORRESTER RESH INC COM	-62.000	1,781.55	0.00	0.00	-3,319.08	-1,537.53	0.00	-1,537.53
04 Oct 23	SEDOL : 2398855 /FORR	28.75							
Settled	CABRERA CAPITAL MARKETS LLC / 0.93 FORRESTER RESEARCH COM USD0.01 PRICE: 28.75 BROKER COMMISSION: 0.93 OTHER CHARGES: 0.02 BROKER: CABRERA CAPITAL MARKETS LLC								
29 Nov 23	FORTREA HLDGS INC COM	-30.000	885.74	0.00	0.00	-1,110.45	-224.71	0.00	-224.71
01 Dec 23	SEDOL : BRXYZ57 /FTRE	29.53							
Settled	PENSERRASECURITIES / 0.15 FORTREA HOLDINGS I COM USD0.001 PRICE: 29.53 BROKER COMMISSION: 0.15 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 Dec 23	FORTREA HLDGS INC COM	-98.000	3,178.60	0.00	0.00	-3,627.47	-448.87	0.00	-448.87
19 Dec 23	SEDOL : BRXYZ57 /FTRE	32.44							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.49 FORTREA HOLDINGS I COM USD0.001 PRICE: 32.44 BROKER COMMISSION: 0.49 OTHER CHARGES: 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	FORWARD AIR CORP COM	-10.000	635.14	0.00	0.00	-1,044.66	-409.52	0.00	-409.52
01 Dec 23	SEDOL : 2510790 /FWRD	63.52							
Settled	PENSERRASECURITIES / 0.05 FORWARD AIR CORPN COM USD0.01 PRICE: 63.52 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	FORWARD AIR CORP COM	-41.000	2,625.81	0.00	0.00	-4,283.10	-1,657.29	0.00	-1,657.29
19 Dec 23	SEDOL : 2510790 /FWRD	64.05							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.21 FORWARD AIR CORPN COM USD0.01 PRICE: 64.05 BROKER COMMISSION: 0.21 OTHER CHARGES: 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Oct 23	FOUR CORNERS PPTY TR INC COM	-85.000	1,872.95	0.00	0.00	-2,350.82	-477.87	0.00	-477.87
04 Oct 23	SEDOL : BZ16HK0 /FCPT	22.05							
Settled	CABRERA CAPITAL MARKETS LLC / 1.28 FOUR CORNERS PPTY COM USD0.0001 PRICE: 22.05 BROKER COMMISSION: 1.28 OTHER CHARGES: 0.02 BROKER: CABRERA CAPITAL MARKETS LLC								
29 Nov 23	FOUR CORNERS PPTY TR INC COM	-10.000	228.44	0.00	0.00	-276.57	-48.13	0.00	-48.13
01 Dec 23	SEDOL : BZ16HK0 /FCPT	22.85							
Settled	PENSERRASECURITIES / 0.05 FOUR CORNERS PPTY COM USD0.0001 PRICE: 22.85 BROKER COMMISSION: 0.05 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 Dec 23	FOUR CORNERS PPTY TR INC COM	-132.000	3,296.67	0.00	0.00	-3,650.68	-354.01	0.00	-354.01
19 Dec 23	SEDOL : BZ16HK0 /FCPT	24.98							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.66 FOUR CORNERS PPTY COM USD0.0001 PRICE: 24.98 BROKER COMMISSION: 0.66 OTHER CHARGES: 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
16 Nov 23	FOX CORP CL A CL A	-1,645.000	49,442.70	0.00	0.00	-64,569.33	-15,126.63	0.00	-15,126.63
20 Nov 23	SEDOL : BJJMGL2 /FOXA	30.0716							
Settled	CABRERA CAPITAL MARKETS LLC / 24.68 FOX CORP COM USD0.01 CL A PRICE: 30.0715987 BROKER COMMISSION: 24.68 OTHER CHARGES: 0.40 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Dec 23	FOX CORP CL A CL A	-1,246.000	37,099.35	0.00	0.00	-48,907.83	-11,808.48	0.00	-11,808.48
19 Dec 23	SEDOL : BJJMGL2 /FOXA	29.78							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 6.23 FOX CORP COM USD0.01 CL A PRICE: 29.78 BROKER COMMISSION: 6.23 OTHER CHARGES: 0.30 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	FRANKLIN BSP REALTY TRUST INC	-30.000	389.54	0.00	0.00	-428.70	-39.16	0.00	-39.16
01 Dec 23	SEDOL : BN14T59 /FBRT	12.99							
Settled	PENSERRASECURITIES / 0.15 FRANKLIN BSP REALT COM USD0.01 PRICE: 12.99 BROKER COMMISSION: 0.15 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	FRANKLIN BSP REALTY TRUST INC	-136.000	1,922.34	0.00	0.00	-1,943.43	-21.09	0.00	-21.09
19 Dec 23	SEDOL : BN14T59 /FBRT	14.14							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.68								

◆ 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								

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Equities

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FRANKLIN BSP REALT COM USD0.01 PRICE: 14.14  
 BROKER COMMISSION: 0.68 OTHER CHARGES:  
 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

02 Oct 23	FRANKLIN ELEC INC COM	-40.000	3,608.17	0.00	0.00	-3,466.47	141.70	0.00	141.70
04 Oct 23	SEDOL : 2350383 /FELE	90.22							
Settled	CABRERA CAPITAL MARKETS LLC / 0.60 FRANKLIN ELECTRIC COM USD0.10 PRICE: 90.22 BROKER COMMISSION: 0.60 OTHER CHARGES: 0.03 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Dec 23	FRANKLIN ELEC INC COM	-79.000	7,578.00	0.00	0.00	-6,846.27	731.73	0.00	731.73
19 Dec 23	SEDOL : 2350383 /FELE	95.93							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.40 FRANKLIN ELECTRIC COM USD0.10 PRICE: 95.93 BROKER COMMISSION: 0.40 OTHER CHARGES: 0.07 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	FRANKLIN STR PPTYS CORP COM	-14,442.000	35,924.18	0.00	0.00	-65,426.63	-29,502.45	0.00	-29,502.45
19 Dec 23	SEDOL : B02T2D1 /FSP	2.49							
Settled	CABRERA CAPITAL MARKETS LLC / 36.11 FRANKLIN STREET PR COM USD0.0001 PRICE: 2.49 BROKER COMMISSION: 36.11 OTHER CHARGES: 0.29 BROKER: CABRERA CAPITAL MARKETS LLC								
29 Nov 23	FRESH DEL MONTE PRODUCE INC	-40.000	920.19	0.00	0.00	-1,139.64	-219.45	0.00	-219.45
01 Dec 23	COM STK	23.01							
Settled	SEDOL : 2118707 /FDP PENSERRASECURITIES / 0.20 FRESH DEL MONTE PR COM USD0.01 PRICE: 23.01 BROKER COMMISSION: 0.20 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>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 Dec 23	FRESH DEL MONTE PRODUCE INC	-47.000	1,173.34	0.00	0.00	-1,339.08	-165.74	0.00	-165.74
19 Dec 23	COM STK	24.97							
Settled	SEDOL : 2118707 /FDP WILLIAMS CAPITAL GROUP L.P.,THE / 0.24 FRESH DEL MONTE PR COM USD0.01 PRICE: 24.97 BROKER COMMISSION: 0.24 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	FRONTDOOR INC COM	-20.000	687.29	0.00	0.00	-487.00	200.29	0.00	200.29
01 Dec 23	SEDOL : BFYF094 /FTDR	34.37							
Settled	PENSERRASECURITIES / 0.10 FRONTDOOR INC COM USD0.01 PRICE: 34.37 BROKER COMMISSION: 0.10 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	FRONTDOOR INC COM	-227.000	8,114.04	0.00	0.00	-5,527.46	2,586.58	0.00	2,586.58
19 Dec 23	SEDOL : BFYF094 /FTDR	35.75							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.14 FRONTDOOR INC COM USD0.01 PRICE: 35.75 BROKER COMMISSION: 1.14 OTHER CHARGES: 0.07 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Oct 23	FULGENT GENETICS INC COM	-95.000	2,554.99	0.00	0.00	-6,559.76	-4,004.77	0.00	-4,004.77
04 Oct 23	SEDOL : BYQBFQ5 /FLGT	26.91							
Settled	CABRERA CAPITAL MARKETS LLC / 1.43 FULGENT GENETICS COM USD0.0001 PRICE: 26.91 BROKER COMMISSION: 1.43 OTHER CHARGES: 0.03 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Dec 23	FULGENT GENETICS INC COM	-61.000	1,718.65	0.00	0.00	-4,212.06	-2,493.41	0.00	-2,493.41
19 Dec 23	SEDOL : BYQBFQ5 /FLGT	28.18							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.31								

◆ 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

FULGENT GENETICS COM USD0.0001 PRICE: 28.18  
 BROKER COMMISSION: 0.31 OTHER CHARGES:  
 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

02 Oct 23	FULLER H B CO COM	-55.000	3,757.28	0.00	0.00	-3,932.72	-175.44	0.00	-175.44
04 Oct 23	SEDOL : 2354664 /FUL	68.33							
Settled	CABRERA CAPITAL MARKETS LLC / 0.83 FULLER(HB)CO COM USD1 PRICE: 68.33 BROKER COMMISSION: 0.83 OTHER CHARGES: 0.04 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Dec 23	FULLER H B CO COM	-62.000	5,070.00	0.00	0.00	-4,433.25	636.75	0.00	636.75
19 Dec 23	SEDOL : 2354664 /FUL	81.78							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.31 FULLER(HB)CO COM USD1 PRICE: 81.78 BROKER COMMISSION: 0.31 OTHER CHARGES: 0.05 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	FULTON FINL CORP PA COM	-50.000	711.24	0.00	0.00	-643.75	67.49	0.00	67.49
01 Dec 23	SEDOL : 2356585 /FULT	14.23							
Settled	PENSERRASECURITIES / 0.25 FULTON FINL CORP COM USD2.50 PRICE: 14.23 BROKER COMMISSION: 0.25 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	FULTON FINL CORP PA COM	-218.000	3,569.72	0.00	0.00	-2,806.75	762.97	0.00	762.97
19 Dec 23	SEDOL : 2356585 /FULT	16.38							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.09 FULTON FINL CORP COM USD2.50 PRICE: 16.38 BROKER COMMISSION: 1.09 OTHER CHARGES: 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	GENTHERM INC COM NPV	-10.000	461.24	0.00	0.00	-853.88	-392.64	0.00	-392.64
01 Dec 23	SEDOL : B8JFD24 /THRM	46.13							
Settled	PENSERRASECURITIES / 0.05								

◆ 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

GENTHERM INC COM NPV PRICE: 46.13 BROKER  
 COMMISSION: 0.05 OTHER CHARGES: 0.01  
 BROKER: PENSERRASECURITIES

15 Dec 23	GENTHERM INC COM NPV	-77.000	3,819.54	0.00	0.00	-6,574.91	-2,755.37	0.00	-2,755.37
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19 Dec 23  
 Settled  
 SEDOL : B8JFD24 /THRM  
 WILLIAMS CAPITAL GROUP L.P.,THE  
 / 0.39  
 GENTHERM INC COM NPV PRICE: 49.61 BROKER  
 COMMISSION: 0.39 OTHER CHARGES: 0.04  
 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

02 Oct 23	GENWORTH FINL INC COMMON	-468.000	2,772.87	0.00	0.00	-1,919.04	853.83	0.00	853.83
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04 Oct 23  
 Settled  
 STOCK  
 SEDOL : B011WL6 /GNW  
 CABRERA CAPITAL MARKETS LLC /  
 7.02  
 GENWORTH FINANCIAL COM USD0.001 CLASS A  
 PRICE: 5.94 BROKER COMMISSION: 7.02 OTHER  
 CHARGES: 0.03 BROKER: CABRERA CAPITAL  
 MARKETS LLC

29 Nov 23	GENWORTH FINL INC COMMON	-40.000	228.59	0.00	0.00	-164.02	64.57	0.00	64.57
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01 Dec 23  
 Settled  
 STOCK  
 SEDOL : B011WL6 /GNW  
 PENSERRASECURITIES / 0.20  
 GENWORTH FINANCIAL COM USD0.001 CLASS A  
 PRICE: 5.72 BROKER COMMISSION: 0.20 OTHER  
 CHARGES: 0.01 BROKER: PENSERRASECURITIES

15 Dec 23	GENWORTH FINL INC COMMON	-2,435.000	15,303.84	0.00	0.00	-9,984.75	5,319.09	0.00	5,319.09
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19 Dec 23  
 Settled  
 STOCK  
 SEDOL : B011WL6 /GNW  
 WILLIAMS CAPITAL GROUP L.P.,THE  
 / 12.18

◆ 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

GENWORTH FINANCIAL COM USD0.001 CLASS A  
 PRICE: 6.29 BROKER COMMISSION: 12.18 OTHER  
 CHARGES: 0.13 BROKER: WILLIAMS CAPITAL  
 GROUP L.P.,THE

29 Nov 23	GEO GROUP INC(THE) COM	-40.000	422.99	0.00	0.00	-309.65	113.34	0.00	113.34
01 Dec 23	USD0.01 NEW	10.58							
Settled	SEDOL : BNLYWQ1 /GEO PENSERRASECURITIES / 0.20 GEO GROUP INC COM USD0.01 NEW PRICE: 10.58 BROKER COMMISSION: 0.20 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	GEO GROUP INC(THE) COM	-773.000	8,158.94	0.00	0.00	-5,984.05	2,174.89	0.00	2,174.89
19 Dec 23	USD0.01 NEW	10.56							
Settled	SEDOL : BNLYWQ1 /GEO WILLIAMS CAPITAL GROUP L.P.,THE / 3.87 GEO GROUP INC COM USD0.01 NEW PRICE: 10.56 BROKER COMMISSION: 3.87 OTHER CHARGES: 0.07 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	GETTY RLTY CORP NEW COM	-10.000	289.54	0.00	0.00	-307.34	-17.80	0.00	-17.80
01 Dec 23	SEDOL : 2698146 /GTY	28.96							
Settled	PENSERRASECURITIES / 0.05 GETTY REALTY CORP COM USD0.01 PRICE: 28.96 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
29 Nov 23	GIBALTAR INDS INC COM	-10.000	671.44	0.00	0.00	-586.91	84.53	0.00	84.53
01 Dec 23	SEDOL : 2369226 /ROCK	67.15							
Settled	PENSERRASECURITIES / 0.05 GIBALTAR INDS INC COM USD0.01 PRICE: 67.15 BROKER COMMISSION: 0.05 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 Dec 23	GIBALTAR INDS INC COM	-43.000	3,365.79	0.00	0.00	-2,523.72	842.07	0.00	842.07
19 Dec 23	SEDOL : 2369226 /ROCK	78.28							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.22 GIBALTAR INDS INC COM USD0.01 PRICE: 78.28 BROKER COMMISSION: 0.22 OTHER CHARGES: 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	G-III APPAREL GROUP LTD COM	-10.000	288.04	0.00	0.00	-270.05	17.99	0.00	17.99
01 Dec 23	SEDOL : 2369721 /GIII	28.81							
Settled	PENSERRASECURIITIES / 0.05 G-III APPAREL GP COM USD0.01 PRICE: 28.81 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURIITIES								
15 Dec 23	G-III APPAREL GROUP LTD COM	-45.000	1,593.20	0.00	0.00	-1,215.23	377.97	0.00	377.97
19 Dec 23	SEDOL : 2369721 /GIII	35.41							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.23 G-III APPAREL GP COM USD0.01 PRICE: 35.41 BROKER COMMISSION: 0.23 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Oct 23	GLAUKOS CORP COM	-49.000	3,483.13	0.00	0.00	-2,419.55	1,063.58	0.00	1,063.58
04 Oct 23	SEDOL : BYMWL19 /GKOS	71.10							
Settled	CABRERA CAPITAL MARKETS LLC / 0.74 GLAUKOS CORPORATIO COM USD0.001 PRICE: 71.1 BROKER COMMISSION: 0.74 OTHER CHARGES: 0.03 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Dec 23	GLAUKOS CORP COM	-66.000	5,377.30	0.00	0.00	-3,258.98	2,118.32	0.00	2,118.32
19 Dec 23	SEDOL : BYMWL19 /GKOS	81.48							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.33								



◆ 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

GLAUKOS CORPORATIO COM USD0.001 PRICE:  
81.48 BROKER COMMISSION: 0.33 OTHER  
CHARGES: 0.05 BROKER: WILLIAMS CAPITAL  
GROUP L.P.,THE

29 Nov 23 01 Dec 23 Settled	GLOBAL NET LEASE INC COM NEW COMN STOCK SEDOL : BZCFW78 /GNL PENSERRASECURITIES / 0.30 GLOBAL NET LEASE COM USD0.01 PRICE: 8.81 BROKER COMMISSION: 0.30 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES	-60.000 8.81	528.29	0.00	0.00	-789.61	-261.32	0.00	-261.32
29 Nov 23 01 Dec 23 Settled	GMS INC COM SEDOL : BYY9FS3 /GMS PENSERRASECURITIES / 0.05 GMS INC COM USD0.01 PRICE: 66.27 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES	-10.000 66.27	662.64	0.00	0.00	-512.00	150.64	0.00	150.64
15 Dec 23 19 Dec 23 Settled	GMS INC COM SEDOL : BYY9FS3 /GMS WILLIAMS CAPITAL GROUP L.P.,THE / 0.45 GMS INC COM USD0.01 PRICE: 80.51 BROKER COMMISSION: 0.45 OTHER CHARGES: 0.06 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE	-89.000 80.51	7,164.88	0.00	0.00	-4,556.82	2,608.06	0.00	2,608.06
15 Dec 23 19 Dec 23 Settled	GODADDY INC CL A CL A SEDOL : BWFRFC6 /GDDY WILLIAMS CAPITAL GROUP L.P.,THE / 1.95 GODADDY INC COM USD0.001 CLASS A PRICE: 105.08 BROKER COMMISSION: 1.95 OTHER CHARGES: 0.33 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE	-390.000 105.08	40,978.92	0.00	0.00	-27,860.53	13,118.39	0.00	13,118.39

## ◆ 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

29 Nov 23	GOGO INC COM	-20.000	201.09	0.00	0.00	-377.77	-176.68	0.00	-176.68
01 Dec 23	SEDOL : BB2C2R1 /GOGO	10.06							
Settled	PENSERRASECURITIES / 0.10 GOGO INC COM USD0.0001 PRICE: 10.06 BROKER COMMISSION: 0.10 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
29 Nov 23	GOLDEN ENTMT INC COM	-10.000	360.04	0.00	0.00	-522.84	-162.80	0.00	-162.80
01 Dec 23	SEDOL : BYNH8R8 /GDEN	36.01							
Settled	PENSERRASECURITIES / 0.05 GOLDEN ENTMT INC COM USD0.01 PRICE: 36.01 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	GOLDEN ENTMT INC COM	-55.000	2,262.40	0.00	0.00	-2,875.62	-613.22	0.00	-613.22
19 Dec 23	SEDOL : BYNH8R8 /GDEN	41.14							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.28 GOLDEN ENTMT INC COM USD0.01 PRICE: 41.14 BROKER COMMISSION: 0.28 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	GOOSEHEAD INS INC COM CL A	-10.000	735.54	0.00	0.00	-698.75	36.79	0.00	36.79
01 Dec 23	COM CL A	73.56							
Settled	SEDOL : BZ2YT30 /GSHD PENSERRASECURITIES / 0.05 GOOSEHEAD INS INC COM USD0.01 CL A PRICE: 73.56 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
29 Nov 23	GRANITE CONST INC COM	-10.000	455.04	0.00	0.00	-363.51	91.53	0.00	91.53
01 Dec 23	SEDOL : 2381189 /GVA	45.51							
Settled	PENSERRASECURITIES / 0.05 GRANITE CONST COM USD0.01 PRICE: 45.51 BROKER COMMISSION: 0.05 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 Dec 23	GRANITE CONST INC COM	-66.000	3,269.28	0.00	0.00	-2,399.14	870.14	0.00	870.14
19 Dec 23	SEDOL : 2381189 /GVA	49.54							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.33 GRANITE CONST COM USD0.01 PRICE: 49.54 BROKER COMMISSION: 0.33 OTHER CHARGES: 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	GREEN BRICK PARTNERS INC COM	-10.000	477.44	0.00	0.00	-239.72	237.72	0.00	237.72
01 Dec 23	SEDOL : BS7T2R6 /GRBK	47.75							
Settled	PENSERRASECURITIES / 0.05 GREEN BRICK COM PRICE: 47.75 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	GREEN BRICK PARTNERS INC COM	-35.000	1,843.60	0.00	0.00	-839.03	1,004.57	0.00	1,004.57
19 Dec 23	SEDOL : BS7T2R6 /GRBK	52.68							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.18 GREEN BRICK COM PRICE: 52.68 BROKER COMMISSION: 0.18 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	GREEN DOT CORP COM STK	-20.000	159.09	0.00	0.00	-673.80	-514.71	0.00	-514.71
01 Dec 23	SEDOL : B3WNNP3 /GDOT	7.96							
Settled	PENSERRASECURITIES / 0.10 GREEN DOT CORP COM CL A USD0.001 PRICE: 7.96 BROKER COMMISSION: 0.10 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
29 Nov 23	GREEN PLAINS INC COM STK	-20.000	483.69	0.00	0.00	-654.91	-171.22	0.00	-171.22
01 Dec 23	SEDOL : B11FJD6 /GPPE	24.19							
Settled	PENSERRASECURITIES / 0.10 GREEN PLAINS INC COM STK PRICE: 24.19 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 Dec 23	GREEN PLAINS INC COM STK	-88.000	2,296.34	0.00	0.00	-2,881.62	-585.28	0.00	-585.28
19 Dec 23	SEDOL : B11FJD6 /GPRE	26.10							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.44 GREEN PLAINS INC COM STK PRICE: 26.1 BROKER COMMISSION: 0.44 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	GREENBRIER COS INC COM STK	-10.000	372.34	0.00	0.00	-439.66	-67.32	0.00	-67.32
01 Dec 23	SEDOL : 2387530 /GBX	37.24							
Settled	PENSERRASECURITIES / 0.05 GREENBRIER COS INC COM USD0.001 PRICE: 37.24 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
29 Nov 23	GRIFFON CORP COM	-10.000	460.44	0.00	0.00	-249.16	211.28	0.00	211.28
01 Dec 23	SEDOL : 2463344 /GFF	46.05							
Settled	PENSERRASECURITIES / 0.05 GRIFFON CORP COM USD0.25 PRICE: 46.05 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	GRIFFON CORP COM	-63.000	3,564.82	0.00	0.00	-1,569.73	1,995.09	0.00	1,995.09
19 Dec 23	SEDOL : 2463344 /GFF	56.59							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.32 GRIFFON CORP COM USD0.25 PRICE: 56.59 BROKER COMMISSION: 0.32 OTHER CHARGES: 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Oct 23	GROUP 1 AUTOMOTIVE INC COM	-15.000	3,916.68	0.00	0.00	-2,743.26	1,173.42	0.00	1,173.42
04 Oct 23	SEDOL : 2121352 /GPI	261.13							
Settled	CABRERA CAPITAL MARKETS LLC / 0.23 GROUP 1 AUTOMOTIVE COM USD0.01 PRICE: 261.13 BROKER COMMISSION: 0.23 OTHER CHARGES: 0.04 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								

### Sales

#### Equities

##### Common stock

##### United States - USD

29 Nov 23 01 Dec 23 Settled	GROUP 1 AUTOMOTIVE INC COM SEDOL : 2121352 /GPI PENSERRASECURITIES / 0.01 GROUP 1 AUTOMOTIVE COM USD0.01 PRICE: 280.55 BROKER COMMISSION: 0.01 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES	-1.000 280.55	280.53	0.00	0.00	-182.88	97.65	0.00	97.65
15 Dec 23 19 Dec 23 Settled	GROUP 1 AUTOMOTIVE INC COM SEDOL : 2121352 /GPI WILLIAMS CAPITAL GROUP L.P.,THE / 0.27 GROUP 1 AUTOMOTIVE COM USD0.01 PRICE: 295.55 BROKER COMMISSION: 0.27 OTHER CHARGES: 0.13 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE	-54.000 295.55	15,959.30	0.00	0.00	-9,875.72	6,083.58	0.00	6,083.58
29 Nov 23 01 Dec 23 Settled	GUESS INC COM SEDOL : 2387109 /GES PENSERRASECURITIES / 0.05 GUESS INC COM USD0.01 PRICE: 22.0 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES	-10.000 22.00	219.94	0.00	0.00	-215.11	4.83	0.00	4.83
29 Nov 23 01 Dec 23 Settled	HA SUSTAINABLE INFRASTRUCTURE CAPITAL INC SEDOL : B9HHD96 /HASI PENSERRASECURITIES / 0.15 HANNON ARMSTRONG S COM USD0.01 PRICE: 24.04 BROKER COMMISSION: 0.15 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES	-30.000 24.04	721.04	0.00	0.00	-747.75	-26.71	0.00	-26.71
29 Nov 23 01 Dec 23 Settled	HAIN CELESTIAL GROUP INC COM SEDOL : 2492337 /HAIN PENSERRASECURITIES / 0.15 HAIN CELESTIAL GRP COM USD0.01 PRICE: 10.45 BROKER COMMISSION: 0.15 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES	-30.000 10.45	313.34	0.00	0.00	-506.81	-193.47	0.00	-193.47

◆ 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 Dec 23	HAIN CELESTIAL GROUP INC COM	-91.000	970.50	0.00	0.00	-1,537.33	-566.83	0.00	-566.83
19 Dec 23	SEDOL : 2492337 /HAIN	10.67							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.46 HAIN CELESTIAL GRP COM USD0.01 PRICE: 10.67 BROKER COMMISSION: 0.46 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	HANESBRANDS INC COM STK	-100.000	370.49	0.00	0.00	-509.51	-139.02	0.00	-139.02
01 Dec 23	SEDOL : B1BJSJL9 /HBI	3.71							
Settled	PENSERRASECURITIES / 0.50 HANESBRANDS INC COM USD0.01 PRICE: 3.71 BROKER COMMISSION: 0.50 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	HANESBRANDS INC COM STK	-500.000	2,042.48	0.00	0.00	-2,547.54	-505.06	0.00	-505.06
19 Dec 23	SEDOL : B1BJSJL9 /HBI	4.09							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.50 HANESBRANDS INC COM USD0.01 PRICE: 4.09 BROKER COMMISSION: 2.50 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	HANMI FINL CORP COM NEW COM	-10.000	165.64	0.00	0.00	-243.01	-77.37	0.00	-77.37
01 Dec 23	NEW	16.57							
Settled	SEDOL : B6TPXR5 /HAFC PENSERRASECURITIES / 0.05 HANMI FINANCIAL CO COM USD0.001 PRICE: 16.57 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	HANMI FINL CORP COM NEW COM	-57.000	1,099.80	0.00	0.00	-1,385.17	-285.37	0.00	-285.37
19 Dec 23	NEW	19.30							
Settled	SEDOL : B6TPXR5 /HAFC WILLIAMS CAPITAL GROUP L.P.,THE / 0.29								

## ◆ 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

HANMI FINANCIAL CO COM USD0.001 PRICE: 19.3  
 BROKER COMMISSION: 0.29 OTHER CHARGES:  
 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

29 Nov 23	HARMONIC INC COM	-40.000	444.99	0.00	0.00	-406.71	38.28	0.00	38.28
01 Dec 23	SEDOL : 2510659 /HLIT	11.13							
Settled	PENSERRASECURITIES / 0.20								
	HARMONIC INC COM USD0.001 PRICE: 11.13								
	BROKER COMMISSION: 0.20 OTHER CHARGES:								
	0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	HARMONIC INC COM	-119.000	1,304.81	0.00	0.00	-1,209.97	94.84	0.00	94.84
19 Dec 23	SEDOL : 2510659 /HLIT	10.97							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE								
	/ 0.60								
	HARMONIC INC COM USD0.001 PRICE: 10.97								
	BROKER COMMISSION: 0.60 OTHER CHARGES:								
	0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	HARMONY BIOSCIENCES HLDGS	-10.000	293.94	0.00	0.00	-406.57	-112.63	0.00	-112.63
01 Dec 23	INC COM	29.40							
Settled	SEDOL : BKSGZN7 /HRMY								
	PENSERRASECURITIES / 0.05								
	HARMONY BIOSCIENCE COM USD0.00001 PRICE:								
	29.4 BROKER COMMISSION: 0.05 OTHER								
	CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	HARMONY BIOSCIENCES HLDGS	-166.000	5,588.34	0.00	0.00	-6,749.12	-1,160.78	0.00	-1,160.78
19 Dec 23	INC COM	33.67							
Settled	SEDOL : BKSGZN7 /HRMY								
	WILLIAMS CAPITAL GROUP L.P.,THE								
	/ 0.83								
	HARMONY BIOSCIENCE COM USD0.00001 PRICE:								
	33.67 BROKER COMMISSION: 0.83 OTHER								
	CHARGES: 0.05 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 Dec 23	HARTFORD FINL SVCS GROUP INC	-585.000	46,703.09	0.00	0.00	-41,254.06	5,449.03	0.00	5,449.03
19 Dec 23	COM	79.84							
Settled	SEDOL : 2476193 /HIG WILLIAMS CAPITAL GROUP L.P.,THE / 2.93 HARTFORD FINL SVCS COM USD0.01 PRICE: 79.84 BROKER COMMISSION: 2.93 OTHER CHARGES: 0.38 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Oct 23	HAVERTY FURNITURE COS INC	-93.000	2,704.87	0.00	0.00	-2,811.49	-106.62	0.00	-106.62
04 Oct 23	COM STK	29.10							
Settled	SEDOL : 2414245 /HVT CABRERA CAPITAL MARKETS LLC / 1.40 HAVERTY FURNITURE COM USD1 PRICE: 29.1 BROKER COMMISSION: 1.40 OTHER CHARGES: 0.03 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Dec 23	HAVERTY FURNITURE COS INC	-35.000	1,229.01	0.00	0.00	-1,058.09	170.92	0.00	170.92
19 Dec 23	COM STK	35.12							
Settled	SEDOL : 2414245 /HVT WILLIAMS CAPITAL GROUP L.P.,THE / 0.18 HAVERTY FURNITURE COM USD1 PRICE: 35.12 BROKER COMMISSION: 0.18 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	HAWKINS INC COM	-76.000	5,409.25	0.00	0.00	-2,910.22	2,499.03	0.00	2,499.03
19 Dec 23	SEDOL : 2415594 /HWKN	71.18							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.38 HAWKINS INC COM USD0.05 PRICE: 71.18 BROKER COMMISSION: 0.38 OTHER CHARGES: 0.05 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								



◆ 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								

Sales

Equities

Common stock

United States - USD

02 Oct 23	HAYWARD HLDGS INC COM	-127.000	1,772.26	0.00	0.00	-1,847.22	-74.96	0.00	-74.96
04 Oct 23	SEDOL : BMFQC33 /HAYW	13.97							
Settled	CABRERA CAPITAL MARKETS LLC / 1.91 HAYWARD HLDGS INC COM USD0.001 PRICE: 13.97 BROKER COMMISSION: 1.91 OTHER CHARGES: 0.02 BROKER: CABRERA CAPITAL MARKETS LLC								
29 Nov 23	HAYWARD HLDGS INC COM	-10.000	116.74	0.00	0.00	-145.45	-28.71	0.00	-28.71
01 Dec 23	SEDOL : BMFQC33 /HAYW	11.68							
Settled	PENSERRASECURITIES / 0.05 HAYWARD HLDGS INC COM USD0.001 PRICE: 11.68 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	HAYWARD HLDGS INC COM	-137.000	1,824.13	0.00	0.00	-1,992.67	-168.54	0.00	-168.54
19 Dec 23	SEDOL : BMFQC33 /HAYW	13.32							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.69 HAYWARD HLDGS INC COM USD0.001 PRICE: 13.32 BROKER COMMISSION: 0.69 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	HCI GROUP INC COM NPV	-12.000	1,027.97	0.00	0.00	-993.01	34.96	0.00	34.96
19 Dec 23	SEDOL : BBN23F5 /HCI	85.67							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.06 HCI GROUP INC COM NPV PRICE: 85.67 BROKER COMMISSION: 0.06 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	HEALTHCARE SVCS GROUP INC	-30.000	292.94	0.00	0.00	-538.70	-245.76	0.00	-245.76
01 Dec 23	COM	9.77							
Settled	SEDOL : 2417619 /HCSG PENSERRASECURITIES / 0.15								

◆ 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: 9.77 BROKER COMMISSION: 0.15 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	HEALTHCARE SVCS GROUP INC	-152.000	1,522.26	0.00	0.00	-2,729.41	-1,207.15	0.00	-1,207.15
19 Dec 23	COM	10.02							
Settled	SEDOL : 2417619 /HCSG WILLIAMS CAPITAL GROUP L.P.,THE / 0.76 HEALTHCARE SERVICE COM USD0.01 PRICE: 10.02 BROKER COMMISSION: 0.76 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	HEALTHSTREAM INC COM STK ISIN#	-10.000	251.34	0.00	0.00	-247.76	3.58	0.00	3.58
01 Dec 23	US42222N1037	25.14							
Settled	SEDOL : 2577870 /HSTM PENSERRASECURITIES / 0.05 HEALTHSTREAM INC COM NPV PRICE: 25.14 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	HEALTHSTREAM INC COM STK ISIN#	-79.000	2,039.36	0.00	0.00	-1,957.33	82.03	0.00	82.03
19 Dec 23	US42222N1037	25.82							
Settled	SEDOL : 2577870 /HSTM WILLIAMS CAPITAL GROUP L.P.,THE / 0.40 HEALTHSTREAM INC COM NPV PRICE: 25.82 BROKER COMMISSION: 0.40 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	HEARTLAND EXPRESS INC COM	-20.000	266.09	0.00	0.00	-313.32	-47.23	0.00	-47.23
01 Dec 23	SEDOL : 2414018 /HTLD	13.31							
Settled	PENSERRASECURITIES / 0.10 HEARTLAND EXPRESS COM USD0.01 PRICE: 13.31 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

29 Nov 23 01 Dec 23 Settled	HEIDRICK & STRUGGLES INTL INC COM SEDOL : 2413071 /HSII PENSERRASECURITIES / 0.05 HEIDRICK & STRUGGL COM USD0.01 PRICE: 27.11 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES	-10.000 27.11	271.04	0.00	0.00	-421.93	-150.89	0.00	-150.89
29 Nov 23 01 Dec 23 Settled	HELIX ENERGY SOLUTIONS GROUP INC COM STK SEDOL : 2037062 /HLX PENSERRASECURITIES / 0.20 HELIX ENRGY SOL GR COM NPV PRICE: 9.18 BROKER COMMISSION: 0.20 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES	-40.000 9.18	366.99	0.00	0.00	-160.78	206.21	0.00	206.21
15 Dec 23 19 Dec 23 Settled	HELIX ENERGY SOLUTIONS GROUP INC COM STK SEDOL : 2037062 /HLX WILLIAMS CAPITAL GROUP L.P.,THE / 1.14 HELIX ENRGY SOL GR COM NPV PRICE: 9.97 BROKER COMMISSION: 1.14 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE	-227.000 9.97	2,262.03	0.00	0.00	-912.44	1,349.59	0.00	1,349.59
02 Oct 23 04 Oct 23 Settled	HELMERICH & PAYNE INC COM SEDOL : 2420101 /HP CABRERA CAPITAL MARKETS LLC / 1.52 HELMERICH & PAYNE COM USD0.10 PRICE: 40.35 BROKER COMMISSION: 1.52 OTHER CHARGES: 0.04 BROKER: CABRERA CAPITAL MARKETS LLC	-101.000 40.35	4,073.79	0.00	0.00	-3,303.93	769.86	0.00	769.86
29 Nov 23 01 Dec 23 Settled	HELMERICH & PAYNE INC COM SEDOL : 2420101 /HP PENSERRASECURITIES / 0.05	-10.000 36.47	364.64	0.00	0.00	-327.12	37.52	0.00	37.52

◆ 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

	HELMERICH & PAYNE COM USD0.10 PRICE: 36.47 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	HELMERICH & PAYNE INC COM	-145.000	5,391.77	0.00	0.00	-4,743.27	648.50	0.00	648.50
19 Dec 23	SEDOL : 2420101 /HP	37.19							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.73 HELMERICH & PAYNE COM USD0.10 PRICE: 37.19 BROKER COMMISSION: 0.73 OTHER CHARGES: 0.05 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	HERITAGE FINL CORP WASH COM	-10.000	177.64	0.00	0.00	-256.20	-78.56	0.00	-78.56
01 Dec 23	SEDOL : 2619880 /HFWA	17.77							
Settled	PENSERRASECURITIES / 0.05 HERITAGE FINANCIAL COM NPV PRICE: 17.77 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	HERITAGE FINL CORP WASH COM	-73.000	1,573.49	0.00	0.00	-1,870.29	-296.80	0.00	-296.80
19 Dec 23	SEDOL : 2619880 /HFWA	21.56							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.37 HERITAGE FINANCIAL COM NPV PRICE: 21.56 BROKER COMMISSION: 0.37 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	HIGHWOODS PPTYS INC COM	-30.000	561.44	0.00	0.00	-686.25	-124.81	0.00	-124.81
01 Dec 23	SEDOL : 2420640 /HIW	18.72							
Settled	PENSERRASECURITIES / 0.15 HIGHWOODS PROPERTI COM USD0.01 PRICE: 18.72 BROKER COMMISSION: 0.15 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	HIGHWOODS PPTYS INC COM	-156.000	3,708.87	0.00	0.00	-3,568.50	140.37	0.00	140.37
19 Dec 23	SEDOL : 2420640 /HIW	23.78							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.78								

◆ 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 PROPRTI COM USD0.01 PRICE:  
23.78 BROKER COMMISSION: 0.78 OTHER  
CHARGES: 0.03 BROKER: WILLIAMS CAPITAL  
GROUP L.P.,THE

02 Oct 23	HILLENBRAND INC COM STK	-71.000	3,066.10	0.00	0.00	-3,228.44	-162.34	0.00	-162.34
04 Oct 23	SEDOL : B2QGDP1 /HI	43.20							
Settled	CABRERA CAPITAL MARKETS LLC / 1.07 HILLENBRAND INC COM STK NPV PRICE: 43.2 BROKER COMMISSION: 1.07 OTHER CHARGES: 0.03 BROKER: CABRERA CAPITAL MARKETS LLC								
29 Nov 23	HILLENBRAND INC COM STK	-10.000	383.94	0.00	0.00	-454.71	-70.77	0.00	-70.77
01 Dec 23	SEDOL : B2QGDP1 /HI	38.40							
Settled	PENSERRASECURITIES / 0.05 HILLENBRAND INC COM STK NPV PRICE: 38.4 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	HILLENBRAND INC COM STK	-100.000	4,441.46	0.00	0.00	-4,547.09	-105.63	0.00	-105.63
19 Dec 23	SEDOL : B2QGDP1 /HI	44.42							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.50 HILLENBRAND INC COM STK NPV PRICE: 44.42 BROKER COMMISSION: 0.50 OTHER CHARGES: 0.04 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	HILLTOP HLDGS INC COM STK	-10.000	295.24	0.00	0.00	-336.85	-41.61	0.00	-41.61
01 Dec 23	SEDOL : 2365428 /HTH	29.53							
Settled	PENSERRASECURITIES / 0.05 HILLTOP HOLDINGS I COM STK USD0.01 PRICE: 29.53 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	HILLTOP HLDGS INC COM STK	-64.000	2,182.70	0.00	0.00	-2,155.84	26.86	0.00	26.86
19 Dec 23	SEDOL : 2365428 /HTH	34.11							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.32								

◆ 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

HILLTOP HOLDINGS I COM STK USD0.01 PRICE:  
34.11 BROKER COMMISSION: 0.32 OTHER  
CHARGES: 0.02 BROKER: WILLIAMS CAPITAL  
GROUP L.P.,THE

15 Dec 23	HILTON WORLDWIDE HLDGS INC	-463.000	82,054.51	0.00	0.00	-65,148.18	16,906.33	0.00	16,906.33
19 Dec 23	COM NEW COM NEW	177.23							
Settled	SEDOL : BYVMW06 /HLT WILLIAMS CAPITAL GROUP L.P.,THE / 2.32								
	HILTON WORLDWIDE H COM USD0.01 PRICE: 177.23 BROKER COMMISSION: 2.32 OTHER CHARGES: 0.66 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	HNI CORP COM	-10.000	389.84	0.00	0.00	-382.55	7.29	0.00	7.29
01 Dec 23	SEDOL : 2435246 /HNI	38.99							
Settled	PENSERRASECURITIES / 0.05 HNI CORP COM USD1 PRICE: 38.99 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	HNI CORP COM	-68.000	2,787.63	0.00	0.00	-2,601.36	186.27	0.00	186.27
19 Dec 23	SEDOL : 2435246 /HNI	41.00							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.34 HNI CORP COM USD1 PRICE: 41.0 BROKER COMMISSION: 0.34 OTHER CHARGES: 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	HOME DEPOT INC COM	-517.000	183,013.94	0.00	0.00	-181,492.92	1,521.02	0.00	1,521.02
19 Dec 23	SEDOL : 2434209 /HD	354.00							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.59 HOME DEPOT INC COM USD0.05 PRICE: 354.0 BROKER COMMISSION: 2.59 OTHER CHARGES: 1.47 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								

## ◆ 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

29 Nov 23 01 Dec 23 Settled	HOPE BANCORP INC COM SEDOL : BYN87K7 /HOPE PENSERRASECURITIES / 0.20 HOPE BANCORP INC COM PRICE: 9.9 BROKER COMMISSION: 0.20 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES	-40.000 9.90	395.79	0.00	0.00	-639.97	-244.18	0.00	-244.18
15 Dec 23 19 Dec 23 Settled	HOPE BANCORP INC COM SEDOL : BYN87K7 /HOPE WILLIAMS CAPITAL GROUP L.P.,THE / 0.80 HOPE BANCORP INC COM PRICE: 11.9 BROKER COMMISSION: 0.80 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE	-160.000 11.90	1,903.18	0.00	0.00	-2,559.90	-656.72	0.00	-656.72
29 Nov 23 01 Dec 23 Settled	HORACE MANN EDUCATORS CORP COM SEDOL : 2437112 /HMN PENSERRASECURITIES / 0.05 HORACE MANN EDUCAT COM USD0.001 PRICE: 32.93 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES	-10.000 32.93	329.24	0.00	0.00	-388.67	-59.43	0.00	-59.43
15 Dec 23 19 Dec 23 Settled	HORACE MANN EDUCATORS CORP COM SEDOL : 2437112 /HMN WILLIAMS CAPITAL GROUP L.P.,THE / 0.32 HORACE MANN EDUCAT COM USD0.001 PRICE: 32.51 BROKER COMMISSION: 0.32 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE	-63.000 32.51	2,047.79	0.00	0.00	-2,448.60	-400.81	0.00	-400.81
29 Nov 23 01 Dec 23 Settled	HUB GROUP INC CLA CLA SEDOL : 2407632 /HUBG PENSERRASECURITIES / 0.05	-10.000 74.79	747.84	0.00	0.00	-786.23	-38.39	0.00	-38.39

◆ 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

HUB GROUP INC CL'A' COM USD0.01 PRICE: 74.79  
 BROKER COMMISSION: 0.05 OTHER CHARGES:  
 0.01 BROKER: PENSERRASECURITIES

15 Dec 23	HUB GROUP INC CL A CL A	-78.000	6,961.05	0.00	0.00	-6,132.56	828.49	0.00	828.49
19 Dec 23	SEDOL : 2407632 /HUBG	89.25							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.39								

HUB GROUP INC CL'A' COM USD0.01 PRICE: 89.25  
 BROKER COMMISSION: 0.39 OTHER CHARGES:  
 0.06 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

29 Nov 23	HUDSON PACIFIC PROPERTIES INC	-40.000	236.19	0.00	0.00	-511.86	-275.67	0.00	-275.67
01 Dec 23	COM	5.91							
Settled	SEDOL : B64B9P8 /HPP PENSERRASECURITIES / 0.20								

HUDSON PACIFIC PROPERTIES INC COM PRICE:  
 5.91 BROKER COMMISSION: 0.20 OTHER  
 CHARGES: 0.01 BROKER: PENSERRASECURITIES

15 Dec 23	HUDSON PACIFIC PROPERTIES INC	-186.000	1,602.37	0.00	0.00	-2,380.13	-777.76	0.00	-777.76
19 Dec 23	COM	8.62							
Settled	SEDOL : B64B9P8 /HPP WILLIAMS CAPITAL GROUP L.P.,THE / 0.93								

HUDSON PACIFIC PROPERTIES INC COM PRICE:  
 8.62 BROKER COMMISSION: 0.93 OTHER  
 CHARGES: 0.02 BROKER: WILLIAMS CAPITAL  
 GROUP L.P.,THE

29 Nov 23	ICHOR HOLDINGS LTD COM	-10.000	265.64	0.00	0.00	-385.68	-120.04	0.00	-120.04
01 Dec 23	USD0.0001	26.57							
Settled	SEDOL : BD2B5Y0 /ICHR PENSERRASECURITIES / 0.05								

ICHOR HOLDINGS LTD COM USD0.0001 PRICE:  
 26.57 BROKER COMMISSION: 0.05 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 Dec 23	ICU MED INC COM	-32.000	3,180.93	0.00	0.00	-2,708.64	472.29	0.00	472.29
19 Dec 23	SEDOL : 2451918 /ICUI	99.41							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.16 ICU MEDICAL INC COM USD0.10 PRICE: 99.41 BROKER COMMISSION: 0.16 OTHER CHARGES: 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	INDEPENDENT BK CORP MASS COM	-10.000	568.64	0.00	0.00	-835.66	-267.02	0.00	-267.02
01 Dec 23	COM STK USD0.01	56.87							
Settled	SEDOL : 2447821 /INDB PENSERRASECURITIES / 0.05 IND BANK CORP MASS COM USD0.01 PRICE: 56.87 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	INDEPENDENT BK CORP MASS COM	-110.000	7,183.49	0.00	0.00	-9,192.25	-2,008.76	0.00	-2,008.76
19 Dec 23	COM STK USD0.01	65.31							
Settled	SEDOL : 2447821 /INDB WILLIAMS CAPITAL GROUP L.P.,THE / 0.55 IND BANK CORP MASS COM USD0.01 PRICE: 65.31 BROKER COMMISSION: 0.55 OTHER CHARGES: 0.06 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	INDEPENDENT BK GROUP INC COM	-10.000	386.74	0.00	0.00	-736.52	-349.78	0.00	-349.78
01 Dec 23	SEDOL : B9M9ZZ7 /IBTX	38.68							
Settled	PENSERRASECURITIES / 0.05 INDEPENDENT BANK G COM USD0.01 PRICE: 38.68 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	INDEPENDENT BK GROUP INC COM	-54.000	2,640.30	0.00	0.00	-3,977.19	-1,336.89	0.00	-1,336.89
19 Dec 23	SEDOL : B9M9ZZ7 /IBTX	48.90							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.27								

◆ 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

INDEPENDENT BANK G COM USD0.01 PRICE: 48.9  
 BROKER COMMISSION: 0.27 OTHER CHARGES:  
 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

29 Nov 23	INGEVITY CORP COM	-10.000	394.74	0.00	0.00	-543.95	-149.21	0.00	-149.21
01 Dec 23	SEDOL : BD4LHG4 /NGVT	39.48							
Settled	PENSERRASECURITIES / 0.05								
	INGEVITY CORP COM USD0.01 PRICE: 39.48 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	INGEVITY CORP COM	-49.000	2,242.95	0.00	0.00	-2,665.35	-422.40	0.00	-422.40
19 Dec 23	SEDOL : BD4LHG4 /NGVT	45.78							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.25								
	INGEVITY CORP COM USD0.01 PRICE: 45.78 BROKER COMMISSION: 0.25 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	INNOSPEC INC COM STK	-7.000	734.04	0.00	0.00	-654.77	79.27	0.00	79.27
01 Dec 23	SEDOL : 2245597 /IOSP	104.87							
Settled	PENSERRASECURITIES / 0.04								
	INNOSPEC INC COM USD0.01 PRICE: 104.87 BROKER COMMISSION: 0.04 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	INNOSPEC INC COM STK	-38.000	4,554.83	0.00	0.00	-3,554.47	1,000.36	0.00	1,000.36
19 Dec 23	SEDOL : 2245597 /IOSP	119.87							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.19								
	INNOSPEC INC COM USD0.01 PRICE: 119.87 BROKER COMMISSION: 0.19 OTHER CHARGES: 0.04 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	INNOVATIVE INDL PPTYS INC	-10.000	806.04	0.00	0.00	-1,963.04	-1,157.00	0.00	-1,157.00
01 Dec 23	SEDOL : BD0NN55 /IIPR	80.61							
Settled	PENSERRASECURITIES / 0.05								

◆ 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

INNOVATIVE INDL PP COM USD0.001 PRICE: 80.61  
 BROKER COMMISSION: 0.05 OTHER CHARGES:  
 0.01 BROKER: PENSERRASECURITIES

15 Dec 23	INNOVATIVE INDL PPTYS INC	-40.000	3,931.76	0.00	0.00	-7,852.16	-3,920.40	0.00	-3,920.40
19 Dec 23	SEDOL : BD0NN55 /IIPR	98.30							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.20								
	INNOVATIVE INDL PP COM USD0.001 PRICE: 98.3 BROKER COMMISSION: 0.20 OTHER CHARGES: 0.04 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	INNOVIVA INC COM	-20.000	273.69	0.00	0.00	-323.22	-49.53	0.00	-49.53
01 Dec 23	SEDOL : BDDXF67 /INVA	13.69							
Settled	PENSERRASECURITIES / 0.10 INNOVIVA INC COM USD0.01 PRICE: 13.69 BROKER COMMISSION: 0.10 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	INNOVIVA INC COM	-211.000	3,267.30	0.00	0.00	-3,409.98	-142.68	0.00	-142.68
19 Dec 23	SEDOL : BDDXF67 /INVA	15.49							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.06 INNOVIVA INC COM USD0.01 PRICE: 15.49 BROKER COMMISSION: 1.06 OTHER CHARGES: 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Oct 23	INSIGHT ENTERPRISES INC COM	-31.000	4,489.22	0.00	0.00	-3,181.94	1,307.28	0.00	1,307.28
04 Oct 23	SEDOL : 2475060 /NSIT	144.83							
Settled	CABRERA CAPITAL MARKETS LLC / 0.47 INSIGHT ENTERPRISE COM USD0.01 PRICE: 144.83 BROKER COMMISSION: 0.47 OTHER CHARGES: 0.04 BROKER: CABRERA CAPITAL MARKETS LLC								
29 Nov 23	INSIGHT ENTERPRISES INC COM	-2.000	297.38	0.00	0.00	-205.29	92.09	0.00	92.09
01 Dec 23	SEDOL : 2475060 /NSIT	148.70							
Settled	PENSERRASECURITIES / 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								

### Sales

#### Equities

##### Common stock

##### United States - USD

INSIGHT ENTERPRISE COM USD0.01 PRICE: 148.7 BROKER COMMISSION: 0.01 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES									
15 Dec 23	INSIGHT ENTERPRISES INC COM	-414.000	75,709.64	0.00	0.00	-42,494.29	33,215.35	0.00	33,215.35
19 Dec 23	SEDOL : 2475060 /NSIT	182.88							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.07 INSIGHT ENTERPRISE COM USD0.01 PRICE: 182.88 BROKER COMMISSION: 2.07 OTHER CHARGES: 0.61 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Oct 23	INSTALLED BLDG PRODS INC COM	-24.000	2,950.17	0.00	0.00	-2,627.71	322.46	0.00	322.46
04 Oct 23	SEDOL : BJSP4C9 /IBP	122.94							
Settled	CABRERA CAPITAL MARKETS LLC / 0.36 INSTALLED BUILDING COM USD0.01 PRICE: 122.94 BROKER COMMISSION: 0.36 OTHER CHARGES: 0.03 BROKER: CABRERA CAPITAL MARKETS LLC								
29 Nov 23	INSTALLED BLDG PRODS INC COM	-1.000	150.70	0.00	0.00	-109.49	41.21	0.00	41.21
01 Dec 23	SEDOL : BJSP4C9 /IBP	150.72							
Settled	PENSERRASECURITIES / 0.01 INSTALLED BUILDING COM USD0.01 PRICE: 150.72 BROKER COMMISSION: 0.01 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	INSTALLED BLDG PRODS INC COM	-36.000	6,510.00	0.00	0.00	-3,941.56	2,568.44	0.00	2,568.44
19 Dec 23	SEDOL : BJSP4C9 /IBP	180.84							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.18 INSTALLED BUILDING COM USD0.01 PRICE: 180.84 BROKER COMMISSION: 0.18 OTHER CHARGES: 0.06 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	INSTEEL INDS INC COM	-10.000	335.84	0.00	0.00	-378.53	-42.69	0.00	-42.69
01 Dec 23	SEDOL : 2325875 /IIN	33.59							
Settled	PENSERRASECURITIES / 0.05								

## ◆ 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

INSTEEL INDS INC COM NPV PRICE: 33.59 BROKER  
COMMISSION: 0.05 OTHER CHARGES: 0.01  
BROKER: PENSERRASECURITIES

29 Nov 23	INTEGER HLDGS CORP COM	-10.000	872.84	0.00	0.00	-815.39	57.45	0.00	57.45
01 Dec 23	SEDOL : BD06LM7 /ITGR	87.29							
Settled	PENSERRASECURITIES / 0.05								
	INTEGER HOLDINGS C COM NPV PRICE: 87.29								
	BROKER COMMISSION: 0.05 OTHER CHARGES:								
	0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	INTEGER HLDGS CORP COM	-47.000	4,585.98	0.00	0.00	-3,832.34	753.64	0.00	753.64
19 Dec 23	SEDOL : BD06LM7 /ITGR	97.58							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE								
	/ 0.24								
	INTEGER HOLDINGS C COM NPV PRICE: 97.58								
	BROKER COMMISSION: 0.24 OTHER CHARGES:								
	0.04 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	INTERDIGITAL INC COM	-7.000	706.32	0.00	0.00	-471.07	235.25	0.00	235.25
01 Dec 23	SEDOL : 2465737 /IDCC	100.91							
Settled	PENSERRASECURITIES / 0.04								
	INTERDIGITAL INC COM STK USD0.01 PRICE:								
	100.91 BROKER COMMISSION: 0.04 OTHER								
	CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	INTERDIGITAL INC COM	-141.000	15,410.46	0.00	0.00	-9,488.60	5,921.86	0.00	5,921.86
19 Dec 23	SEDOL : 2465737 /IDCC	109.30							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE								
	/ 0.71								
	INTERDIGITAL INC COM STK USD0.01 PRICE: 109.3								
	BROKER COMMISSION: 0.71 OTHER CHARGES:								
	0.13 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	INTERFACE INC COM	-20.000	201.29	0.00	0.00	-278.04	-76.75	0.00	-76.75
01 Dec 23	SEDOL : B86V808 /TILE	10.07							
Settled	PENSERRASECURITIES / 0.10								

## ◆ 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

INTERFACE INC COM PRICE: 10.07 BROKER  
COMMISSION: 0.10 OTHER CHARGES: 0.01  
BROKER: PENSERRASECURIITIES

15 Dec 23	INTERFACE INC COM	-83.000	1,021.30	0.00	0.00	-1,153.87	-132.57	0.00	-132.57
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19 Dec 23  
Settled  
SEDOL : B86V808 /TILE  
WILLIAMS CAPITAL GROUP L.P.,THE  
/ 0.42

INTERFACE INC COM PRICE: 12.31 BROKER  
COMMISSION: 0.42 OTHER CHARGES: 0.01  
BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

29 Nov 23	INTERPARFUMS INC	-5.000	615.41	0.00	0.00	-477.31	138.10	0.00	138.10
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01 Dec 23  
Settled  
SEDOL : 2473150 /IPAR  
PENSERRASECURIITIES / 0.03  
INTER PARFUMS INC COM USD0.001 PRICE: 123.09  
BROKER COMMISSION: 0.03 OTHER CHARGES:  
0.01 BROKER: PENSERRASECURIITIES

15 Dec 23	INTERPARFUMS INC	-24.000	3,387.69	0.00	0.00	-2,291.09	1,096.60	0.00	1,096.60
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19 Dec 23  
Settled  
SEDOL : 2473150 /IPAR  
WILLIAMS CAPITAL GROUP L.P.,THE  
/ 0.12  
INTER PARFUMS INC COM USD0.001 PRICE: 141.16  
BROKER COMMISSION: 0.12 OTHER CHARGES:  
0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

15 Dec 23	INVESCO MTG CAP INC	-6,436.000	58,470.59	0.00	0.00	-144,649.21	-86,178.62	0.00	-86,178.62
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19 Dec 23  
Settled  
SEDOL : BNBV530 /IVR  
WILLIAMS CAPITAL GROUP L.P.,THE  
/ 32.18  
INVESCO MORTGAGE C COM USD0.01(POST REV  
SPLIT) PRICE: 9.09 BROKER COMMISSION: 32.18  
OTHER CHARGES: 0.47 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								
<b>Sales</b>									
<b>Equities</b>									
<b>Common stock</b>									
<b>United States - USD</b>									
15 Dec 23	INVITATION HOMES INC COM	-4.000	136.82	0.00	0.00	-152.82	-16.00	0.00	-16.00
19 Dec 23	SEDOL : BD81GW9 /INVH	34.21							
Settled	CABRERA CAPITAL MARKETS LLC / 0.01 INVITATION HOMES I COM USD0.01 PRICE: 34.21 BROKER COMMISSION: 0.01 OTHER CHARGES: 0.01 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Dec 23	INVITATION HOMES INC COM	-700.000	23,947.00	0.00	0.00	-26,743.35	-2,796.35	0.00	-2,796.35
19 Dec 23	SEDOL : BD81GW9 /INVH	34.209999							
Settled	CITIBANK N.A. INVITATION HOMES I COM USD0.01 PRICE: 34.21 NET BROKER: CITIBANK N.A.								
29 Nov 23	IROBOT CORP COM	-10.000	362.34	0.00	0.00	-645.00	-282.66	0.00	-282.66
01 Dec 23	SEDOL : B0J2NS5 /IRBT	36.24							
Settled	PENSERRASECURITIES / 0.05 IROBOT CORP COM USD0.01 PRICE: 36.24 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	IRON MTN INC NEW COM	-79.000	5,365.43	0.00	0.00	-3,970.37	1,395.06	0.00	1,395.06
19 Dec 23	SEDOL : BVFTF03 /IRM	67.92							
Settled	CABRERA CAPITAL MARKETS LLC / 0.20 IRON MTN INC NEW COM NPV PRICE: 67.92 BROKER COMMISSION: 0.20 OTHER CHARGES: 0.05 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Dec 23	IRON MTN INC NEW COM	-200.000	13,584.00	0.00	0.00	-10,051.56	3,532.44	0.00	3,532.44
19 Dec 23	SEDOL : BVFTF03 /IRM	67.919998							
Settled	STATE STREET BANK AND TRUST CO. IRON MTN INC NEW COM NPV PRICE: 67.92 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>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

29 Nov 23	IRONWOOD PHARMACEUTICALS	-40.000	393.39	0.00	0.00	-457.70	-64.31	0.00	-64.31
01 Dec 23	INC COM CLA	9.84							
Settled	SEDOL : B3MZ6K5 /IRWD PENSERRASECURITIES / 0.20 IRONWOOD PHARMACEU COM CLA USD0.001 PRICE: 9.84 BROKER COMMISSION: 0.20 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	IRONWOOD PHARMACEUTICALS	-191.000	2,124.85	0.00	0.00	-2,185.52	-60.67	0.00	-60.67
19 Dec 23	INC COM CLA	11.13							
Settled	SEDOL : B3MZ6K5 /IRWD WILLIAMS CAPITAL GROUP L.P.,THE / 0.96 IRONWOOD PHARMACEU COM CLA USD0.001 PRICE: 11.13 BROKER COMMISSION: 0.96 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
17 Oct 23	ITEOS THERAPEUTICS INC. COM	-3,813.000	37,233.64	0.00	0.00	-126,394.95	-89,161.31	0.00	-89,161.31
19 Oct 23	SEDOL : BMWXFT4 /ITOS	9.78							
Settled	LOOP CAPITAL MARKETS LLC / 57.20 ITEOS THERAPEUTICS COM USD0.001 PRICE: 9.78 BROKER COMMISSION: 57.20 OTHER CHARGES: 0.30 BROKER: LOOP CAPITAL MARKETS LLC								
29 Nov 23	ITRON INC COM STK NPV	-10.000	660.54	0.00	0.00	-615.43	45.11	0.00	45.11
01 Dec 23	SEDOL : 2471949 /ITRI	66.06							
Settled	PENSERRASECURITIES / 0.05 ITRON INC COM NPV PRICE: 66.06 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	ITRON INC COM STK NPV	-66.000	4,818.29	0.00	0.00	-4,061.86	756.43	0.00	756.43
19 Dec 23	SEDOL : 2471949 /ITRI	73.01							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.33								



## ◆ 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								

### Sales

#### Equities

##### Common stock

##### United States - USD

ITRON INC COM NPV PRICE: 73.01 BROKER COMMISSION: 0.33 OTHER CHARGES: 0.04 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE									
29 Nov 23	J & J SNACK FOODS CORP COM	-4.000	648.57	0.00	0.00	-615.35	33.22	0.00	33.22
01 Dec 23	STK NPV	162.15							
Settled	SEDOL : 2469171 /JJSF PENSERRASECURITIES / 0.02 J & J SNACK FOODS COM NPV PRICE: 162.15 BROKER COMMISSION: 0.02 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	J & J SNACK FOODS CORP COM	-24.000	4,086.08	0.00	0.00	-3,692.10	393.98	0.00	393.98
19 Dec 23	STK NPV	170.26							
Settled	SEDOL : 2469171 /JJSF WILLIAMS CAPITAL GROUP L.P.,THE / 0.12 J & J SNACK FOODS COM NPV PRICE: 170.26 BROKER COMMISSION: 0.12 OTHER CHARGES: 0.04 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	JACK IN THE BOX INC COM	-36.000	2,969.79	0.00	0.00	-3,150.75	-180.96	0.00	-180.96
19 Dec 23	SEDOL : 2344922 /JACK	82.50							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.18 JACK IN THE BOX COM STK USD0.01 PRICE: 82.5 BROKER COMMISSION: 0.18 OTHER CHARGES: 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Oct 23	JACKSON FINANCIAL INC CL A COM	-74.000	2,824.92	0.00	0.00	-2,815.80	9.12	0.00	9.12
04 Oct 23	SEDOL : BMFX6P4 /JXN	38.19							
Settled	CABRERA CAPITAL MARKETS LLC / 1.11 JACKSON FINANCIAL COM USD0.01 CL A PRICE: 38.19 BROKER COMMISSION: 1.11 OTHER CHARGES: 0.03 BROKER: CABRERA 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								

### Sales

#### Equities

##### Common stock

##### United States - USD

15 Dec 23	JACKSON FINANCIAL INC CL A COM	-425.000	21,396.44	0.00	0.00	-16,171.85	5,224.59	0.00	5,224.59
19 Dec 23	SEDOL : BMFX6P4 /JXN	50.35							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.13 JACKSON FINANCIAL COM USD0.01 CL A PRICE: 50.35 BROKER COMMISSION: 2.13 OTHER CHARGES: 0.18 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	JAMES RIVER GROUP HOLDINGS	-20.000	177.29	0.00	0.00	-574.03	-396.74	0.00	-396.74
01 Dec 23	COM USD0.0002	8.87							
Settled	SEDOL : BT8RWQ5 /JRVR PENSERRASECURITIES / 0.10 JAMES RIVER GROUP COM USD0.0002 PRICE: 8.87 BROKER COMMISSION: 0.10 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	JAMES RIVER GROUP HOLDINGS	-5,498.000	46,650.15	0.00	0.00	-157,800.15	-111,150.00	0.00	-111,150.00
19 Dec 23	COM USD0.0002	8.49							
Settled	SEDOL : BT8RWQ5 /JRVR WILLIAMS CAPITAL GROUP L.P.,THE / 27.49 JAMES RIVER GROUP COM USD0.0002 PRICE: 8.49 BROKER COMMISSION: 27.49 OTHER CHARGES: 0.38 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	JBG SMITH PROPERTIES COM	-30.000	416.84	0.00	0.00	-429.75	-12.91	0.00	-12.91
01 Dec 23	USD0.01 WI	13.90							
Settled	SEDOL : BD3BX01 /JBGS PENSERRASECURITIES / 0.15 JBG SMITH PTYS COM USD0.01 PRICE: 13.9 BROKER COMMISSION: 0.15 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>		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 Dec 23	JBG SMITH PROPERTIES COM	-1,158.000	20,814.88	0.00	0.00	-16,588.35	4,226.53	0.00	4,226.53
19 Dec 23	USD0.01 WI	17.98							
Settled	SEDOL : BD3BX01 /JBGS WILLIAMS CAPITAL GROUP L.P.,THE / 5.79 JBG SMITH PPTYS COM USD0.01 PRICE: 17.98 BROKER COMMISSION: 5.79 OTHER CHARGES: 0.17 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	JBG SMITH PROPERTIES COM	-1,726.000	31,028.91	0.00	0.00	-41,817.22	-10,788.31	0.00	-10,788.31
19 Dec 23	USD0.01 WI	17.98							
Settled	SEDOL : BD3BX01 /JBGS CABRERA CAPITAL MARKETS LLC / 4.32 JBG SMITH PPTYS COM USD0.01 PRICE: 17.98 BROKER COMMISSION: 4.32 OTHER CHARGES: 0.25 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Dec 23	JEFFERIES FINL GROUP INC COM	-1,155.000	44,565.31	0.00	0.00	-39,864.72	4,700.59	0.00	4,700.59
19 Dec 23	SEDOL : BG0Q4Z2 /JEF	38.59							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 5.78 JEFFERIES FINL GRP COM USD1.00 PRICE: 38.59 BROKER COMMISSION: 5.78 OTHER CHARGES: 0.36 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	JETBLUE AWYS CORP COM	-100.000	444.49	0.00	0.00	-497.50	-53.01	0.00	-53.01
01 Dec 23	SEDOL : 2852760 /JBLU	4.45							
Settled	PENSERRASECURITIES / 0.50 JETBLUE AIRWAYS CO COM USD0.01 PRICE: 4.45 BROKER COMMISSION: 0.50 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	JETBLUE AWYS CORP COM	-487.000	2,744.21	0.00	0.00	-2,422.82	321.39	0.00	321.39
19 Dec 23	SEDOL : 2852760 /JBLU	5.64							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.44								

## ◆ 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

JETBLUE AIRWAYS CO COM USD0.01 PRICE: 5.64  
 BROKER COMMISSION: 2.44 OTHER CHARGES:  
 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

02 Oct 23	JOHN BEAN TECHNOLOGIES CORP	-33.000	3,434.11	0.00	0.00	-4,468.55	-1,034.44	0.00	-1,034.44
04 Oct 23	COM STK	104.08							
Settled	SEDOL : B3BRJZ8 /JBT CABRERA CAPITAL MARKETS LLC / 0.50 JOHN BEAN TECH COR COM USD0.01 PRICE: 104.08 BROKER COMMISSION: 0.50 OTHER CHARGES: 0.03 BROKER: CABRERA CAPITAL MARKETS LLC								
29 Nov 23	JOHN BEAN TECHNOLOGIES CORP	-2.000	207.86	0.00	0.00	-270.82	-62.96	0.00	-62.96
01 Dec 23	COM STK	103.94							
Settled	SEDOL : B3BRJZ8 /JBT PENSERRASECURITIES / 0.01 JOHN BEAN TECH COR COM USD0.01 PRICE: 103.94 BROKER COMMISSION: 0.01 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	JOHN BEAN TECHNOLOGIES CORP	-47.000	4,969.50	0.00	0.00	-6,364.30	-1,394.80	0.00	-1,394.80
19 Dec 23	COM STK	105.74							
Settled	SEDOL : B3BRJZ8 /JBT WILLIAMS CAPITAL GROUP L.P.,THE / 0.24 JOHN BEAN TECH COR COM USD0.01 PRICE: 105.74 BROKER COMMISSION: 0.24 OTHER CHARGES: 0.04 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	KAISER ALUM CORP COM PAR \$0.01	-29.000	1,949.21	0.00	0.00	-2,804.20	-854.99	0.00	-854.99
19 Dec 23	COM PAR \$0.01	67.22							
Settled	SEDOL : B15CJ33 /KALU WILLIAMS CAPITAL GROUP L.P.,THE / 0.15								

◆ 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

KAISER ALUMINUM CO COM USD0.01 PRICE: 67.22  
 BROKER COMMISSION: 0.15 OTHER CHARGES:  
 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

29 Nov 23	KELLY SERVICES INC CL A COM	-10.000	208.64	0.00	0.00	-182.99	25.65	0.00	25.65
01 Dec 23	SEDOL : 2487117 /KELYA	20.87							
Settled	PENSERRASECURITIES / 0.05 KELLY SERVICES INC CLASS'A'NON-VTG USD1 PRICE: 20.87 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	KELLY SERVICES INC CL A COM	-62.000	1,301.05	0.00	0.00	-1,134.54	166.51	0.00	166.51
19 Dec 23	SEDOL : 2487117 /KELYA	20.99							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.31 KELLY SERVICES INC CLASS'A'NON-VTG USD1 PRICE: 20.99 BROKER COMMISSION: 0.31 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	KENNAMETAL INC CAP	-30.000	700.64	0.00	0.00	-744.10	-43.46	0.00	-43.46
01 Dec 23	SEDOL : 2488121 /KMT	23.36							
Settled	PENSERRASECURITIES / 0.15 KENNAMETAL INC CAP USD1.25 PRICE: 23.36 BROKER COMMISSION: 0.15 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	KENNAMETAL INC CAP	-127.000	3,281.01	0.00	0.00	-3,150.01	131.00	0.00	131.00
19 Dec 23	SEDOL : 2488121 /KMT	25.84							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.64 KENNAMETAL INC CAP USD1.25 PRICE: 25.84 BROKER COMMISSION: 0.64 OTHER CHARGES: 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	KENNEDY-WILSON HLDGS INC COM	-40.000	454.99	0.00	0.00	-654.68	-199.69	0.00	-199.69
01 Dec 23	SEDOL : B298495 /KW	11.38							
Settled	PENSERRASECURITIES / 0.20								

## ◆ 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

	KENNEDY-WILSON HOL COM STK USD0.0001 PRICE: 11.38 BROKER COMMISSION: 0.20 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES									
15 Dec 23	KENNEDY-WILSON HLDGS INC COM		-170.000	2,156.43	0.00	0.00	-2,782.40	-625.97	0.00	-625.97
19 Dec 23	SEDOL : B298495 /KW		12.69							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.85 KENNEDY-WILSON HOL COM STK USD0.0001 PRICE: 12.69 BROKER COMMISSION: 0.85 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE									
29 Nov 23	KKR REAL ESTATE FIN TR INC COM		-20.000	247.69	0.00	0.00	-404.98	-157.29	0.00	-157.29
01 Dec 23	SEDOL : BF0YMC2 /KREF		12.39							
Settled	PENSERRASECURITIES / 0.10 KKR REAL ESTATE FI COM USD0.01 PRICE: 12.39 BROKER COMMISSION: 0.10 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES									
29 Nov 23	KNOWLES CORP COM		-30.000	478.64	0.00	0.00	-616.38	-137.74	0.00	-137.74
01 Dec 23	SEDOL : BJTD9L6 /KN		15.96							
Settled	PENSERRASECURITIES / 0.15 KNOWLES CORP COM USD1.0 PRICE: 15.96 BROKER COMMISSION: 0.15 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES									
15 Dec 23	KNOWLES CORP COM		-260.000	4,644.86	0.00	0.00	-5,341.95	-697.09	0.00	-697.09
19 Dec 23	SEDOL : BJTD9L6 /KN		17.87							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.30 KNOWLES CORP COM USD1.0 PRICE: 17.87 BROKER COMMISSION: 1.30 OTHER CHARGES: 0.04 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE									
29 Nov 23	KOHL'S CORP COM		-10.000	238.44	0.00	0.00	-206.25	32.19	0.00	32.19
01 Dec 23	SEDOL : 2496113 /KSS		23.85							
Settled	PENSERRASECURITIES / 0.05									

## ◆ 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

KOHL'S CORPORATION COM USD0.01 PRICE: 23.85  
 BROKER COMMISSION: 0.05 OTHER CHARGES:  
 0.01 BROKER: PENSERRASECURITIES

15 Dec 23	KOHL'S CORP COM	-149.000	4,208.46	0.00	0.00	-3,073.13	1,135.33	0.00	1,135.33
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19 Dec 23  
 Settled  
 SEDOL : 2496113 /KSS  
 WILLIAMS CAPITAL GROUP L.P.,THE  
 / 0.75  
 KOHL'S CORPORATION COM USD0.01 PRICE: 28.25  
 BROKER COMMISSION: 0.75 OTHER CHARGES:  
 0.04 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

29 Nov 23	KONTOOR BRANDS INC COM NPV	-10.000	545.34	0.00	0.00	-473.39	71.95	0.00	71.95
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01 Dec 23  
 Settled  
 WI  
 SEDOL : BJTJGC4 /KTB  
 PENSERRASECURITIES / 0.05  
 KONTOOR BRANDS INC COM NPV PRICE: 54.54  
 BROKER COMMISSION: 0.05 OTHER CHARGES:  
 0.01 BROKER: PENSERRASECURITIES

15 Dec 23	KONTOOR BRANDS INC COM NPV	-72.000	4,231.04	0.00	0.00	-3,408.41	822.63	0.00	822.63
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19 Dec 23  
 Settled  
 WI  
 SEDOL : BJTJGC4 /KTB  
 WILLIAMS CAPITAL GROUP L.P.,THE  
 / 0.36  
 KONTOOR BRANDS INC COM NPV PRICE: 58.77  
 BROKER COMMISSION: 0.36 OTHER CHARGES:  
 0.04 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

29 Nov 23	KOPPERS HLDGS INC COM	-10.000	446.44	0.00	0.00	-304.83	141.61	0.00	141.61
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01 Dec 23  
 Settled  
 SEDOL : B0X46B1 /KOP  
 PENSERRASECURITIES / 0.05  
 KOPPERS HLDGS INC COM STK USD0.01 PRICE:  
 44.65 BROKER COMMISSION: 0.05 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								
<b>Sales</b>									
<b>Equities</b>									
<b>Common stock</b>									
<b>United States - USD</b>									
15 Dec 23	KOPPERS HLDGS INC COM	-34.000	1,557.35	0.00	0.00	-1,036.44	520.91	0.00	520.91
19 Dec 23	SEDOL : B0X46B1 /KOP	45.81							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.17 KOPPERS HLDGS INC COM STK USD0.01 PRICE: 45.81 BROKER COMMISSION: 0.17 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	KORN FERRY COM	-10.000	512.44	0.00	0.00	-675.99	-163.55	0.00	-163.55
01 Dec 23	SEDOL : 2386849 /KFY	51.25							
Settled	PENSERRASECURITIES / 0.05 KORN FERRY COM PRICE: 51.25 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	KORN FERRY COM	-213.000	12,314.49	0.00	0.00	-14,398.60	-2,084.11	0.00	-2,084.11
19 Dec 23	SEDOL : 2386849 /KFY	57.82							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.07 KORN FERRY COM PRICE: 57.82 BROKER COMMISSION: 1.07 OTHER CHARGES: 0.10 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Oct 23	KULICKE & SOFFA INDS INC COM	-57.000	2,751.64	0.00	0.00	-3,042.40	-290.76	0.00	-290.76
04 Oct 23	SEDOL : 2498001 /KLIC	48.29							
Settled	CABRERA CAPITAL MARKETS LLC / 0.86 KULICKE&SOFFA INDS COM NPV PRICE: 48.29 BROKER COMMISSION: 0.86 OTHER CHARGES: 0.03 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Dec 23	KULICKE & SOFFA INDS INC COM	-88.000	4,821.92	0.00	0.00	-4,697.04	124.88	0.00	124.88
19 Dec 23	SEDOL : 2498001 /KLIC	54.80							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.44								



## ◆ 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

#### Equities

##### Common stock

##### United States - USD

KULICKE&SOFFA INDS COM NPV PRICE: 54.8  
 BROKER COMMISSION: 0.44 OTHER CHARGES:  
 0.04 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

29 Nov 23	LA Z BOY INC COM	-10.000	316.94	0.00	0.00	-323.81	-6.87	0.00	-6.87
01 Dec 23	SEDOL : 2508405 /LZB	31.70							
Settled	PENSERRASECURITIES / 0.05 LA-Z-BOY INC COM USD1 PRICE: 31.7 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	LA Z BOY INC COM	-100.000	3,609.47	0.00	0.00	-3,238.06	371.41	0.00	371.41
19 Dec 23	SEDOL : 2508405 /LZB	36.10							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.50 LA-Z-BOY INC COM USD1 PRICE: 36.1 BROKER COMMISSION: 0.50 OTHER CHARGES: 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	LAKELAND FINL CORP COM STK	-10.000	555.94	0.00	0.00	-770.37	-214.43	0.00	-214.43
01 Dec 23	SEDOL : 2537528 /LKFN	55.60							
Settled	PENSERRASECURITIES / 0.05 LAKELAND FINANCIAL COM NPV PRICE: 55.6 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	LAKELAND FINL CORP COM STK	-35.000	2,293.70	0.00	0.00	-2,696.30	-402.60	0.00	-402.60
19 Dec 23	SEDOL : 2537528 /LKFN	65.54							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.18 LAKELAND FINANCIAL COM NPV PRICE: 65.54 BROKER COMMISSION: 0.18 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Oct 23	LCI INDUSTRIES COM	-26.000	3,056.66	0.00	0.00	-3,647.28	-590.62	0.00	-590.62
04 Oct 23	SEDOL : BYQ44Y5 /LCII	117.58							
Settled	CABRERA CAPITAL MARKETS LLC / 0.39								

## ◆ 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

	LCI INDUSTRIES COM USD0.01 PRICE: 117.58 BROKER COMMISSION: 0.39 OTHER CHARGES: 0.03 BROKER: CABRERA CAPITAL MARKETS LLC								
29 Nov 23	LCI INDUSTRIES COM	-1.000	109.73	0.00	0.00	-140.28	-30.55	0.00	-30.55
01 Dec 23	SEDOL : BYQ44Y5 /LCII	109.75							
Settled	PENSERRASECURITIES / 0.01 LCI INDUSTRIES COM USD0.01 PRICE: 109.75 BROKER COMMISSION: 0.01 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	LCI INDUSTRIES COM	-38.000	4,769.15	0.00	0.00	-5,330.64	-561.49	0.00	-561.49
19 Dec 23	SEDOL : BYQ44Y5 /LCII	125.51							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.19 LCI INDUSTRIES COM USD0.01 PRICE: 125.51 BROKER COMMISSION: 0.19 OTHER CHARGES: 0.04 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	LEMAITRE VASCULAR INC COM STK	-35.000	1,945.45	0.00	0.00	-1,635.49	309.96	0.00	309.96
19 Dec 23	SEDOL : B1G6TJ0 /LMAT	55.59							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.18 LEMAITRE VASCULAR COM STK USD0.01 PRICE: 55.59 BROKER COMMISSION: 0.18 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	LESLIES INC COM	-60.000	313.49	0.00	0.00	-771.42	-457.93	0.00	-457.93
01 Dec 23	SEDOL : BNG3RZ7 /LESL	5.23							
Settled	PENSERRASECURITIES / 0.30 LESLIES INC COM USD0.001 PRICE: 5.23 BROKER COMMISSION: 0.30 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	LESLIES INC COM	-267.000	1,710.11	0.00	0.00	-3,432.81	-1,722.70	0.00	-1,722.70
19 Dec 23	SEDOL : BNG3RZ7 /LESL	6.41							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.34								

## ◆ 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

LESLIES INC COM USD0.001 PRICE: 6.41 BROKER  
COMMISSION: 1.34 OTHER CHARGES: 0.02  
BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

29 Nov 23	LGI HOMES INC COM	-6.000	715.46	0.00	0.00	-789.88	-74.42	0.00	-74.42
01 Dec 23	SEDOL : BG3G1B4 /LGIH	119.25							
Settled	PENSERRASECURITIES / 0.03 LGI HOMES INC COM USD0.01 PRICE: 119.25 BROKER COMMISSION: 0.03 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	LGI HOMES INC COM	-28.000	3,555.83	0.00	0.00	-3,686.09	-130.26	0.00	-130.26
19 Dec 23	SEDOL : BG3G1B4 /LGIH	127.00							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.14 LGI HOMES INC COM USD0.01 PRICE: 127.0 BROKER COMMISSION: 0.14 OTHER CHARGES: 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Oct 23	LIBERTY ENERGY INC COM	-157.000	2,800.06	0.00	0.00	-2,855.58	-55.52	0.00	-55.52
04 Oct 23	USD0.01 CL A	17.85							
Settled	SEDOL : BDCWFT8 /LBRT CABRERA CAPITAL MARKETS LLC / 2.36 LIBERTY ENERGY INC COM USD0.01 CL A PRICE: 17.85 BROKER COMMISSION: 2.36 OTHER CHARGES: 0.03 BROKER: CABRERA CAPITAL MARKETS LLC								
29 Nov 23	LIBERTY ENERGY INC COM	-20.000	391.29	0.00	0.00	-363.77	27.52	0.00	27.52
01 Dec 23	USD0.01 CL A	19.57							
Settled	SEDOL : BDCWFT8 /LBRT PENSERRASECURITIES / 0.10 LIBERTY ENERGY INC COM USD0.01 CL A PRICE: 19.57 BROKER COMMISSION: 0.10 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 Dec 23	LIBERTY ENERGY INC COM	-458.000		8,420.26	0.00	0.00	-8,330.29	89.97	0.00	89.97
19 Dec 23	USD0.01 CL A	18.39								
Settled	SEDOL : BDCWFT8 /LBRT WILLIAMS CAPITAL GROUP L.P.,THE / 2.29 LIBERTY ENERGY INC COM USD0.01 CL A PRICE: 18.39 BROKER COMMISSION: 2.29 OTHER CHARGES: 0.07 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE									
15 Dec 23	LIGAND PHARMACEUTICALS	-18.000		1,212.20	0.00	0.00	-1,272.33	-60.13	0.00	-60.13
19 Dec 23	INCORPORATED CL BCOMMON	67.35								
Settled	STOCK SEDOL : 2501578 /LGND WILLIAMS CAPITAL GROUP L.P.,THE / 0.09 LIGAND PHARMACEUTICALS INCORPORATED CL BCOMMON STO PRICE: 67.35 BROKER COMMISSION: 0.09 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE									
02 Oct 23	LINCOLN NATL CORP COM	-172.000		4,161.50	0.00	0.00	-4,476.14	-314.64	0.00	-314.64
04 Oct 23	SEDOL : 2516378 /LNC	24.21								
Settled	CABRERA CAPITAL MARKETS LLC / 2.58 LINCOLN NATL CORP COM NPV PRICE: 24.21 BROKER COMMISSION: 2.58 OTHER CHARGES: 0.04 BROKER: CABRERA CAPITAL MARKETS LLC									
29 Nov 23	LINCOLN NATL CORP COM	-10.000		240.24	0.00	0.00	-260.24	-20.00	0.00	-20.00
01 Dec 23	SEDOL : 2516378 /LNC	24.03								
Settled	PENSERRASECURITIES / 0.05 LINCOLN NATL CORP COM NPV PRICE: 24.03 BROKER COMMISSION: 0.05 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 Dec 23	LINCOLN NATL CORP COM	-251.000	6,981.50	0.00	0.00	-6,532.04	449.46	0.00	449.46
19 Dec 23	SEDOL : 2516378 /LNC	27.82							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.26 LINCOLN NATL CORP COM NPV PRICE: 27.82 BROKER COMMISSION: 1.26 OTHER CHARGES: 0.06 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	LINDE PLC	-248.000	101,028.19	0.00	0.00	-75,272.94	25,755.25	0.00	25,755.25
19 Dec 23	SEDOL : BNZHB81 /LIN	407.38							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.24 LINDE PLC COM EURO.001 PRICE: 407.38 BROKER COMMISSION: 1.24 OTHER CHARGES: 0.81 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	LINDSAY CORPORATION COM	-3.000	358.80	0.00	0.00	-415.99	-57.19	0.00	-57.19
01 Dec 23	SEDOL : 2516613 /LNN	119.61							
Settled	PENSERRASECURITIES / 0.02 LINDSAY CORPORATION COM PRICE: 119.61 BROKER COMMISSION: 0.02 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	LINDSAY CORPORATION COM	-16.000	2,139.74	0.00	0.00	-2,218.63	-78.89	0.00	-78.89
19 Dec 23	SEDOL : 2516613 /LNN	133.74							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.08 LINDSAY CORPORATION COM PRICE: 133.74 BROKER COMMISSION: 0.08 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	LIQUIDITY SVCS INC COM STK	-10.000	191.94	0.00	0.00	-188.15	3.79	0.00	3.79
01 Dec 23	SEDOL : B0ZN8Z4 /LQDT	19.20							
Settled	PENSERRASECURITIES / 0.05 LIQUIDITY SVCS INC COM STK USD0.001 PRICE: 19.2 BROKER COMMISSION: 0.05 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	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

### Sales

#### Equities

##### Common stock

##### United States - USD

29 Nov 23	LIVERAMP HOLDINGS INC	-20.000	660.29	0.00	0.00	-526.21	134.08	0.00	134.08
01 Dec 23	SEDOL : BGLN838 /RAMP	33.02							
Settled	PENSERRASECURITIES / 0.10 LIVERAMP HOLDINGS INC PRICE: 33.02 BROKER COMMISSION: 0.10 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	LIVERAMP HOLDINGS INC	-195.000	6,833.71	0.00	0.00	-5,130.53	1,703.18	0.00	1,703.18
19 Dec 23	SEDOL : BGLN838 /RAMP	35.05							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.98 LIVERAMP HOLDINGS INC PRICE: 35.05 BROKER COMMISSION: 0.98 OTHER CHARGES: 0.06 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	LOCKHEED MARTIN CORP COM	-200.000	88,360.29	0.00	0.00	-75,640.74	12,719.55	0.00	12,719.55
19 Dec 23	SEDOL : 2522096 /LMT	441.81							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.00 LOCKHEED MARTIN CO COM USD1 PRICE: 441.81 BROKER COMMISSION: 1.00 OTHER CHARGES: 0.71 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	LTC PPTYS INC COM	-10.000	324.24	0.00	0.00	-358.30	-34.06	0.00	-34.06
01 Dec 23	SEDOL : 2498788 /LTC	32.43							
Settled	PENSERRASECURITIES / 0.05 LTC PROPERTIES INC COM USD0.01 PRICE: 32.43 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	LTC PPTYS INC COM	-63.000	2,102.60	0.00	0.00	-2,257.31	-154.71	0.00	-154.71
19 Dec 23	SEDOL : 2498788 /LTC	33.38							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.32 LTC PROPERTIES INC COM USD0.01 PRICE: 33.38 BROKER COMMISSION: 0.32 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								

## ◆ 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

29 Nov 23 01 Dec 23 Settled	LUMEN TECHNOLOGIES INC SEDOL : BMDH249 /LUMN PENSERRASECURITIES / 1.45 LUMEN TECHNOLOGIES COM USD1.00 PRICE: 1.35 BROKER COMMISSION: 1.45 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES	-290.000 1.35	390.04	0.00	0.00	-710.46	-320.42	0.00	-320.42
15 Dec 23 19 Dec 23 Settled	LUMEN TECHNOLOGIES INC SEDOL : BMDH249 /LUMN WILLIAMS CAPITAL GROUP L.P.,THE / 6.85 LUMEN TECHNOLOGIES COM USD1.00 PRICE: 1.81 BROKER COMMISSION: 6.85 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE	-1,369.000 1.81	2,471.02	0.00	0.00	-3,353.87	-882.85	0.00	-882.85
29 Nov 23 01 Dec 23 Settled	LXP INDUSTRIAL TRUST COM USD0.0001 SEDOL : 2139151 /LXP PENSERRASECURITIES / 0.45 LXP INDUSTRIAL TRUST COM USD0.0001 PRICE: 8.67 BROKER COMMISSION: 0.45 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES	-90.000 8.67	779.84	0.00	0.00	-1,248.90	-469.06	0.00	-469.06
15 Dec 23 19 Dec 23 Settled	LXP INDUSTRIAL TRUST COM USD0.0001 SEDOL : 2139151 /LXP WILLIAMS CAPITAL GROUP L.P.,THE / 2.13 LXP INDUSTRIAL TRUST COM USD0.0001 PRICE: 9.63 BROKER COMMISSION: 2.13 OTHER CHARGES: 0.04 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE	-426.000 9.63	4,100.21	0.00	0.00	-5,911.47	-1,811.26	0.00	-1,811.26
29 Nov 23 01 Dec 23 Settled	M / I HOMES INC SEDOL : 2549385 /MHO PENSERRASECURITIES / 0.04	-8.000 105.31	842.43	0.00	0.00	-426.85	415.58	0.00	415.58

## ◆ 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

M/I HOME INC COM USD0.01 PRICE: 105.31  
 BROKER COMMISSION: 0.04 OTHER CHARGES:  
 0.01 BROKER: PENSERRASECURITIES

15 Dec 23	M / I HOMES INC	-34.000	4,210.35	0.00	0.00	-1,814.13	2,396.22	0.00	2,396.22
19 Dec 23	SEDOL : 2549385 /MHO	123.84							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.17								
	M/I HOME INC COM USD0.01 PRICE: 123.84 BROKER COMMISSION: 0.17 OTHER CHARGES: 0.04 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	MACERICH CO REIT	-70.000	794.84	0.00	0.00	-792.75	2.09	0.00	2.09
01 Dec 23	SEDOL : 2543967 /MAC	11.36							
Settled	PENSERRASECURITIES / 0.35 MACERICH CO REIT USD 0.01 PRICE: 11.36 BROKER COMMISSION: 0.35 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	MACERICH CO REIT	-285.000	4,558.53	0.00	0.00	-3,227.62	1,330.91	0.00	1,330.91
19 Dec 23	SEDOL : 2543967 /MAC	16.00							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.43 MACERICH CO REIT USD 0.01 PRICE: 16.0 BROKER COMMISSION: 1.43 OTHER CHARGES: 0.04 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	MADDEN STEVEN LTD COM	-20.000	757.49	0.00	0.00	-858.19	-100.70	0.00	-100.70
01 Dec 23	SEDOL : 2553911 /SHOO	37.88							
Settled	PENSERRASECURITIES / 0.10 MADDEN(STEVEN)LTD COM USD0.0001 PRICE: 37.88 BROKER COMMISSION: 0.10 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	MADDEN STEVEN LTD COM	-202.000	8,527.36	0.00	0.00	-8,667.73	-140.37	0.00	-140.37
19 Dec 23	SEDOL : 2553911 /SHOO	42.22							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.01								



## ◆ 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

MADDEN(STEVEN)LTD COM USD0.0001 PRICE:  
42.22 BROKER COMMISSION: 1.01 OTHER  
CHARGES: 0.07 BROKER: WILLIAMS CAPITAL  
GROUP L.P.,THE

02 Oct 23	MADISON SQUARE GARDEN	-17.000	2,983.21	0.00	0.00	-3,611.97	-628.76	0.00	-628.76
04 Oct 23	SPORTS CORP	175.50							
Settled	SEDOL : BYQCZ35 /MSGS CABRERA CAPITAL MARKETS LLC / 0.26 MADISON SQUARE GARDEN SPORTS CORP PRICE: 175.5 BROKER COMMISSION: 0.26 OTHER CHARGES: 0.03 BROKER: CABRERA CAPITAL MARKETS LLC								
29 Nov 23	MADISON SQUARE GARDEN	-1.000	167.25	0.00	0.00	-212.47	-45.22	0.00	-45.22
01 Dec 23	SPORTS CORP	167.27							
Settled	SEDOL : BYQCZ35 /MSGS PENSERRASECURITIES / 0.01 MADISON SQUARE GARDEN SPORTS CORP PRICE: 167.27 BROKER COMMISSION: 0.01 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	MADISON SQUARE GARDEN	-20.000	3,463.47	0.00	0.00	-4,249.38	-785.91	0.00	-785.91
19 Dec 23	SPORTS CORP	173.18							
Settled	SEDOL : BYQCZ35 /MSGS WILLIAMS CAPITAL GROUP L.P.,THE / 0.10 MADISON SQUARE GARDEN SPORTS CORP PRICE: 173.18 BROKER COMMISSION: 0.10 OTHER CHARGES: 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	MARATHON PETE CORP COM	-2,735.000	405,802.37	0.00	0.00	-235,232.67	170,569.70	0.00	170,569.70
19 Dec 23	SEDOL : B3K3L40 /MPC	148.38							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 13.68								

◆ 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

MARATHON PETROLEUM COM USD0.01 PRICE:  
148.38 BROKER COMMISSION: 13.68 OTHER  
CHARGES: 3.25 BROKER: WILLIAMS CAPITAL  
GROUP L.P.,THE

29 Nov 23	MARCUS & MILLICHAP INC COM	-10.000	343.84	0.00	0.00	-455.57	-111.73	0.00	-111.73
01 Dec 23	SEDOL : BFWGXV2 /MMI	34.39							
Settled	PENSERRASECURITIES / 0.05 MARCUS & MILLICHAP COM USD0.0001 PRICE: 34.39 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	MARCUS & MILLICHAP INC COM	-39.000	1,579.28	0.00	0.00	-1,776.71	-197.43	0.00	-197.43
19 Dec 23	SEDOL : BFWGXV2 /MMI	40.50							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.20 MARCUS & MILLICHAP COM USD0.0001 PRICE: 40.5 BROKER COMMISSION: 0.20 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	MARCUS CORP DEL COM	-10.000	141.14	0.00	0.00	-172.26	-31.12	0.00	-31.12
01 Dec 23	SEDOL : 2564827 /MCS	14.12							
Settled	PENSERRASECURITIES / 0.05 MARCUS CORP COM USD1 PRICE: 14.12 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
29 Nov 23	MARINEMAX INC COM	-10.000	302.04	0.00	0.00	-449.38	-147.34	0.00	-147.34
01 Dec 23	SEDOL : 2250353 /HZO	30.21							
Settled	PENSERRASECURITIES / 0.05 MARINEMAX INC COM STK USD0.001 PRICE: 30.21 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
29 Nov 23	MARTEN TRANS LTD COM	-20.000	374.49	0.00	0.00	-336.26	38.23	0.00	38.23
01 Dec 23	SEDOL : 2568357 /MRTN	18.73							
Settled	PENSERRASECURITIES / 0.10								

◆ 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

	MARTEN TRANSPORT COM USD0.01 PRICE: 18.73 BROKER COMMISSION: 0.10 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	MARTEN TRANS LTD COM	-82.000	1,627.27	0.00	0.00	-1,378.66	248.61	0.00	248.61
19 Dec 23	SEDOL : 2568357 /MRTN	19.85							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.41 MARTEN TRANSPORT COM USD0.01 PRICE: 19.85 BROKER COMMISSION: 0.41 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	MASTERBRAND INC COM	-40.000	536.19	0.00	0.00	-370.94	165.25	0.00	165.25
01 Dec 23	SEDOL : BPDJN76 /MBC	13.41							
Settled	PENSERRASECURITIES / 0.20 MASTERBRAND INC COM USD0.01 PRICE: 13.41 BROKER COMMISSION: 0.20 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	MASTERBRAND INC COM	-321.000	4,707.42	0.00	0.00	-2,976.79	1,730.63	0.00	1,730.63
19 Dec 23	SEDOL : BPDJN76 /MBC	14.67							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.61 MASTERBRAND INC COM USD0.01 PRICE: 14.67 BROKER COMMISSION: 1.61 OTHER CHARGES: 0.04 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	MASTERCARD INC CLA	-311.000	130,172.66	0.00	0.00	-107,396.89	22,775.77	0.00	22,775.77
19 Dec 23	SEDOL : B121557 /MA	418.57							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.56 MASTERCARD INCORPO COM USD0.0001 CLASS A PRICE: 418.57 BROKER COMMISSION: 1.56 OTHER CHARGES: 1.05 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	MATERION CORP COM	-5.000	559.96	0.00	0.00	-429.83	130.13	0.00	130.13
01 Dec 23	SEDOL : 2149622 /MTRN	112.00							
Settled	PENSERRASECURITIES / 0.03								

◆ 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

Equities

Common stock

United States - USD

MATERION CORP COM NPV PRICE: 112.0 BROKER  
 COMMISSION: 0.03 OTHER CHARGES: 0.01  
 BROKER: PENSERRASECURITIES

15 Dec 23	MATERION CORP COM	-31.000	3,818.69	0.00	0.00	-2,664.97	1,153.72	0.00	1,153.72
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19 Dec 23  
 Settled  
 SEDOL : 2149622 /MTRN  
 WILLIAMS CAPITAL GROUP L.P.,THE  
 / 0.16  
 MATERION CORP COM NPV PRICE: 123.19 BROKER  
 COMMISSION: 0.16 OTHER CHARGES: 0.04  
 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

29 Nov 23	MATIV HOLDINGS INC	-20.000	235.49	0.00	0.00	-628.84	-393.35	0.00	-393.35
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01 Dec 23  
 Settled  
 SEDOL : 2782038 /MATV  
 PENSERRASECURITIES / 0.10  
 MATIV HOLDINGS INC PRICE: 11.78 BROKER  
 COMMISSION: 0.10 OTHER CHARGES: 0.01  
 BROKER: PENSERRASECURITIES

15 Dec 23	MATIV HOLDINGS INC	-151.000	2,096.61	0.00	0.00	-4,747.78	-2,651.17	0.00	-2,651.17
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19 Dec 23  
 Settled  
 SEDOL : 2782038 /MATV  
 WILLIAMS CAPITAL GROUP L.P.,THE  
 / 0.76  
 MATIV HOLDINGS INC PRICE: 13.89 BROKER  
 COMMISSION: 0.76 OTHER CHARGES: 0.02  
 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

02 Oct 23	MATSON INC COM	-35.000	3,074.89	0.00	0.00	-3,067.63	7.26	0.00	7.26
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04 Oct 23  
 Settled  
 SEDOL : B8GNC91 /MATX  
 CABRERA CAPITAL MARKETS LLC /  
 0.53  
 MATSON INC COM NPV PRICE: 87.87 BROKER  
 COMMISSION: 0.53 OTHER CHARGES: 0.03  
 BROKER: CABRERA CAPITAL MARKETS LLC

15 Dec 23	MATSON INC COM	-107.000	10,875.92	0.00	0.00	-9,378.17	1,497.75	0.00	1,497.75
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19 Dec 23  
 Settled  
 SEDOL : B8GNC91 /MATX  
 WILLIAMS CAPITAL GROUP L.P.,THE  
 / 0.54

## ◆ 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

MATSON INC COM NPV PRICE: 101.65 BROKER  
COMMISSION: 0.54 OTHER CHARGES: 0.09  
BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

29 Nov 23	MATTHEWS INTL CORP CL A CL A	-10.000	340.14	0.00	0.00	-342.71	-2.57	0.00	-2.57
01 Dec 23	SEDOL : 2568090 /MATW	34.02							
Settled	PENSERRASECURITIES / 0.05 MATTHEWS INTL CORP CLASS'A'COM USD1 PRICE: 34.02 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	MATTHEWS INTL CORP CL A CL A	-45.000	1,601.30	0.00	0.00	-1,542.18	59.12	0.00	59.12
19 Dec 23	SEDOL : 2568090 /MATW	35.59							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.23 MATTHEWS INTL CORP CLASS'A'COM USD1 PRICE: 35.59 BROKER COMMISSION: 0.23 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	MAXLINEAR INC COMMON STOCK	-30.000	560.54	0.00	0.00	-1,655.88	-1,095.34	0.00	-1,095.34
01 Dec 23	SEDOL : B3RDWC8 /MXL	18.69							
Settled	PENSERRASECURITIES / 0.15 MAXLINEAR INC COMMON STOCK PRICE: 18.69 BROKER COMMISSION: 0.15 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	MEDIFAST INC COM	-19.000	1,297.01	0.00	0.00	-3,622.93	-2,325.92	0.00	-2,325.92
19 Dec 23	SEDOL : 2934033 /MED	68.27							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.10 MEDIFAST INC COM STK PRICE: 68.27 BROKER COMMISSION: 0.10 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	MERCURY GEN CORP NEW COM	-10.000	365.14	0.00	0.00	-322.04	43.10	0.00	43.10
01 Dec 23	SEDOL : 2578464 /MCY	36.52							
Settled	PENSERRASECURITIES / 0.05								

◆ 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

MERCURY GENERAL CP COM NPV PRICE: 36.52  
 BROKER COMMISSION: 0.05 OTHER CHARGES:  
 0.01 BROKER: PENSERRASECURITIES

15 Dec 23	MERCURY GEN CORP NEW COM	-37.000	1,384.70	0.00	0.00	-1,191.56	193.14	0.00	193.14
19 Dec 23	SEDOL : 2578464 /MCY	37.43							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.19 MERCURY GENERAL CP COM NPV PRICE: 37.43 BROKER COMMISSION: 0.19 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	MERCURY SYSTEMS INC	-20.000	670.49	0.00	0.00	-750.90	-80.41	0.00	-80.41
01 Dec 23	SEDOL : 2144047 /MRCY	33.53							
Settled	PENSERRASECURITIES / 0.10 MERCURY SYSTEMS INC PRICE: 33.53 BROKER COMMISSION: 0.10 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
02 Oct 23	MERIT MED SYS INC COM	-58.000	3,898.43	0.00	0.00	-3,600.78	297.65	0.00	297.65
04 Oct 23	SEDOL : 2580555 /MMSI	67.23							
Settled	CABRERA CAPITAL MARKETS LLC / 0.87 MERIT MEDICAL SYST COM NPV PRICE: 67.23 BROKER COMMISSION: 0.87 OTHER CHARGES: 0.04 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Dec 23	MERIT MED SYS INC COM	-74.000	5,295.02	0.00	0.00	-4,594.10	700.92	0.00	700.92
19 Dec 23	SEDOL : 2580555 /MMSI	71.56							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.37 MERIT MEDICAL SYST COM NPV PRICE: 71.56 BROKER COMMISSION: 0.37 OTHER CHARGES: 0.05 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Oct 23	MERITAGE HOMES CORP COM	-37.000	4,462.71	0.00	0.00	-3,742.22	720.49	0.00	720.49
04 Oct 23	SEDOL : 2601326 /MTH	120.63							
Settled	CABRERA CAPITAL MARKETS LLC / 0.56								

◆ 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: 120.63 BROKER COMMISSION: 0.56 OTHER CHARGES: 0.04 BROKER: CABRERA CAPITAL MARKETS LLC								
29 Nov 23	MERITAGE HOMES CORP COM	-2.000	281.60	0.00	0.00	-202.28	79.32	0.00	79.32
01 Dec 23	SEDOL : 2601326 /MTH	140.81							
Settled	PENSERRASECURITIES / 0.01 MERITAGE CORP COM USD0.01 PRICE: 140.81 BROKER COMMISSION: 0.01 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	MERITAGE HOMES CORP COM	-55.000	9,516.29	0.00	0.00	-5,562.76	3,953.53	0.00	3,953.53
19 Dec 23	SEDOL : 2601326 /MTH	173.03							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.28 MERITAGE CORP COM USD0.01 PRICE: 173.03 BROKER COMMISSION: 0.28 OTHER CHARGES: 0.08 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	MESA LABS INC COM	-9.000	993.27	0.00	0.00	-2,493.19	-1,499.92	0.00	-1,499.92
19 Dec 23	SEDOL : 2553814 /MLAB	110.37							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.05 MESA LABORATORIES COM NPV PRICE: 110.37 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	META FINL GROUP INC COM	-10.000	493.94	0.00	0.00	-569.80	-75.86	0.00	-75.86
01 Dec 23	SEDOL : 2420316 /CASH	49.40							
Settled	PENSERRASECURITIES / 0.05 PATHWARD FINANCIAL COM USD0.01 PRICE: 49.4 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	META FINL GROUP INC COM	-43.000	2,256.83	0.00	0.00	-2,450.12	-193.29	0.00	-193.29
19 Dec 23	SEDOL : 2420316 /CASH	52.49							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 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

PATHWARD FINANCIAL COM USD0.01 PRICE: 52.49  
 BROKER COMMISSION: 0.22 OTHER CHARGES:  
 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

29 Nov 23	METALLUS INC	-20.000	403.09	0.00	0.00	-309.21	93.88	0.00	93.88
01 Dec 23	SEDOL : BNBPMX1 /MTUS	20.16							
Settled	PENSERRASECURITIES / 0.10 TIMKENSTEEL CORP COM NPV 'WI' PRICE: 20.16 BROKER COMMISSION: 0.10 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	METALLUS INC	-87.000	1,956.17	0.00	0.00	-1,345.08	611.09	0.00	611.09
19 Dec 23	SEDOL : BNBPMX1 /MTUS	22.49							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.44 TIMKENSTEEL CORP COM NPV 'WI' PRICE: 22.49 BROKER COMMISSION: 0.44 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	METHODE ELECTRS INC COM	-10.000	238.14	0.00	0.00	-441.75	-203.61	0.00	-203.61
01 Dec 23	SEDOL : 2583297 /MEI	23.82							
Settled	PENSERRASECURITIES / 0.05 METHODE ELEC INC COM USD0.50 PRICE: 23.82 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	METHODE ELECTRS INC COM	-55.000	1,225.11	0.00	0.00	-2,429.62	-1,204.51	0.00	-1,204.51
19 Dec 23	SEDOL : 2583297 /MEI	22.28							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.28 METHODE ELEC INC COM USD0.50 PRICE: 22.28 BROKER COMMISSION: 0.28 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	MGM RESORTS INTERNATIONAL	-890.000	38,354.24	0.00	0.00	-37,700.79	653.45	0.00	653.45
19 Dec 23	COM	43.10							
Settled	SEDOL : 2547419 /MGM WILLIAMS CAPITAL GROUP L.P.,THE / 4.45								



## ◆ 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

MGM RESORTS INTERNATIONAL COM PRICE: 43.1  
 BROKER COMMISSION: 4.45 OTHER CHARGES:  
 0.31 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

15 Dec 23	MGP INGREDIENTS INC NEW COM	-28.000	2,726.75	0.00	0.00	-2,458.20	268.55	0.00	268.55
19 Dec 23	SEDOL : B6ZJTH3 /MGPI	97.39							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.14 MGP INGREDIENTS COM NPV PRICE: 97.39 BROKER COMMISSION: 0.14 OTHER CHARGES: 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	MIDDLESEX WTR CO COM	-23.000	1,602.73	0.00	0.00	-2,352.08	-749.35	0.00	-749.35
19 Dec 23	SEDOL : 2589466 /MSEX	69.69							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.12 MIDDLESEX WATER CO COM NPV PRICE: 69.69 BROKER COMMISSION: 0.12 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	MILLERKNOLL INC COM STK	-20.000	515.69	0.00	0.00	-358.14	157.55	0.00	157.55
01 Dec 23	USD0.20	25.79							
Settled	SEDOL : 2594222 /MLKN PENSERRASECURITIES / 0.10 MILLERKNOLL INC COM STK USD0.20 PRICE: 25.79 BROKER COMMISSION: 0.10 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	MILLERKNOLL INC COM STK	-436.000	12,445.52	0.00	0.00	-7,807.43	4,638.09	0.00	4,638.09
19 Dec 23	USD0.20	28.55							
Settled	SEDOL : 2594222 /MLKN WILLIAMS CAPITAL GROUP L.P.,THE / 2.18 MILLERKNOLL INC COM STK USD0.20 PRICE: 28.55 BROKER COMMISSION: 2.18 OTHER CHARGES: 0.10 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

29 Nov 23	MINERALS TECHNOLOGIES INC	-10.000	618.14	0.00	0.00	-553.87	64.27	0.00	64.27
01 Dec 23	COM	61.82							
Settled	SEDOL : 2595612 /MTX PENSERRASECURITIES / 0.05 MINERALS TECHNLOGS COM USD0.10 PRICE: 61.82 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	MINERALS TECHNOLOGIES INC	-48.000	3,151.41	0.00	0.00	-2,658.56	492.85	0.00	492.85
19 Dec 23	COM	65.66							
Settled	SEDOL : 2595612 /MTX WILLIAMS CAPITAL GROUP L.P.,THE / 0.24 MINERALS TECHNLOGS COM USD0.10 PRICE: 65.66 BROKER COMMISSION: 0.24 OTHER CHARGES: 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	MISTER CAR WASH INC COM	-100.000	740.49	0.00	0.00	-839.75	-99.26	0.00	-99.26
01 Dec 23	SEDOL : BNRRP65 /MCW	7.41							
Settled	PENSERRASECURITIES / 0.50 MISTER CAR WASH IN COM USD0.01 PRICE: 7.41 BROKER COMMISSION: 0.50 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
02 Oct 23	MOELIS & CO CL A CL A	-67.000	2,950.98	0.00	0.00	-3,040.97	-89.99	0.00	-89.99
04 Oct 23	SEDOL : BLG38Q1 /MC	44.06							
Settled	CABRERA CAPITAL MARKETS LLC / 1.01 MOELIS & COMPANY COM USD0.01 CL'A' PRICE: 44.06 BROKER COMMISSION: 1.01 OTHER CHARGES: 0.03 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Dec 23	MOELIS & CO CL A CL A	-91.000	5,295.69	0.00	0.00	-4,130.27	1,165.42	0.00	1,165.42
19 Dec 23	SEDOL : BLG38Q1 /MC	58.20							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.46								

## ◆ 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

MOELIS & COMPANY COM USD0.01 CL'A' PRICE:  
58.2 BROKER COMMISSION: 0.46 OTHER  
CHARGES: 0.05 BROKER: WILLIAMS CAPITAL  
GROUP L.P.,THE

15 Dec 23	MONARCH CASINO & RESORT INC	-32.000	2,173.58	0.00	0.00	-2,241.66	-68.08	0.00	-68.08
19 Dec 23	COM	67.93							
Settled	SEDOL : 2599197 /MCRI WILLIAMS CAPITAL GROUP L.P.,THE / 0.16 MONARCH CASINO RES COM USD0.01 PRICE: 67.93 BROKER COMMISSION: 0.16 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	MONRO INC COM USD0.01	-10.000	294.84	0.00	0.00	-552.25	-257.41	0.00	-257.41
01 Dec 23	SEDOL : 2600088 /MNRO PENSERRASECURITIES / 0.05	29.49							
Settled	MONRO INC COM USD0.01 PRICE: 29.49 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	MONRO INC COM USD0.01	-42.000	1,360.99	0.00	0.00	-2,319.46	-958.47	0.00	-958.47
19 Dec 23	SEDOL : 2600088 /MNRO WILLIAMS CAPITAL GROUP L.P.,THE / 0.21	32.41							
Settled	MONRO INC COM USD0.01 PRICE: 32.41 BROKER COMMISSION: 0.21 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Oct 23	MOOG INC CL A	-29.000	3,249.56	0.00	0.00	-2,306.89	942.67	0.00	942.67
04 Oct 23	SEDOL : 2601218 /MOG/A CABRERA CAPITAL MARKETS LLC / 0.44	112.07							
Settled	MOOG INC CLASS'A/L/VTG COM USD1 PRICE: 112.07 BROKER COMMISSION: 0.44 OTHER CHARGES: 0.03 BROKER: CABRERA 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								

Sales

Equities

Common stock

United States - USD

29 Nov 23	MOOG INC CL A	-2.000	278.00	0.00	0.00	-159.10	118.90	0.00	118.90
01 Dec 23	SEDOL : 2601218 /MOG/A	139.01							
Settled	PENSERRASECURITIES / 0.01 MOOG INC CLASS'A'L/VTG COM USD1 PRICE: 139.01 BROKER COMMISSION: 0.01 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	MOOG INC CL A	-39.000	5,432.45	0.00	0.00	-3,102.37	2,330.08	0.00	2,330.08
19 Dec 23	SEDOL : 2601218 /MOG/A	139.30							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.20 MOOG INC CLASS'A'L/VTG COM USD1 PRICE: 139.3 BROKER COMMISSION: 0.20 OTHER CHARGES: 0.05 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	MOVADO GROUP INC COM	-10.000	289.74	0.00	0.00	-367.54	-77.80	0.00	-77.80
01 Dec 23	SEDOL : 2643168 /MOV	28.98							
Settled	PENSERRASECURITIES / 0.05 MOVADO GROUP INC COM USD0.01 PRICE: 28.98 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
02 Oct 23	MR COOPER GROUP INC COM	-68.000	3,668.91	0.00	0.00	-2,927.27	741.64	0.00	741.64
04 Oct 23	USD0.01	53.97							
Settled	SEDOL : BGHKHS1 /COOP CABRERA CAPITAL MARKETS LLC / 1.02 MR COOPER GROUP COM USD0.01 PRICE: 53.97 BROKER COMMISSION: 1.02 OTHER CHARGES: 0.03 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Dec 23	MR COOPER GROUP INC COM	-248.000	16,242.63	0.00	0.00	-10,675.93	5,566.70	0.00	5,566.70
19 Dec 23	USD0.01	65.50							
Settled	SEDOL : BGHKHS1 /COOP WILLIAMS CAPITAL GROUP L.P.,THE / 1.24								

◆ 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

MR COOPER GROUP COM USD0.01 PRICE: 65.5  
 BROKER COMMISSION: 1.24 OTHER CHARGES:  
 0.13 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

02 Oct 23	MUELLER INDS INC COM	-58.000	4,282.39	0.00	0.00	-3,203.10	1,079.29	0.00	1,079.29
04 Oct 23	SEDOL : 2609717 /MLI	73.85							
Settled	CABRERA CAPITAL MARKETS LLC / 0.87 MUELLER INDS INC COM USD0.01 PRICE: 73.85 BROKER COMMISSION: 0.87 OTHER CHARGES: 0.04 BROKER: CABRERA CAPITAL MARKETS LLC								
29 Nov 23	MUELLER INDS INC COM	-10.000	408.44	0.00	0.00	-276.13	132.31	0.00	132.31
01 Dec 23	SEDOL : 2609717 /MLI	40.85							
Settled	PENSERRASECURITIES / 0.05 MUELLER INDS INC COM USD0.01 PRICE: 40.85 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	MUELLER INDS INC COM	-172.000	7,680.59	0.00	0.00	-4,749.42	2,931.17	0.00	2,931.17
19 Dec 23	SEDOL : 2609717 /MLI	44.66							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.86 MUELLER INDS INC COM USD0.01 PRICE: 44.66 BROKER COMMISSION: 0.86 OTHER CHARGES: 0.07 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	MYERS INDS INC COM	-20.000	345.89	0.00	0.00	-389.14	-43.25	0.00	-43.25
01 Dec 23	SEDOL : 2613086 /MYE	17.30							
Settled	PENSERRASECURITIES / 0.10 MYERS INDS INC COM NPV PRICE: 17.3 BROKER COMMISSION: 0.10 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
29 Nov 23	MYR GROUP INC DEL COM STK	-4.000	497.73	0.00	0.00	-383.63	114.10	0.00	114.10
01 Dec 23	SEDOL : B3CLS18 /MYRG	124.44							
Settled	PENSERRASECURITIES / 0.02								

◆ 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

MYR GRP INC COM USD0.01 PRICE: 124.44  
 BROKER COMMISSION: 0.02 OTHER CHARGES:  
 0.01 BROKER: PENSERRASECURITIES

15 Dec 23	MYR GROUP INC DEL COM STK	-25.000	3,731.59	0.00	0.00	-2,397.71	1,333.88	0.00	1,333.88
19 Dec 23	SEDOL : B3CLS18 /MYRG	149.27							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.13								
	MYR GRP INC COM USD0.01 PRICE: 149.27 BROKER COMMISSION: 0.13 OTHER CHARGES: 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	MYRIAD GENETICS INC COM	-30.000	577.04	0.00	0.00	-782.72	-205.68	0.00	-205.68
01 Dec 23	SEDOL : 2614153 /MYGN	19.24							
Settled	PENSERRASECURITIES / 0.15 MYRIAD GENETICS IN COM USD0.01 PRICE: 19.24 BROKER COMMISSION: 0.15 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
02 Oct 23	N-ABLE INC COM	-212.000	2,765.51	0.00	0.00	-2,801.58	-36.07	0.00	-36.07
04 Oct 23	SEDOL : BMBR683 /NABL	13.06							
Settled	CABRERA CAPITAL MARKETS LLC / 3.18 N ABLE INC COM USD0.001 PRICE: 13.06 BROKER COMMISSION: 3.18 OTHER CHARGES: 0.03 BROKER: CABRERA CAPITAL MARKETS LLC								
29 Nov 23	N-ABLE INC COM	-10.000	118.24	0.00	0.00	-132.15	-13.91	0.00	-13.91
01 Dec 23	SEDOL : BMBR683 /NABL	11.83							
Settled	PENSERRASECURITIES / 0.05 N ABLE INC COM USD0.001 PRICE: 11.83 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	N-ABLE INC COM	-76.000	948.09	0.00	0.00	-1,004.34	-56.25	0.00	-56.25
19 Dec 23	SEDOL : BMBR683 /NABL	12.48							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.38								

## ◆ 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

N ABLE INC COM USD0.001 PRICE: 12.48 BROKER  
COMMISSION: 0.38 OTHER CHARGES: 0.01  
BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

15 Dec 23	NABORS INDUSTRIES LTD SHS NEW	-27.000	2,303.21	0.00	0.00	-3,252.00	-948.79	0.00	-948.79
19 Dec 23	SEDOL : BK953M8 /NBR	85.31							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.14 NABORS INDS LTD COM USD0.05(POST REV SPLIT) PRICE: 85.31 BROKER COMMISSION: 0.14 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	NATIONAL BEVERAGE CORP COM	-10.000	473.34	0.00	0.00	-493.64	-20.30	0.00	-20.30
01 Dec 23	SEDOL : 2638625 /FIZZ	47.34							
Settled	PENSERRASECURITIES / 0.05 NATL BEVERAGE CORP COM STK USD0.01 PRICE: 47.34 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	NATIONAL BEVERAGE CORP COM	-31.000	1,533.08	0.00	0.00	-1,530.27	2.81	0.00	2.81
19 Dec 23	SEDOL : 2638625 /FIZZ	49.46							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.16 NATL BEVERAGE CORP COM STK USD0.01 PRICE: 49.46 BROKER COMMISSION: 0.16 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	NATIONAL BK HLDGS CORP CL A	-10.000	328.54	0.00	0.00	-429.54	-101.00	0.00	-101.00
01 Dec 23	COM STK	32.86							
Settled	SEDOL : B888DV3 /NBHC PENSERRASECURITIES / 0.05 NATIONAL BANK HOLD COM USD0.01 PRICE: 32.86 BROKER COMMISSION: 0.05 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	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

### Sales

#### Equities

##### Common stock

##### United States - USD

15 Dec 23	NATIONAL BK HLDGS CORP CL A	-51.000	1,908.65	0.00	0.00	-2,190.65	-282.00	0.00	-282.00
19 Dec 23	COM STK	37.43							
Settled	SEDOL : B888DV3 /NBHC WILLIAMS CAPITAL GROUP L.P.,THE / 0.26 NATIONAL BANK HOLD COM USD0.01 PRICE: 37.43 BROKER COMMISSION: 0.26 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Oct 23	NATIONAL PRESTO INDS INC COM	-21.000	1,546.10	0.00	0.00	-1,699.05	-152.95	0.00	-152.95
04 Oct 23	SEDOL : 2626802 /NPK	73.64							
Settled	CABRERA CAPITAL MARKETS LLC / 0.32 NATL PRESTO INDS COM USD1 PRICE: 73.64 BROKER COMMISSION: 0.32 OTHER CHARGES: 0.02 BROKER: CABRERA CAPITAL MARKETS LLC								
29 Nov 23	NATIONAL VISION HLDGS INC COM	-30.000	568.04	0.00	0.00	-855.94	-287.90	0.00	-287.90
01 Dec 23	SEDOL : BYP71H7 /EYE	18.94							
Settled	PENSERRASECURITIES / 0.15 NATIONAL VISION HL COM USD0.01 PRICE: 18.94 BROKER COMMISSION: 0.15 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	NATIONAL VISION HLDGS INC COM	-97.000	1,912.33	0.00	0.00	-2,767.55	-855.22	0.00	-855.22
19 Dec 23	SEDOL : BYP71H7 /EYE	19.72							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.49 NATIONAL VISION HL COM USD0.01 PRICE: 19.72 BROKER COMMISSION: 0.49 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	NAVIENT CORP COM	-30.000	511.04	0.00	0.00	-552.15	-41.11	0.00	-41.11
01 Dec 23	SEDOL : BLP5GX1 /NAVI	17.04							
Settled	PENSERRASECURITIES / 0.15 NAVIENT CORP COM USD0.01 PRICE: 17.04 BROKER COMMISSION: 0.15 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 Dec 23	NAVIENT CORP COM	-547.000	10,505.04	0.00	0.00	-10,067.54	437.50	0.00	437.50
19 Dec 23	SEDOL : BLP5GX1 /NAVI	19.21							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.74 NAVIENT CORP COM USD0.01 PRICE: 19.21 BROKER COMMISSION: 2.74 OTHER CHARGES: 0.09 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	NBT BANCORP INC COM	-10.000	361.24	0.00	0.00	-387.90	-26.66	0.00	-26.66
01 Dec 23	SEDOL : 2626459 /NBTB	36.13							
Settled	PENSERRASECURITIES / 0.05 NBT BANCORP INC COM USD0.01 PRICE: 36.13 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	NBT BANCORP INC COM	-94.000	3,896.73	0.00	0.00	-3,646.24	250.49	0.00	250.49
19 Dec 23	SEDOL : 2626459 /NBTB	41.46							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.47 NBT BANCORP INC COM USD0.01 PRICE: 41.46 BROKER COMMISSION: 0.47 OTHER CHARGES: 0.04 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	NCR ATLEOS CORPORATION COM	-30.000	673.34	0.00	0.00	-640.65	32.69	0.00	32.69
01 Dec 23	USD0.01 WI	22.45							
Settled	SEDOL : BRRD6G8 /NATL PENSERRASECURITIES / 0.15 NCR ATLEOS CORPORA COM USD0.01 PRICE: 22.45 BROKER COMMISSION: 0.15 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	NCR ATLEOS CORPORATION COM	-104.000	2,372.74	0.00	0.00	-2,220.92	151.82	0.00	151.82
19 Dec 23	USD0.01 WI	22.82							
Settled	SEDOL : BRRD6G8 /NATL WILLIAMS CAPITAL GROUP L.P.,THE / 0.52								

◆ 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

NCR ATLEOS CORPORA COM USD0.01 PRICE:  
22.82 BROKER COMMISSION: 0.52 OTHER  
CHARGES: 0.02 BROKER: WILLIAMS CAPITAL  
GROUP L.P.,THE

29 Nov 23	NEOGENOMICS INC COM NEW COM	-40.000	739.39	0.00	0.00	-1,028.68	-289.29	0.00	-289.29
01 Dec 23	NEW	18.49							
Settled	SEDOL : 2598246 /NEO PENSERRASECURITIES / 0.20 NEOGENOMICS INC COM NPV PRICE: 18.49 BROKER COMMISSION: 0.20 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	NEOGENOMICS INC COM NEW COM	-203.000	3,989.92	0.00	0.00	-5,220.53	-1,230.61	0.00	-1,230.61
19 Dec 23	NEW	19.66							
Settled	SEDOL : 2598246 /NEO WILLIAMS CAPITAL GROUP L.P.,THE / 1.02 NEOGENOMICS INC COM NPV PRICE: 19.66 BROKER COMMISSION: 1.02 OTHER CHARGES: 0.04 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	NETFLIX INC COM STK	-324.000	152,944.59	0.00	0.00	-140,883.34	12,061.25	0.00	12,061.25
19 Dec 23	SEDOL : 2857817 /NFLX	472.06							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.62 NETFLIX INC COM USD0.001 PRICE: 472.06 BROKER COMMISSION: 1.62 OTHER CHARGES: 1.23 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	NETSCOUT SYS INC COM	-20.000	406.49	0.00	0.00	-628.05	-221.56	0.00	-221.56
01 Dec 23	SEDOL : 2447285 /NTCT	20.33							
Settled	PENSERRASECURITIES / 0.10 NETSCOUT SYSTEMS COM USD0.001 PRICE: 20.33 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		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 Dec 23	NETSCOUT SYS INC COM	-275.000	6,232.82	0.00	0.00	-8,635.64	-2,402.82	0.00	-2,402.82
19 Dec 23	SEDOL : 2447285 /NTCT	22.67							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.38 NETSCOUT SYSTEMS COM USD0.001 PRICE: 22.67 BROKER COMMISSION: 1.38 OTHER CHARGES: 0.05 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	NEW YORK MORTGAGE TRUST INC	-30.000	265.64	0.00	0.00	-444.90	-179.26	0.00	-179.26
01 Dec 23	SEDOL : BR4NQJ4 /NYMT	8.86							
Settled	PENSERRASECURITIES / 0.15 NEW YORK MTG TRUST COM USD0.04(POST REV SPLIT) PRICE: 8.86 BROKER COMMISSION: 0.15 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	NEW YORK MORTGAGE TRUST INC	-215.000	1,832.85	0.00	0.00	-3,188.47	-1,355.62	0.00	-1,355.62
19 Dec 23	SEDOL : BR4NQJ4 /NYMT	8.53							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.08 NEW YORK MTG TRUST COM USD0.04(POST REV SPLIT) PRICE: 8.53 BROKER COMMISSION: 1.08 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Oct 23	NEWELL BRANDS INC COM	-385.000	3,328.29	0.00	0.00	-3,653.93	-325.64	0.00	-325.64
04 Oct 23	SEDOL : 2635701 /NWL	8.66							
Settled	CABRERA CAPITAL MARKETS LLC / 5.78 NEWELL BRANDS INC COM USD1 PRICE: 8.66 BROKER COMMISSION: 5.78 OTHER CHARGES: 0.03 BROKER: CABRERA CAPITAL MARKETS LLC								
29 Nov 23	NEWELL BRANDS INC COM	-30.000	230.24	0.00	0.00	-284.72	-54.48	0.00	-54.48
01 Dec 23	SEDOL : 2635701 /NWL	7.68							
Settled	PENSERRASECURITIES / 0.15								

◆ 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

NEWELL BRANDS INC COM USD1 PRICE: 7.68  
 BROKER COMMISSION: 0.15 OTHER CHARGES:  
 0.01 BROKER: PENSERRASECURITIES

15 Dec 23	NEWELL BRANDS INC COM	-566.000	4,949.63	0.00	0.00	-5,371.75	-422.12	0.00	-422.12
19 Dec 23	SEDOL : 2635701 /NWL	8.75							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.83								
	NEWELL BRANDS INC COM USD1 PRICE: 8.75 BROKER COMMISSION: 2.83 OTHER CHARGES: 0.04 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	NEXPOINT RESIDENTIAL	-50.000	1,522.73	0.00	0.00	-3,631.39	-2,108.66	0.00	-2,108.66
01 Dec 23	SEDOL : BWC6PW6 /NXRT	30.46							
Settled	PENSERRASECURITIES / 0.25 NEXPOINT RESIDENTI COM USD0.001 'WI' PRICE: 30.46 BROKER COMMISSION: 0.25 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
15 Dec 23	NEXPOINT RESIDENTIAL	-35.000	1,239.86	0.00	0.00	-2,524.85	-1,284.99	0.00	-1,284.99
19 Dec 23	SEDOL : BWC6PW6 /NXRT	35.43							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.18 NEXPOINT RESIDENTI COM USD0.001 'WI' PRICE: 35.43 BROKER COMMISSION: 0.18 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	NMI HOLDINGS INC COMMON	-20.000	544.49	0.00	0.00	-457.82	86.67	0.00	86.67
01 Dec 23	STOCK	27.23							
Settled	SEDOL : BGDW5G5 /NMIH PENSERRASECURITIES / 0.10 NMI HOLDINGS INC COM USD0.01 CL 'A' PRICE: 27.23 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		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 Dec 23	NMI HOLDINGS INC COMMON	-300.000	8,626.43	0.00	0.00	-6,867.30	1,759.13	0.00	1,759.13
19 Dec 23	STOCK	28.76							
Settled	SEDOL : BGDW5G5 /NMIH WILLIAMS CAPITAL GROUP L.P.,THE / 1.50 NMI HOLDINGS INC COM USD0.01 CL 'A' PRICE: 28.76 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.07 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Oct 23	NORTHERN OIL & GAS INC COM	-85.000	3,281.39	0.00	0.00	-2,753.01	528.38	0.00	528.38
04 Oct 23	NEW	38.62							
Settled	SEDOL : BN6RJM0 /NOG CABRERA CAPITAL MARKETS LLC / 1.28 NORTHERN OIL & GAS COM USD0.001(POST REV SPLT) PRICE: 38.62 BROKER COMMISSION: 1.28 OTHER CHARGES: 0.03 BROKER: CABRERA CAPITAL MARKETS LLC								
29 Nov 23	NORTHERN OIL & GAS INC COM	-40.000	1,483.38	0.00	0.00	-1,320.89	162.49	0.00	162.49
01 Dec 23	NEW	37.09							
Settled	SEDOL : BN6RJM0 /NOG PENSERRASECURITIES / 0.20 NORTHERN OIL & GAS COM USD0.001(POST REV SPLT) PRICE: 37.09 BROKER COMMISSION: 0.20 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
29 Nov 23	NORTHFIELD BANCORP INC DEL	-20.000	195.49	0.00	0.00	-328.07	-132.58	0.00	-132.58
01 Dec 23	COM USD0.01	9.78							
Settled	SEDOL : B8NB2R6 /NFBK PENSERRASECURITIES / 0.10 NORTHFIELD BANCORP COM USD0.01 PRICE: 9.78 BROKER COMMISSION: 0.10 OTHER CHARGES: 0.01 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

29 Nov 23	NORTHWEST BANCSHARES INC MD	-40.000	443.79	0.00	0.00	-566.74	-122.95	0.00	-122.95
01 Dec 23	COM	11.10							
Settled	SEDOL : B523Z73 /NWBI PENSERRASECURITIES / 0.20 NORTHWEST BANCSHAR COM USD0.01 PRICE: 11.1 BROKER COMMISSION: 0.20 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	NORTHWEST BANCSHARES INC MD	-185.000	2,300.45	0.00	0.00	-2,621.18	-320.73	0.00	-320.73
19 Dec 23	COM	12.44							
Settled	SEDOL : B523Z73 /NWBI WILLIAMS CAPITAL GROUP L.P.,THE / 0.93 NORTHWEST BANCSHAR COM USD0.01 PRICE: 12.44 BROKER COMMISSION: 0.93 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	NORTHWEST NAT HLDG CO COM	-10.000	363.64	0.00	0.00	-481.40	-117.76	0.00	-117.76
01 Dec 23	SEDOL : BFNR303 /NWN	36.37							
Settled	PENSERRASECURITIES / 0.05 NORTHWEST NATURAL COM NPV PRICE: 36.37 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
29 Nov 23	NU SKIN ENTERPRISES INC CL A	-20.000	334.89	0.00	0.00	-832.63	-497.74	0.00	-497.74
01 Dec 23	CL A	16.75							
Settled	SEDOL : 2616870 /NUS PENSERRASECURITIES / 0.10 NU SKIN ENTERPRISE CLASS'A'COM USD0.001 PRICE: 16.75 BROKER COMMISSION: 0.10 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	NU SKIN ENTERPRISES INC CL A	-148.000	2,863.03	0.00	0.00	-6,161.46	-3,298.43	0.00	-3,298.43
19 Dec 23	CL A	19.35							
Settled	SEDOL : 2616870 /NUS WILLIAMS CAPITAL GROUP L.P.,THE / 0.74								

## ◆ 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

NU SKIN ENTERPRISE CLASS'A'COM USD0.001  
 PRICE: 19.35 BROKER COMMISSION: 0.74 OTHER  
 CHARGES: 0.03 BROKER: WILLIAMS CAPITAL  
 GROUP L.P.,THE

15 Dec 23	NV5 GLOBAL INC COMMON STOCK	-22.000	2,431.75	0.00	0.00	-2,558.19	-126.44	0.00	-126.44
19 Dec 23	SEDOL : BF5ZVB2 /NVEE	110.54							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.11								
	NV5 GLOBAL INC COM USD0.01 PRICE: 110.54								
	BROKER COMMISSION: 0.11 OTHER CHARGES: 0.02								
	BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Oct 23	OCEANEERING INTL INC COM	-102.000	2,511.72	0.00	0.00	-1,422.68	1,089.04	0.00	1,089.04
04 Oct 23	SEDOL : 2655583 /OII	24.64							
Settled	CABRERA CAPITAL MARKETS LLC / 1.53								
	OCEANEERING INTL COM USD0.25 PRICE: 24.64								
	BROKER COMMISSION: 1.53 OTHER CHARGES: 0.03								
	BROKER: CABRERA CAPITAL MARKETS LLC								
29 Nov 23	OCEANEERING INTL INC COM	-10.000	207.74	0.00	0.00	-139.48	68.26	0.00	68.26
01 Dec 23	SEDOL : 2655583 /OII	20.78							
Settled	PENSERRASECURIITIES / 0.05								
	OCEANEERING INTL COM USD0.25 PRICE: 20.78								
	BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01								
	BROKER: PENSERRASECURIITIES								
15 Dec 23	OCEANEERING INTL INC COM	-155.000	3,168.94	0.00	0.00	-2,161.91	1,007.03	0.00	1,007.03
19 Dec 23	SEDOL : 2655583 /OII	20.45							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.78								
	OCEANEERING INTL COM USD0.25 PRICE: 20.45								
	BROKER COMMISSION: 0.78 OTHER CHARGES: 0.03								
	BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	OFG BANCORP COM	-10.000	336.04	0.00	0.00	-272.53	63.51	0.00	63.51
01 Dec 23	SEDOL : B87LKR8 /OFG	33.61							
Settled	PENSERRASECURIITIES / 0.05								

◆ 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

OFG BANCORP COM PRICE: 33.61 BROKER  
COMMISSION: 0.05 OTHER CHARGES: 0.01  
BROKER: PENSERRASECURITIES

15 Dec 23	OFG BANCORP COM	-85.000	3,148.79	0.00	0.00	-2,316.52	832.27	0.00	832.27
19 Dec 23	SEDOL : B87LKR8 /OFG	37.05							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.43 OFG BANCORP COM PRICE: 37.05 BROKER COMMISSION: 0.43 OTHER CHARGES: 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	O-I GLASS INC COM	-50.000	737.24	0.00	0.00	-678.00	59.24	0.00	59.24
01 Dec 23	SEDOL : BKLKXD2 /OI	14.75							
Settled	PENSERRASECURITIES / 0.25 O-I GLASS INC COM USD0.01 PRICE: 14.75 BROKER COMMISSION: 0.25 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	O-I GLASS INC COM	-225.000	3,560.59	0.00	0.00	-3,051.00	509.59	0.00	509.59
19 Dec 23	SEDOL : BKLKXD2 /OI	15.83							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.13 O-I GLASS INC COM USD0.01 PRICE: 15.83 BROKER COMMISSION: 1.13 OTHER CHARGES: 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	OIL STS INTL INC COM ISIN	-20.000	140.09	0.00	0.00	-126.82	13.27	0.00	13.27
01 Dec 23	US6780261052	7.01							
Settled	SEDOL : 2724472 /OIS PENSERRASECURITIES / 0.10 OIL STATES INTL COM USD0.01 PRICE: 7.01 BROKER COMMISSION: 0.10 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
02 Oct 23	OLYMPIC STL INC COM	-45.000	2,428.40	0.00	0.00	-1,128.63	1,299.77	0.00	1,299.77
04 Oct 23	SEDOL : 2659013 /ZEUS	53.98							
Settled	CABRERA CAPITAL MARKETS LLC / 0.68								



## ◆ 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>Narrative</u>	Price						

### Sales

#### Equities

##### Common stock

##### United States - USD

OLYMPIC STEEL COM NPV PRICE: 53.98 BROKER  
COMMISSION: 0.68 OTHER CHARGES: 0.02  
BROKER: CABRERA CAPITAL MARKETS LLC

29 Nov 23	OMNICELL INC COM	-10.000	347.14	0.00	0.00	-555.55	-208.41	0.00	-208.41
01 Dec 23	SEDOL : 2789523 /OMCL	34.72							
Settled	PENSERRASECURITIES / 0.05 OMNICELL INC COM USD0.001 PRICE: 34.72 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	OMNICELL INC COM	-34.000	1,300.65	0.00	0.00	-1,888.87	-588.22	0.00	-588.22
19 Dec 23	SEDOL : 2789523 /OMCL	38.26							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.17 OMNICELL INC COM USD0.001 PRICE: 38.26 BROKER COMMISSION: 0.17 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Oct 23	ONESPAN INC COM STK USD0.001	-225.000	2,446.85	0.00	0.00	-3,637.36	-1,190.51	0.00	-1,190.51
04 Oct 23	SEDOL : BFNSSD4 /OSPN	10.89							
Settled	CABRERA CAPITAL MARKETS LLC / 3.38 ONESPAN INC COM USD0.001 PRICE: 10.89 BROKER COMMISSION: 3.38 OTHER CHARGES: 0.02 BROKER: CABRERA CAPITAL MARKETS LLC								
29 Nov 23	ONESPAN INC COM STK USD0.001	-10.000	100.64	0.00	0.00	-161.66	-61.02	0.00	-61.02
01 Dec 23	SEDOL : BFNSSD4 /OSPN	10.07							
Settled	PENSERRASECURITIES / 0.05 ONESPAN INC COM USD0.001 PRICE: 10.07 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	ONESPAN INC COM STK USD0.001	-5,259.000	57,822.23	0.00	0.00	-85,017.11	-27,194.88	0.00	-27,194.88
19 Dec 23	SEDOL : BFNSSD4 /OSPN	11.00							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 26.30								

◆ 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

Equities

Common stock

United States - USD

ONESPAN INC COM USD0.001 PRICE: 11.0 BROKER  
 COMMISSION: 26.30 OTHER CHARGES: 0.47  
 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

02 Oct 23	ONTO INNOVATION INC	-49.000	6,212.90	0.00	0.00	-4,107.33	2,105.57	0.00	2,105.57
04 Oct 23	SEDOL : BKZ7N95 /ONTO	126.81							
Settled	CABRERA CAPITAL MARKETS LLC / 0.74								
	ONTO INNOVATION INC PRICE: 126.81 BROKER COMMISSION: 0.74 OTHER CHARGES: 0.05 BROKER: CABRERA CAPITAL MARKETS LLC								
17 Oct 23	ONTO INNOVATION INC	-7,187.000	918,599.05	0.00	0.00	-602,435.86	316,163.19	0.00	316,163.19
19 Oct 23	SEDOL : BKZ7N95 /ONTO	127.83							
Settled	LOOP CAPITAL MARKETS LLC / 107.81								
	ONTO INNOVATION INC PRICE: 127.83 BROKER COMMISSION: 107.81 OTHER CHARGES: 7.35 BROKER: LOOP CAPITAL MARKETS LLC								
29 Nov 23	OPENLANE INC	-40.000	594.99	0.00	0.00	-603.08	-8.09	0.00	-8.09
01 Dec 23	SEDOL : B4Y1MH7 /KAR	14.88							
Settled	PENSERRASECURITIES / 0.20								
	OPENLANE INC PRICE: 14.88 BROKER COMMISSION: 0.20 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	OPENLANE INC	-363.000	5,316.08	0.00	0.00	-5,472.99	-156.91	0.00	-156.91
19 Dec 23	SEDOL : B4Y1MH7 /KAR	14.65							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.82								
	OPENLANE INC PRICE: 14.65 BROKER COMMISSION: 1.82 OTHER CHARGES: 0.05 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	ORASURE TECHNOLOGIES INC	-30.000	217.94	0.00	0.00	-250.68	-32.74	0.00	-32.74
01 Dec 23	COM	7.27							
Settled	SEDOL : 2318790 /OSUR PENSERRASECURITIES / 0.15								

## ◆ 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

	ORASURE TECH COM USD0.000001 PRICE: 7.27 BROKER COMMISSION: 0.15 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
29 Nov 23	ORGANON & CO COM	-120.000	1,368.58	0.00	0.00	-1,974.60	-606.02	0.00	-606.02
01 Dec 23	SEDOL : BLDC8J4 /OGN	11.41							
Settled	PENSERRASECURITIES / 0.60 ORGANON & CO COM USD0.01 PRICE: 11.41 BROKER COMMISSION: 0.60 OTHER CHARGES: 0.02 BROKER: PENSERRASECURITIES								
15 Dec 23	ORGANON & CO COM	-375.000	4,903.08	0.00	0.00	-6,170.63	-1,267.55	0.00	-1,267.55
19 Dec 23	SEDOL : BLDC8J4 /OGN	13.08							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.88 ORGANON & CO COM USD0.01 PRICE: 13.08 BROKER COMMISSION: 1.88 OTHER CHARGES: 0.04 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	ORTHOFIX MED INC COM USD0.10	-5,315.000	64,390.70	0.00	0.00	-148,842.75	-84,452.05	0.00	-84,452.05
19 Dec 23	SEDOL : BGGJFT6 /OFIX	12.12							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 26.58 ORTHOFIX MED INC COM USD0.10 PRICE: 12.12 BROKER COMMISSION: 26.58 OTHER CHARGES: 0.52 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	OSI SYS INC COM	-5.000	614.06	0.00	0.00	-439.44	174.62	0.00	174.62
01 Dec 23	SEDOL : 2111579 /OSIS	122.82							
Settled	PENSERRASECURITIES / 0.03 OSI SYSTEMS INC COM NPV PRICE: 122.82 BROKER COMMISSION: 0.03 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
02 Oct 23	OTTER TAIL CORP	-43.000	3,176.16	0.00	0.00	-3,097.56	78.60	0.00	78.60
04 Oct 23	SEDOL : 2664103 /OTTR	73.88							
Settled	CABRERA CAPITAL MARKETS LLC / 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

OTTER TAIL CORP COM USD5 PRICE: 73.88  
 BROKER COMMISSION: 0.65 OTHER CHARGES:  
 0.03 BROKER: CABRERA CAPITAL MARKETS LLC

15 Dec 23	OTTER TAIL CORP	-65.000	5,127.47	0.00	0.00	-4,682.36	445.11	0.00	445.11
19 Dec 23	SEDOL : 2664103 /OTTR	78.89							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.33								
	OTTER TAIL CORP COM USD5 PRICE: 78.89 BROKER COMMISSION: 0.33 OTHER CHARGES: 0.05 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	OUTFRONT MEDIA INC COM	-50.000	629.24	0.00	0.00	-901.36	-272.12	0.00	-272.12
01 Dec 23	SEDOL : BSP6611 /OUT	12.59							
Settled	PENSERRASECURIITIES / 0.25 OUTFRONT MEDIA INC COM NPV PRICE: 12.59 BROKER COMMISSION: 0.25 OTHER CHARGES: 0.01 BROKER: PENSERRASECURIITIES								
15 Dec 23	OUTFRONT MEDIA INC COM	-208.000	2,902.61	0.00	0.00	-3,749.65	-847.04	0.00	-847.04
19 Dec 23	SEDOL : BSP6611 /OUT	13.96							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.04 OUTFRONT MEDIA INC COM NPV PRICE: 13.96 BROKER COMMISSION: 1.04 OTHER CHARGES: 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	OWENS & MINOR INC NEW COM	-30.000	584.84	0.00	0.00	-1,150.04	-565.20	0.00	-565.20
01 Dec 23	SEDOL : 2665128 /OMI	19.50							
Settled	PENSERRASECURIITIES / 0.15 OWENS & MINOR INC COM USD2 PRICE: 19.5 BROKER COMMISSION: 0.15 OTHER CHARGES: 0.01 BROKER: PENSERRASECURIITIES								
15 Dec 23	OWENS & MINOR INC NEW COM	-111.000	2,469.17	0.00	0.00	-4,255.13	-1,785.96	0.00	-1,785.96
19 Dec 23	SEDOL : 2665128 /OMI	22.25							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 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								

### Sales

#### Equities

##### Common stock

##### United States - USD

OWENS & MINOR INC COM USD2 PRICE: 22.25  
 BROKER COMMISSION: 0.56 OTHER CHARGES:  
 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

15 Dec 23	OXFORD INDS INC COM	-40.000	4,030.16	0.00	0.00	-3,693.53	336.63	0.00	336.63
19 Dec 23	SEDOL : 2665300 /OXM	100.76							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.20 OXFORD INDUSTRIES COM USD1 PRICE: 100.76 BROKER COMMISSION: 0.20 OTHER CHARGES: 0.04 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	PAC PREMIER BANCORP COM	-30.000	677.54	0.00	0.00	-1,178.05	-500.51	0.00	-500.51
01 Dec 23	SEDOL : 2767217 /PPBI	22.59							
Settled	PENSERRASECURITIES / 0.15 PACIFIC PREMIER BA COM USD0.01 PRICE: 22.59 BROKER COMMISSION: 0.15 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	PAC PREMIER BANCORP COM	-141.000	4,123.50	0.00	0.00	-5,536.83	-1,413.33	0.00	-1,413.33
19 Dec 23	SEDOL : 2767217 /PPBI	29.25							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.71 PACIFIC PREMIER BA COM USD0.01 PRICE: 29.25 BROKER COMMISSION: 0.71 OTHER CHARGES: 0.04 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	PACIRA BIOSCIENCES INC COM	-20.000	540.29	0.00	0.00	-1,173.67	-633.38	0.00	-633.38
01 Dec 23	USD0.001	27.02							
Settled	SEDOL : B3X26D8 /PCRX PENSERRASECURITIES / 0.10 PACIRA BIOSCIENCES INC COM USD0.0 PRICE: 27.02 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		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 Dec 23	PACIRA BIOSCIENCES INC COM	-60.000	1,877.08	0.00	0.00	-3,521.00	-1,643.92	0.00	-1,643.92
19 Dec 23	USD0.001	31.29							
Settled	SEDOL : B3X26D8 /PCRX WILLIAMS CAPITAL GROUP L.P.,THE / 0.30 PACIRA BIOSCIENCES INC COM USD0.0 PRICE: 31.29 BROKER COMMISSION: 0.30 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	PALOMAR HLDGS INC COM	-10.000	584.14	0.00	0.00	-633.58	-49.44	0.00	-49.44
01 Dec 23	SEDOL : BJYLZK6 /PLMR	58.42							
Settled	PENSERRASECURITIES / 0.05 PALOMAR HOLDINGS I COM USD0.0001 PRICE: 58.42 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	PALOMAR HLDGS INC COM	-35.000	2,038.55	0.00	0.00	-2,217.55	-179.00	0.00	-179.00
19 Dec 23	SEDOL : BJYLZK6 /PLMR	58.25							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.18 PALOMAR HOLDINGS I COM USD0.0001 PRICE: 58.25 BROKER COMMISSION: 0.18 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	PAPA JOHNS INTL INC COM	-10.000	655.14	0.00	0.00	-768.75	-113.61	0.00	-113.61
01 Dec 23	SEDOL : 2696117 /PZZA	65.52							
Settled	PENSERRASECURITIES / 0.05 PAPA JOHNS INTL COM USD0.01 PRICE: 65.52 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	PAPA JOHNS INTL INC COM	-46.000	3,391.78	0.00	0.00	-3,536.25	-144.47	0.00	-144.47
19 Dec 23	SEDOL : 2696117 /PZZA	73.74							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.23								

## ◆ 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								
<b>Sales</b>									
<b>Equities</b>									
<b>Common stock</b>									
<b>United States - USD</b>									
	PAPA JOHNS INTL COM USD0.01 PRICE: 73.74 BROKER COMMISSION: 0.23 OTHER CHARGES: 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	PAR PACIFIC HOLDINGS INC COM	-20.000	685.09	0.00	0.00	-313.84	371.25	0.00	371.25
01 Dec 23	NEW COM NEW	34.26							
Settled	SEDOL : BJH08C3 /PARR PENSERRASECURITIES / 0.10 PAR PACIFIC HLDGS COM USD0.01 PRICE: 34.26 BROKER COMMISSION: 0.10 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	PAR PACIFIC HOLDINGS INC COM	-155.000	5,222.67	0.00	0.00	-2,432.23	2,790.44	0.00	2,790.44
19 Dec 23	NEW COM NEW	33.70							
Settled	SEDOL : BJH08C3 /PARR WILLIAMS CAPITAL GROUP L.P.,THE / 0.78 PAR PACIFIC HLDGS COM USD0.01 PRICE: 33.7 BROKER COMMISSION: 0.78 OTHER CHARGES: 0.05 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	PARK HOTELS & RESORTS INC COM	-700.000	11,450.15	0.00	0.00	-11,486.73	-36.58	0.00	-36.58
19 Dec 23	SEDOL : BYVMV0 /PK	16.36							
Settled	CABRERA CAPITAL MARKETS LLC / 1.75 PARK HOTELS & RESO COM USD0.01 PRICE: 16.36 BROKER COMMISSION: 1.75 OTHER CHARGES: 0.10 BROKER: CABRERA CAPITAL MARKETS LLC								
29 Nov 23	PARK NATL CORP COM	-4.000	447.33	0.00	0.00	-531.54	-84.21	0.00	-84.21
01 Dec 23	SEDOL : 2673251 /PRK	111.84							
Settled	PENSERRASECURITIES / 0.02 PARK NATIONAL CORP COM NPV PRICE: 111.84 BROKER COMMISSION: 0.02 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 Dec 23	PARK NATL CORP COM	-26.000	3,457.58	0.00	0.00	-3,455.03	2.55	0.00	2.55
19 Dec 23	SEDOL : 2673251 /PRK	132.99							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.13 PARK NATIONAL CORP COM NPV PRICE: 132.99 BROKER COMMISSION: 0.13 OTHER CHARGES: 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	PATRICK INDS INC COM	-48.000	4,473.80	0.00	0.00	-3,440.86	1,032.94	0.00	1,032.94
19 Dec 23	SEDOL : 2673154 /PATK	93.21							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.24 PATRICK INDS INC COM NPV PRICE: 93.21 BROKER COMMISSION: 0.24 OTHER CHARGES: 0.04 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Oct 23	PATTERSON-UTI ENERGY INC COM	-324.000	4,226.54	0.00	0.00	-3,502.29	724.25	0.00	724.25
04 Oct 23	SEDOL : 2672537 /PTEN	13.06							
Settled	CABRERA CAPITAL MARKETS LLC / 4.86 PATTERSON UTI ENEG COM USD0.01 PRICE: 13.06 BROKER COMMISSION: 4.86 OTHER CHARGES: 0.04 BROKER: CABRERA CAPITAL MARKETS LLC								
29 Nov 23	PATTERSON-UTI ENERGY INC COM	-30.000	354.44	0.00	0.00	-324.29	30.15	0.00	30.15
01 Dec 23	SEDOL : 2672537 /PTEN	11.82							
Settled	PENSERRASECURITIES / 0.15 PATTERSON UTI ENEG COM USD0.01 PRICE: 11.82 BROKER COMMISSION: 0.15 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	PATTERSON-UTI ENERGY INC COM	-358.000	3,961.23	0.00	0.00	-3,869.82	91.41	0.00	91.41
19 Dec 23	SEDOL : 2672537 /PTEN	11.07							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.79 PATTERSON UTI ENEG COM USD0.01 PRICE: 11.07 BROKER COMMISSION: 1.79 OTHER CHARGES: 0.04 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

29 Nov 23 01 Dec 23 Settled	PAYONEER GLOBAL INC COM SEDOL : BLSPX60 /PAYO PENSERRASECURITIES / 0.40 PAYONEER GLOBAL COM PRICE: 5.2 BROKER COMMISSION: 0.40 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES	-80.000 5.20	415.59	0.00	0.00	-566.06	-150.47	0.00	-150.47
15 Dec 23 19 Dec 23 Settled	PC CONNECTION INC COM SEDOL : 2157175 /CNXN WILLIAMS CAPITAL GROUP L.P.,THE / 0.10 PC CONNECTION COM USD0.01 PRICE: 67.45 BROKER COMMISSION: 0.10 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE	-19.000 67.45	1,281.43	0.00	0.00	-849.03	432.40	0.00	432.40
29 Nov 23 01 Dec 23 Settled	PDF SOLUTIONS INC COM SEDOL : 2782425 /PDFS PENSERRASECURITIES / 0.05 PDF SOLUTIONS INC COM USD0.00015 PRICE: 30.37 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES	-10.000 30.37	303.64	0.00	0.00	-264.07	39.57	0.00	39.57
29 Nov 23 01 Dec 23 Settled	PEBBLEBROOK HOTEL TR COM STK SEDOL : B4XBDV9 /PEB PENSERRASECURITIES / 0.20 PEBBLEBROOK HOTEL COM USD0.01 SBI PRICE: 12.73 BROKER COMMISSION: 0.20 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES	-40.000 12.73	508.99	0.00	0.00	-528.34	-19.35	0.00	-19.35
15 Dec 23 19 Dec 23 Settled	PEBBLEBROOK HOTEL TR COM STK SEDOL : B4XBDV9 /PEB WILLIAMS CAPITAL GROUP L.P.,THE / 0.87 PEBBLEBROOK HOTEL COM USD0.01 SBI PRICE: 14.45 BROKER COMMISSION: 0.87 OTHER CHARGES: 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE	-174.000 14.45	2,513.40	0.00	0.00	-2,298.26	215.14	0.00	215.14

## ◆ 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

29 Nov 23	PEDIATRIX MEDICAL GROUP INC	-30.000	259.64	0.00	0.00	-770.81	-511.17	0.00	-511.17
01 Dec 23	SEDOL : 2677640 /MD	8.66							
Settled	PENSERRASECURITIES / 0.15 PEDIATRIX MEDICAL GROUP INC PRICE: 8.66 BROKER COMMISSION: 0.15 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	PEDIATRIX MEDICAL GROUP INC	-105.000	947.61	0.00	0.00	-2,697.84	-1,750.23	0.00	-1,750.23
19 Dec 23	SEDOL : 2677640 /MD	9.03							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.53 PEDIATRIX MEDICAL GROUP INC PRICE: 9.03 BROKER COMMISSION: 0.53 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	PENGUIN SOLUTIONS INC	-20.000	335.89	0.00	0.00	-517.88	-181.99	0.00	-181.99
01 Dec 23	SEDOL : BYPBTG4 /PENG	16.80							
Settled	PENSERRASECURITIES / 0.10 SMART GLOBAL HLDGS COM USD0.03 PRICE: 16.8 BROKER COMMISSION: 0.10 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
29 Nov 23	PENNYMAC MTG INVT TR COM REIT	-30.000	417.14	0.00	0.00	-518.38	-101.24	0.00	-101.24
01 Dec 23	SEDOL : B3V8JL7 /PMT	13.91							
Settled	PENSERRASECURITIES / 0.15 PENNYMAC MORTGAGE COM USD0.01 PRICE: 13.91 BROKER COMMISSION: 0.15 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	PENNYMAC MTG INVT TR COM REIT	-124.000	1,880.44	0.00	0.00	-2,142.63	-262.19	0.00	-262.19
19 Dec 23	SEDOL : B3V8JL7 /PMT	15.17							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.62 PENNYMAC MORTGAGE COM USD0.01 PRICE: 15.17 BROKER COMMISSION: 0.62 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	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

### Sales

#### Equities

##### Common stock

##### United States - USD

29 Nov 23	PERDOCEO ED CORP COM	-20.000	348.69	0.00	0.00	-224.51	124.18	0.00	124.18
01 Dec 23	SEDOL : BKRQQR9 /PRDO	17.44							
Settled	PENSERRASECURITIES / 0.10 PERDOCEO EDUCATION COM USD0.01 PRICE: 17.44 BROKER COMMISSION: 0.10 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	PERDOCEO ED CORP COM	-85.000	1,437.75	0.00	0.00	-954.16	483.59	0.00	483.59
19 Dec 23	SEDOL : BKRQQR9 /PRDO	16.92							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.43 PERDOCEO EDUCATION COM USD0.01 PRICE: 16.92 BROKER COMMISSION: 0.43 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	PFD BK LA CAL COM	-108.000	8,004.35	0.00	0.00	-8,033.50	-29.15	0.00	-29.15
19 Dec 23	SEDOL : 2763602 /PFBC	74.12							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.54 PREFERRED BANK LOS COM STK NPV PRICE: 74.12 BROKER COMMISSION: 0.54 OTHER CHARGES: 0.07 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Oct 23	PHIBRO ANIMAL HEALTH CORP CL A	-165.000	2,099.60	0.00	0.00	-3,352.11	-1,252.51	0.00	-1,252.51
04 Oct 23	COM CL A COM	12.74							
Settled	SEDOL : BL95N25 /PAHC CABRERA CAPITAL MARKETS LLC / 2.48 PHIBRO ANIMAL HEAL COM USD0.0001 CL'A' PRICE: 12.74 BROKER COMMISSION: 2.48 OTHER CHARGES: 0.02 BROKER: CABRERA CAPITAL MARKETS LLC								
29 Nov 23	PHIBRO ANIMAL HEALTH CORP CL A	-10.000	97.44	0.00	0.00	-203.16	-105.72	0.00	-105.72
01 Dec 23	COM CL A COM	9.75							
Settled	SEDOL : BL95N25 /PAHC PENSERRASECURITIES / 0.05								

## ◆ 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

	PHIBRO ANIMAL HEAL COM USD0.0001 CL'A' PRICE: 9.75 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	PHILLIPS 66 COM	-926.000	120,254.02	0.00	0.00	-75,018.28	45,235.74	0.00	45,235.74
19 Dec 23	SEDOL : B78C4Y8 /PSX	129.87							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 4.63 PHILLIPS 66 COM USD0.01 PRICE: 129.87 BROKER COMMISSION: 4.63 OTHER CHARGES: 0.97 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Oct 23	PHILLIPS EDISON & CO INC COM	-118.000	3,886.29	0.00	0.00	-4,023.04	-136.75	0.00	-136.75
04 Oct 23	NEW COM NEW	32.95							
Settled	SEDOL : BN48ZR2 /PECO CABRERA CAPITAL MARKETS LLC / 1.77 PHILLIPS EDISON & COM USD0.01 PRICE: 32.95 BROKER COMMISSION: 1.77 OTHER CHARGES: 0.04 BROKER: CABRERA CAPITAL MARKETS LLC								
29 Nov 23	PHILLIPS EDISON & CO INC COM	-10.000	351.64	0.00	0.00	-340.94	10.70	0.00	10.70
01 Dec 23	NEW COM NEW	35.17							
Settled	SEDOL : BN48ZR2 /PECO PENSERRASECURITIES / 0.05 PHILLIPS EDISON & COM USD0.01 PRICE: 35.17 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
29 Nov 23	PHINIA INC COM USD0.01 WI	-20.000	520.29	0.00	0.00	-735.30	-215.01	0.00	-215.01
01 Dec 23	SEDOL : BPW7PC0 /PHIN	26.02							
Settled	PENSERRASECURITIES / 0.10 PHINIA INC COM USD0.01 PRICE: 26.02 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		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 Dec 23	PHINIA INC COM USD0.01 WI	-111.000	3,167.35	0.00	0.00	-4,080.91	-913.56	0.00	-913.56
19 Dec 23	SEDOL : BPW7PC0 /PHIN	28.54							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.56 PHINIA INC COM USD0.01 PRICE: 28.54 BROKER COMMISSION: 0.56 OTHER CHARGES: 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	PHOTRONICS INC COM	-20.000	422.69	0.00	0.00	-323.97	98.72	0.00	98.72
01 Dec 23	SEDOL : 2687315 /PLAB	21.14							
Settled	PENSERRASECURITIES / 0.10 PHOTRONICS INC COM USD0.01 PRICE: 21.14 BROKER COMMISSION: 0.10 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	PHOTRONICS INC COM	-86.000	2,537.40	0.00	0.00	-1,393.05	1,144.35	0.00	1,144.35
19 Dec 23	SEDOL : 2687315 /PLAB	29.51							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.43 PHOTRONICS INC COM USD0.01 PRICE: 29.51 BROKER COMMISSION: 0.43 OTHER CHARGES: 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	PIPER SANDLER COMPANIES COM	-5.000	763.66	0.00	0.00	-751.42	12.24	0.00	12.24
01 Dec 23	USD0.01	152.74							
Settled	SEDOL : 2227089 /PIPR PENSERRASECURITIES / 0.03 PIPER SANDLER COMP COM USD0.01 PRICE: 152.74 BROKER COMMISSION: 0.03 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	PIPER SANDLER COMPANIES COM	-18.000	3,162.12	0.00	0.00	-2,705.10	457.02	0.00	457.02
19 Dec 23	USD0.01	175.68							
Settled	SEDOL : 2227089 /PIPR WILLIAMS CAPITAL GROUP L.P.,THE / 0.09								

## ◆ 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

PIPER SANDLER COMP COM USD0.01 PRICE:  
175.68 BROKER COMMISSION: 0.09 OTHER  
CHARGES: 0.03 BROKER: WILLIAMS CAPITAL  
GROUP L.P.,THE

29 Nov 23	PITNEY BOWES INC COM	-50.000	206.24	0.00	0.00	-299.49	-93.25	0.00	-93.25
01 Dec 23	SEDOL : 2690506 /PBI	4.13							
Settled	PENSERRASECURITIES / 0.25 PITNEY BOWES INC COM USD1 PRICE: 4.13 BROKER COMMISSION: 0.25 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
29 Nov 23	PLEXUS CORP COM	-8.000	814.59	0.00	0.00	-737.40	77.19	0.00	77.19
01 Dec 23	SEDOL : 2692160 /PLXS	101.83							
Settled	PENSERRASECURITIES / 0.04 PLEXUS CORP COM USD0.01 PRICE: 101.83 BROKER COMMISSION: 0.04 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	PLEXUS CORP COM	-41.000	4,483.10	0.00	0.00	-3,779.15	703.95	0.00	703.95
19 Dec 23	SEDOL : 2692160 /PLXS	109.35							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.21 PLEXUS CORP COM USD0.01 PRICE: 109.35 BROKER COMMISSION: 0.21 OTHER CHARGES: 0.04 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	POWELL INDS INC COM	-16.000	1,444.22	0.00	0.00	-441.98	1,002.24	0.00	1,002.24
19 Dec 23	SEDOL : 2697422 /POWL	90.27							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.08 POWELL INDS INC COM USD0.01 PRICE: 90.27 BROKER COMMISSION: 0.08 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	PRA GROUP INC COM	-20.000	363.69	0.00	0.00	-884.44	-520.75	0.00	-520.75
01 Dec 23	SEDOL : BSHZ3P9 /PRAA	18.19							
Settled	PENSERRASECURITIES / 0.10								

◆ 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

PRA GROUP INC COM PRICE: 18.19 BROKER  
 COMMISSION: 0.10 OTHER CHARGES: 0.01  
 BROKER: PENSERRASECURIITIES

15 Dec 23	PRA GROUP INC COM	-49.000	1,148.79	0.00	0.00	-2,166.87	-1,018.08	0.00	-1,018.08
19 Dec 23	SEDOL : BSHZ3P9 /PRAA	23.45							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.25								
	PRA GROUP INC COM PRICE: 23.45 BROKER COMMISSION: 0.25 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	PREMIER INC CL A CL A	-40.000	820.99	0.00	0.00	-877.40	-56.41	0.00	-56.41
01 Dec 23	SEDOL : BDZDRC5 /PINC	20.53							
Settled	PENSERRASECURIITIES / 0.20								
	PREMIER INC COM USD0.01 CL'A' PRICE: 20.53 BROKER COMMISSION: 0.20 OTHER CHARGES: 0.01 BROKER: PENSERRASECURIITIES								
15 Dec 23	PREMIER INC CL A CL A	-86.000	1,907.03	0.00	0.00	-1,886.41	20.62	0.00	20.62
19 Dec 23	SEDOL : BDZDRC5 /PINC	22.18							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.43								
	PREMIER INC COM USD0.01 CL'A' PRICE: 22.18 BROKER COMMISSION: 0.43 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Oct 23	PRESTIGE CONSUMER	-50.000	2,860.72	0.00	0.00	-2,895.48	-34.76	0.00	-34.76
04 Oct 23	HEALTHCARE INC COM	57.23							
Settled	SEDOL : B0650P3 /PBH CABRERA CAPITAL MARKETS LLC / 0.75								
	PRESTIGE CONSUMER COM USD0.01 PRICE: 57.23 BROKER COMMISSION: 0.75 OTHER CHARGES: 0.03 BROKER: CABRERA 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							
	Narrative								

Sales

Equities

Common stock

United States - USD

15 Dec 23	PRESTIGE CONSUMER	-66.000	3,954.35	0.00	0.00	-3,822.03	132.32	0.00	132.32
19 Dec 23	HEALTHCARE INC COM	59.92							
Settled	SEDOL : B0650P3 /PBH WILLIAMS CAPITAL GROUP L.P.,THE / 0.33 PRESTIGE CONSUMER COM USD0.01 PRICE: 59.92 BROKER COMMISSION: 0.33 OTHER CHARGES: 0.04 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	PRICESMART INC COM STK	-10.000	676.04	0.00	0.00	-729.66	-53.62	0.00	-53.62
01 Dec 23	SEDOL : 2092942 /PSMT	67.61							
Settled	PENSERRASECURITIES / 0.05 PRICESMART INC COM USD0.0001 PRICE: 67.61 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	PRICESMART INC COM STK	-142.000	10,537.02	0.00	0.00	-10,361.23	175.79	0.00	175.79
19 Dec 23	SEDOL : 2092942 /PSMT	74.21							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.71 PRICESMART INC COM USD0.0001 PRICE: 74.21 BROKER COMMISSION: 0.71 OTHER CHARGES: 0.09 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	PRIVIA HEALTH GROUP INC COM	-30.000	634.34	0.00	0.00	-861.26	-226.92	0.00	-226.92
01 Dec 23	SEDOL : BMDP209 /PRVA	21.15							
Settled	PENSERRASECURITIES / 0.15 PRIVIA HEALTH GROU COM USD0.01 PRICE: 21.15 BROKER COMMISSION: 0.15 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	PRIVIA HEALTH GROUP INC COM	-63.000	1,419.68	0.00	0.00	-1,808.64	-388.96	0.00	-388.96
19 Dec 23	SEDOL : BMDP209 /PRVA	22.54							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.32 PRIVIA HEALTH GROU COM USD0.01 PRICE: 22.54 BROKER COMMISSION: 0.32 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

29 Nov 23 01 Dec 23 Settled	PROASSURANCE CORP COM SEDOL : 2612737 /PRA PENSERRASECURITIES / 0.10 PROASSURANCE CORP COM USD0.01 PRICE: 12.62 BROKER COMMISSION: 0.10 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES	-20.000 12.62	252.29	0.00	0.00	-476.81	-224.52	0.00	-224.52
15 Dec 23 19 Dec 23 Settled	PROASSURANCE CORP COM SEDOL : 2612737 /PRA WILLIAMS CAPITAL GROUP L.P.,THE / 1.16 PROASSURANCE CORP COM USD0.01 PRICE: 13.75 BROKER COMMISSION: 1.16 OTHER CHARGES: 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE	-231.000 13.75	3,175.06	0.00	0.00	-5,507.15	-2,332.09	0.00	-2,332.09
29 Nov 23 01 Dec 23 Settled	PROG HOLDINGS INC COM SEDOL : BLFGN66 /PRG PENSERRASECURITIES / 0.05 PROG HOLDINGS INC COM USD0.5 PRICE: 27.03 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES	-10.000 27.03	270.24	0.00	0.00	-266.74	3.50	0.00	3.50
15 Dec 23 19 Dec 23 Settled	PROG HOLDINGS INC COM SEDOL : BLFGN66 /PRG WILLIAMS CAPITAL GROUP L.P.,THE / 1.07 PROG HOLDINGS INC COM USD0.5 PRICE: 30.37 BROKER COMMISSION: 1.07 OTHER CHARGES: 0.06 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE	-214.000 30.37	6,498.05	0.00	0.00	-5,708.28	789.77	0.00	789.77
29 Nov 23 01 Dec 23 Settled	PROGRESS SOFTWARE CORP COM SEDOL : 2705198 /PRGS PENSERRASECURITIES / 0.05 PROGRESS SOFTWARE COM USD0.01 PRICE: 54.19 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES	-10.000 54.19	541.84	0.00	0.00	-487.85	53.99	0.00	53.99

◆ 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 Dec 23	PROGRESS SOFTWARE CORP COM	-38.000	2,083.33	0.00	0.00	-1,853.82	229.51	0.00	229.51
19 Dec 23	SEDOL : 2705198 /PRGS	54.83							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.19 PROGRESS SOFTWARE COM USD0.01 PRICE: 54.83 BROKER COMMISSION: 0.19 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	PROLOGIS INC COM	-406.000	54,508.10	0.00	0.00	-54,624.57	-116.47	0.00	-116.47
19 Dec 23	SEDOL : B44WZD7 /PLD	134.26							
Settled	CABRERA CAPITAL MARKETS LLC / 1.02 PROLOGIS INC COM USD0.01 PRICE: 134.26 BROKER COMMISSION: 1.02 OTHER CHARGES: 0.44 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Dec 23	PROLOGIS INC COM	-500.000	67,130.00	0.00	0.00	-67,271.64	-141.64	0.00	-141.64
19 Dec 23	SEDOL : B44WZD7 /PLD	134.259995							
Settled	NORTHERN TRUST CO LDN PROLOGIS INC COM USD0.01 PRICE: 134.26 NET BROKER: NORTHERN TRUST CO LDN								
29 Nov 23	PROPETRO HLDG CORP COM	-30.000	274.64	0.00	0.00	-317.69	-43.05	0.00	-43.05
01 Dec 23	SEDOL : BYXR9C0 /PUMP	9.16							
Settled	PENSERRASECURITIES / 0.15 PROPETRO HLDG CORP COM USD0.001 PRICE: 9.16 BROKER COMMISSION: 0.15 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	PROPETRO HLDG CORP COM	-407.000	3,469.64	0.00	0.00	-4,309.97	-840.33	0.00	-840.33
19 Dec 23	SEDOL : BYXR9C0 /PUMP	8.53							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.04 PROPETRO HLDG CORP COM USD0.001 PRICE: 8.53 BROKER COMMISSION: 2.04 OTHER CHARGES: 0.03 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	Principal
	Narrative	Accrued Interest	Adjustment Amt
		Cost	Market
			Total

Sales

Equities

Common stock

United States - USD

29 Nov 23	PROTO LABS INC COM	-10.000	367.94	0.00	0.00	-529.74	-161.80	0.00	-161.80
01 Dec 23	SEDOL : B6T6J81 /PRLB	36.80							
Settled	PENSERRASECURITIES / 0.05 PROTO LABS INC COM USD0.001 PRICE: 36.8 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	PROTO LABS INC COM	-81.000	3,062.98	0.00	0.00	-4,290.93	-1,227.95	0.00	-1,227.95
19 Dec 23	SEDOL : B6T6J81 /PRLB	37.82							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.41 PROTO LABS INC COM USD0.001 PRICE: 37.82 BROKER COMMISSION: 0.41 OTHER CHARGES: 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	PROVIDENT FINL SVCS INC COM	-30.000	457.64	0.00	0.00	-720.09	-262.45	0.00	-262.45
01 Dec 23	SEDOL : 2171603 /PFS	15.26							
Settled	PENSERRASECURITIES / 0.15 PROVIDENT FINL SVC COM USD0.01 PRICE: 15.26 BROKER COMMISSION: 0.15 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	PROVIDENT FINL SVCS INC COM	-104.000	1,876.66	0.00	0.00	-2,496.31	-619.65	0.00	-619.65
19 Dec 23	SEDOL : 2171603 /PFS	18.05							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.52 PROVIDENT FINL SVC COM USD0.01 PRICE: 18.05 BROKER COMMISSION: 0.52 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	PUB STORAGE COM	-183.000	53,080.09	0.00	0.00	-58,673.75	-5,593.66	0.00	-5,593.66
19 Dec 23	SEDOL : 2852533 /PSA	290.06							
Settled	CABRERA CAPITAL MARKETS LLC / 0.46 PUBLIC STORAGE COM USD0.10 PRICE: 290.06 BROKER COMMISSION: 0.46 OTHER CHARGES: 0.43 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								

### Sales

#### Equities

##### Common stock

##### United States - USD

29 Nov 23	QUAKER CHEM CORP COM	-4.000	708.29	0.00	0.00	-829.43	-121.14	0.00	-121.14
01 Dec 23	SEDOL : 2715186 /KWR	177.08							
Settled	PENSERRASECURITIES / 0.02 QUAKER HOUGHTON COM USD1 PRICE: 177.08 BROKER COMMISSION: 0.02 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	QUAKER CHEM CORP COM	-22.000	4,541.53	0.00	0.00	-4,561.89	-20.36	0.00	-20.36
19 Dec 23	SEDOL : 2715186 /KWR	206.44							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.11 QUAKER HOUGHTON COM USD1 PRICE: 206.44 BROKER COMMISSION: 0.11 OTHER CHARGES: 0.04 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	QUANEX BLDG PRODS CORP COM	-10.000	305.34	0.00	0.00	-231.90	73.44	0.00	73.44
01 Dec 23	STK	30.54							
Settled	SEDOL : B2QXCJ9 /NX PENSERRASECURITIES / 0.05 QUANEX BLDG PRODS COM STK USD0.01 PRICE: 30.54 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	QUANEX BLDG PRODS CORP COM	-44.000	1,359.80	0.00	0.00	-1,020.35	339.45	0.00	339.45
19 Dec 23	STK	30.91							
Settled	SEDOL : B2QXCJ9 /NX WILLIAMS CAPITAL GROUP L.P.,THE / 0.22 QUANEX BLDG PRODS COM STK USD0.01 PRICE: 30.91 BROKER COMMISSION: 0.22 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	QUINSTREET INC COM STK	-20.000	229.49	0.00	0.00	-291.60	-62.11	0.00	-62.11
01 Dec 23	SEDOL : B3PGPB9 /QNST	11.48							
Settled	PENSERRASECURITIES / 0.10								

◆ 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

QUINSTREET INC COM USD0.001 PRICE: 11.48  
 BROKER COMMISSION: 0.10 OTHER CHARGES:  
 0.01 BROKER: PENSERRASECURITIES

02 Oct 23	RADIAN GROUP INC COM	-159.000	3,986.88	0.00	0.00	-3,244.89	741.99	0.00	741.99
04 Oct 23	SEDOL : 2173911 /RDN	25.09							
Settled	CABRERA CAPITAL MARKETS LLC / 2.39 RADIAN GROUP INC COM USD0.001 PRICE: 25.09 BROKER COMMISSION: 2.39 OTHER CHARGES: 0.04 BROKER: CABRERA CAPITAL MARKETS LLC								
29 Nov 23	RADIAN GROUP INC COM	-10.000	252.84	0.00	0.00	-204.08	48.76	0.00	48.76
01 Dec 23	SEDOL : 2173911 /RDN	25.29							
Settled	PENSERRASECURITIES / 0.05 RADIAN GROUP INC COM USD0.001 PRICE: 25.29 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	RADIAN GROUP INC COM	-855.000	23,978.27	0.00	0.00	-17,448.92	6,529.35	0.00	6,529.35
19 Dec 23	SEDOL : 2173911 /RDN	28.05							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 4.28 RADIAN GROUP INC COM USD0.001 PRICE: 28.05 BROKER COMMISSION: 4.28 OTHER CHARGES: 0.20 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Oct 23	RADNET INC COM STK	-61.000	1,713.77	0.00	0.00	-1,586.49	127.28	0.00	127.28
04 Oct 23	SEDOL : B1JNG19 /RDNT	28.11							
Settled	CABRERA CAPITAL MARKETS LLC / 0.92 RADNET INC COM STK USD0.01 PRICE: 28.11 BROKER COMMISSION: 0.92 OTHER CHARGES: 0.02 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Dec 23	RADNET INC COM STK	-79.000	2,872.01	0.00	0.00	-2,054.63	817.38	0.00	817.38
19 Dec 23	SEDOL : B1JNG19 /RDNT	36.36							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.40								

◆ 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

RADNET INC COM STK USD0.01 PRICE: 36.36  
 BROKER COMMISSION: 0.40 OTHER CHARGES:  
 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

02 Oct 23	RAMBUS INC DEL COM	-110.000	6,177.00	0.00	0.00	-2,847.83	3,329.17	0.00	3,329.17
04 Oct 23	SEDOL : 2721967 /RMBS	56.17							
Settled	CABRERA CAPITAL MARKETS LLC / 1.65 RAMBUS INC COM USD0.001 PRICE: 56.17 BROKER COMMISSION: 1.65 OTHER CHARGES: 0.05 BROKER: CABRERA CAPITAL MARKETS LLC								
29 Nov 23	RAMBUS INC DEL COM	-10.000	690.44	0.00	0.00	-258.89	431.55	0.00	431.55
01 Dec 23	SEDOL : 2721967 /RMBS	69.05							
Settled	PENSERRASECURITIES / 0.05 RAMBUS INC COM USD0.001 PRICE: 69.05 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	RAMBUS INC DEL COM	-15,974.000	1,109,625.03	0.00	0.00	-413,556.82	696,068.21	0.00	696,068.21
19 Dec 23	SEDOL : 2721967 /RMBS	69.47							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 79.87 RAMBUS INC COM USD0.001 PRICE: 69.47 BROKER COMMISSION: 79.87 OTHER CHARGES: 8.88 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	READY CAP CORP	-50.000	506.24	0.00	0.00	-618.92	-112.68	0.00	-112.68
01 Dec 23	SEDOL : BDFS3G6 /RC	10.13							
Settled	PENSERRASECURITIES / 0.25 READY CAP CORP COM PRICE: 10.13 BROKER COMMISSION: 0.25 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	READY CAP CORP	-180.000	1,961.08	0.00	0.00	-2,228.12	-267.04	0.00	-267.04
19 Dec 23	SEDOL : BDFS3G6 /RC	10.90							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.90								

◆ 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

READY CAP CORP COM PRICE: 10.9 BROKER  
 COMMISSION: 0.90 OTHER CHARGES: 0.02  
 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

29 Nov 23	REDWOOD TR INC COM	-40.000	284.59	0.00	0.00	-456.74	-172.15	0.00	-172.15
01 Dec 23	SEDOL : 2730877 /RWT	7.12							
Settled	PENSERRASECURITIES / 0.20								
	REDWOOD TRUST INC COM STK USD0.01 PRICE: 7.12 BROKER COMMISSION: 0.20 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
29 Nov 23	RENASANT CORP COM	-20.000	549.09	0.00	0.00	-744.10	-195.01	0.00	-195.01
01 Dec 23	SEDOL : 2670809 /RNST	27.46							
Settled	PENSERRASECURITIES / 0.10								
	RENASANT CORPORATI COM USD5 PRICE: 27.46 BROKER COMMISSION: 0.10 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	RENASANT CORP COM	-79.000	2,625.53	0.00	0.00	-2,939.20	-313.67	0.00	-313.67
19 Dec 23	SEDOL : 2670809 /RNST	33.24							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.40								
	RENASANT CORPORATI COM USD5 PRICE: 33.24 BROKER COMMISSION: 0.40 OTHER CHARGES: 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	RESIDEO TECHNOLOGIES INC COM	-50.000	817.74	0.00	0.00	-1,207.46	-389.72	0.00	-389.72
01 Dec 23	USD0.001	16.36							
Settled	SEDOL : BFD1TJ6 /REZI								
	PENSERRASECURITIES / 0.25								
	RESIDEO TECHNOLOGI COM USD0.001 PRICE: 16.36 BROKER COMMISSION: 0.25 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	RESIDEO TECHNOLOGIES INC COM	-452.000	8,323.51	0.00	0.00	-10,915.40	-2,591.89	0.00	-2,591.89
19 Dec 23	USD0.001	18.42							
Settled	SEDOL : BFD1TJ6 /REZI								
	WILLIAMS CAPITAL GROUP L.P.,THE / 2.26								

◆ 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

RESIDEO TECHNOLOGI COM USD0.001 PRICE:  
18.42 BROKER COMMISSION: 2.26 OTHER  
CHARGES: 0.07 BROKER: WILLIAMS CAPITAL  
GROUP L.P.,THE

29 Nov 23	RESOURCES CONNECTION INC	-10.000	136.04	0.00	0.00	-177.00	-40.96	0.00	-40.96
01 Dec 23	COM	13.61							

Settled  
SEDOL : 2697853 /RGP  
PENSERRASECURITIES / 0.05  
RESOURCES CONNECTI COM USD0.01 PRICE:  
13.61 BROKER COMMISSION: 0.05 OTHER  
CHARGES: 0.01 BROKER: PENSERRASECURITIES

29 Nov 23	RETAIL OPPORTUNITY INVTS CORP	-40.000	510.99	0.00	0.00	-719.85	-208.86	0.00	-208.86
01 Dec 23	COM STK	12.78							

Settled  
SEDOL : B28YD08 /ROIC  
PENSERRASECURITIES / 0.20  
RETAIL OPPORTUNITY COM STK USD0.0001 PRICE:  
12.78 BROKER COMMISSION: 0.20 OTHER  
CHARGES: 0.01 BROKER: PENSERRASECURITIES

15 Dec 23	RETAIL OPPORTUNITY INVTS CORP	-184.000	2,597.13	0.00	0.00	-3,311.29	-714.16	0.00	-714.16
19 Dec 23	COM STK	14.12							

Settled  
SEDOL : B28YD08 /ROIC  
WILLIAMS CAPITAL GROUP L.P.,THE  
/ 0.92  
RETAIL OPPORTUNITY COM STK USD0.0001 PRICE:  
14.12 BROKER COMMISSION: 0.92 OTHER  
CHARGES: 0.03 BROKER: WILLIAMS CAPITAL  
GROUP L.P.,THE

29 Nov 23	ROGERS CORP COM	-5.000	649.36	0.00	0.00	-1,243.76	-594.40	0.00	-594.40
01 Dec 23	SEDOL : 2746700 /ROG	129.88							

Settled  
PENSERRASECURITIES / 0.03  
ROGERS CORP CAP USD1 PRICE: 129.88 BROKER  
COMMISSION: 0.03 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 Dec 23	ROGERS CORP COM	-25.000	3,266.84	0.00	0.00	-6,218.80	-2,951.96	0.00	-2,951.96
19 Dec 23	SEDOL : 2746700 /ROG	130.68							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.13 ROGERS CORP CAP USD1 PRICE: 130.68 BROKER COMMISSION: 0.13 OTHER CHARGES: 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	RPC INC COM	-30.000	217.64	0.00	0.00	-199.42	18.22	0.00	18.22
01 Dec 23	SEDOL : 2719456 /RES	7.26							
Settled	PENSERRASECURITIES / 0.15 RPC INC COM USD0.10 PRICE: 7.26 BROKER COMMISSION: 0.15 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	RTX CORPORATION COMSTK	-1,127.000	90,469.19	0.00	0.00	-101,597.57	-11,128.38	0.00	-11,128.38
19 Dec 23	SEDOL : BM5M5Y3 /RTX	80.28							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 5.64 RTX CORPORATION COMSTK PRICE: 80.28 BROKER COMMISSION: 5.64 OTHER CHARGES: 0.73 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	RXO LLC COM	-40.000	834.59	0.00	0.00	-682.37	152.22	0.00	152.22
01 Dec 23	SEDOL : BN6QSL9 /RXO	20.87							
Settled	PENSERRASECURITIES / 0.20 RXO INC COM USD0.001 PRICE: 20.87 BROKER COMMISSION: 0.20 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	RXO LLC COM	-165.000	3,855.18	0.00	0.00	-2,814.77	1,040.41	0.00	1,040.41
19 Dec 23	SEDOL : BN6QSL9 /RXO	23.37							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.83 RXO INC COM USD0.001 PRICE: 23.37 BROKER COMMISSION: 0.83 OTHER CHARGES: 0.04 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	Principal
	Narrative	Accrued Interest	Adjustment Amt
		Cost	Market
			Total

Sales

Equities

Common stock

United States - USD

29 Nov 23	S & T BANCORP INC COM STK	-10.000	282.74	0.00	0.00	-318.86	-36.12	0.00	-36.12
01 Dec 23	SEDOL : 2781109 /STBA	28.28							
Settled	PENSERRASECURITIES / 0.05								
	S&T BANCORP INC COM USD2.50 PRICE: 28.28								
	BROKER COMMISSION: 0.05 OTHER CHARGES:								
	0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	S & T BANCORP INC COM STK	-59.000	1,891.22	0.00	0.00	-1,881.29	9.93	0.00	9.93
19 Dec 23	SEDOL : 2781109 /STBA	32.06							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE								
	/ 0.30								
	S&T BANCORP INC COM USD2.50 PRICE: 32.06								
	BROKER COMMISSION: 0.30 OTHER CHARGES:								
	0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	SABRE CORP COM	-100.000	363.49	0.00	0.00	-612.99	-249.50	0.00	-249.50
01 Dec 23	SEDOL : BLLHH27 /SABR	3.64							
Settled	PENSERRASECURITIES / 0.50								
	SABRE CORP COM USD0.01 PRICE: 3.64 BROKER								
	COMMISSION: 0.50 OTHER CHARGES: 0.01								
	BROKER: PENSERRASECURITIES								
29 Nov 23	SAFEHOLD INC NEW COM	-20.000	395.49	0.00	0.00	-1,167.96	-772.47	0.00	-772.47
01 Dec 23	SEDOL : BMDBB99 /SAFE	19.78							
Settled	PENSERRASECURITIES / 0.10								
	SAFEHOLD INC COM USD0.01 PRICE: 19.78								
	BROKER COMMISSION: 0.10 OTHER CHARGES:								
	0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	SAFEHOLD INC NEW COM	-59.000	1,345.47	0.00	0.00	-3,445.49	-2,100.02	0.00	-2,100.02
19 Dec 23	SEDOL : BMDBB99 /SAFE	22.81							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE								
	/ 0.30								
	SAFEHOLD INC COM USD0.01 PRICE: 22.81								
	BROKER COMMISSION: 0.30 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 Dec 23	SAFETY INS GROUP INC COM	-27.000	2,078.30	0.00	0.00	-2,252.24	-173.94	0.00	-173.94
19 Dec 23	SEDOL : 2958538 /SAFT	76.98							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.14 SAFETY INS GP INC COM USD0.01 PRICE: 76.98 BROKER COMMISSION: 0.14 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	SALLY BEAUTY HLDGS INC COM	-40.000	389.39	0.00	0.00	-687.57	-298.18	0.00	-298.18
01 Dec 23	STK USD0.01	9.74							
Settled	SEDOL : B1GZ005 /SBH PENSERRASECURITIES / 0.20 SALLY BEAUTY HOLDI COM STK USD0.01 PRICE: 9.74 BROKER COMMISSION: 0.20 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	SALLY BEAUTY HLDGS INC COM	-152.000	1,966.10	0.00	0.00	-2,612.75	-646.65	0.00	-646.65
19 Dec 23	STK USD0.01	12.94							
Settled	SEDOL : B1GZ005 /SBH WILLIAMS CAPITAL GROUP L.P.,THE / 0.76 SALLY BEAUTY HOLDI COM STK USD0.01 PRICE: 12.94 BROKER COMMISSION: 0.76 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	SANFILIPPO JOHN B & SON INC	-14.000	1,426.09	0.00	0.00	-1,178.43	247.66	0.00	247.66
19 Dec 23	COM	101.87							
Settled	SEDOL : 2772998 /JBSS WILLIAMS CAPITAL GROUP L.P.,THE / 0.07 SANFILIPPO(JOHN B) COM USD0.01 PRICE: 101.87 BROKER COMMISSION: 0.07 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	Principal	Accrued Interest	Adjustment Amt	Cost	Market	Translation	Total
Trade Status	Broker/Commission	Price							
	Narrative								

Sales

Equities

Common stock

United States - USD

02 Oct 23	SANMINA CORP COM	-58.000	3,142.12	0.00	0.00	-2,286.56	855.56	0.00	855.56
04 Oct 23	SEDOL : B92RRW2 /SANM	54.19							
Settled	CABRERA CAPITAL MARKETS LLC / 0.87 SANMINA CORP COM USD0.01 PRICE: 54.19 BROKER COMMISSION: 0.87 OTHER CHARGES: 0.03 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Dec 23	SANMINA CORP COM	-90.000	4,633.61	0.00	0.00	-3,548.12	1,085.49	0.00	1,085.49
19 Dec 23	SEDOL : B92RRW2 /SANM	51.49							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.45 SANMINA CORP COM USD0.01 PRICE: 51.49 BROKER COMMISSION: 0.45 OTHER CHARGES: 0.04 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	SCANSOURCE INC COM	-10.000	328.74	0.00	0.00	-329.56	-0.82	0.00	-0.82
01 Dec 23	SEDOL : 2767756 /SCSC	32.88							
Settled	PENSERRASECURITIES / 0.05 SCANSOURCE INC COM NPV PRICE: 32.88 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	SCANSOURCE INC COM	-25.000	976.61	0.00	0.00	-823.89	152.72	0.00	152.72
19 Dec 23	SEDOL : 2767756 /SCSC	39.07							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.13 SCANSOURCE INC COM NPV PRICE: 39.07 BROKER COMMISSION: 0.13 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	SCHOLASTIC CORP COM	-10.000	379.64	0.00	0.00	-388.72	-9.08	0.00	-9.08
01 Dec 23	SEDOL : 2779234 /SCHL	37.97							
Settled	PENSERRASECURITIES / 0.05 SCHOLASTIC CORP COM USD0.01 PRICE: 37.97 BROKER COMMISSION: 0.05 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 Dec 23	SCHOLASTIC CORP COM	-123.000	4,508.52	0.00	0.00	-4,781.26	-272.74	0.00	-272.74
19 Dec 23	SEDOL : 2779234 /SCHL	36.66							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.62 SCHOLASTIC CORP COM USD0.01 PRICE: 36.66 BROKER COMMISSION: 0.62 OTHER CHARGES: 0.04 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	SCHRODINGER INC COM	-20.000	629.09	0.00	0.00	-919.70	-290.61	0.00	-290.61
01 Dec 23	SEDOL : BKV28S8 /SDGR	31.46							
Settled	PENSERRASECURITIES / 0.10 SCHRODINGER INC COM USD0.01 PRICE: 31.46 BROKER COMMISSION: 0.10 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	SCHRODINGER INC COM	-58.000	2,017.51	0.00	0.00	-2,667.13	-649.62	0.00	-649.62
19 Dec 23	SEDOL : BKV28S8 /SDGR	34.79							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.29 SCHRODINGER INC COM USD0.01 PRICE: 34.79 BROKER COMMISSION: 0.29 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	SCRIPPS E W CO OHIO CL A NEW	-20.000	150.89	0.00	0.00	-382.37	-231.48	0.00	-231.48
01 Dec 23	COM STK	7.55							
Settled	SEDOL : 2862532 /SSP PENSERRASECURITIES / 0.10 SCRIPPS (EW) CO COM USD0.01 CL'A' PRICE: 7.55 BROKER COMMISSION: 0.10 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
29 Nov 23	SEACOAST BKG CORP FLA COM	-30.000	698.84	0.00	0.00	-1,030.94	-332.10	0.00	-332.10
01 Dec 23	NEW COM NEW	23.30							
Settled	SEDOL : BH65L93 /SBCF PENSERRASECURITIES / 0.15 SEACOAST BANKING COM USD0.10 PRICE: 23.3 BROKER COMMISSION: 0.15 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 Dec 23	SEACOAST BKG CORP FLA COM	-112.000	3,248.53	0.00	0.00	-3,848.84	-600.31	0.00	-600.31
19 Dec 23	NEW COM NEW	29.01							
Settled	SEDOL : BH65L93 /SBCF WILLIAMS CAPITAL GROUP L.P.,THE / 0.56 SEACOAST BANKING COM USD0.10 PRICE: 29.01 BROKER COMMISSION: 0.56 OTHER CHARGES: 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	SELECT MED HLDGS CORP COM	-30.000	684.44	0.00	0.00	-793.53	-109.09	0.00	-109.09
01 Dec 23	SEDOL : B4MF0Q6 /SEM	22.82							
Settled	PENSERRASECURITIES / 0.15 SELECT MED HLDGS COM USD0.001 PRICE: 22.82 BROKER COMMISSION: 0.15 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
29 Nov 23	SEMTECH CORP COM	-20.000	326.69	0.00	0.00	-554.80	-228.11	0.00	-228.11
01 Dec 23	SEDOL : 2795542 /SMTC	16.34							
Settled	PENSERRASECURITIES / 0.10 SEMTECH CORP COM STK USD0.01 PRICE: 16.34 BROKER COMMISSION: 0.10 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	SEMTECH CORP COM	-63.000	1,403.93	0.00	0.00	-1,747.62	-343.69	0.00	-343.69
19 Dec 23	SEDOL : 2795542 /SMTC	22.29							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.32 SEMTECH CORP COM STK USD0.01 PRICE: 22.29 BROKER COMMISSION: 0.32 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	SENSIENT TECHNOLOGIES CORP	-10.000	584.24	0.00	0.00	-637.95	-53.71	0.00	-53.71
01 Dec 23	COM	58.43							
Settled	SEDOL : 2923741 /SXT PENSERRASECURITIES / 0.05 SENSIENT TECHS COM USD0.10 PRICE: 58.43 BROKER COMMISSION: 0.05 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 Dec 23	SENSIENT TECHNOLOGIES CORP	-65.000	4,264.93	0.00	0.00	-4,146.68	118.25	0.00	118.25
19 Dec 23	COM	65.62							
Settled	SEDOL : 2923741 /SXT WILLIAMS CAPITAL GROUP L.P.,THE / 0.33 SENSIENT TECHS COM USD0.10 PRICE: 65.62 BROKER COMMISSION: 0.33 OTHER CHARGES: 0.04 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	SERVICE PROPERTIES TRUST COM	-50.000	355.74	0.00	0.00	-446.94	-91.20	0.00	-91.20
01 Dec 23	SH BEN INT	7.12							
Settled	SEDOL : BKRT1C8 /SVC PENSERRASECURITIES / 0.25 SERVICE PPTYS TR COM USD0.01 SH BEN INT PRICE: 7.12 BROKER COMMISSION: 0.25 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	SERVICE PROPERTIES TRUST COM	-200.000	1,690.98	0.00	0.00	-1,787.77	-96.79	0.00	-96.79
19 Dec 23	SH BEN INT	8.46							
Settled	SEDOL : BKRT1C8 /SVC WILLIAMS CAPITAL GROUP L.P.,THE / 1.00 SERVICE PPTYS TR COM USD0.01 SH BEN INT PRICE: 8.46 BROKER COMMISSION: 1.00 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	SERVISFIRST BANCSHARES INC	-10.000	514.24	0.00	0.00	-825.03	-310.79	0.00	-310.79
01 Dec 23	COMMON STOCK	51.43							
Settled	SEDOL : BMHOMP5 /SFBS PENSERRASECURITIES / 0.05 SERVISFIRST BANCSHARES INC COMMON STOCK PRICE: 51.43 BROKER COMMISSION: 0.05 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	Total
	Narrative	Principal	Accrued Interest
		Adjustment Amt	Cost
		Market	Market

Sales

Equities

Common stock

United States - USD

15 Dec 23	SERVISFIRST BANCSHARES INC	-75.000	4,875.33	0.00	0.00	-6,187.71	-1,312.38	0.00	-1,312.38
19 Dec 23	COMMON STOCK	65.01							
Settled	SEDOL : BMHOMP5 /SFBS WILLIAMS CAPITAL GROUP L.P.,THE / 0.38 SERVISFIRST BANCSHARES INC COMMON STOCK PRICE: 65.01 BROKER COMMISSION: 0.38 OTHER CHARGES: 0.04 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	SHAKE SHACK INC CL A CL A	-10.000	603.64	0.00	0.00	-653.45	-49.81	0.00	-49.81
01 Dec 23	SEDOL : BVOLCR0 /SHAK	60.37							
Settled	PENSERRASECURITIES / 0.05 SHAKE SHACK INC COM USD0.01 'A' PRICE: 60.37 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	SHAKE SHACK INC CL A CL A	-56.000	4,050.16	0.00	0.00	-3,659.34	390.82	0.00	390.82
19 Dec 23	SEDOL : BVOLCR0 /SHAK	72.33							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.28 SHAKE SHACK INC COM USD0.01 'A' PRICE: 72.33 BROKER COMMISSION: 0.28 OTHER CHARGES: 0.04 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	SHENANDOAH	-20.000	446.89	0.00	0.00	-493.98	-47.09	0.00	-47.09
01 Dec 23	TELECOMMUNICATIONS CO	22.35							
Settled	CDT-COMCDT-COM SEDOL : 2676692 /SHEN PENSERRASECURITIES / 0.10 SHENANDOAH TELECOM NPV PRICE: 22.35 BROKER COMMISSION: 0.10 OTHER CHARGES: 0.01 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 Dec 23	SHENANDOAH	-69.000	1,398.95	0.00	0.00	-1,704.23	-305.28	0.00	-305.28
19 Dec 23	TELECOMMUNICATIONS CO	20.28							
Settled	CDT-COMCDT-COM SEDOL : 2676692 /SHEN WILLIAMS CAPITAL GROUP L.P.,THE / 0.35 SHENANDOAH TELECOM NPV PRICE: 20.28 BROKER COMMISSION: 0.35 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	SHUTTERSTOCK INC COM	-10.000	443.24	0.00	0.00	-942.74	-499.50	0.00	-499.50
01 Dec 23	SEDOL : B7ZR219 /SSTK	44.33							
Settled	PENSERRASECURITIES / 0.05 SHUTTERSTOCK INC COM USD0.01 PRICE: 44.33 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	SHUTTERSTOCK INC COM	-68.000	3,145.99	0.00	0.00	-6,410.66	-3,264.67	0.00	-3,264.67
19 Dec 23	SEDOL : B7ZR219 /SSTK	46.27							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.34 SHUTTERSTOCK INC COM USD0.01 PRICE: 46.27 BROKER COMMISSION: 0.34 OTHER CHARGES: 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Oct 23	SIGNET JEWELERS LTD ORD	-46.000	3,342.10	0.00	0.00	-3,799.70	-457.60	0.00	-457.60
04 Oct 23	USD0.18	72.67							
Settled	SEDOL : B3CTNK6 /SIG CABRERA CAPITAL MARKETS LLC / 0.69 SIGNET JEWELERS LT ORD USD0.18 PRICE: 72.67 BROKER COMMISSION: 0.69 OTHER CHARGES: 0.03 BROKER: CABRERA 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

Sales

Equities

Common stock

United States - USD

15 Dec 23	SIGNET JEWELERS LTD ORD	-147.000	15,006.36	0.00	0.00	-12,142.52	2,863.84	0.00	2,863.84
19 Dec 23	USD0.18	102.09							
Settled	SEDOL : B3CTNK6 /SIG WILLIAMS CAPITAL GROUP L.P.,THE / 0.74 SIGNET JEWELERS LT ORD USD0.18 PRICE: 102.09 BROKER COMMISSION: 0.74 OTHER CHARGES: 0.13 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	SIMMONS 1ST NATL CORP CL A	-40.000	646.99	0.00	0.00	-1,126.03	-479.04	0.00	-479.04
01 Dec 23	\$0.01 PAR CL A \$0.01 PAR	16.18							
Settled	SEDOL : 2810133 /SFNC PENSERRASECURITIES / 0.20 SIMMONS FIRST NATL CLASS'A'COM USD1 PRICE: 16.18 BROKER COMMISSION: 0.20 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	SIMMONS 1ST NATL CORP CL A	-343.000	6,642.13	0.00	0.00	-9,655.70	-3,013.57	0.00	-3,013.57
19 Dec 23	\$0.01 PAR CL A \$0.01 PAR	19.37							
Settled	SEDOL : 2810133 /SFNC WILLIAMS CAPITAL GROUP L.P.,THE / 1.72 SIMMONS FIRST NATL CLASS'A'COM USD1 PRICE: 19.37 BROKER COMMISSION: 1.72 OTHER CHARGES: 0.06 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	SIMON PROPERTY GROUP INC COM	-100.000	14,435.00	0.00	0.00	-13,689.63	745.37	0.00	745.37
19 Dec 23	SEDOL : 2812452 /SPG	144.350006							
Settled	CITIBANK N.A. SIMON PROPERTY GROUP INC COM USD0.0001 PRICE: 144.35 NET BROKER: CITIBANK N.A.								
15 Dec 23	SIMON PROPERTY GROUP INC COM	-271.000	39,117.85	0.00	0.00	-37,098.89	2,018.96	0.00	2,018.96
19 Dec 23	SEDOL : 2812452 /SPG	144.35							
Settled	CABRERA CAPITAL MARKETS LLC / 0.68								

## ◆ 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

SIMON PROPERTY GROUP INC COM USD0.0001  
 PRICE: 144.35 BROKER COMMISSION: 0.68 OTHER  
 CHARGES: 0.32 BROKER: CABRERA CAPITAL  
 MARKETS LLC

02 Oct 23	SIMPLY GOOD FOODS CO COM	-91.000	3,084.41	0.00	0.00	-3,352.42	-268.01	0.00	-268.01
04 Oct 23	SEDOL : BF27XF9 /SMPL	33.91							
Settled	CABRERA CAPITAL MARKETS LLC / 1.37 SIMPLY GOOD FOODS COM USD0.01 PRICE: 33.91 BROKER COMMISSION: 1.37 OTHER CHARGES: 0.03 BROKER: CABRERA CAPITAL MARKETS LLC								
29 Nov 23	SIMPLY GOOD FOODS CO COM	-10.000	389.54	0.00	0.00	-368.40	21.14	0.00	21.14
01 Dec 23	SEDOL : BF27XF9 /SMPL	38.96							
Settled	PENSERRASECURITIES / 0.05 SIMPLY GOOD FOODS COM USD0.01 PRICE: 38.96 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	SIMPLY GOOD FOODS CO COM	-125.000	4,935.58	0.00	0.00	-4,604.97	330.61	0.00	330.61
19 Dec 23	SEDOL : BF27XF9 /SMPL	39.49							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.63 SIMPLY GOOD FOODS COM USD0.01 PRICE: 39.49 BROKER COMMISSION: 0.63 OTHER CHARGES: 0.04 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	SIMULATIONS PLUS INC COM	-27.000	1,134.12	0.00	0.00	-1,175.46	-41.34	0.00	-41.34
19 Dec 23	SEDOL : 2122560 /SLP	42.01							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.14 SIMULATIONS PLUS I COM USD0.001 PRICE: 42.01 BROKER COMMISSION: 0.14 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

02 Oct 23	SIRIUSPOINT LTD COM USD0.1	-246.000	2,527.62	0.00	0.00	-2,014.42	513.20	0.00	513.20
04 Oct 23	SEDOL : BMCQX44 /SPNT	10.29							
Settled	CABRERA CAPITAL MARKETS LLC / 3.69 SIRIUSPOINT LTD COM USD0.1 PRICE: 10.29 BROKER COMMISSION: 3.69 OTHER CHARGES: 0.03 BROKER: CABRERA CAPITAL MARKETS LLC								
29 Nov 23	SIRIUSPOINT LTD COM USD0.1	-10.000	104.74	0.00	0.00	-81.89	22.85	0.00	22.85
01 Dec 23	SEDOL : BMCQX44 /SPNT	10.48							
Settled	PENSERRASECURITIES / 0.05 SIRIUSPOINT LTD COM USD0.1 PRICE: 10.48 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
02 Oct 23	SITIME CORP COM	-20.000	2,299.28	0.00	0.00	-2,357.90	-58.62	0.00	-58.62
04 Oct 23	SEDOL : BKS48R6 /SITM	114.98							
Settled	CABRERA CAPITAL MARKETS LLC / 0.30 SITIME CORPORATION COM USD0.0001 PRICE: 114.98 BROKER COMMISSION: 0.30 OTHER CHARGES: 0.02 BROKER: CABRERA CAPITAL MARKETS LLC								
29 Nov 23	SITIME CORP COM	-1.000	112.90	0.00	0.00	-117.90	-5.00	0.00	-5.00
01 Dec 23	SEDOL : BKS48R6 /SITM	112.92							
Settled	PENSERRASECURITIES / 0.01 SITIME CORPORATION COM USD0.0001 PRICE: 112.92 BROKER COMMISSION: 0.01 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	SJW GROUP COM STK USD1.042	-27.000	1,808.03	0.00	0.00	-2,072.45	-264.42	0.00	-264.42
19 Dec 23	SEDOL : 2811932 /SJW	66.97							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.14 SJW GROUP COM USD1.042 PRICE: 66.97 BROKER COMMISSION: 0.14 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

29 Nov 23	SKYWEST INC COM	-10.000	460.44	0.00	0.00	-375.91	84.53	0.00	84.53
01 Dec 23	SEDOL : 2814210 /SKYW	46.05							
Settled	PENSERRASECURITIES / 0.05 SKYWEST INC COM NPV PRICE: 46.05 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	SKYWEST INC COM	-227.000	11,205.76	0.00	0.00	-8,533.05	2,672.71	0.00	2,672.71
19 Dec 23	SEDOL : 2814210 /SKYW	49.37							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.14 SKYWEST INC COM NPV PRICE: 49.37 BROKER COMMISSION: 1.14 OTHER CHARGES: 0.09 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	SL GREEN RLTY CORP COM	-20.000	743.09	0.00	0.00	-471.50	271.59	0.00	271.59
01 Dec 23	SEDOL : BPGKM57 /SLG	37.16							
Settled	PENSERRASECURITIES / 0.10 SL GREEN RLTY CORP COM USD0.01(POST REV SPLT) PRICE: 37.16 BROKER COMMISSION: 0.10 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	SL GREEN RLTY CORP COM	-90.000	4,219.61	0.00	0.00	-2,121.75	2,097.86	0.00	2,097.86
19 Dec 23	SEDOL : BPGKM57 /SLG	46.89							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.45 SL GREEN RLTY CORP COM USD0.01(POST REV SPLT) PRICE: 46.89 BROKER COMMISSION: 0.45 OTHER CHARGES: 0.04 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	SLEEP NUMBER CORP COM	-3,095.000	30,470.02	0.00	0.00	-223,232.39	-192,762.37	0.00	-192,762.37
01 Dec 23	SEDOL : BF4HN46 /SNBR	9.85							
Settled	PENSERRASECURITIES / 15.48 SLEEP NUMBER CORP COM USD0.01 PRICE: 9.85 BROKER COMMISSION: 15.48 OTHER CHARGES: 0.25 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

02 Oct 23	SM ENERGY CO COM	-120.000	4,541.36	0.00	0.00	-4,039.06	502.30	0.00	502.30
04 Oct 23	SEDOL : 2764188 /SM	37.86							
Settled	CABRERA CAPITAL MARKETS LLC / 1.80 SM ENERGY COMPANY COM USD0.01 PRICE: 37.86 BROKER COMMISSION: 1.80 OTHER CHARGES: 0.04 BROKER: CABRERA CAPITAL MARKETS LLC								
29 Nov 23	SM ENERGY CO COM	-10.000	372.94	0.00	0.00	-336.59	36.35	0.00	36.35
01 Dec 23	SEDOL : 2764188 /SM	37.30							
Settled	PENSERRASECURITIES / 0.05 SM ENERGY COMPANY COM USD0.01 PRICE: 37.3 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	SM ENERGY CO COM	-516.000	19,543.34	0.00	0.00	-17,367.96	2,175.38	0.00	2,175.38
19 Dec 23	SEDOL : 2764188 /SM	37.88							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.58 SM ENERGY COMPANY COM USD0.01 PRICE: 37.88 BROKER COMMISSION: 2.58 OTHER CHARGES: 0.16 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	SONIC AUTOMOTIVE INC CL A	-181.000	9,883.42	0.00	0.00	-8,917.82	965.60	0.00	965.60
19 Dec 23	SEDOL : 2125246 /SAH	54.61							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.91 SONIC AUTOMOTIVE COM USD0.01 CL'A' PRICE: 54.61 BROKER COMMISSION: 0.91 OTHER CHARGES: 0.08 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	SONOS INC COM	-40.000	605.39	0.00	0.00	-1,162.41	-557.02	0.00	-557.02
01 Dec 23	SEDOL : BYWPZW7 /SONO	15.14							
Settled	PENSERRASECURITIES / 0.20 SONOS INC COM USD0.001 PRICE: 15.14 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 Dec 23	SONOS INC COM	-188.000	3,196.91	0.00	0.00	-5,463.32	-2,266.41	0.00	-2,266.41
19 Dec 23	SEDOL : BYWPZW7 /SONO	17.01							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.94 SONOS INC COM USD0.001 PRICE: 17.01 BROKER COMMISSION: 0.94 OTHER CHARGES: 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	SOUTHSIDE BANCSHARES INC	-10.000	276.24	0.00	0.00	-413.18	-136.94	0.00	-136.94
01 Dec 23	CMT-COM CMT-COM	27.63							
Settled	SEDOL : 2485876 /SBSI PENSERRASECURITIES / 0.05 SOUTHSIDE BANC INC COM USD1.25 PRICE: 27.63 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	SOUTHSIDE BANCSHARES INC	-88.000	2,797.05	0.00	0.00	-3,635.97	-838.92	0.00	-838.92
19 Dec 23	CMT-COM CMT-COM	31.79							
Settled	SEDOL : 2485876 /SBSI WILLIAMS CAPITAL GROUP L.P.,THE / 0.44 SOUTHSIDE BANC INC COM USD1.25 PRICE: 31.79 BROKER COMMISSION: 0.44 OTHER CHARGES: 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	SPARTANNASH CO COM NPV	-10.000	220.64	0.00	0.00	-258.48	-37.84	0.00	-37.84
01 Dec 23	SEDOL : BN40158 /SPTN	22.07							
Settled	PENSERRASECURITIES / 0.05 SPARTANNASH CO COM NPV PRICE: 22.07 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	SPARTANNASH CO COM NPV	-68.000	1,571.12	0.00	0.00	-1,757.63	-186.51	0.00	-186.51
19 Dec 23	SEDOL : BN40158 /SPTN	23.11							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.34								

## ◆ 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

SPARTANNASH CO COM NPV PRICE: 23.11 BROKER  
COMMISSION: 0.34 OTHER CHARGES: 0.02  
BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

02 Oct 23	SPS COMM INC COM	-38.000	6,413.77	0.00	0.00	-5,003.21	1,410.56	0.00	1,410.56
04 Oct 23	SEDOL : B57VWJ3 /SPSC	168.80							
Settled	CABRERA CAPITAL MARKETS LLC / 0.57 SPS COMMERCE INC COM USD0.001 PRICE: 168.8 BROKER COMMISSION: 0.57 OTHER CHARGES: 0.06 BROKER: CABRERA CAPITAL MARKETS LLC								
29 Nov 23	SPS COMM INC COM	-2.000	342.96	0.00	0.00	-263.33	79.63	0.00	79.63
01 Dec 23	SEDOL : B57VWJ3 /SPSC	171.49							
Settled	PENSERRASECURITIES / 0.01 SPS COMMERCE INC COM USD0.001 PRICE: 171.49 BROKER COMMISSION: 0.01 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	SPS COMM INC COM	-48.000	8,860.48	0.00	0.00	-6,319.85	2,540.63	0.00	2,540.63
19 Dec 23	SEDOL : B57VWJ3 /SPSC	184.60							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.24 SPS COMMERCE INC COM USD0.001 PRICE: 184.6 BROKER COMMISSION: 0.24 OTHER CHARGES: 0.08 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Oct 23	SPX TECHNOLOGIES INC COM	-46.000	3,744.14	0.00	0.00	-2,685.64	1,058.50	0.00	1,058.50
04 Oct 23	SEDOL : BQ1L7V3 /SPXC	81.41							
Settled	CABRERA CAPITAL MARKETS LLC / 0.69 SPX TECHNOLOGIES COM USD0.01 PRICE: 81.41 BROKER COMMISSION: 0.69 OTHER CHARGES: 0.03 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Dec 23	SPX TECHNOLOGIES INC COM	-63.000	6,023.06	0.00	0.00	-3,678.16	2,344.90	0.00	2,344.90
19 Dec 23	SEDOL : BQ1L7V3 /SPXC	95.61							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.32								



## ◆ 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

	SPX TECHNOLOGIES COM USD0.01 PRICE: 95.61 BROKER COMMISSION: 0.32 OTHER CHARGES: 0.05 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Oct 23	ST JOE CO COM	-36.000	1,941.64	0.00	0.00	-1,676.89	264.75	0.00	264.75
04 Oct 23	SEDOL : 2768663 /JOE	53.95							
Settled	CABRERA CAPITAL MARKETS LLC / 0.54 ST JOE COMPANY COM NPV PRICE: 53.95 BROKER COMMISSION: 0.54 OTHER CHARGES: 0.02 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Dec 23	ST JOE CO COM	-56.000	3,192.25	0.00	0.00	-2,608.50	583.75	0.00	583.75
19 Dec 23	SEDOL : 2768663 /JOE	57.01							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.28 ST JOE COMPANY COM NPV PRICE: 57.01 BROKER COMMISSION: 0.28 OTHER CHARGES: 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	STAAR SURGICAL CO COM NEW	-20.000	632.09	0.00	0.00	-844.50	-212.41	0.00	-212.41
01 Dec 23	PAR \$0.01 COM NEW PAR \$0.01	31.61							
Settled	SEDOL : 2836292 /STAA PENSERRASECURITIES / 0.10 STAAR SURGICAL CO COM USD0.01 PRICE: 31.61 BROKER COMMISSION: 0.10 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
29 Nov 23	STANDARD MTR PRODS INC COM	-10.000	355.84	0.00	0.00	-472.24	-116.40	0.00	-116.40
01 Dec 23	SEDOL : 2838306 /SMP	35.59							
Settled	PENSERRASECURITIES / 0.05 STANDARD MOTOR PRD COM USD2 PRICE: 35.59 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
29 Nov 23	STANDEX INTL CORP COM	-3.000	400.53	0.00	0.00	-320.15	80.38	0.00	80.38
01 Dec 23	SEDOL : 2840174 /SXI	133.52							
Settled	PENSERRASECURITIES / 0.02								

◆ 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

	STANDEX INTL CORP COM USD1.50 PRICE: 133.52 BROKER COMMISSION: 0.02 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	STANDEX INTL CORP COM	-10.000	1,499.93	0.00	0.00	-1,067.17	432.76	0.00	432.76
19 Dec 23	SEDOL : 2840174 /SXI	150.00							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.05 STANDEX INTL CORP COM USD1.50 PRICE: 150.0 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	STATE STR CORP COM	-635.000	49,291.47	0.00	0.00	-57,260.29	-7,968.82	0.00	-7,968.82
19 Dec 23	SEDOL : 2842040 /STT	77.63							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 3.18 STATE STREET CORP COM STK USD1 PRICE: 77.63 BROKER COMMISSION: 3.18 OTHER CHARGES: 0.40 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Oct 23	STELLAR BANCORP INC COMSTK	-106.000	2,242.41	0.00	0.00	-3,173.72	-931.31	0.00	-931.31
04 Oct 23	SEDOL : BQBCZY5 /STEL	21.17							
Settled	CABRERA CAPITAL MARKETS LLC / 1.59 STELLAR BANCORP IN COM USD0.01 PRICE: 21.17 BROKER COMMISSION: 1.59 OTHER CHARGES: 0.02 BROKER: CABRERA CAPITAL MARKETS LLC								
29 Nov 23	STELLAR BANCORP INC COMSTK	-10.000	239.14	0.00	0.00	-299.41	-60.27	0.00	-60.27
01 Dec 23	SEDOL : BQBCZY5 /STEL	23.92							
Settled	PENSERRASECURITIES / 0.05 STELLAR BANCORP IN COM USD0.01 PRICE: 23.92 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	STELLAR BANCORP INC COMSTK	-69.000	1,893.68	0.00	0.00	-2,065.91	-172.23	0.00	-172.23
19 Dec 23	SEDOL : BQBCZY5 /STEL	27.45							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.35								

◆ 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

STELLAR BANCORP IN COM USD0.01 PRICE: 27.45  
 BROKER COMMISSION: 0.35 OTHER CHARGES:  
 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

15 Dec 23	STEPAN CO COM	-36.000	3,310.71	0.00	0.00	-4,076.23	-765.52	0.00	-765.52
19 Dec 23	SEDOL : 2845005 /SCL	91.97							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.18								
	STEPAN CO COM USD1 PRICE: 91.97 BROKER COMMISSION: 0.18 OTHER CHARGES: 0.03								
	BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	STEWART INFORMATION SVCS	-10.000	467.44	0.00	0.00	-664.79	-197.35	0.00	-197.35
01 Dec 23	CORP COM	46.75							
Settled	SEDOL : 2848736 /STC PENSERRASECURITIES / 0.05								
	STEWART INFO SVCS COM USD1 PRICE: 46.75								
	BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	STEWART INFORMATION SVCS	-36.000	2,031.64	0.00	0.00	-2,393.25	-361.61	0.00	-361.61
19 Dec 23	CORP COM	56.44							
Settled	SEDOL : 2848736 /STC WILLIAMS CAPITAL GROUP L.P.,THE / 0.18								
	STEWART INFO SVCS COM USD1 PRICE: 56.44								
	BROKER COMMISSION: 0.18 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	STONEX GROUP INC COM	-10.000	607.54	0.00	0.00	-464.04	143.50	0.00	143.50
01 Dec 23	SEDOL : BMQ8XV3 /SNEX	60.76							
Settled	PENSERRASECURITIES / 0.05								
	STONEX GROUP INC COM PRICE: 60.76 BROKER COMMISSION: 0.05 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								
<b>Sales</b>									
<b>Equities</b>									
<b>Common stock</b>									
<b>United States - USD</b>									
15 Dec 23	STONEX GROUP INC COM	-37.000	2,492.48	0.00	0.00	-1,716.93	775.55	0.00	775.55
19 Dec 23	SEDOL : BMQ8XV3 /SNEX	67.37							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.19 STONEX GROUP INC COM PRICE: 67.37 BROKER COMMISSION: 0.19 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	STRATEGIC ED INC	-45.000	4,106.88	0.00	0.00	-2,823.14	1,283.74	0.00	1,283.74
19 Dec 23	SEDOL : BGGJFV8 /STRA	91.27							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.23 STRATEGIC ED INC COM STCK PRICE: 91.27 BROKER COMMISSION: 0.23 OTHER CHARGES: 0.04 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	STRIDE INC COM USD	-10.000	598.14	0.00	0.00	-409.05	189.09	0.00	189.09
01 Dec 23	SEDOL : BLD5321 /LRN	59.82							
Settled	PENSERRASECURITIES / 0.05 STRIDE INC COM USD0.0001 PRICE: 59.82 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	STRIDE INC COM USD	-165.000	9,899.09	0.00	0.00	-6,749.31	3,149.78	0.00	3,149.78
19 Dec 23	SEDOL : BLD5321 /LRN	60.00							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.83 STRIDE INC COM USD0.0001 PRICE: 60.0 BROKER COMMISSION: 0.83 OTHER CHARGES: 0.08 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	STURM RUGER & CO INC COM	-32.000	1,395.98	0.00	0.00	-2,225.53	-829.55	0.00	-829.55
19 Dec 23	SEDOL : 2856289 /RGR	43.63							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.16 STURM RUGER & CO COM USD1 PRICE: 43.63 BROKER COMMISSION: 0.16 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

29 Nov 23	SUMMIT HOTEL PROPERTIES INC	-40.000	249.79	0.00	0.00	-376.11	-126.32	0.00	-126.32
01 Dec 23	COM	6.25							
Settled	SEDOL : B3M7R64 /INN PENSERRASECURITIES / 0.20 SUMMIT HOTEL PROPE COM USD0.01 PRICE: 6.25 BROKER COMMISSION: 0.20 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	SUMMIT HOTEL PROPERTIES INC	-152.000	1,002.43	0.00	0.00	-1,429.21	-426.78	0.00	-426.78
19 Dec 23	COM	6.60							
Settled	SEDOL : B3M7R64 /INN WILLIAMS CAPITAL GROUP L.P.,THE / 0.76 SUMMIT HOTEL PROPE COM USD0.01 PRICE: 6.6 BROKER COMMISSION: 0.76 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	SUN COMMUNITIES INC COM	-184.000	24,673.74	0.00	0.00	-31,817.38	-7,143.64	0.00	-7,143.64
19 Dec 23	SEDOL : 2860257 /SUI	134.10							
Settled	CABRERA CAPITAL MARKETS LLC / 0.46 SUN COMMUNITIES COM USD0.01 PRICE: 134.1 BROKER COMMISSION: 0.46 OTHER CHARGES: 0.20 BROKER: CABRERA CAPITAL MARKETS LLC								
29 Nov 23	SUN CTRY AIRLS HLDGS INC COM	-50.000	751.24	0.00	0.00	-909.89	-158.65	0.00	-158.65
01 Dec 23	SEDOL : BM8TFC9 /SNKY	15.03							
Settled	PENSERRASECURITIES / 0.25 SUN COUNTRY AIRLIN COM USD0.01 PRICE: 15.03 BROKER COMMISSION: 0.25 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	SUN CTRY AIRLS HLDGS INC COM	-250.000	4,051.21	0.00	0.00	-4,549.45	-498.24	0.00	-498.24
19 Dec 23	SEDOL : BM8TFC9 /SNKY	16.21							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.25								

◆ 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

	SUN COUNTRY AIRLIN COM USD0.01 PRICE: 16.21 BROKER COMMISSION: 1.25 OTHER CHARGES: 0.04 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	SUNCOKE ENERGY INC COM	-30.000	274.04	0.00	0.00	-214.95	59.09	0.00	59.09
01 Dec 23	USD0.01	9.14							
Settled	SEDOL : B3R0638 /SXC PENSERRASECURITIES / 0.15 SUNCOKE ENERGY INC COM USD0.01 PRICE: 9.14 BROKER COMMISSION: 0.15 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	SUNCOKE ENERGY INC COM	-119.000	1,173.92	0.00	0.00	-852.65	321.27	0.00	321.27
19 Dec 23	USD0.01	9.87							
Settled	SEDOL : B3R0638 /SXC WILLIAMS CAPITAL GROUP L.P.,THE / 0.60 SUNCOKE ENERGY INC COM USD0.01 PRICE: 9.87 BROKER COMMISSION: 0.60 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	SUNPOWER CORP COM	-30.000	128.24	0.00	0.00	-330.15	-201.91	0.00	-201.91
01 Dec 23	SEDOL : B59DK93 /SPWRQ	4.28							
Settled	PENSERRASECURITIES / 0.15 SUNPOWER CORP COM PRICE: 4.28 BROKER COMMISSION: 0.15 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
29 Nov 23	SUNSTONE HOTEL INVS INC NEW	-60.000	584.69	0.00	0.00	-657.57	-72.88	0.00	-72.88
01 Dec 23	COM	9.75							
Settled	SEDOL : B034LG1 /SHO PENSERRASECURITIES / 0.30 SUNSTONE HOTEL INV COM USD0.01 PRICE: 9.75 BROKER COMMISSION: 0.30 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>		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 Dec 23	SUNSTONE HOTEL INVS INC NEW	-561.000	5,977.40	0.00	0.00	-6,148.25	-170.85	0.00	-170.85
19 Dec 23	COM	10.66							
Settled	SEDOL : B034LG1 /SHO WILLIAMS CAPITAL GROUP L.P.,THE / 2.81 SUNSTONE HOTEL INV COM USD0.01 PRICE: 10.66 BROKER COMMISSION: 2.81 OTHER CHARGES: 0.05 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	SUPERNUS PHARMACEUTICALS	-20.000	538.69	0.00	0.00	-613.06	-74.37	0.00	-74.37
01 Dec 23	INC COM STK	26.94							
Settled	SEDOL : B72ZBG4 /SUPN PENSERRASECURITIES / 0.10 SUPERNUS PHARMACEUTICALS INC COM STK PRICE: 26.94 BROKER COMMISSION: 0.10 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	SUPERNUS PHARMACEUTICALS	-71.000	1,934.37	0.00	0.00	-2,176.37	-242.00	0.00	-242.00
19 Dec 23	INC COM STK	27.25							
Settled	SEDOL : B72ZBG4 /SUPN WILLIAMS CAPITAL GROUP L.P.,THE / 0.36 SUPERNUS PHARMACEUTICALS INC COM STK PRICE: 27.25 BROKER COMMISSION: 0.36 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	SYLVAMO CORP COM	-10.000	491.84	0.00	0.00	-320.37	171.47	0.00	171.47
01 Dec 23	SEDOL : BMW72C8 /SLVM	49.19							
Settled	PENSERRASECURITIES / 0.05 SYLVAMO CORPORATI COM USD1.00 PRICE: 49.19 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	SYLVAMO CORP COM	-91.000	4,264.67	0.00	0.00	-2,915.41	1,349.26	0.00	1,349.26
19 Dec 23	SEDOL : BMW72C8 /SLVM	46.87							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.46								

## ◆ 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

SYLVAMO CORPORATI COM USD1.00 PRICE: 46.87  
 BROKER COMMISSION: 0.46 OTHER CHARGES:  
 0.04 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

29 Nov 23	TALOS ENERGY INC COM STK	-30.000	418.34	0.00	0.00	-446.59	-28.25	0.00	-28.25
01 Dec 23	SEDOL : BDT56V9 /TALO	13.95							
Settled	PENSERRASECURITIES / 0.15 TALOS ENERGY INC COM STK PRICE: 13.95 BROKER COMMISSION: 0.15 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	TALOS ENERGY INC COM STK	-145.000	2,036.50	0.00	0.00	-2,158.53	-122.03	0.00	-122.03
19 Dec 23	SEDOL : BDT56V9 /TALO	14.05							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.73 TALOS ENERGY INC COM STK PRICE: 14.05 BROKER COMMISSION: 0.73 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	TANDEM DIABETES CARE INC COM	-20.000	396.29	0.00	0.00	-823.26	-426.97	0.00	-426.97
01 Dec 23	NEW COM USD0.001(POST REV	19.82							
Settled	SPLT) SEDOL : BF3W461 /TNDM PENSERRASECURITIES / 0.10 TANDEM DIABETES CARE INC COM USD0.001(POST REV SPL PRICE: 19.82 BROKER COMMISSION: 0.10 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	TANDEM DIABETES CARE INC COM	-96.000	2,747.97	0.00	0.00	-3,951.66	-1,203.69	0.00	-1,203.69
19 Dec 23	NEW COM USD0.001(POST REV	28.63							
Settled	SPLT) SEDOL : BF3W461 /TNDM WILLIAMS CAPITAL GROUP L.P.,THE / 0.48								



## ◆ 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

TANDEM DIABETES CARE INC COM USD0.001(POST  
REV SPL PRICE: 28.63 BROKER COMMISSION: 0.48  
OTHER CHARGES: 0.03 BROKER: WILLIAMS  
CAPITAL GROUP L.P.,THE

29 Nov 23	TANGER INC	-30.000	744.44	0.00	0.00	-534.38	210.06	0.00	210.06
01 Dec 23	SEDOL : 2874582 /SKT	24.82							
Settled	PENSERRASECURITIES / 0.15 TANGER INC PRICE: 24.82 BROKER COMMISSION: 0.15 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	TANGER INC	-132.000	3,609.51	0.00	0.00	-2,351.26	1,258.25	0.00	1,258.25
19 Dec 23	SEDOL : 2874582 /SKT	27.35							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.66 TANGER INC PRICE: 27.35 BROKER COMMISSION: 0.66 OTHER CHARGES: 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	TELEPHONE & DATA SYS INC COM	-30.000	586.94	0.00	0.00	-564.10	22.84	0.00	22.84
01 Dec 23	STK	19.57							
Settled	SEDOL : B6YR5K3 /TDS PENSERRASECURITIES / 0.15 TELEPHONE & DATA SYS INC COM STK PRICE: 19.57 BROKER COMMISSION: 0.15 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	TENNANT CO COM	-19.000	1,720.14	0.00	0.00	-1,441.58	278.56	0.00	278.56
19 Dec 23	SEDOL : 2883641 /TNC	90.54							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.10 TENNANT CO COM USD0.375 PRICE: 90.54 BROKER COMMISSION: 0.10 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	THE ODP CORP COM	-10.000	444.94	0.00	0.00	-425.03	19.91	0.00	19.91
01 Dec 23	SEDOL : BLPHWK6 /ODP	44.50							
Settled	PENSERRASECURITIES / 0.05								

◆ 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

THE ODP CORP COM USD0.01 PRICE: 44.5  
 BROKER COMMISSION: 0.05 OTHER CHARGES:  
 0.01 BROKER: PENSERRASECURIITIES

15 Dec 23	THE ODP CORP COM	-137.000	7,015.02	0.00	0.00	-5,822.85	1,192.17	0.00	1,192.17
19 Dec 23	SEDOL : BLPHWK6 /ODP	51.21							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.69								
	THE ODP CORP COM USD0.01 PRICE: 51.21 BROKER COMMISSION: 0.69 OTHER CHARGES: 0.06 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	THRYV HLDGS INC COM NEW COM	-10.000	178.84	0.00	0.00	-283.42	-104.58	0.00	-104.58
01 Dec 23	NEW	17.89							
Settled	SEDOL : BMCMWY5 /THRY PENSERRASECURIITIES / 0.05 THRYV HOLDINGS INC COM USD0.001 PRICE: 17.89 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURIITIES								
29 Nov 23	TITAN INTL INC ILL COM	-20.000	258.69	0.00	0.00	-201.90	56.79	0.00	56.79
01 Dec 23	SEDOL : 2890265 /TWI	12.94							
Settled	PENSERRASECURIITIES / 0.10 TITAN INTL INC COM NPV PRICE: 12.94 BROKER COMMISSION: 0.10 OTHER CHARGES: 0.01 BROKER: PENSERRASECURIITIES								
15 Dec 23	TITAN INTL INC ILL COM	-193.000	2,818.73	0.00	0.00	-1,948.34	870.39	0.00	870.39
19 Dec 23	SEDOL : 2890265 /TWI	14.61							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.97 TITAN INTL INC COM NPV PRICE: 14.61 BROKER COMMISSION: 0.97 OTHER CHARGES: 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	T-MOBILE US INC COM	-904.000	141,153.95	0.00	0.00	-103,967.29	37,186.66	0.00	37,186.66
19 Dec 23	SEDOL : B94Q9V0 /TMUS	156.15							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 4.52								

## ◆ 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

T-MOBILE US INC COM USD0.00001 PRICE: 156.15  
 BROKER COMMISSION: 4.52 OTHER CHARGES:  
 1.13 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

15 Dec 23	TOMPKINS FINL CORP COM	-24.000	1,518.58	0.00	0.00	-1,945.35	-426.77	0.00	-426.77
19 Dec 23	USD0.10	63.28							
Settled	SEDOL : 2888613 /TMP WILLIAMS CAPITAL GROUP L.P.,THE / 0.12 TOMPKINS FINL CORP COM USD0.10 PRICE: 63.28 BROKER COMMISSION: 0.12 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	TOOTSIE ROLL INDS INC COM	-10.000	325.94	0.00	0.00	-332.58	-6.64	0.00	-6.64
01 Dec 23	SEDOL : 2896809 /TR	32.60							
Settled	PENSERRASECURITIES / 0.05 TOOTSIE ROLL INDS COM USD0.6944 PRICE: 32.6 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	TOOTSIE ROLL INDS INC COM	-40.000	1,328.98	0.00	0.00	-1,330.33	-1.35	0.00	-1.35
19 Dec 23	SEDOL : 2896809 /TR	33.23							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.20 TOOTSIE ROLL INDS COM USD0.6944 PRICE: 33.23 BROKER COMMISSION: 0.20 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	TREEHOUSE FOODS INC COM	-10.000	398.44	0.00	0.00	-404.53	-6.09	0.00	-6.09
01 Dec 23	SEDOL : B095X84 /THS	39.85							
Settled	PENSERRASECURITIES / 0.05 TREEHOUSE FOODS IN COM USD0.01 PRICE: 39.85 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	TREEHOUSE FOODS INC COM	-223.000	9,184.17	0.00	0.00	-9,021.07	163.10	0.00	163.10
19 Dec 23	SEDOL : B095X84 /THS	41.19							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.12								

## ◆ 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

TREEHOUSE FOODS IN COM USD0.01 PRICE: 41.19  
 BROKER COMMISSION: 1.12 OTHER CHARGES:  
 0.08 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

02 Oct 23	TRI POINTE HOMES INC	-100.000	2,707.47	0.00	0.00	-2,047.63	659.84	0.00	659.84
04 Oct 23	SEDOL : B92CQF3 /TPH	27.09							
Settled	CABRERA CAPITAL MARKETS LLC / 1.50 TRI POINTE HOMES INC PRICE: 27.09 BROKER COMMISSION: 1.50 OTHER CHARGES: 0.03 BROKER: CABRERA CAPITAL MARKETS LLC								
29 Nov 23	TRI POINTE HOMES INC	-10.000	291.64	0.00	0.00	-204.76	86.88	0.00	86.88
01 Dec 23	SEDOL : B92CQF3 /TPH	29.17							
Settled	PENSERRASECURITIES / 0.05 TRI POINTE HOMES INC PRICE: 29.17 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	TRI POINTE HOMES INC	-427.000	14,357.75	0.00	0.00	-8,743.36	5,614.39	0.00	5,614.39
19 Dec 23	SEDOL : B92CQF3 /TPH	33.63							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 2.14 TRI POINTE HOMES INC PRICE: 33.63 BROKER COMMISSION: 2.14 OTHER CHARGES: 0.12 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	TRINITY IND INC COM	-30.000	737.84	0.00	0.00	-702.07	35.77	0.00	35.77
01 Dec 23	SEDOL : 2904627 /TRN	24.60							
Settled	PENSERRASECURITIES / 0.15 TRINITY INDS INC COM USD0.01 PRICE: 24.6 BROKER COMMISSION: 0.15 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	TRINITY IND INC COM	-113.000	3,200.69	0.00	0.00	-2,644.48	556.21	0.00	556.21
19 Dec 23	SEDOL : 2904627 /TRN	28.33							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.57								

## ◆ 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

TRINITY INDS INC COM USD0.01 PRICE: 28.33  
 BROKER COMMISSION: 0.57 OTHER CHARGES:  
 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

29 Nov 23	TRIPADVISOR INC COM USD0.001	-40.000	716.19	0.00	0.00	-639.40	76.79	0.00	76.79
01 Dec 23	SEDOL : B6ZC3N6 /TRIP	17.91							
Settled	PENSERRASECURITIES / 0.20								
	TRIPADVISOR INC COM USD0.001 PRICE: 17.91								
	BROKER COMMISSION: 0.20 OTHER CHARGES:								
	0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	TRIPADVISOR INC COM USD0.001	-86.000	1,657.63	0.00	0.00	-1,374.71	282.92	0.00	282.92
19 Dec 23	SEDOL : B6ZC3N6 /TRIP	19.28							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE								
	/ 0.43								
	TRIPADVISOR INC COM USD0.001 PRICE: 19.28								
	BROKER COMMISSION: 0.43 OTHER CHARGES:								
	0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	TRIUMPH FINANCIAL INC COM	-36.000	2,757.75	0.00	0.00	-3,414.77	-657.02	0.00	-657.02
19 Dec 23	USD0.01	76.61							
Settled	SEDOL : BS7T2S7 /TFIN								
	WILLIAMS CAPITAL GROUP L.P.,THE								
	/ 0.18								
	TRIUMPH FINANCIAL COM USD0.01 PRICE: 76.61								
	BROKER COMMISSION: 0.18 OTHER CHARGES:								
	0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	TRIUMPH GROUP INC NEW COM	-30.000	322.64	0.00	0.00	-553.98	-231.34	0.00	-231.34
01 Dec 23	SEDOL : 2893071 /TGI	10.76							
Settled	PENSERRASECURITIES / 0.15								
	TRIUMPH GROUP INC COM USD0.001 PRICE: 10.76								
	BROKER COMMISSION: 0.15 OTHER CHARGES:								
	0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	TRIUMPH GROUP INC NEW COM	-86.000	1,033.28	0.00	0.00	-1,588.06	-554.78	0.00	-554.78
19 Dec 23	SEDOL : 2893071 /TGI	12.02							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE								
	/ 0.43								

## ◆ 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

TRIUMPH GROUP INC COM USD0.001 PRICE: 12.02  
 BROKER COMMISSION: 0.43 OTHER CHARGES:  
 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

29 Nov 23	TRUEBLUE INC COM STK	-10.000	141.04	0.00	0.00	-272.70	-131.66	0.00	-131.66
01 Dec 23	SEDOL : 2519849 /TBI	14.11							
Settled	PENSERRASECURITIES / 0.05 TRUEBLUE INC COM PRICE: 14.11 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
29 Nov 23	TRUPANION INC COM	-10.000	275.34	0.00	0.00	-932.18	-656.84	0.00	-656.84
01 Dec 23	SEDOL : BP3YM85 /TRUP	27.54							
Settled	PENSERRASECURITIES / 0.05 TRUPANION INC COM USD0.00001 PRICE: 27.54 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	TRUPANION INC COM	-31.000	989.35	0.00	0.00	-2,889.75	-1,900.40	0.00	-1,900.40
19 Dec 23	SEDOL : BP3YM85 /TRUP	31.92							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.16 TRUPANION INC COM USD0.00001 PRICE: 31.92 BROKER COMMISSION: 0.16 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	TRUSTCO BK CORP N Y COM NEW	-10.000	274.04	0.00	0.00	-343.30	-69.26	0.00	-69.26
01 Dec 23	SEDOL : BN0ZBP7 /TRST	27.41							
Settled	PENSERRASECURITIES / 0.05 TRUSTCO BANK CP NY COM USD1 (POST REV SPLT) PRICE: 27.41 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
29 Nov 23	TRUSTMARK CORP COM	-20.000	461.89	0.00	0.00	-660.98	-199.09	0.00	-199.09
01 Dec 23	SEDOL : 2340210 /TRMK	23.10							
Settled	PENSERRASECURITIES / 0.10								

## ◆ 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

TRUSTMARK CORP COM NPV PRICE: 23.1 BROKER  
 COMMISSION: 0.10 OTHER CHARGES: 0.01  
 BROKER: PENSERRASECURITIES

15 Dec 23	TRUSTMARK CORP COM	-88.000	2,427.46	0.00	0.00	-2,908.30	-480.84	0.00	-480.84
19 Dec 23	SEDOL : 2340210 /TRMK	27.59							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.44								
	TRUSTMARK CORP COM NPV PRICE: 27.59 BROKER COMMISSION: 0.44 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	TTEC HLDGS INC COM USD0.01	-10.000	185.74	0.00	0.00	-793.57	-607.83	0.00	-607.83
01 Dec 23	SEDOL : BF950B1 /TTEC	18.58							
Settled	PENSERRASECURITIES / 0.05 TTEC HLDGS INC COM USD0.01 PRICE: 18.58 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
29 Nov 23	TTM TECHNOLOGIES INC COM	-30.000	440.24	0.00	0.00	-411.52	28.72	0.00	28.72
01 Dec 23	SEDOL : 2635659 /TTMI	14.68							
Settled	PENSERRASECURITIES / 0.15 TTM TECHNOLOGIES I COM NPV PRICE: 14.68 BROKER COMMISSION: 0.15 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	TTM TECHNOLOGIES INC COM	-390.000	6,082.00	0.00	0.00	-5,349.70	732.30	0.00	732.30
19 Dec 23	SEDOL : 2635659 /TTMI	15.60							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.95 TTM TECHNOLOGIES I COM NPV PRICE: 15.6 BROKER COMMISSION: 1.95 OTHER CHARGES: 0.05 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	TWO HBRS INVT CORP COM PAR \$	-30.000	415.94	0.00	0.00	-659.39	-243.45	0.00	-243.45
01 Dec 23	SEDOL : BP9S504 /TWO	13.87							
Settled	PENSERRASECURITIES / 0.15								

## ◆ 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

	TWO HARBORS INVESTM COM USD0.01(POST REV SPLIT) PRICE: 13.87 BROKER COMMISSION: 0.15 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	TWO HBRS INVT CORP COM PAR \$	-138.000	1,979.59	0.00	0.00	-3,033.21	-1,053.62	0.00	-1,053.62
19 Dec 23	SEDOL : BP9S504 /TWO	14.35							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.69 TWO HARBORS INVESTM COM USD0.01(POST REV SPLIT) PRICE: 14.35 BROKER COMMISSION: 0.69 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	U S PHYSICAL THERAPY COM	-26.000	2,313.33	0.00	0.00	-2,554.40	-241.07	0.00	-241.07
19 Dec 23	SEDOL : 2911166 /USPH	88.98							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.13 US PHYSICAL THERAP COM USD0.01 PRICE: 88.98 BROKER COMMISSION: 0.13 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	UFP TECHNOLOGIES INC COM	-2.000	343.72	0.00	0.00	-372.05	-28.33	0.00	-28.33
01 Dec 23	SEDOL : 2908652 /UFPT	171.87							
Settled	PENSERRASECURITIES / 0.01 UFP TECHNOLOGIES COM USD0.01 PRICE: 171.87 BROKER COMMISSION: 0.01 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	UFP TECHNOLOGIES INC COM	-10.000	1,782.93	0.00	0.00	-1,860.25	-77.32	0.00	-77.32
19 Dec 23	SEDOL : 2908652 /UFPT	178.30							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.05 UFP TECHNOLOGIES COM USD0.01 PRICE: 178.3 BROKER COMMISSION: 0.05 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

29 Nov 23	ULTRA CLEAN HLDGS INC COM	-10.000	274.54	0.00	0.00	-458.04	-183.50	0.00	-183.50
01 Dec 23	SEDOL : B00G0F2 /UCTT	27.46							
Settled	PENSERRASECURITIES / 0.05 ULTRA CLEAN HLDGS COM USD0.001 PRICE: 27.46 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	ULTRA CLEAN HLDGS INC COM	-50.000	1,573.23	0.00	0.00	-2,290.22	-716.99	0.00	-716.99
19 Dec 23	SEDOL : B00G0F2 /UCTT	31.47							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.25 ULTRA CLEAN HLDGS COM USD0.001 PRICE: 31.47 BROKER COMMISSION: 0.25 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	UNIFIRST CORP MASS COM	-4.000	681.01	0.00	0.00	-769.69	-88.68	0.00	-88.68
01 Dec 23	SEDOL : 2466428 /UNF	170.26							
Settled	PENSERRASECURITIES / 0.02 UNIFIRST CORP COM USD0.10 PRICE: 170.26 BROKER COMMISSION: 0.02 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	UNIFIRST CORP MASS COM	-23.000	4,190.90	0.00	0.00	-4,425.74	-234.84	0.00	-234.84
19 Dec 23	SEDOL : 2466428 /UNF	182.22							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.12 UNIFIRST CORP COM USD0.10 PRICE: 182.22 BROKER COMMISSION: 0.12 OTHER CHARGES: 0.04 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Oct 23	UNITED CMNTY BK BLAIRSVILLE GA	-120.000	2,978.97	0.00	0.00	-4,169.69	-1,190.72	0.00	-1,190.72
04 Oct 23	COM	24.84							
Settled	SEDOL : 2862156 /UCB CABRERA CAPITAL MARKETS LLC / 1.80								

◆ 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

	UNITED CMNTY BK BLAIRSVILLE GA COM PRICE: 24.84 BROKER COMMISSION: 1.80 OTHER CHARGES: 0.03 BROKER: CABRERA CAPITAL MARKETS LLC								
29 Nov 23	UNITED CMNTY BK BLAIRSVILLE GA	-10.000	246.84	0.00	0.00	-347.47	-100.63	0.00	-100.63
01 Dec 23	COM	24.69							
Settled	SEDOL : 2862156 /UCB PENSERRASECURITIES / 0.05 UNITED CMNTY BK BLAIRSVILLE GA COM PRICE: 24.69 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	UNITED CMNTY BK BLAIRSVILLE GA	-157.000	4,702.89	0.00	0.00	-5,455.34	-752.45	0.00	-752.45
19 Dec 23	COM	29.96							
Settled	SEDOL : 2862156 /UCB WILLIAMS CAPITAL GROUP L.P.,THE / 0.79 UNITED CMNTY BK BLAIRSVILLE GA COM PRICE: 29.96 BROKER COMMISSION: 0.79 OTHER CHARGES: 0.04 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	UNITED FIRE GROUP INC COM	-10.000	207.34	0.00	0.00	-253.60	-46.26	0.00	-46.26
01 Dec 23	USD0.001	20.74							
Settled	SEDOL : B4WXG84 /UFCS PENSERRASECURITIES / 0.05 UNITED FIRE GROUP COM USD0.001 PRICE: 20.74 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
29 Nov 23	UNITED NAT FOODS INC COM	-20.000	294.09	0.00	0.00	-821.65	-527.56	0.00	-527.56
01 Dec 23	SEDOL : 2895163 /UNFI	14.71							
Settled	PENSERRASECURITIES / 0.10 UTD NATURAL FOODS COM USD0.01 PRICE: 14.71 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		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 Nov 23	UNITI GROUP INC COM	-70.000	388.84	0.00	0.00	-853.64	-464.80	0.00	-464.80
01 Dec 23	SEDOL : BD6VBR1 /UNIT	5.56							
Settled	PENSERRASECURITIES / 0.35 UNITI GROUP INC COM USD0.0001 PRICE: 5.56 BROKER COMMISSION: 0.35 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	UNITI GROUP INC COM	-357.000	1,979.54	0.00	0.00	-4,353.56	-2,374.02	0.00	-2,374.02
19 Dec 23	SEDOL : BD6VBR1 /UNIT	5.55							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.79 UNITI GROUP INC COM USD0.0001 PRICE: 5.55 BROKER COMMISSION: 1.79 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	UNITIL CORP COM	-27.000	1,365.77	0.00	0.00	-1,248.08	117.69	0.00	117.69
19 Dec 23	SEDOL : 2925037 /UTL	50.59							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.14 UNITIL CORP COM NPV PRICE: 50.59 BROKER COMMISSION: 0.14 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	UNIVERSAL CORP VA COM	-10.000	554.74	0.00	0.00	-538.96	15.78	0.00	15.78
01 Dec 23	SEDOL : 2923804 /UVV	55.48							
Settled	PENSERRASECURITIES / 0.05 UNIVERSAL CORP COM NPV PRICE: 55.48 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	UNIVERSAL CORP VA COM	-45.000	2,849.14	0.00	0.00	-2,425.32	423.82	0.00	423.82
19 Dec 23	SEDOL : 2923804 /UVV	63.32							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.23 UNIVERSAL CORP COM NPV PRICE: 63.32 BROKER COMMISSION: 0.23 OTHER CHARGES: 0.03 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

15 Dec 23	UNIVERSAL HEALTH RLT Y INCOME	-22.000	989.44	0.00	0.00	-1,253.44	-264.00	0.00	-264.00
19 Dec 23	TR SH BEN INT SH BEN INT	44.98							
Settled	SEDOL : 2927497 /UHT WILLIAMS CAPITAL GROUP L.P.,THE / 0.11 UNIVERSAL HLTH RLT SHS BEN INT USD0.01 PRICE: 44.98 BROKER COMMISSION: 0.11 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	UPBOUND GRP INC COM USD0.01	-10.000	293.54	0.00	0.00	-428.99	-135.45	0.00	-135.45
01 Dec 23	SEDOL : 2733092 /UPBD	29.36							
Settled	PENSERRASECURITIES / 0.05 UPBOUND GRP INC COM USD0.01 PRICE: 29.36 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	UPBOUND GRP INC COM USD0.01	-272.000	9,028.96	0.00	0.00	-11,668.40	-2,639.44	0.00	-2,639.44
19 Dec 23	SEDOL : 2733092 /UPBD	33.20							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.36 UPBOUND GRP INC COM USD0.01 PRICE: 33.2 BROKER COMMISSION: 1.36 OTHER CHARGES: 0.08 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	URBAN EDGE PPTYS COM	-40.000	660.59	0.00	0.00	-713.17	-52.58	0.00	-52.58
01 Dec 23	SEDOL : BTPSGQ9 /UE	16.52							
Settled	PENSERRASECURITIES / 0.20 URBAN EDGE PPTYS COM USD0.01 PRICE: 16.52 BROKER COMMISSION: 0.20 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	URBAN EDGE PPTYS COM	-169.000	3,127.31	0.00	0.00	-3,013.14	114.17	0.00	114.17
19 Dec 23	SEDOL : BTPSGQ9 /UE	18.51							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.85								

◆ 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

URBAN EDGE PPTYS COM USD0.01 PRICE: 18.51  
 BROKER COMMISSION: 0.85 OTHER CHARGES:  
 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

29 Nov 23	URBAN OUTFITTERS INC COM	-20.000	712.29	0.00	0.00	-426.30	285.99	0.00	285.99
01 Dec 23	SEDOL : 2933438 /URBN	35.62							
Settled	PENSERRASECURITIES / 0.10								
	URBAN OUTFITTERS COM USD0.0001 PRICE: 35.62								
	BROKER COMMISSION: 0.10 OTHER CHARGES:								
	0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	URBAN OUTFITTERS INC COM	-74.000	2,691.72	0.00	0.00	-1,577.32	1,114.40	0.00	1,114.40
19 Dec 23	SEDOL : 2933438 /URBN	36.38							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE								
	/ 0.37								
	URBAN OUTFITTERS COM USD0.0001 PRICE: 36.38								
	BROKER COMMISSION: 0.37 OTHER CHARGES:								
	0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	USANA HEALTH SCIENCES INC	-34.000	1,776.31	0.00	0.00	-3,190.87	-1,414.56	0.00	-1,414.56
19 Dec 23	CDT-SHS	52.25							
Settled	SEDOL : 2267698 /USNA								
	WILLIAMS CAPITAL GROUP L.P.,THE								
	/ 0.17								
	USANA HLTH SCIENCE COM USD0.001 PRICE:								
	52.25 BROKER COMMISSION: 0.17 OTHER								
	CHARGES: 0.02 BROKER: WILLIAMS CAPITAL								
	GROUP L.P.,THE								
15 Dec 23	VALERO ENERGY CORP COM STK	-1,078.000	138,591.96	0.00	0.00	-112,693.99	25,897.97	0.00	25,897.97
19 Dec 23	NEW	128.57							
Settled	SEDOL : 2041364 /VLO								
	WILLIAMS CAPITAL GROUP L.P.,THE								
	/ 5.39								
	VALERO ENERGY CORP COM USD0.01 PRICE:								
	128.57 BROKER COMMISSION: 5.39 OTHER								
	CHARGES: 1.11 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 Dec 23	VALVOLINE INC COM	-2,132.000	78,744.78	0.00	0.00	-71,390.41	7,354.37	0.00	7,354.37
19 Dec 23	SEDOL : BDG22J3 /VVV	36.94							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 10.66 VALVOLINE INC USD0.01 PRICE: 36.94 BROKER COMMISSION: 10.66 OTHER CHARGES: 0.64 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	VAREX IMAGING CORP COM	-20.000	378.09	0.00	0.00	-520.41	-142.32	0.00	-142.32
01 Dec 23	SEDOL : BDQYVV1 /VREX	18.91							
Settled	PENSERRASECURITIES / 0.10 VAREX IMAGING CORP COM USD0.01 PRICE: 18.91 BROKER COMMISSION: 0.10 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
29 Nov 23	VEECO INSTRS INC DEL COM	-20.000	571.69	0.00	0.00	-535.68	36.01	0.00	36.01
01 Dec 23	SEDOL : 2938422 /VECO	28.59							
Settled	PENSERRASECURITIES / 0.10 VEECO INSTRUMENTS COM USD0.01 PRICE: 28.59 BROKER COMMISSION: 0.10 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	VEECO INSTRS INC DEL COM	-81.000	2,503.27	0.00	0.00	-2,169.52	333.75	0.00	333.75
19 Dec 23	SEDOL : 2938422 /VECO	30.91							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.41 VEECO INSTRUMENTS COM USD0.01 PRICE: 30.91 BROKER COMMISSION: 0.41 OTHER CHARGES: 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	VERADIGM INC COM USD0.01	-40.000	467.79	0.00	0.00	-741.37	-273.58	0.00	-273.58
01 Dec 23	SEDOL : 2710039 /MDRX	11.70							
Settled	PENSERRASECURITIES / 0.20 VERADIGM INC COM USD0.01 PRICE: 11.7 BROKER COMMISSION: 0.20 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 Dec 23	VERADIGM INC COM USD0.01	-154.000	1,483.77	0.00	0.00	-2,854.29	-1,370.52	0.00	-1,370.52
19 Dec 23	SEDOL : 2710039 /MDRX	9.64							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.77 VERADIGM INC COM USD0.01 PRICE: 9.64 BROKER COMMISSION: 0.77 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	VERICEL CORP COM	-10.000	352.64	0.00	0.00	-372.26	-19.62	0.00	-19.62
01 Dec 23	SEDOL : BSBMN89 /VCEL	35.27							
Settled	PENSERRASECURITIES / 0.05 VERICEL CORP COM PRICE: 35.27 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	VERICEL CORP COM	-63.000	2,318.69	0.00	0.00	-2,345.25	-26.56	0.00	-26.56
19 Dec 23	SEDOL : BSBMN89 /VCEL	36.81							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.32 VERICEL CORP COM PRICE: 36.81 BROKER COMMISSION: 0.32 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	VERIS RESIDENTIAL INC COM STK	-30.000	425.84	0.00	0.00	-511.68	-85.84	0.00	-85.84
01 Dec 23	USD0.01	14.20							
Settled	SEDOL : 2192314 /VRE PENSERRASECURITIES / 0.15 VERIS RESIDENTIAL INC COM STK USD0.01 PRICE: 14.2 BROKER COMMISSION: 0.15 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	VERIS RESIDENTIAL INC COM STK	-93.000	1,415.90	0.00	0.00	-1,586.22	-170.32	0.00	-170.32
19 Dec 23	USD0.01	15.23							
Settled	SEDOL : 2192314 /VRE WILLIAMS CAPITAL GROUP L.P.,THE / 0.47								

## ◆ 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

VERIS RESIDENTIAL INC COM STK USD0.01 PRICE:  
15.23 BROKER COMMISSION: 0.47 OTHER  
CHARGES: 0.02 BROKER: WILLIAMS CAPITAL  
GROUP L.P.,THE

29 Nov 23	VERITEX HLDGS INC COM	-20.000	382.89	0.00	0.00	-762.96	-380.07	0.00	-380.07
01 Dec 23	SEDOL : BRCYYB7 /VBTX	19.15							
Settled	PENSERRASECURITIES / 0.10 VERITEX HLDGS INC COM USD0.01 PRICE: 19.15 BROKER COMMISSION: 0.10 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	VERITEX HLDGS INC COM	-67.000	1,562.08	0.00	0.00	-2,555.93	-993.85	0.00	-993.85
19 Dec 23	SEDOL : BRCYYB7 /VBTX	23.32							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.34 VERITEX HLDGS INC COM USD0.01 PRICE: 23.32 BROKER COMMISSION: 0.34 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Oct 23	VERRA MOBILITY CORP	-172.000	3,248.19	0.00	0.00	-3,002.32	245.87	0.00	245.87
04 Oct 23	SEDOL : BFX5X8 /VRRM	18.90							
Settled	CABRERA CAPITAL MARKETS LLC / 2.58 VERRA MOBILITY COR COM USD0.0001 PRICE: 18.9 BROKER COMMISSION: 2.58 OTHER CHARGES: 0.03 BROKER: CABRERA CAPITAL MARKETS LLC								
29 Nov 23	VERRA MOBILITY CORP	-20.000	397.29	0.00	0.00	-349.11	48.18	0.00	48.18
01 Dec 23	SEDOL : BFX5X8 /VRRM	19.87							
Settled	PENSERRASECURITIES / 0.10 VERRA MOBILITY COR COM USD0.0001 PRICE: 19.87 BROKER COMMISSION: 0.10 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	VERRA MOBILITY CORP	-732.000	16,334.44	0.00	0.00	-12,777.30	3,557.14	0.00	3,557.14
19 Dec 23	SEDOL : BFX5X8 /VRRM	22.32							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 3.66								



## ◆ 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

VERRA MOBILITY COR COM USD0.0001 PRICE:  
22.32 BROKER COMMISSION: 3.66 OTHER  
CHARGES: 0.14 BROKER: WILLIAMS CAPITAL  
GROUP L.P.,THE

29 Nov 23	VIAD CORP COM NEW COM NEW	-10.000	334.94	0.00	0.00	-385.82	-50.88	0.00	-50.88
01 Dec 23	SEDOL : B01KGF5 /VI	33.50							
Settled	PENSERRASECURITIES / 0.05 VIAD CORP COM USD1.5 PRICE: 33.5 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
29 Nov 23	VIASAT INC COM	-30.000	629.84	0.00	0.00	-1,039.62	-409.78	0.00	-409.78
01 Dec 23	SEDOL : 2946243 /VSAT	21.00							
Settled	PENSERRASECURITIES / 0.15 VIASAT INC COM USD0.0001 PRICE: 21.0 BROKER COMMISSION: 0.15 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	VIASAT INC COM	-63.000	1,637.66	0.00	0.00	-2,183.19	-545.53	0.00	-545.53
19 Dec 23	SEDOL : 2946243 /VSAT	26.00							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.32 VIASAT INC COM USD0.0001 PRICE: 26.0 BROKER COMMISSION: 0.32 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	VIAVI SOLUTIONS INC COM NPV	-70.000	563.14	0.00	0.00	-1,088.37	-525.23	0.00	-525.23
01 Dec 23	SEDOL : BYXB201 /VIAV	8.05							
Settled	PENSERRASECURITIES / 0.35 VIAVI SOLUTIONS INC COM NPV PRICE: 8.05 BROKER COMMISSION: 0.35 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	VIAVI SOLUTIONS INC COM NPV	-333.000	3,188.44	0.00	0.00	-5,177.55	-1,989.11	0.00	-1,989.11
19 Dec 23	SEDOL : BYXB201 /VIAV	9.58							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 1.67								

◆ 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

VIAVI SOLUTIONS INC COM NPV PRICE: 9.58  
 BROKER COMMISSION: 1.67 OTHER CHARGES:  
 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

29 Nov 23	VICOR CORP COM	-10.000	378.14	0.00	0.00	-536.55	-158.41	0.00	-158.41
01 Dec 23	SEDOL : 2930774 /VICR	37.82							
Settled	PENSERRASECURITIES / 0.05 VICOR CORP COM USD0.01 PRICE: 37.82 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
29 Nov 23	VICTORIAS SECRET & CO COM	-30.000	707.24	0.00	0.00	-588.15	119.09	0.00	119.09
01 Dec 23	SEDOL : BNNTGH3 /VSCO	23.58							
Settled	PENSERRASECURITIES / 0.15 VICTORIAS SECRET A COM USD0.01 PRICE: 23.58 BROKER COMMISSION: 0.15 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	VICTORIAS SECRET & CO COM	-89.000	2,303.74	0.00	0.00	-1,744.85	558.89	0.00	558.89
19 Dec 23	SEDOL : BNNTGH3 /VSCO	25.89							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.45 VICTORIAS SECRET A COM USD0.01 PRICE: 25.89 BROKER COMMISSION: 0.45 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	VIR BIOTECHNOLOGY INC COM	-30.000	294.44	0.00	0.00	-722.74	-428.30	0.00	-428.30
01 Dec 23	SEDOL : BK4PZ38 /VIR	9.82							
Settled	PENSERRASECURITIES / 0.15 VIR BIOTECHNOLOGY COM USD0.0001 PRICE: 9.82 BROKER COMMISSION: 0.15 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	VIR BIOTECHNOLOGY INC COM	-98.000	975.58	0.00	0.00	-2,360.95	-1,385.37	0.00	-1,385.37
19 Dec 23	SEDOL : BK4PZ38 /VIR	9.96							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 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							
	Narrative								

Sales

Equities

Common stock

United States - USD

VIR BIOTECHNOLOGY COM USD0.0001 PRICE: 9.96  
 BROKER COMMISSION: 0.49 OTHER CHARGES:  
 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

29 Nov 23	VIRTUS INVT PARTNERS INC COM	-2.000	390.08	0.00	0.00	-524.39	-134.31	0.00	-134.31
01 Dec 23	SEDOL : B3KKGQ8 /VRTS	195.05							
Settled	PENSERRASECURITIES / 0.01 VIRTUS INVESTMENT COM USD0.01 PRICE: 195.05 BROKER COMMISSION: 0.01 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	VIRTUS INVT PARTNERS INC COM	-20.000	4,398.26	0.00	0.00	-5,243.89	-845.63	0.00	-845.63
19 Dec 23	SEDOL : B3KKGQ8 /VRTS	219.92							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.10 VIRTUS INVESTMENT COM USD0.01 PRICE: 219.92 BROKER COMMISSION: 0.10 OTHER CHARGES: 0.04 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	VISA INC COM CL A STK	-1,102.000	284,341.27	0.00	0.00	-231,693.45	52,647.82	0.00	52,647.82
19 Dec 23	SEDOL : B2PZN04 /V	258.03							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 5.51 VISA INC COM STK USD0.0001 PRICE: 258.03 BROKER COMMISSION: 5.51 OTHER CHARGES: 2.28 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	WABASH NATL CORP COM	-20.000	429.49	0.00	0.00	-370.21	59.28	0.00	59.28
01 Dec 23	SEDOL : 2932048 /WNC	21.48							
Settled	PENSERRASECURITIES / 0.10 WABASH NATIONAL CP COM USD0.01 PRICE: 21.48 BROKER COMMISSION: 0.10 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	WABASH NATL CORP COM	-195.000	5,271.77	0.00	0.00	-3,609.57	1,662.20	0.00	1,662.20
19 Dec 23	SEDOL : 2932048 /WNC	27.04							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.98								

## ◆ 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

WABASH NATIONAL CP COM USD0.01 PRICE: 27.04  
 BROKER COMMISSION: 0.98 OTHER CHARGES:  
 0.05 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE

29 Nov 23	WAFD INC COM STK USD1	-20.000	539.49	0.00	0.00	-602.99	-63.50	0.00	-63.50
01 Dec 23	SEDOL : 2941981 /WAFD	26.98							
Settled	PENSERRASECURITIES / 0.10								
	WAFD INC COM STK USD1 PRICE: 26.98 BROKER COMMISSION: 0.10 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	WAFD INC COM STK USD1	-94.000	3,008.44	0.00	0.00	-2,834.04	174.40	0.00	174.40
19 Dec 23	SEDOL : 2941981 /WAFD	32.01							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.47								
	WAFD INC COM STK USD1 PRICE: 32.01 BROKER COMMISSION: 0.47 OTHER CHARGES: 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	WALKER & DUNLOP INC COM .	-10.000	844.24	0.00	0.00	-1,234.30	-390.06	0.00	-390.06
01 Dec 23	SEDOL : B4TZV44 /WD	84.43							
Settled	PENSERRASECURITIES / 0.05								
	WALKER AND DUNLOP COM PRICE: 84.43 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	WALKER & DUNLOP INC COM .	-34.000	3,563.68	0.00	0.00	-4,196.61	-632.93	0.00	-632.93
19 Dec 23	SEDOL : B4TZV44 /WD	104.82							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.17								
	WALKER AND DUNLOP COM PRICE: 104.82 BROKER COMMISSION: 0.17 OTHER CHARGES: 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	WARRIOR MET COAL INC COM	-10.000	545.54	0.00	0.00	-278.19	267.35	0.00	267.35
01 Dec 23	SEDOL : BF2X272 /HCC	54.56							
Settled	PENSERRASECURITIES / 0.05								

◆ 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

WARRIOR MET COAL I COM USD0.01 PRICE: 54.56  
 BROKER COMMISSION: 0.05 OTHER CHARGES:  
 0.01 BROKER: PENSERRASECURITIES

15 Dec 23	WARRIOR MET COAL INC COM	-82.000	4,653.87	0.00	0.00	-2,281.14	2,372.73	0.00	2,372.73
19 Dec 23	SEDOL : BF2X272 /HCC	56.76							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.41								
	WARRIOR MET COAL I COM USD0.01 PRICE: 56.76 BROKER COMMISSION: 0.41 OTHER CHARGES: 0.04 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Oct 23	WD 40 CO COM STK	-14.000	2,817.54	0.00	0.00	-3,044.08	-226.54	0.00	-226.54
04 Oct 23	SEDOL : 2944742 /WDFC	201.27							
Settled	CABRERA CAPITAL MARKETS LLC / 0.21								
	WD-40 CO COM USD0.001 PRICE: 201.27 BROKER COMMISSION: 0.21 OTHER CHARGES: 0.03 BROKER: CABRERA CAPITAL MARKETS LLC								
29 Nov 23	WD 40 CO COM STK	-1.000	239.49	0.00	0.00	-217.43	22.06	0.00	22.06
01 Dec 23	SEDOL : 2944742 /WDFC	239.51							
Settled	PENSERRASECURITIES / 0.01								
	WD-40 CO COM USD0.001 PRICE: 239.51 BROKER COMMISSION: 0.01 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	WD 40 CO COM STK	-21.000	4,940.94	0.00	0.00	-4,566.12	374.82	0.00	374.82
19 Dec 23	SEDOL : 2944742 /WDFC	235.29							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.11								
	WD-40 CO COM USD0.001 PRICE: 235.29 BROKER COMMISSION: 0.11 OTHER CHARGES: 0.04 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	WESTAMERICA BANCORPORATION	-10.000	500.14	0.00	0.00	-584.80	-84.66	0.00	-84.66
01 Dec 23	COM	50.02							
Settled	SEDOL : 2950374 /WABC								
	PENSERRASECURITIES / 0.05								

## ◆ 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

	WESTAMERICA BANCP COM NPV PRICE: 50.02 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES									
15 Dec 23	WESTAMERICA BANCORPORATION		-38.000	2,153.63	0.00	0.00	-2,222.25	-68.62	0.00	-68.62
19 Dec 23	COM		56.68							
Settled	SEDOL : 2950374 /WABC WILLIAMS CAPITAL GROUP L.P.,THE / 0.19 WESTAMERICA BANCP COM NPV PRICE: 56.68 BROKER COMMISSION: 0.19 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE									
02 Oct 23	WHITESTONE REIT COMMON		-290.000	2,707.12	0.00	0.00	-3,061.46	-354.34	0.00	-354.34
04 Oct 23	SHARES		9.35							
Settled	SEDOL : B6452T5 /WSR CABRERA CAPITAL MARKETS LLC / 4.35 WHITESTONE REIT COMMON SHARES PRICE: 9.35 BROKER COMMISSION: 4.35 OTHER CHARGES: 0.03 BROKER: CABRERA CAPITAL MARKETS LLC									
29 Nov 23	WHITESTONE REIT COMMON		-10.000	108.94	0.00	0.00	-105.57	3.37	0.00	3.37
01 Dec 23	SHARES		10.90							
Settled	SEDOL : B6452T5 /WSR PENSERRASECURITIES / 0.05 WHITESTONE REIT COMMON SHARES PRICE: 10.9 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES									
29 Nov 23	WILEY JOHN & SONS INC CL A		-10.000	300.84	0.00	0.00	-334.65	-33.81	0.00	-33.81
01 Dec 23	SEDOL : 2965668 /WLY		30.09							
Settled	PENSERRASECURITIES / 0.05 WILEY JOHN & SONS COM USD1.00 CLASS A PRICE: 30.09 BROKER COMMISSION: 0.05 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 Dec 23	WILEY JOHN & SONS INC CLA	-75.000	2,446.10	0.00	0.00	-2,509.87	-63.77	0.00	-63.77
19 Dec 23	SEDOL : 2965668 /WLY	32.62							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.38 WILEY JOHN & SONS COM USD1.00 CLASS A PRICE: 32.62 BROKER COMMISSION: 0.38 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	WINNEBAGO INDS INC COM	-10.000	657.44	0.00	0.00	-636.93	20.51	0.00	20.51
01 Dec 23	SEDOL : 2972721 /WGO	65.75							
Settled	PENSERRASECURITIES / 0.05 WINNEBAGO INDS INC COM USD0.50 PRICE: 65.75 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	WINNEBAGO INDS INC COM	-88.000	6,419.98	0.00	0.00	-5,604.96	815.02	0.00	815.02
19 Dec 23	SEDOL : 2972721 /WGO	72.96							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.44 WINNEBAGO INDS INC COM USD0.50 PRICE: 72.96 BROKER COMMISSION: 0.44 OTHER CHARGES: 0.06 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	WISDOM TREE INC	-40.000	257.79	0.00	0.00	-232.82	24.97	0.00	24.97
01 Dec 23	SEDOL : 2476513 /WT	6.45							
Settled	PENSERRASECURITIES / 0.20 WISDOM TREE INC PRICE: 6.45 BROKER COMMISSION: 0.20 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	WISDOM TREE INC	-717.000	4,542.15	0.00	0.00	-4,173.34	368.81	0.00	368.81
19 Dec 23	SEDOL : 2476513 /WT	6.34							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 3.59 WISDOM TREE INC PRICE: 6.34 BROKER COMMISSION: 3.59 OTHER CHARGES: 0.04 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 Nov 23	WK KELLOGG CO COM	-10.000	112.34	0.00	0.00	-133.65	-21.31	0.00	-21.31
01 Dec 23	SEDOL : BNNJC42 /KLG	11.24							
Settled	PENSERRASECURITIES / 0.05 WK KELLOGG CO COM USD0.0001 PRICE: 11.24 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	WK KELLOGG CO COM	-88.000	1,088.99	0.00	0.00	-1,176.12	-87.13	0.00	-87.13
19 Dec 23	SEDOL : BNNJC42 /KLG	12.38							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.44 WK KELLOGG CO COM USD0.0001 PRICE: 12.38 BROKER COMMISSION: 0.44 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	WOLVERINE WORLD WIDE INC COM	-30.000	265.94	0.00	0.00	-803.41	-537.47	0.00	-537.47
01 Dec 23	SEDOL : 2977500 /WWW	8.87							
Settled	PENSERRASECURITIES / 0.15 WOLVERINE WORLD WD COM USD1 PRICE: 8.87 BROKER COMMISSION: 0.15 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	WOLVERINE WORLD WIDE INC COM	-109.000	978.26	0.00	0.00	-2,919.06	-1,940.80	0.00	-1,940.80
19 Dec 23	SEDOL : 2977500 /WWW	8.98							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.55 WOLVERINE WORLD WD COM USD1 PRICE: 8.98 BROKER COMMISSION: 0.55 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Oct 23	WORLD ACCEP CORP S C NEW	-17.000	2,150.39	0.00	0.00	-3,501.88	-1,351.49	0.00	-1,351.49
04 Oct 23	COM	126.51							
Settled	SEDOL : 2981181 /WRLD CABRERA CAPITAL MARKETS LLC / 0.26 WORLD ACCEPTANCE COM NPV PRICE: 126.51 BROKER COMMISSION: 0.26 OTHER CHARGES: 0.02 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								

### Sales

#### Equities

##### Common stock

##### United States - USD

29 Nov 23	WORLD KINECT CORPORATION	-20.000	421.89	0.00	0.00	-559.00	-137.11	0.00	-137.11
01 Dec 23	COM USD0.01	21.10							
Settled	SEDOL : 2469450 /WKC PENSERRASECURITIES / 0.10 WORLD KINECT CORPORATION COM USD0.01 PRICE: 21.1 BROKER COMMISSION: 0.10 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	WORLD KINECT CORPORATION	-86.000	1,889.83	0.00	0.00	-2,403.72	-513.89	0.00	-513.89
19 Dec 23	COM USD0.01	21.98							
Settled	SEDOL : 2469450 /WKC WILLIAMS CAPITAL GROUP L.P.,THE / 0.43 WORLD KINECT CORPORATION COM USD0.01 PRICE: 21.98 BROKER COMMISSION: 0.43 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	WORTHINGTON ENTERPRISES INC	-44.000	2,522.27	0.00	0.00	-2,077.04	445.23	0.00	445.23
19 Dec 23	SEDOL : 2981932 /WOR	57.33							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.22 WORTHINGTON ENTERPRISES INC PRICE: 57.33 BROKER COMMISSION: 0.22 OTHER CHARGES: 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
15 Dec 23	WORTHINGTON STL INC COMMON	-46.000	1,400.91	0.00	0.00	-1,100.30	300.61	0.00	300.61
19 Dec 23	STOCK	30.46							
Settled	SEDOL : BS70KN1 /WS WILLIAMS CAPITAL GROUP L.P.,THE / 0.23 WORTHINGTON STEEL COM NPV PRICE: 30.46 BROKER COMMISSION: 0.23 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	WSFS FINANCIAL CORP COM	-20.000	771.89	0.00	0.00	-1,022.19	-250.30	0.00	-250.30
01 Dec 23	SEDOL : 2940375 /WSFS	38.60							
Settled	PENSERRASECURITIES / 0.10								

◆ 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

WSFS FINL CORP COM USD0.01 PRICE: 38.6  
 BROKER COMMISSION: 0.10 OTHER CHARGES:  
 0.01 BROKER: PENSERRASECURITIES

15 Dec 23	WSFS FINANCIAL CORP COM	-136.000	6,176.39	0.00	0.00	-6,950.88	-774.49	0.00	-774.49
19 Dec 23	SEDOL : 2940375 /WSFS	45.42							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.68								
	WSFS FINL CORP COM USD0.01 PRICE: 45.42 BROKER COMMISSION: 0.68 OTHER CHARGES: 0.05 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	XENCOR INC COM	-20.000	366.29	0.00	0.00	-670.40	-304.11	0.00	-304.11
01 Dec 23	SEDOL : BGCYWN8 /XNCR	18.32							
Settled	PENSERRASECURITIES / 0.10 XENCOR INC COM USD0.01 PRICE: 18.32 BROKER COMMISSION: 0.10 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	XENCOR INC COM	-50.000	1,045.74	0.00	0.00	-1,675.99	-630.25	0.00	-630.25
19 Dec 23	SEDOL : BGCYWN8 /XNCR	20.92							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.25 XENCOR INC COM USD0.01 PRICE: 20.92 BROKER COMMISSION: 0.25 OTHER CHARGES: 0.01 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	XENIA HOTELS & RESORTS INC	-30.000	364.04	0.00	0.00	-520.02	-155.98	0.00	-155.98
01 Dec 23	COM	12.14							
Settled	SEDOL : BVV6CY1 /XHR PENSERRASECURITIES / 0.15 XENIA HOTELS & RES COM USD0.01 PRICE: 12.14 BROKER COMMISSION: 0.15 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 Dec 23	XENIA HOTELS & RESORTS INC	-336.000	4,389.80	0.00	0.00	-5,824.27	-1,434.47	0.00	-1,434.47
19 Dec 23	COM	13.07							
Settled	SEDOL : BVV6CY1 /XHR WILLIAMS CAPITAL GROUP L.P.,THE / 1.68 XENIA HOTELS & RES COM USD0.01 PRICE: 13.07 BROKER COMMISSION: 1.68 OTHER CHARGES: 0.04 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	XEROX HLDGS CORP COM NEW	-40.000	561.39	0.00	0.00	-642.60	-81.21	0.00	-81.21
01 Dec 23	COM NEW	14.04							
Settled	SEDOL : BJD5G3 /XRX PENSERRASECURITIES / 0.20 XEROX HLDGS CORP COM USD1.00 PRICE: 14.04 BROKER COMMISSION: 0.20 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	XEROX HLDGS CORP COM NEW	-169.000	3,090.13	0.00	0.00	-2,714.99	375.14	0.00	375.14
19 Dec 23	COM NEW	18.29							
Settled	SEDOL : BJD5G3 /XRX WILLIAMS CAPITAL GROUP L.P.,THE / 0.85 XEROX HLDGS CORP COM USD1.00 PRICE: 18.29 BROKER COMMISSION: 0.85 OTHER CHARGES: 0.03 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
29 Nov 23	XPEL INC COM	-10.000	455.04	0.00	0.00	-622.01	-166.97	0.00	-166.97
01 Dec 23	SEDOL : BJV2ZZ7 /XPEL	45.51							
Settled	PENSERRASECURITIES / 0.05 XPEL INC COM USD0.001 PRICE: 45.51 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
15 Dec 23	XPEL INC COM	-27.000	1,439.21	0.00	0.00	-1,679.42	-240.21	0.00	-240.21
19 Dec 23	SEDOL : BJV2ZZ7 /XPEL	53.31							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.14								

◆ 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

	XPEL INC COM USD0.001 PRICE: 53.31 BROKER COMMISSION: 0.14 OTHER CHARGES: 0.02 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Oct 23	XPERI INC COM	-230.000	2,220.63	0.00	0.00	-2,947.72	-727.09	0.00	-727.09
04 Oct 23	SEDOL : BQV3RS6 /XPER	9.67							
Settled	CABRERA CAPITAL MARKETS LLC / 3.45 XPERI INC COM USD0.001 PRICE: 9.67 BROKER COMMISSION: 3.45 OTHER CHARGES: 0.02 BROKER: CABRERA CAPITAL MARKETS LLC								
29 Nov 23	XPERI INC COM	-10.000	106.44	0.00	0.00	-128.16	-21.72	0.00	-21.72
01 Dec 23	SEDOL : BQV3RS6 /XPER	10.65							
Settled	PENSERRASECURITIES / 0.05 XPERI INC COM USD0.001 PRICE: 10.65 BROKER COMMISSION: 0.05 OTHER CHARGES: 0.01 BROKER: PENSERRASECURITIES								
02 Oct 23	YELP INC COM	-69.000	2,899.69	0.00	0.00	-1,995.50	904.19	0.00	904.19
04 Oct 23	SEDOL : B7KCD72 /YELP	42.04							
Settled	CABRERA CAPITAL MARKETS LLC / 1.04 YELP INC COM USD0.000001 PRICE: 42.04 BROKER COMMISSION: 1.04 OTHER CHARGES: 0.03 BROKER: CABRERA CAPITAL MARKETS LLC								
15 Dec 23	YELP INC COM	-142.000	6,359.41	0.00	0.00	-4,106.68	2,252.73	0.00	2,252.73
19 Dec 23	SEDOL : B7KCD72 /YELP	44.79							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 0.71 YELP INC COM USD0.000001 PRICE: 44.79 BROKER COMMISSION: 0.71 OTHER CHARGES: 0.06 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
Total United States - USD			14,373,570.81	0.00	0.00	-12,984,779.24	1,388,791.57	0.00	1,388,791.57
Total common stock			14,373,570.81	0.00	0.00	-12,984,779.24	1,388,791.57	0.00	1,388,791.57

◆ 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

30 Nov 23	CF SSGA MSCI CAD SMALL CAP	-17,828.735	250,000.00	0.00	0.00	-272,269.25	-22,269.25	0.00	-22,269.25
30 Nov 23	INDX SL FUND ZVCB2	14.0223072							
Settled	CUSIP : 8ST999049 / SPECIAL ASSET - CHICAGO CF SSGA MSCI CAD SMALL CAP INDX SL FUND (ZVCBLEN) PRICE: 14.0223072 NET BROKER: SPECIAL ASSET - CHICAGO								
Total International Region - USD			250,000.00	0.00	0.00	-272,269.25	-22,269.25	0.00	-22,269.25
Total funds - common stock			250,000.00	0.00	0.00	-272,269.25	-22,269.25	0.00	-22,269.25

Funds - equities etf

United States - USD

26 Oct 23	ISHARES CORE S P 500 ETF	-1,192.000	494,014.48	0.00	0.00	-514,476.49	-20,462.01	0.00	-20,462.01
30 Oct 23	SEDOL : 2593025 /IVV	414.45							
Settled	PENSERRASECURITIES / 5.96 ISHARES CORE S P 500 ETF PRICE: 414.45 BROKER COMMISSION: 5.96 OTHER CHARGES: 3.96 BROKER: PENSERRASECURITIES								
15 Dec 23	ISHARES CORE S P 500 ETF	-3,000.000	1,420,533.63	0.00	0.00	-1,294,823.37	125,710.26	0.00	125,710.26
19 Dec 23	SEDOL : 2593025 /IVV	473.52							
Settled	WILLIAMS CAPITAL GROUP L.P.,THE / 15.00 ISHARES CORE S P 500 ETF PRICE: 473.52 BROKER COMMISSION: 15.00 OTHER CHARGES: 11.37 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
02 Oct 23	MFC ISHARES TR CORE S&P	-5,925.000	550,694.71	0.00	0.00	-568,841.46	-18,146.75	0.00	-18,146.75
04 Oct 23	SMALL-CAP ETF	92.96							
Settled	SEDOL : 2678869 /IJR CABRERA CAPITAL MARKETS LLC / 88.88 ISHARES CORE S&P SMALL-CAP ETF PRICE: 92.96 BROKER COMMISSION: 88.88 OTHER CHARGES: 4.41 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								

### Sales

#### Equities

#### Funds - equities etf

#### United States - USD

09 Nov 23 13 Nov 23 Settled	MFC ISHARES TR CORE S&P SMALL-CAP ETF SEDOL : 2678869 /IJR PENSERRASECURITIES / 37.59 ISHARES CORE S&P SMALL-CAP ETF PRICE: 90.48 BROKER COMMISSION: 37.59 OTHER CHARGES: 1.82 BROKER: PENSERRASECURITIES	-2,506.000 90.48	226,703.47	0.00	0.00	-235,750.81	-9,047.34	0.00	-9,047.34
10 Nov 23 14 Nov 23 Settled	MFC ISHARES TR CORE S&P SMALL-CAP ETF SEDOL : 2678869 /IJR PENSERRASECURITIES / 31.50 ISHARES CORE S&P SMALL-CAP ETF PRICE: 91.43 BROKER COMMISSION: 31.50 OTHER CHARGES: 1.54 BROKER: PENSERRASECURITIES	-2,100.000 91.43	191,969.96	0.00	0.00	-197,556.55	-5,586.59	0.00	-5,586.59
14 Nov 23 16 Nov 23 Settled	MFC ISHARES TR CORE S&P SMALL-CAP ETF SEDOL : 2678869 /IJR CABRERA CAPITAL MARKETS LLC / 9.18 ISHARES CORE S&P SMALL-CAP ETF PRICE: 96.3284967 BROKER COMMISSION: 9.18 OTHER CHARGES: 0.48 BROKER: CABRERA CAPITAL MARKETS LLC	-612.000 96.3285	58,943.38	0.00	0.00	-57,573.62	1,369.76	0.00	1,369.76
29 Nov 23 01 Dec 23 Settled	MFC ISHARES TR CORE S&P SMALL-CAP ETF SEDOL : 2678869 /IJR PENSERRASECURITIES / 13.95 ISHARES CORE S&P SMALL-CAP ETF PRICE: 95.92 BROKER COMMISSION: 13.95 OTHER CHARGES: 2.15 BROKER: PENSERRASECURITIES	-2,790.000 95.92	267,600.70	0.00	0.00	-262,467.99	5,132.71	0.00	5,132.71
29 Dec 23 03 Jan 24 Pending	MFC ISHARES TR CORE S&P SMALL-CAP ETF SEDOL : 2678869 /IJR LOOP CAPITAL MARKETS LLC / 28.50	-1,900.000 108.25	205,644.85	0.00	0.00	-186,568.24	19,076.61	0.00	19,076.61

## ◆ Investment Transaction Detail

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

### Sales

#### Equities

##### Funds - equities etf

##### United States - USD

ISHARES CORE S&P SMALL-CAP ETF PRICE: 108.25  
 BROKER COMMISSION: 28.50 OTHER CHARGES:  
 1.65 BROKER: LOOP CAPITAL MARKETS LLC

15 Dec 23	MFC ISHARES TR RUSSELL	-36,388.000	2,798,032.87	0.00	0.00	-2,542,310.95	255,721.92	0.00	255,721.92
19 Dec 23	MID-CAP ETF	76.90							
Settled	SEDOL : B4ZD2Y9 /IWR WILLIAMS CAPITAL GROUP L.P.,THE / 181.94 ISHARES TRUST RUSSELL MID CAP ETF PRICE: 76.9 BROKER COMMISSION: 181.94 OTHER CHARGES: 22.39 BROKER: WILLIAMS CAPITAL GROUP L.P.,THE								
Total United States - USD			6,214,138.05	0.00	0.00	-5,860,369.48	353,768.57	0.00	353,768.57
Total funds - equities etf			6,214,138.05	0.00	0.00	-5,860,369.48	353,768.57	0.00	353,768.57
<b>Total equities</b>			<b>20,837,708.86</b>	<b>0.00</b>	<b>0.00</b>	<b>-19,117,417.97</b>	<b>1,720,290.89</b>	<b>0.00</b>	<b>1,720,290.89</b>

#### Fixed Income

##### Government bonds

##### Armenia - USD

28 Dec 23	PVTPL ARMENIA REP MINISTRY FIN	-200,000.000	164,080.00	3,000.00	0.00	-176,750.93	-12,670.93	0.00	-12,670.93
02 Jan 24	3.6% 02-02-2031	82.04							
Pending	CUSIP : 042207AD2 / CITIGROUP GLOBAL MARKETS INC. ARMENIA REP NT 144A 3.6% 02/02/2031 PRICE: 82.04 NET BROKER: CITIGROUP GLOBAL MARKETS INC.								
Total Armenia - USD			164,080.00	3,000.00	0.00	-176,750.93	-12,670.93	0.00	-12,670.93

##### Colombia - USD

## ◆ 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

#### Fixed Income

##### Government bonds

##### Colombia - USD

02 Oct 23	COLOMBIA REP GLOBAL BD 3.875%	-400,000.000	363,240.00	6,845.83	0.00	-386,970.40	-23,730.40	0.00	-23,730.40
04 Oct 23	DUE 04-25-2027/01-25-2017 REG	90.81							
Settled	CUSIP : 195325DL6 / SANTANDER INVESTMENT SECURITIES INC COLOMBIA(REP OF) 3.875% SNR 25/04/2027 USD PRICE: 90.81 NET BROKER: SANTANDER INVESTMENT SECURITIES INC								
Total Colombia - USD			363,240.00	6,845.83	0.00	-386,970.40	-23,730.40	0.00	-23,730.40

##### Egypt - USD

02 Nov 23	EGYPT(ARAB REP OF 5.75% SNR	-250,000.000	238,750.00	6,269.10	0.00	-249,280.40	-10,530.40	0.00	-10,530.40
06 Nov 23	MTN 29/05/24USD	95.50							
Settled	SEDOL : 8A9JTJU / DEUTSCHE BANK AG EGYPT(ARAB REP OF 5.75% SNR MTN 29/05/24USD PRICE: 95.5 NET BROKER: DEUTSCHE BANK AG								
Total Egypt - USD			238,750.00	6,269.10	0.00	-249,280.40	-10,530.40	0.00	-10,530.40

##### Hungary - USD

18 Oct 23	HUNGARY REP NT 5.375% DUE	-200,000.000	199,520.00	746.53	0.00	-218,017.26	-18,497.26	0.00	-18,497.26
20 Oct 23	03-25-2024 REG	99.76							
Settled	CUSIP : 445545AL0 / BARCLAYS BANK PLC HUNGARY REP NT 5.375% 25/03/2024 PRICE: 99.76 NET BROKER: BARCLAYS BANK PLC								
Total Hungary - USD			199,520.00	746.53	0.00	-218,017.26	-18,497.26	0.00	-18,497.26

##### Kenya - USD

27 Nov 23	KENYA (REP OF) 7% SNR 22/05/2027	-400,000.000	358,960.00	544.44	0.00	-399,975.27	-41,015.27	0.00	-41,015.27
29 Nov 23	USD200000	89.74							
Settled	SEDOL : BKDSPC7 / 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

##### Kenya - USD

KENYA (REP OF) 7% SNR 22/05/2027 USD200000  
 PRICE: 89.74 NET BROKER: MARKETAXESS CORPORATION

27 Nov 23	KENYA (REPUBLIC OF) 6.875%	-200,000.000	192,250.00	5,920.14	0.00	-215,917.12	-23,667.12	0.00	-23,667.12
29 Nov 23	24/06/2024	96.125							
Settled	SEDOL : BNG7XW8 / MORGAN STANLEY AND CO., LLC KENYA (REPUBLIC OF) 6.875% 24/06/2024 PRICE: 96.125 NET BROKER: MORGAN STANLEY AND CO., LLC								
Total Kenya - USD			551,210.00	6,464.58	0.00	-615,892.39	-64,682.39	0.00	-64,682.39

##### Pakistan - USD

30 Nov 23	8.25% DUE 04-15-2024 BEO	-300,000.000	282,000.00	3,368.75	0.00	-180,690.00	101,310.00	0.00	101,310.00
04 Dec 23	CUSIP : Y8793YAV4 /	94.00							
Settled	HSBC SECURITIES (USA) INC. ISLAMIC REP OF 8.25 8.25% 15/04/2024 PRICE: 94.0 NET BROKER: HSBC SECURITIES (USA) INC.								
Total Pakistan - USD			282,000.00	3,368.75	0.00	-180,690.00	101,310.00	0.00	101,310.00

##### Philippines - USD

20 Nov 23	PHILIPPINES REP GLOBAL BD 4.2%	-300,000.000	299,049.00	4,235.00	0.00	-310,662.81	-11,613.81	0.00	-11,613.81
22 Nov 23	DUE 01-21-2024 REG	99.683							
Settled	CUSIP : 718286BY2 / TORONTO DOMINION BANK, THE PHILIPPINES REP GLOBAL BD 4.2% 21/01/2024 PRICE: 99.683 NET BROKER: TORONTO DOMINION BANK, THE								
Total Philippines - USD			299,049.00	4,235.00	0.00	-310,662.81	-11,613.81	0.00	-11,613.81

##### Saudi Arabia - 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

##### Saudi Arabia - USD

16 Nov 23	PVTPL SAUDI ARABIA KINGDOM	-300,000.000	251,421.00	5,083.33	0.00	-278,082.00	-26,661.00	0.00	-26,661.00
20 Nov 23	GLOBAL MEDIUM TERM 5.0% DUE	83.807							
Settled	01-18-2053 CUSIP : 80413TBE8 / HSBC SECURITIES (USA) INC. SAUDI ARABIA KGDM TRANCHE # 5.0% 18/01/2053 PRICE: 83.807 NET BROKER: HSBC SECURITIES (USA) INC.								
Total Saudi Arabia - USD			251,421.00	5,083.33	0.00	-278,082.00	-26,661.00	0.00	-26,661.00

##### Turkey - USD

18 Oct 23	REPUBLIC OF TURKEY 5.75%	-200,000.000	199,000.00	894.44	0.00	-198,396.00	604.00	0.00	604.00
20 Oct 23	03-22-2024 REG	99.50							
Settled	CUSIP : 900123CF5 / SCBLGB2L REPUBLIC OF TURKEY 5.75% 22/03/2024 PRICE: 99.5 NET BROKER: SCBLGB2L								
Total Turkey - USD			199,000.00	894.44	0.00	-198,396.00	604.00	0.00	604.00

##### United States - USD

27 Oct 23	DTD 10/31/2019 1.5% DUE 10-31-2024	-2,053,000.000	1,975,451.13	0.00	0.00	-1,939,055.72	36,395.41	0.00	36,395.41
31 Oct 23	REG	96.2226562							
Settled	SEDOL : BKZ7NF1 / PERSHING LLC USA TREASURY NTS 1.5% NTS 31/10/2024 USD1000 PRICE: 96.22265 NET BROKER: PERSHING LLC								
28 Nov 23	DTD 11/30/2019 1.5% DUE 11-30-2024	-2,258,000.000	2,175,177.27	0.00	0.00	-2,128,295.14	46,882.13	0.00	46,882.13
30 Nov 23	REG	96.3320312							
Settled	SEDOL : BJR5GR9 / PERSHING LLC USA TREASURY NTS 1.5% NTS 30/11/2024 USD1000 PRICE: 96.33203 NET 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								

### Sales

#### Fixed Income

##### Government bonds

##### United States - USD

27 Dec 23	UNITED STATES OF AMER TREAS	-3,042,000.000	3,026,077.03	63,939.87	0.00	-3,001,740.53	24,336.50	0.00	24,336.50
29 Dec 23	NOTES 4.25% 12-31-2024	99.4765625							
Settled	SEDOL : BMCVF09 / ACADEMY SECURITIES, INC USA TREASURY NTS 4.25% NTS 31/12/24 USD1000 PRICE: 99.47656 NET BROKER: ACADEMY SECURITIES, INC								
27 Oct 23	UNITED STATES OF AMER TREAS	-2,798,000.000	2,770,347.89	0.00	0.00	-2,766,701.68	3,646.21	0.00	3,646.21
31 Oct 23	NOTES 4.375% 10-31-2024	99.0117187							
Settled	SEDOL : BNTVWX1 / PERSHING LLC USA TREASURY NTS 4.375% NTS 31/10/24 USD1000 PRICE: 99.01171 NET BROKER: PERSHING LLC								
16 Oct 23	UNITED STATES OF AMER TREAS	-1,500,000.000	1,478,789.06	8,473.56	0.00	-1,487,701.17	-8,912.11	0.00	-8,912.11
17 Oct 23	NOTES 4.375%08-31-2028	98.585938							
Settled	SEDOL : BMGC3Q0 / J.P. MORGAN SECURITIES LLC USA TREASURY NTS 4.375% NTS 31/08/28 USD1000 PRICE: 98.58593 NET BROKER: J.P. MORGAN SECURITIES LLC								
18 Oct 23	UNITED STATES OF AMER TREAS	-3,750,000.000	3,663,427.73	22,085.34	0.00	-3,719,252.93	-55,825.20	0.00	-55,825.20
19 Oct 23	NOTES 4.375%08-31-2028	97.691406							
Settled	SEDOL : BMGC3Q0 / CITIGROUP GLOBAL MARKETS INC. USA TREASURY NTS 4.375% NTS 31/08/28 USD1000 PRICE: 97.6914 NET BROKER: CITIGROUP GLOBAL MARKETS INC.								
19 Oct 23	UNITED STATES OF AMER TREAS	-4,750,000.000	4,634,033.20	28,545.67	0.00	-4,711,053.72	-77,020.52	0.00	-77,020.52
20 Oct 23	NOTES 4.375%08-31-2028	97.558594							
Settled	SEDOL : BMGC3Q0 / BANK OF AMERICA MERRILL LYNCH-BAML								

## ◆ 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

	USA TREASURY NTS 4.375% NTS 31/08/28 USD1000 PRICE: 97.55859 NET BROKER: BANK OF AMERICA MERRILL LYNCH-BAML								
28 Nov 23	UNITED STATES OF AMER TREAS	-3,042,000.000	3,017,759.06	0.00	0.00	-3,013,316.03	4,443.03	0.00	4,443.03
30 Nov 23	NOTES 4.5% 11-30-2024	99.203125							
Settled	SEDOL : BP4XYZ2 / PERSHING LLC USA TREASURY NTS 4.5% NTS 30/11/2024 USD1000 PRICE: 99.20312 NET BROKER: PERSHING LLC								
27 Oct 23	UNITED STATES TREAS 2.25% DUE	-1,265,000.000	1,226,259.37	0.00	0.00	-1,209,346.36	16,913.01	0.00	16,913.01
31 Oct 23	10-31-2024	96.9375							
Settled	SEDOL : BF2K3B4 / PERSHING LLC USA TREASURY NTS 2.25% SNR 31/10/24 USD1000 PRICE: 96.9375 OTHER CHARGES: 0.01 BROKER: PERSHING LLC								
31 Oct 23	UNITED STATES TREAS BDS DTD	-4,500,000.000	3,720,058.59	33,383.15	0.00	-3,689,121.09	30,937.50	0.00	30,937.50
01 Nov 23	00209 3.5% DUE 02-15-2039 REG	82.667969							
Settled	SEDOL : BYQLTX0 / CITIGROUP GLOBAL MARKETS INC. USA TREASURY BDS 3.5% SNR 15/02/2039 USD100 PRICE: 82.66796 NET BROKER: CITIGROUP GLOBAL MARKETS INC.								
28 Nov 23	UNITED STATES TREAS BDS DTD	-340,000.000	348,101.56	1,050.82	0.00	-353,911.87	-5,810.31	0.00	-5,810.31
30 Nov 23	08/15/1994 7.5 15 NOV 2024	102.3828125							
Settled	SEDOL : 2891387 / PERSHING LLC USA TREASURY BDS 7.5% BDS 15/11/2024 USD100 PRICE: 102.38281 NET BROKER: PERSHING LLC								
27 Oct 23	UNITED STATES TREAS NTS .625%	-3,586,000.000	3,427,011.33	979.78	0.00	-3,340,175.70	86,835.63	0.00	86,835.63
31 Oct 23	DUE 10-15-2024	95.5664062							
Settled	SEDOL : BP5F6P1 / ACADEMY 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								

### Sales

#### Fixed Income

##### Government bonds

##### United States - USD

	USA TREASURY NTS 0.625% NTS 15/10/24 USD1000 PRICE: 95.5664 NET BROKER: ACADEMY SECURITIES, INC								
28 Nov 23	UNITED STATES TREAS NTS 0.75%	-3,404,000.000	3,260,127.81	1,052.06	0.00	-3,167,096.50	93,031.31	0.00	93,031.31
30 Nov 23	11-15-2024	95.7734375							
Settled	SEDOL : BMCNFS3 / PERSHING LLC USA TREASURY NTS 0.75% NTS 15/11/24 USD1000 PRICE: 95.77343 NET BROKER: PERSHING LLC								
27 Dec 23	UNITED STATES TREAS NTS 1.0%	-3,468,000.000	3,343,368.76	1,326.55	0.00	-3,232,392.31	110,976.45	0.00	110,976.45
29 Dec 23	12-15-2024	96.40625							
Settled	SEDOL : BP6NM34 / ACADEMY SECURITIES, INC USA TREASURY NTS 1% NTS 15/12/2024 USD1000 PRICE: 96.40625 NET BROKER: ACADEMY SECURITIES, INC								
28 Nov 23	US TREASURY N/B 2.25% 11-15-2024	-3,785,000.000	3,677,216.21	3,509.44	0.00	-3,617,490.30	59,725.91	0.00	59,725.91
30 Nov 23	SEDOL : BSJWZX0 /	97.1523437							
Settled	PERSHING LLC US TREASURY N/B 2.25% 11-1 PRICE: 97.15234 NET BROKER: PERSHING LLC								
27 Dec 23	US TREASURY N/B DTD 12/31/2017	-1,422,000.000	1,386,727.74	15,823.61	0.00	-1,355,621.67	31,106.07	0.00	31,106.07
29 Dec 23	2.25% 12-31-2024	97.5195312							
Settled	SEDOL : BFMVDZ1 / RBC CAPITAL MARKETS, LLC USA TREASURY NTS 2.25% SNR 31/12/24 USD1000 PRICE: 97.51953 NET BROKER: RBC CAPITAL MARKETS, LLC								
27 Dec 23	UTD STATES TREAS 1.75% DUE	-2,037,000.000	1,976,128.72	17,630.01	0.00	-1,924,638.66	51,490.06	0.00	51,490.06
29 Dec 23	12-31-2024	97.011719							
Settled	SEDOL : BKRM495 / MISCHLER FINANCIAL GROUP, 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								

### Sales

#### Fixed Income

##### Government bonds

###### United States - USD

USA TREASURY NTS 1.75% NTS 31/12/24 USD1000  
 PRICE: 97.01171 NET BROKER: MISCHLER  
 FINANCIAL GROUP, INC.

28 Nov 23	UTD STATES TREAS 2.125%	-1,296,000.000	1,256,158.12	0.00	0.00	-1,234,842.76	21,315.36	0.00	21,315.36
30 Nov 23	11-30-2024	96.9257812							
Settled	SEDOL : BF2W116 / PERSHING LLC								
	USA TREASURY NTS 2.125% SNR 30/11/24 USD1000 PRICE: 96.92578 NET BROKER: PERSHING LLC								
Total United States - USD			46,362,220.58	197,799.86	0.00	-45,891,754.14	470,466.44	0.00	470,466.44

###### Uruguay - USD

29 Nov 23	REPUBLICA ORIENTAL DEL	-200,000.000	200,200.00	826.39	0.00	-208,255.06	-8,055.06	0.00	-8,055.06
01 Dec 23	URUGUAY BD 4.375%DUE	100.10							
Settled	10-27-2027 REG CUSIP : 760942BB7 / GOLDMAN, SACHS AND CO. REPUBLICA ORIENTAL BD 4.375% 27/10/2027 PRICE: 100.1 NET BROKER: GOLDMAN, SACHS AND CO.								
Total Uruguay - USD			200,200.00	826.39	0.00	-208,255.06	-8,055.06	0.00	-8,055.06

Total government bonds			49,110,690.58	235,533.81	0.00	-48,714,751.39	395,939.19	0.00	395,939.19
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##### Government agencies

###### China - USD

02 Nov 23	CHINA DEV BK CORP .625%	-200,000.000	198,084.00	395.83	0.00	-196,122.21	1,961.79	0.00	1,961.79
06 Nov 23	12/01/2024	99.042							
Settled	SEDOL : 8AX1HEU / J.P. MORGAN SECURITIES LLC CHINA DEV BK CORP .625% 12/01/2024 PRICE: 99.042 NET BROKER: J.P. MORGAN SECURITIES LLC								
Total China - USD			198,084.00	395.83	0.00	-196,122.21	1,961.79	0.00	1,961.79

## ◆ 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

Total government agencies			198,084.00	395.83	0.00	-196,122.21	1,961.79	0.00	1,961.79
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#### Corporate bonds

##### Canada - USD

16 Nov 23	FAIRFAX FINANCIAL HLDGS LTD	-1,023,000.000	986,397.06	15,025.31	0.00	-973,289.28	13,107.78	0.00	13,107.78
20 Nov 23	5.625% 08-16-2032	96.422							
Settled	CUSIP : 303901BL5 / GOLDMAN, SACHS AND CO. FAIRFAX FINL HLDGS 5.625% SNR 16/08/32 USD1000 PRICE: 96.422 NET BROKER: GOLDMAN, SACHS AND CO.								
24 Nov 23	FAIRFAX FINANCIAL HLDGS LTD	-587,000.000	566,419.78	9,355.31	0.00	-558,475.87	7,943.91	0.00	7,943.91
28 Nov 23	5.625% 08-16-2032	96.494							
Settled	CUSIP : 303901BL5 / BANK OF AMERICA CORPORATION FAIRFAX FINL HLDGS 5.625% SNR 16/08/32 USD1000 PRICE: 96.494 NET BROKER: BANK OF AMERICA CORPORATION								
28 Nov 23	FAIRFAX FINANCIAL HLDGS LTD	-1,022,000.000	991,942.98	16,607.50	0.00	-972,337.88	19,605.10	0.00	19,605.10
30 Nov 23	5.625% 08-16-2032	97.059							
Settled	CUSIP : 303901BL5 / D.A. DAVIDSON AND CO FAIRFAX FINL HLDGS 5.625% SNR 16/08/32 USD1000 PRICE: 97.059 NET BROKER: D.A. DAVIDSON AND CO								
28 Nov 23	FAIRFAX FINANCIAL HLDGS LTD	-554,000.000	536,543.46	9,002.50	0.00	-527,079.44	9,464.02	0.00	9,464.02
30 Nov 23	5.625% 08-16-2032	96.849							
Settled	CUSIP : 303901BL5 / BANK OF AMERICA CORPORATION FAIRFAX FINL HLDGS 5.625% SNR 16/08/32 USD1000 PRICE: 96.849 NET BROKER: BANK OF AMERICA CORPORATION								
28 Nov 23	FAIRFAX FINANCIAL HLDGS LTD	-1,357,000.000	1,317,362.03	22,051.25	0.00	-1,291,059.19	26,302.84	0.00	26,302.84
30 Nov 23	5.625% 08-16-2032	97.079							
Settled	CUSIP : 303901BL5 / BANK OF AMERICA CORPORATION								

## ◆ 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

##### Corporate bonds

##### Canada - USD

FAIRFAX FINL HLDGS 5.625% SNR 16/08/32  
 USD1000 PRICE: 97.079 NET BROKER: BANK OF  
 AMERICA CORPORATION

Total Canada - USD		4,398,665.31	72,041.87	0.00	-4,322,241.66	76,423.65	0.00	76,423.65
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##### United States - USD

16 Nov 23	AMCOR FIN USA INC 5.625%	-1,298,000.000	1,267,198.46	35,289.38	0.00	-1,285,305.56	-18,107.10	0.00	-18,107.10
20 Nov 23	05-26-2033	97.627							
Settled	SEDOL : BP489P2 / MORGAN STANLEY AND CO., LLC AMCOR FINANCE (USA 5.625% GTD SNR 26/05/33 U PRICE: 97.627 NET BROKER: MORGAN STANLEY AND CO., LLC								
16 Nov 23	AMCOR FIN USA INC 5.625%	-1,657,000.000	1,614,879.06	45,049.69	0.00	-1,640,794.54	-25,915.48	0.00	-25,915.48
20 Nov 23	05-26-2033	97.458							
Settled	SEDOL : BP489P2 / D.A. DAVIDSON AND CO AMCOR FINANCE (USA 5.625% GTD SNR 26/05/33 U PRICE: 97.458 NET BROKER: D.A. DAVIDSON AND CO								
01 Dec 23	BANK AMER CORP 3.974%	-2,810,000.000	2,617,486.90	36,602.75	0.00	-2,562,239.93	55,246.97	0.00	55,246.97
05 Dec 23	02-07-2030	93.149							
Settled	CUSIP : 06051GHQ5 / CITIGROUP GLOBAL MARKETS INC. BANK AMER CORP 3.974% 07/02/2030 PRICE: 93.149 NET BROKER: CITIGROUP GLOBAL MARKETS INC.								
25 Oct 23	BROWN FORMAN CORP 4.75%	-4,415,000.000	4,080,828.65	6,990.42	0.00	-4,498,708.40	-417,879.75	0.00	-417,879.75
27 Oct 23	04-15-2033	92.431							
Settled	SEDOL : BRRFZK1 / J.P. MORGAN SECURITIES LLC BROWN-FORMAN CORP 4.75% SNR 15/04/33 USD1000 PRICE: 92.431 NET BROKER: J.P. MORGAN SECURITIES 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								

Sales

Fixed Income

Corporate bonds

United States - USD

01 Dec 23	CITIGROUP INC 4.412% DUE	-3,200,000.000	2,987,168.00	25,491.56	0.00	-2,983,289.46	3,878.54	0.00	3,878.54
05 Dec 23	03-31-2031	93.349							
Settled	SEDOL : BMH3V24 / CITIGROUP GLOBAL MARKETS INC. CITIGROUP INC 4.412%-FRN SNR 31/03/31 USD PRICE: 93.349 NET BROKER: CITIGROUP GLOBAL MARKETS INC.								
16 Nov 23	CONSTELLATION BRANDS INC	-4,525,000.000	4,256,079.25	6,567.53	0.00	-4,509,876.50	-253,797.25	0.00	-253,797.25
20 Nov 23	4.75% 05-09-2032	94.057							
Settled	SEDOL : BMV9MT2 / JPMORGAN CHASE BANK, N.A. CONSTELLATION BRDS 4.75% SNR 09/05/32 USD1000 PRICE: 94.057 NET BROKER: JPMORGAN CHASE BANK, N.A.								
30 Nov 23	FID NATL FINL INC 3.4% DUE	-1,592,000.000	1,377,509.84	25,410.09	0.00	-1,394,791.80	-17,281.96	0.00	-17,281.96
04 Dec 23	06-15-2030	86.527							
Settled	SEDOL : BMTD0M5 / MORGAN STANLEY AND CO., LLC FIDELITY NATL FINL 3.4% SNR 15/06/2030 USD1000 PRICE: 86.527 NET BROKER: MORGAN STANLEY AND CO., LLC								
04 Dec 23	FID NATL FINL INC 3.4% DUE	-1,494,000.000	1,296,239.22	24,128.10	0.00	-1,308,931.50	-12,692.28	0.00	-12,692.28
06 Dec 23	06-15-2030	86.763							
Settled	SEDOL : BMTD0M5 / JEFFERIES LLC. FIDELITY NATL FINL 3.4% SNR 15/06/2030 USD1000 PRICE: 86.763 NET BROKER: JEFFERIES LLC.								
05 Dec 23	FID NATL FINL INC 3.4% DUE	-1,991,000.000	1,730,298.46	32,342.69	0.00	-1,744,365.87	-14,067.41	0.00	-14,067.41
07 Dec 23	06-15-2030	86.906							
Settled	SEDOL : BMTD0M5 / BANK OF AMERICA CORPORATION FIDELITY NATL FINL 3.4% SNR 15/06/2030 USD1000 PRICE: 86.906 NET BROKER: BANK OF AMERICA CORPORATION								

## ◆ 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

#### Fixed Income

##### Corporate bonds

##### United States - USD

07 Nov 23 09 Nov 23 Settled	FORD MOTOR CREDIT CO LLC 6.8% DUE 05-12-2028 SEDOL : BNQN9H3 / TORONTO DOMINION BANK, THE FORD MTR CR CO LLC NT 6.8% 12/05/2028 PRICE: 100.137 NET BROKER: TORONTO DOMINION BANK, THE	-5,065,000.000 100.137	5,071,939.05	203,781.83	0.00	-5,064,341.55	7,597.50	0.00	7,597.50
31 Oct 23 02 Nov 23 Settled	GENERAL MOTORS FINANCIAL CO INC 5.85% DUE 04-06-2030 SEDOL : BNQN9K6 / D.A. DAVIDSON AND CO GENERAL MOTORS FIN 5.85% SNR 06/04/30 USD1000 PRICE: 94.591 NET BROKER: D.A. DAVIDSON AND CO	-4,465,000.000 94.591	4,223,488.15	18,864.63	0.00	-4,456,159.30	-232,671.15	0.00	-232,671.15
19 Dec 23 21 Dec 23 Settled	GOLDMAN SACHS GROUP INC 4.223% 05-01-2029 CUSIP : 38141GWZ3 / BANK OF AMERICA CORPORATION GOLDMAN SACHS GRP 4.223%-FRN SNR 01/05/29 U PRICE: 96.173 NET BROKER: BANK OF AMERICA CORPORATION	-1,850,000.000 96.173	1,779,200.50	10,850.76	0.00	-1,726,739.11	52,461.39	0.00	52,461.39
16 Nov 23 20 Nov 23 Settled	MEDTRONIC GLOBAL HLDGS S C A SR NT 4.5% 03-30-2033 SEDOL : BP6V8C9 / BANK OF AMERICA CORPORATION MEDTRONIC GLOBAL SR NT 4.5% 30/03/2033 PRICE: 94.439 NET BROKER: BANK OF AMERICA CORPORATION	-4,475,000.000 94.439	4,226,145.25	27,968.75	0.00	-4,543,478.60	-317,333.35	0.00	-317,333.35
20 Nov 23 22 Nov 23 Settled	PFIZER INVESTMENT ENTER 4.65% 05-19-2030 SEDOL : BQ66T51 / U.S. BANK PFIZER INVT NT 4.65% 19/05/2030 PRICE: 97.297 NET BROKER: U.S. BANK	-3,525,000.000 97.297	3,429,719.25	1,365.94	0.00	-3,518,760.75	-89,041.50	0.00	-89,041.50

## ◆ 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

#### Fixed Income

##### Corporate bonds

##### United States - USD

06 Oct 23	PVTPL HYUNDAI CAPITAL AMERICA	-3,295,000.000	3,202,081.00	54,587.17	0.00	-3,286,498.90	-84,417.90	0.00	-84,417.90
11 Oct 23	5.68% 06-26-2028	97.18							
Settled	SEDOL : BQXV119 /PVTPL1 JPMORGAN CHASE BANK, N.A. HYUNDAI CAP AMER 5.68% SNR MTN 26/06/28 USD PRICE: 97.18 NET BROKER: JPMORGAN CHASE BANK, N.A.								
20 Nov 23	PVTPL TEACHERS INS & 4.9% DUE	-1,270,000.000	1,105,496.90	11,581.69	0.00	-1,186,164.48	-80,667.58	0.00	-80,667.58
22 Nov 23	09-15-2044	87.047							
Settled	SEDOL : BQVC9R6 / BANK OF AMERICA CORPORATION TEACHERS INS & ANN 144A 4.9% BDS 15/09/44 PRICE: 87.047 NET BROKER: BANK OF AMERICA CORPORATION								
21 Nov 23	PVTPL TEACHERS INS & 4.9% DUE	-3,565,000.000	3,099,446.65	33,481.29	0.00	-3,329,666.42	-230,219.77	0.00	-230,219.77
24 Nov 23	09-15-2044	86.941							
Settled	SEDOL : BQVC9R6 / BARCLAYS BANK PLC TEACHERS INS & ANN 144A 4.9% BDS 15/09/44 PRICE: 86.941 NET BROKER: BARCLAYS BANK PLC								
08 Nov 23	REALTY INCOME CORP 4.9% DUE	-1,188,000.000	1,092,092.76	33,310.20	0.00	-1,164,477.60	-72,384.84	0.00	-72,384.84
10 Nov 23	07-15-2033	91.927							
Settled	SEDOL : BN6QS53 / CITIGROUP GLOBAL MARKETS INC. REALTY INCOME CORP 4.9% SNR 15/07/2033 USD1000 PRICE: 91.927 NET BROKER: CITIGROUP GLOBAL MARKETS INC.								
08 Nov 23	REALTY INCOME CORP 4.9% DUE	-7,272,000.000	6,676,932.24	203,898.80	0.00	-7,128,014.40	-451,082.16	0.00	-451,082.16
10 Nov 23	07-15-2033	91.817							
Settled	SEDOL : BN6QS53 / SUNTRUST ROBINSON HUMPHREY, INC.								

◆ 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

Corporate bonds

United States - USD

REALTY INCOME CORP 4.9% SNR 15/07/2033  
 USD1000 PRICE: 91.817 NET BROKER: SUNTRUST  
 ROBINSON HUMPHREY, INC.

20 Nov 23	SEMPRA ENERGY 5.5% 08-01-2033	-2,780,000.000	2,715,782.00	63,283.61	0.00	-2,771,660.00	-55,878.00	0.00	-55,878.00
22 Nov 23	SEDOL : BRV2JW8 /	97.69							
Settled	BANK OF AMERICA MERRILL LYNCH-BAML SEMPRA 5.5% SNR 01/08/2033 USD1000 PRICE: 97.69 NET BROKER: BANK OF AMERICA MERRILL LYNCH-BAML								
13 Nov 23	SOUTHERN CO 5.2% 06-15-2033	-4,470,000.000	4,221,244.50	114,283.00	0.00	-4,462,132.80	-240,888.30	0.00	-240,888.30
15 Nov 23	SEDOL : BNBXR96 /	94.435							
Settled	CITIGROUP GLOBAL MARKETS INC. SOUTHERN CO. 5.2% SNR 15/06/2033 USD1000 PRICE: 94.435 NET BROKER: CITIGROUP GLOBAL MARKETS INC.								
23 Oct 23	WESTERN MIDSTREAM OPERATING	-4,400,000.000	4,137,716.00	18,040.00	0.00	-4,502,476.00	-364,760.00	0.00	-364,760.00
25 Oct 23	LP 6.15% 04-01-2033	94.039							
Settled	SEDOL : BRCCQR1 / PERSHING LLC WESTERN MIDSTREA 6.15% SNR 01/04/33 USD1000 PRICE: 94.039 NET BROKER: PERSHING LLC								
01 Nov 23	WILLIS NORTH AMERICA INC SR NT	-4,200,000.000	3,855,054.00	103,611.67	0.00	-4,188,786.00	-333,732.00	0.00	-333,732.00
03 Nov 23	5.35% 05-15-2033	91.787							
Settled	SEDOL : BLB3KC6 / PERSHING LLC WILLIS NORTH AMERI 5.35% GTD SNR 15/05/33 U PRICE: 91.787 NET BROKER: PERSHING LLC								
Total United States - USD			70,064,026.09	1,136,781.55	0.00	-73,257,659.47	-3,193,633.38	0.00	-3,193,633.38
Total corporate bonds			74,462,691.40	1,208,823.42	0.00	-77,579,901.13	-3,117,209.73	0.00	-3,117,209.73

Government mortgage backed securities

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								

### Sales

#### Fixed Income

##### Government mortgage backed securities

###### United States - USD

01 Nov 23	GNMA POOL #1797 8.5% 07-20-2024	-0.630	0.00	0.00	0.00	-0.64	-0.64	0.00	-0.64
01 Nov 23	BEO	0.00							
Settled	CUSIP : 36202B7J8 /GNMAII CHICAGO INCOME HLDG DECREASE RECOG AS LOSS								
01 Nov 23	GNMAII POOL #1789 SER 2024 7.5%	-1.620	0.00	0.00	0.00	-1.63	-1.63	0.00	-1.63
01 Nov 23	DUE 07-20-2024 REG	0.00							
Settled	CUSIP : 36202B7A7 /GNMAII CHICAGO INCOME HLDG DECREASE RECOG AS LOSS								
Total United States - USD			0.00	0.00	0.00	-2.27	-2.27	0.00	-2.27
Total government mortgage backed securities			0.00	0.00	0.00	-2.27	-2.27	0.00	-2.27
<b>Total fixed income</b>			<b>123,771,465.98</b>	<b>1,444,753.06</b>	<b>0.00</b>	<b>-126,490,777.00</b>	<b>-2,719,311.02</b>	<b>0.00</b>	<b>-2,719,311.02</b>

#### Cash and Cash Equivalents

##### Funds - short term investment

###### United States - USD

02 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-76,367.830	76,367.83	0.00	0.00	-76,367.83	0.00	0.00	0.00
02 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-545,411.400	545,411.40	0.00	0.00	-545,411.40	0.00	0.00	0.00
02 Oct 23	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

02 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-20,629.720	20,629.72	0.00	0.00	-20,629.72	0.00	0.00	0.00
02 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-2,384,633.360	2,384,633.36	0.00	0.00	-2,384,633.36	0.00	0.00	0.00
02 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-14,620.730	14,620.73	0.00	0.00	-14,620.73	0.00	0.00	0.00
02 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-1,384,256.850	1,384,256.85	0.00	0.00	-1,384,256.85	0.00	0.00	0.00
03 Oct 23	INVT 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

03 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-22,308.660	22,308.66	0.00	0.00	-22,308.66	0.00	0.00	0.00
03 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-108,190.000	108,190.00	0.00	0.00	-108,190.00	0.00	0.00	0.00
03 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-4,550,000.000	4,550,000.00	0.00	0.00	-4,550,000.00	0.00	0.00	0.00
03 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-158,298.980	158,298.98	0.00	0.00	-158,298.98	0.00	0.00	0.00
04 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-1,792,168.790	1,792,168.79	0.00	0.00	-1,792,168.79	0.00	0.00	0.00
04 Oct 23	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

04 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-54,976.550	54,976.55	0.00	0.00	-54,976.55	0.00	0.00	0.00
04 Oct 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO								
	NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-203,591.970	203,591.97	0.00	0.00	-203,591.97	0.00	0.00	0.00
05 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-32.570	32.57	0.00	0.00	-32.57	0.00	0.00	0.00
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-87.780	87.78	0.00	0.00	-87.78	0.00	0.00	0.00
06 Oct 23	INVT 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

06 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-650,000.100	650,000.10	0.00	0.00	-650,000.10	0.00	0.00	0.00
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-146.290	146.29	0.00	0.00	-146.29	0.00	0.00	0.00
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-0.090	0.09	0.00	0.00	-0.09	0.00	0.00	0.00
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-58.560	58.56	0.00	0.00	-58.56	0.00	0.00	0.00
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-0.020	0.02	0.00	0.00	-0.02	0.00	0.00	0.00
06 Oct 23	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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-108,296.910	108,296.91	0.00	0.00	-108,296.91	0.00	0.00	0.00
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-0.010	0.01	0.00	0.00	-0.01	0.00	0.00	0.00
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-998.190	998.19	0.00	0.00	-998.19	0.00	0.00	0.00
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-147.100	147.10	0.00	0.00	-147.10	0.00	0.00	0.00
06 Oct 23	INVT 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

06 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-151,896.800	151,896.80	0.00	0.00	-151,896.80	0.00	0.00	0.00
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-45,205.800	45,205.80	0.00	0.00	-45,205.80	0.00	0.00	0.00
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-334.990	334.99	0.00	0.00	-334.99	0.00	0.00	0.00
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-40.540	40.54	0.00	0.00	-40.54	0.00	0.00	0.00
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-21.420	21.42	0.00	0.00	-21.42	0.00	0.00	0.00
06 Oct 23	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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-37,024.700	37,024.70	0.00	0.00	-37,024.70	0.00	0.00	0.00
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-103,867.760	103,867.76	0.00	0.00	-103,867.76	0.00	0.00	0.00
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-68.010	68.01	0.00	0.00	-68.01	0.00	0.00	0.00
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-216,169.530	216,169.53	0.00	0.00	-216,169.53	0.00	0.00	0.00
06 Oct 23	INVT 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>	
	<u>Narrative</u>									

Sales

Cash and Cash Equivalents

Funds - short term investment

United States - USD

06 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-0.010	0.01	0.00	0.00	-0.01	0.00	0.00	0.00	
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-4.990	4.99	0.00	0.00	-4.99	0.00	0.00	0.00	
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-24.760	24.76	0.00	0.00	-24.76	0.00	0.00	0.00	
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-250,969.450	250,969.45	0.00	0.00	-250,969.45	0.00	0.00	0.00	
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-1.530	1.53	0.00	0.00	-1.53	0.00	0.00	0.00	
06 Oct 23	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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-17.930	17.93	0.00	0.00	-17.93	0.00	0.00	0.00
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-62.720	62.72	0.00	0.00	-62.72	0.00	0.00	0.00
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-58.590	58.59	0.00	0.00	-58.59	0.00	0.00	0.00
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-80.420	80.42	0.00	0.00	-80.42	0.00	0.00	0.00
06 Oct 23	INVT 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

06 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-170.100	170.10	0.00	0.00	-170.10	0.00	0.00	0.00
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-0.140	0.14	0.00	0.00	-0.14	0.00	0.00	0.00
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-73.960	73.96	0.00	0.00	-73.96	0.00	0.00	0.00
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-135,018.200	135,018.20	0.00	0.00	-135,018.20	0.00	0.00	0.00
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-364,282.690	364,282.69	0.00	0.00	-364,282.69	0.00	0.00	0.00
06 Oct 23	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

06 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-34,681.120	34,681.12	0.00	0.00	-34,681.12	0.00	0.00	0.00
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-37.390	37.39	0.00	0.00	-37.39	0.00	0.00	0.00
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-9.360	9.36	0.00	0.00	-9.36	0.00	0.00	0.00
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-244.350	244.35	0.00	0.00	-244.35	0.00	0.00	0.00
06 Oct 23	INVT 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

06 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-42.080	42.08	0.00	0.00	-42.08	0.00	0.00	0.00
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-21.350	21.35	0.00	0.00	-21.35	0.00	0.00	0.00
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-0.040	0.04	0.00	0.00	-0.04	0.00	0.00	0.00
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-9.600	9.60	0.00	0.00	-9.60	0.00	0.00	0.00
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-46.510	46.51	0.00	0.00	-46.51	0.00	0.00	0.00
06 Oct 23	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

06 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-119,003.100	119,003.10	0.00	0.00	-119,003.10	0.00	0.00	0.00
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-301,303.330	301,303.33	0.00	0.00	-301,303.33	0.00	0.00	0.00
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-3,876,125.930	3,876,125.93	0.00	0.00	-3,876,125.93	0.00	0.00	0.00
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-8.810	8.81	0.00	0.00	-8.81	0.00	0.00	0.00
06 Oct 23	INVT 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

06 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-8.810	8.81	0.00	0.00	-8.81	0.00	0.00	0.00
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-109,495.940	109,495.94	0.00	0.00	-109,495.94	0.00	0.00	0.00
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-30.840	30.84	0.00	0.00	-30.84	0.00	0.00	0.00
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-115.600	115.60	0.00	0.00	-115.60	0.00	0.00	0.00
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-2.640	2.64	0.00	0.00	-2.64	0.00	0.00	0.00
06 Oct 23	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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-2,000,000.000	2,000,000.00	0.00	0.00	-2,000,000.00	0.00	0.00	0.00
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-4.390	4.39	0.00	0.00	-4.39	0.00	0.00	0.00
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-3.250	3.25	0.00	0.00	-3.25	0.00	0.00	0.00
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-226,000.000	226,000.00	0.00	0.00	-226,000.00	0.00	0.00	0.00
06 Oct 23	INVT 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

06 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-273,074.300	273,074.30	0.00	0.00	-273,074.30	0.00	0.00	0.00
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-61.170	61.17	0.00	0.00	-61.17	0.00	0.00	0.00
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-145.990	145.99	0.00	0.00	-145.99	0.00	0.00	0.00
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-215,366.330	215,366.33	0.00	0.00	-215,366.33	0.00	0.00	0.00
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-113,340.570	113,340.57	0.00	0.00	-113,340.57	0.00	0.00	0.00
06 Oct 23	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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-19.290	19.29	0.00	0.00	-19.29	0.00	0.00	0.00
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-327.720	327.72	0.00	0.00	-327.72	0.00	0.00	0.00
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-170.180	170.18	0.00	0.00	-170.18	0.00	0.00	0.00
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-33.290	33.29	0.00	0.00	-33.29	0.00	0.00	0.00
06 Oct 23	INVT 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

06 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-47.600	47.60	0.00	0.00	-47.60	0.00	0.00	0.00
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-1.800	1.80	0.00	0.00	-1.80	0.00	0.00	0.00
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-158.840	158.84	0.00	0.00	-158.84	0.00	0.00	0.00
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-146,258.890	146,258.89	0.00	0.00	-146,258.89	0.00	0.00	0.00
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-58.630	58.63	0.00	0.00	-58.63	0.00	0.00	0.00
06 Oct 23	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

06 Oct 23	NT COLLECTIVE GOVT SHORT TERM		-6.280	6.28	0.00	0.00	-6.28	0.00	0.00	0.00
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM		-27.930	27.93	0.00	0.00	-27.93	0.00	0.00	0.00
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM		-162.360	162.36	0.00	0.00	-162.36	0.00	0.00	0.00
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM		-8,052.280	8,052.28	0.00	0.00	-8,052.28	0.00	0.00	0.00
06 Oct 23	INVT 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

06 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-9.890	9.89	0.00	0.00	-9.89	0.00	0.00	0.00
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-27,284.920	27,284.92	0.00	0.00	-27,284.92	0.00	0.00	0.00
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-9.830	9.83	0.00	0.00	-9.83	0.00	0.00	0.00
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-61,104.410	61,104.41	0.00	0.00	-61,104.41	0.00	0.00	0.00
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-0.020	0.02	0.00	0.00	-0.02	0.00	0.00	0.00
06 Oct 23	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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-196.490	196.49	0.00	0.00	-196.49	0.00	0.00	0.00
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-171,623.330	171,623.33	0.00	0.00	-171,623.33	0.00	0.00	0.00
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-64.930	64.93	0.00	0.00	-64.93	0.00	0.00	0.00
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-2.030	2.03	0.00	0.00	-2.03	0.00	0.00	0.00
06 Oct 23	INVT 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

06 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-374,257.140	374,257.14	0.00	0.00	-374,257.14	0.00	0.00	0.00
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-7.890	7.89	0.00	0.00	-7.89	0.00	0.00	0.00
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-0.010	0.01	0.00	0.00	-0.01	0.00	0.00	0.00
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-17.270	17.27	0.00	0.00	-17.27	0.00	0.00	0.00
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-32.210	32.21	0.00	0.00	-32.21	0.00	0.00	0.00
06 Oct 23	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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-362,371.410	362,371.41	0.00	0.00	-362,371.41	0.00	0.00	0.00
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-3,921.230	3,921.23	0.00	0.00	-3,921.23	0.00	0.00	0.00
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-6.270	6.27	0.00	0.00	-6.27	0.00	0.00	0.00
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-59,478.740	59,478.74	0.00	0.00	-59,478.74	0.00	0.00	0.00
06 Oct 23	INVT 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

06 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-14.240	14.24	0.00	0.00	-14.24	0.00	0.00	0.00
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-21.100	21.10	0.00	0.00	-21.10	0.00	0.00	0.00
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-800.100	800.10	0.00	0.00	-800.10	0.00	0.00	0.00
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-0.630	0.63	0.00	0.00	-0.63	0.00	0.00	0.00
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-19,449.560	19,449.56	0.00	0.00	-19,449.56	0.00	0.00	0.00
06 Oct 23	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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-26,221.510	26,221.51	0.00	0.00	-26,221.51	0.00	0.00	0.00
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-313.250	313.25	0.00	0.00	-313.25	0.00	0.00	0.00
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-49.890	49.89	0.00	0.00	-49.89	0.00	0.00	0.00
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-10.070	10.07	0.00	0.00	-10.07	0.00	0.00	0.00
06 Oct 23	INVT 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

06 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-249,737.860	249,737.86	0.00	0.00	-249,737.86	0.00	0.00	0.00
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-29.050	29.05	0.00	0.00	-29.05	0.00	0.00	0.00
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-28.300	28.30	0.00	0.00	-28.30	0.00	0.00	0.00
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-7.290	7.29	0.00	0.00	-7.29	0.00	0.00	0.00
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-0.910	0.91	0.00	0.00	-0.91	0.00	0.00	0.00
06 Oct 23	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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-0.020	0.02	0.00	0.00	-0.02	0.00	0.00	0.00
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-12.840	12.84	0.00	0.00	-12.84	0.00	0.00	0.00
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-478.590	478.59	0.00	0.00	-478.59	0.00	0.00	0.00
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-11.000	11.00	0.00	0.00	-11.00	0.00	0.00	0.00
06 Oct 23	INVT 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

06 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-0.010	0.01	0.00	0.00	-0.01	0.00	0.00	0.00	
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-117.350	117.35	0.00	0.00	-117.35	0.00	0.00	0.00	
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-32,331.420	32,331.42	0.00	0.00	-32,331.42	0.00	0.00	0.00	
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-0.070	0.07	0.00	0.00	-0.07	0.00	0.00	0.00	
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-0.010	0.01	0.00	0.00	-0.01	0.00	0.00	0.00	
06 Oct 23	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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-1,038,071.860	1,038,071.86	0.00	0.00	-1,038,071.86	0.00	0.00	0.00
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-101,418.480	101,418.48	0.00	0.00	-101,418.48	0.00	0.00	0.00
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-29.940	29.94	0.00	0.00	-29.94	0.00	0.00	0.00
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-1.950	1.95	0.00	0.00	-1.95	0.00	0.00	0.00
06 Oct 23	INVT 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

06 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-42,579.190	42,579.19	0.00	0.00	-42,579.19	0.00	0.00	0.00
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-4.020	4.02	0.00	0.00	-4.02	0.00	0.00	0.00
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-118.700	118.70	0.00	0.00	-118.70	0.00	0.00	0.00
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-81,883.740	81,883.74	0.00	0.00	-81,883.74	0.00	0.00	0.00
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-55,213.570	55,213.57	0.00	0.00	-55,213.57	0.00	0.00	0.00
06 Oct 23	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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-118.730	118.73	0.00	0.00	-118.73	0.00	0.00	0.00
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-10.690	10.69	0.00	0.00	-10.69	0.00	0.00	0.00
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-151.290	151.29	0.00	0.00	-151.29	0.00	0.00	0.00
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-792,746.310	792,746.31	0.00	0.00	-792,746.31	0.00	0.00	0.00
06 Oct 23	INVT 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

06 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-562.270	562.27	0.00	0.00	-562.27	0.00	0.00	0.00
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-200,063.850	200,063.85	0.00	0.00	-200,063.85	0.00	0.00	0.00
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-34.990	34.99	0.00	0.00	-34.99	0.00	0.00	0.00
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-126.510	126.51	0.00	0.00	-126.51	0.00	0.00	0.00
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-0.010	0.01	0.00	0.00	-0.01	0.00	0.00	0.00
06 Oct 23	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

06 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-0.010	0.01	0.00	0.00	-0.01	0.00	0.00	0.00
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-754.480	754.48	0.00	0.00	-754.48	0.00	0.00	0.00
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-764,787.110	764,787.11	0.00	0.00	-764,787.11	0.00	0.00	0.00
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-185.260	185.26	0.00	0.00	-185.26	0.00	0.00	0.00
06 Oct 23	INVT 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

06 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-0.020	0.02	0.00	0.00	-0.02	0.00	0.00	0.00
06 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-3,714,152.020	3,714,152.02	0.00	0.00	-3,714,152.02	0.00	0.00	0.00
10 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-315,873.140	315,873.14	0.00	0.00	-315,873.14	0.00	0.00	0.00
11 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-2,894,758.180	2,894,758.18	0.00	0.00	-2,894,758.18	0.00	0.00	0.00
12 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-59,247.780	59,247.78	0.00	0.00	-59,247.78	0.00	0.00	0.00
12 Oct 23	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

13 Oct 23	NT COLLECTIVE GOVT SHORT TERM		-30,648.170	30,648.17	0.00	0.00	-30,648.17	0.00	0.00	0.00
13 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM		-53,305.110	53,305.11	0.00	0.00	-53,305.11	0.00	0.00	0.00
13 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM		-1,736,573.170	1,736,573.17	0.00	0.00	-1,736,573.17	0.00	0.00	0.00
13 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM		-58,222.910	58,222.91	0.00	0.00	-58,222.91	0.00	0.00	0.00
13 Oct 23	INVT 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

13 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-36,307,337.180	36,307,337.18	0.00	0.00	-36,307,337.18	0.00	0.00	0.00
13 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-129,296.830	129,296.83	0.00	0.00	-129,296.83	0.00	0.00	0.00
13 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-4,570,000.000	4,570,000.00	0.00	0.00	-4,570,000.00	0.00	0.00	0.00
13 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-333,329.390	333,329.39	0.00	0.00	-333,329.39	0.00	0.00	0.00
13 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-176,500.000	176,500.00	0.00	0.00	-176,500.00	0.00	0.00	0.00
13 Oct 23	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

13 Oct 23	NT COLLECTIVE GOVT SHORT TERM		-21,966.000	21,966.00	0.00	0.00	-21,966.00	0.00	0.00	0.00
13 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM		-161,834.590	161,834.59	0.00	0.00	-161,834.59	0.00	0.00	0.00
13 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM		-32,692.110	32,692.11	0.00	0.00	-32,692.11	0.00	0.00	0.00
13 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM		-237,300.890	237,300.89	0.00	0.00	-237,300.89	0.00	0.00	0.00
13 Oct 23	INVT 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

17 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-35,288.340	35,288.34	0.00	0.00	-35,288.34	0.00	0.00	0.00
17 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-1,098,961.270	1,098,961.27	0.00	0.00	-1,098,961.27	0.00	0.00	0.00
17 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-3,345,139.880	3,345,139.88	0.00	0.00	-3,345,139.88	0.00	0.00	0.00
17 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-622,705.460	622,705.46	0.00	0.00	-622,705.46	0.00	0.00	0.00
17 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-1,379,006.070	1,379,006.07	0.00	0.00	-1,379,006.07	0.00	0.00	0.00
18 Oct 23	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

18 Oct 23	NT COLLECTIVE GOVT SHORT TERM		-5,239,919.800	5,239,919.80	0.00	0.00	-5,239,919.80	0.00	0.00	0.00
18 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM		-6,721.760	6,721.76	0.00	0.00	-6,721.76	0.00	0.00	0.00
18 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM		-148,192.530	148,192.53	0.00	0.00	-148,192.53	0.00	0.00	0.00
20 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM		-5,750,000.000	5,750,000.00	0.00	0.00	-5,750,000.00	0.00	0.00	0.00
20 Oct 23	INVT 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

20 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-490,000.000	490,000.00	0.00	0.00	-490,000.00	0.00	0.00	0.00
20 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-2,000,000.000	2,000,000.00	0.00	0.00	-2,000,000.00	0.00	0.00	0.00
20 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-4,500.000	4,500.00	0.00	0.00	-4,500.00	0.00	0.00	0.00
20 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-104,933.820	104,933.82	0.00	0.00	-104,933.82	0.00	0.00	0.00
20 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-16,546.170	16,546.17	0.00	0.00	-16,546.17	0.00	0.00	0.00
20 Oct 23	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

20 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-53,464.560	53,464.56	0.00	0.00	-53,464.56	0.00	0.00	0.00
20 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-44,112.790	44,112.79	0.00	0.00	-44,112.79	0.00	0.00	0.00
20 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-109,587.030	109,587.03	0.00	0.00	-109,587.03	0.00	0.00	0.00
20 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-53,528.490	53,528.49	0.00	0.00	-53,528.49	0.00	0.00	0.00
20 Oct 23	INVT 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

20 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-255,676.500	255,676.50	0.00	0.00	-255,676.50	0.00	0.00	0.00
20 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-503,359.950	503,359.95	0.00	0.00	-503,359.95	0.00	0.00	0.00
20 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-464.630	464.63	0.00	0.00	-464.63	0.00	0.00	0.00
20 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-2,000,000.000	2,000,000.00	0.00	0.00	-2,000,000.00	0.00	0.00	0.00
20 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-630,303.850	630,303.85	0.00	0.00	-630,303.85	0.00	0.00	0.00
20 Oct 23	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

20 Oct 23	NT COLLECTIVE GOVT SHORT TERM		-56,794.120	56,794.12	0.00	0.00	-56,794.12	0.00	0.00	0.00
20 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM		-8,035.320	8,035.32	0.00	0.00	-8,035.32	0.00	0.00	0.00
20 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM		-100,229.700	100,229.70	0.00	0.00	-100,229.70	0.00	0.00	0.00
20 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM		-10,230.000	10,230.00	0.00	0.00	-10,230.00	0.00	0.00	0.00
23 Oct 23	INVT 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

23 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-176,685.920	176,685.92	0.00	0.00	-176,685.92	0.00	0.00	0.00
23 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-1,903,986.620	1,903,986.62	0.00	0.00	-1,903,986.62	0.00	0.00	0.00
23 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-2,525.900	2,525.90	0.00	0.00	-2,525.90	0.00	0.00	0.00
24 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-5,664,184.560	5,664,184.56	0.00	0.00	-5,664,184.56	0.00	0.00	0.00
26 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-6,820.000	6,820.00	0.00	0.00	-6,820.00	0.00	0.00	0.00
26 Oct 23	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

27 Oct 23	NT COLLECTIVE GOVT SHORT TERM		-199,655.350	199,655.35	0.00	0.00	-199,655.35	0.00	0.00	0.00
27 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM		-7,600,000.000	7,600,000.00	0.00	0.00	-7,600,000.00	0.00	0.00	0.00
27 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM		-53,993.230	53,993.23	0.00	0.00	-53,993.23	0.00	0.00	0.00
27 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM		-234,958.490	234,958.49	0.00	0.00	-234,958.49	0.00	0.00	0.00
27 Oct 23	INVT 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

27 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-46,393.910	46,393.91	0.00	0.00	-46,393.91	0.00	0.00	0.00
27 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-156,173.390	156,173.39	0.00	0.00	-156,173.39	0.00	0.00	0.00
27 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-19,057.950	19,057.95	0.00	0.00	-19,057.95	0.00	0.00	0.00
27 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-69,794.280	69,794.28	0.00	0.00	-69,794.28	0.00	0.00	0.00
27 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-567,000.000	567,000.00	0.00	0.00	-567,000.00	0.00	0.00	0.00
27 Oct 23	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

27 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-21,966.000	21,966.00	0.00	0.00	-21,966.00	0.00	0.00	0.00
27 Oct 23	INVT 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 Oct 23	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
27 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-46,053.050	46,053.05	0.00	0.00	-46,053.05	0.00	0.00	0.00
27 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-10,078.100	10,078.10	0.00	0.00	-10,078.10	0.00	0.00	0.00
27 Oct 23	INVT 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

27 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-284,606.270	284,606.27	0.00	0.00	-284,606.27	0.00	0.00	0.00
27 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-500,000.000	500,000.00	0.00	0.00	-500,000.00	0.00	0.00	0.00
27 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-69,372.150	69,372.15	0.00	0.00	-69,372.15	0.00	0.00	0.00
27 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-9,933.080	9,933.08	0.00	0.00	-9,933.08	0.00	0.00	0.00
27 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-47,989.020	47,989.02	0.00	0.00	-47,989.02	0.00	0.00	0.00
30 Oct 23	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

30 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-5,170.000	5,170.00	0.00	0.00	-5,170.00	0.00	0.00	0.00
30 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-422,006.470	422,006.47	0.00	0.00	-422,006.47	0.00	0.00	0.00
30 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-4,506,345.380	4,506,345.38	0.00	0.00	-4,506,345.38	0.00	0.00	0.00
30 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-64,600.000	64,600.00	0.00	0.00	-64,600.00	0.00	0.00	0.00
31 Oct 23	INVT 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

31 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-33,600.000	33,600.00	0.00	0.00	-33,600.00	0.00	0.00	0.00
31 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-350,000.000	350,000.00	0.00	0.00	-350,000.00	0.00	0.00	0.00
31 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-18,700.000	18,700.00	0.00	0.00	-18,700.00	0.00	0.00	0.00
31 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-899,400.000	899,400.00	0.00	0.00	-899,400.00	0.00	0.00	0.00
31 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-80,598.160	80,598.16	0.00	0.00	-80,598.16	0.00	0.00	0.00
31 Oct 23	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

31 Oct 23	NT COLLECTIVE GOVT SHORT TERM		-2,584,899.550	2,584,899.55	0.00	0.00	-2,584,899.55	0.00	0.00	0.00
31 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM		-22,600.000	22,600.00	0.00	0.00	-22,600.00	0.00	0.00	0.00
31 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM		-514,900.000	514,900.00	0.00	0.00	-514,900.00	0.00	0.00	0.00
31 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM		-110,690.020	110,690.02	0.00	0.00	-110,690.02	0.00	0.00	0.00
31 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-149,000.000	149,000.00	0.00	0.00	-149,000.00	0.00	0.00	0.00
31 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-43,400.000	43,400.00	0.00	0.00	-43,400.00	0.00	0.00	0.00
31 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-28,500.000	28,500.00	0.00	0.00	-28,500.00	0.00	0.00	0.00
31 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-146,300.000	146,300.00	0.00	0.00	-146,300.00	0.00	0.00	0.00
31 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-101,400.000	101,400.00	0.00	0.00	-101,400.00	0.00	0.00	0.00
31 Oct 23	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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-12,700.000	12,700.00	0.00	0.00	-12,700.00	0.00	0.00	0.00
31 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-34,700.000	34,700.00	0.00	0.00	-34,700.00	0.00	0.00	0.00
31 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-35,100.000	35,100.00	0.00	0.00	-35,100.00	0.00	0.00	0.00
31 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-281,100.000	281,100.00	0.00	0.00	-281,100.00	0.00	0.00	0.00
31 Oct 23	INVT 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

31 Oct 23	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 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-9,800.000	9,800.00	0.00	0.00	-9,800.00	0.00	0.00	0.00
31 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-21,600.000	21,600.00	0.00	0.00	-21,600.00	0.00	0.00	0.00
31 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-18,200.000	18,200.00	0.00	0.00	-18,200.00	0.00	0.00	0.00
31 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-13,700.000	13,700.00	0.00	0.00	-13,700.00	0.00	0.00	0.00
31 Oct 23	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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-188,400.000	188,400.00	0.00	0.00	-188,400.00	0.00	0.00	0.00
31 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-46,400.000	46,400.00	0.00	0.00	-46,400.00	0.00	0.00	0.00
31 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-295,500.000	295,500.00	0.00	0.00	-295,500.00	0.00	0.00	0.00
31 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-207,600.000	207,600.00	0.00	0.00	-207,600.00	0.00	0.00	0.00
31 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-340,400.000	340,400.00	0.00	0.00	-340,400.00	0.00	0.00	0.00
31 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-128,300.000	128,300.00	0.00	0.00	-128,300.00	0.00	0.00	0.00
31 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-4,700.000	4,700.00	0.00	0.00	-4,700.00	0.00	0.00	0.00
31 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-531,823.710	531,823.71	0.00	0.00	-531,823.71	0.00	0.00	0.00
31 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-25,600.000	25,600.00	0.00	0.00	-25,600.00	0.00	0.00	0.00
31 Oct 23	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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-57,500.000	57,500.00	0.00	0.00	-57,500.00	0.00	0.00	0.00
31 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-249,700.000	249,700.00	0.00	0.00	-249,700.00	0.00	0.00	0.00
31 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-18,600.000	18,600.00	0.00	0.00	-18,600.00	0.00	0.00	0.00
31 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-15,200.000	15,200.00	0.00	0.00	-15,200.00	0.00	0.00	0.00
31 Oct 23	INVT 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

31 Oct 23	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 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-23,400.000	23,400.00	0.00	0.00	-23,400.00	0.00	0.00	0.00
31 Oct 23	INVT 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 Oct 23	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 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-30,605.200	30,605.20	0.00	0.00	-30,605.20	0.00	0.00	0.00
31 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-464.630	464.63	0.00	0.00	-464.63	0.00	0.00	0.00
31 Oct 23	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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-163,100.000	163,100.00	0.00	0.00	-163,100.00	0.00	0.00	0.00
31 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-100,400.000	100,400.00	0.00	0.00	-100,400.00	0.00	0.00	0.00
31 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-59,900.000	59,900.00	0.00	0.00	-59,900.00	0.00	0.00	0.00
31 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-252,100.000	252,100.00	0.00	0.00	-252,100.00	0.00	0.00	0.00
31 Oct 23	INVT 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

31 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-15,200.000	15,200.00	0.00	0.00	-15,200.00	0.00	0.00	0.00
31 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-69,689.830	69,689.83	0.00	0.00	-69,689.83	0.00	0.00	0.00
31 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-14,300.000	14,300.00	0.00	0.00	-14,300.00	0.00	0.00	0.00
31 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-48,300.000	48,300.00	0.00	0.00	-48,300.00	0.00	0.00	0.00
31 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-825,700.000	825,700.00	0.00	0.00	-825,700.00	0.00	0.00	0.00
31 Oct 23	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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-372,830.930	372,830.93	0.00	0.00	-372,830.93	0.00	0.00	0.00
31 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-449,400.000	449,400.00	0.00	0.00	-449,400.00	0.00	0.00	0.00
31 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-19,800.000	19,800.00	0.00	0.00	-19,800.00	0.00	0.00	0.00
31 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-18,800.000	18,800.00	0.00	0.00	-18,800.00	0.00	0.00	0.00
31 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-12,700.000	12,700.00	0.00	0.00	-12,700.00	0.00	0.00	0.00
31 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-211,600.000	211,600.00	0.00	0.00	-211,600.00	0.00	0.00	0.00
31 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-123,000.000	123,000.00	0.00	0.00	-123,000.00	0.00	0.00	0.00
31 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-164,000.000	164,000.00	0.00	0.00	-164,000.00	0.00	0.00	0.00
31 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-371,900.000	371,900.00	0.00	0.00	-371,900.00	0.00	0.00	0.00
31 Oct 23	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

31 Oct 23	NT COLLECTIVE GOVT SHORT TERM		-89,300.000	89,300.00	0.00	0.00	-89,300.00	0.00	0.00	0.00
31 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM		-438,500.000	438,500.00	0.00	0.00	-438,500.00	0.00	0.00	0.00
31 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM		-18,300.000	18,300.00	0.00	0.00	-18,300.00	0.00	0.00	0.00
31 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM		-68,700.000	68,700.00	0.00	0.00	-68,700.00	0.00	0.00	0.00
31 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-14,000.000	14,000.00	0.00	0.00	-14,000.00	0.00	0.00	0.00
31 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-33,800.000	33,800.00	0.00	0.00	-33,800.00	0.00	0.00	0.00
31 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-63,300.000	63,300.00	0.00	0.00	-63,300.00	0.00	0.00	0.00
31 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-43,200.000	43,200.00	0.00	0.00	-43,200.00	0.00	0.00	0.00
31 Oct 23	INVT 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 Oct 23	NT COLLECTIVE GOVT SHORT TERM	-104,408.860	104,408.86	0.00	0.00	-104,408.86	0.00	0.00	0.00
31 Oct 23	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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-15,372.140	15,372.14	0.00	0.00	-15,372.14	0.00	0.00	0.00
01 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-2,465,417.020	2,465,417.02	0.00	0.00	-2,465,417.02	0.00	0.00	0.00
01 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-842,151.750	842,151.75	0.00	0.00	-842,151.75	0.00	0.00	0.00
01 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-23.930	23.93	0.00	0.00	-23.93	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-88.540	88.54	0.00	0.00	-88.54	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-81.180	81.18	0.00	0.00	-81.18	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-30.360	30.36	0.00	0.00	-30.36	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-56.780	56.78	0.00	0.00	-56.78	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-54.360	54.36	0.00	0.00	-54.36	0.00	0.00	0.00
07 Nov 23	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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-18.710	18.71	0.00	0.00	-18.71	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-20.190	20.19	0.00	0.00	-20.19	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-0.020	0.02	0.00	0.00	-0.02	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-6.300	6.30	0.00	0.00	-6.30	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-0.040	0.04	0.00	0.00	-0.04	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-19.250	19.25	0.00	0.00	-19.25	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-9.460	9.46	0.00	0.00	-9.46	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-2.000	2.00	0.00	0.00	-2.00	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-0.770	0.77	0.00	0.00	-0.77	0.00	0.00	0.00
07 Nov 23	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

07 Nov 23	NT COLLECTIVE GOVT SHORT TERM		-52.660	52.66	0.00	0.00	-52.66	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM		-145.710	145.71	0.00	0.00	-145.71	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM		-120.390	120.39	0.00	0.00	-120.39	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM		-563.070	563.07	0.00	0.00	-563.07	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-0.060	0.06	0.00	0.00	-0.06	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-204.090	204.09	0.00	0.00	-204.09	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-15.960	15.96	0.00	0.00	-15.96	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-24.970	24.97	0.00	0.00	-24.97	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-2,286,510.020	2,286,510.02	0.00	0.00	-2,286,510.02	0.00	0.00	0.00
07 Nov 23	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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-0.020	0.02	0.00	0.00	-0.02	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-0.020	0.02	0.00	0.00	-0.02	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-4.460	4.46	0.00	0.00	-4.46	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-68.470	68.47	0.00	0.00	-68.47	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-110.580	110.58	0.00	0.00	-110.58	0.00	0.00	0.00	
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-6.770	6.77	0.00	0.00	-6.77	0.00	0.00	0.00	
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-6.800	6.80	0.00	0.00	-6.80	0.00	0.00	0.00	
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-13.060	13.06	0.00	0.00	-13.06	0.00	0.00	0.00	
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-88.410	88.41	0.00	0.00	-88.41	0.00	0.00	0.00	
07 Nov 23	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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-2.890	2.89	0.00	0.00	-2.89	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-0.240	0.24	0.00	0.00	-0.24	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-2.220	2.22	0.00	0.00	-2.22	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-40.450	40.45	0.00	0.00	-40.45	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-14.800	14.80	0.00	0.00	-14.80	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-873.240	873.24	0.00	0.00	-873.24	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-6,385,358.490	6,385,358.49	0.00	0.00	-6,385,358.49	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-821,800.000	821,800.00	0.00	0.00	-821,800.00	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-131.130	131.13	0.00	0.00	-131.13	0.00	0.00	0.00
07 Nov 23	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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-65.530	65.53	0.00	0.00	-65.53	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-27.470	27.47	0.00	0.00	-27.47	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-10.020	10.02	0.00	0.00	-10.02	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-23.780	23.78	0.00	0.00	-23.78	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-9.230	9.23	0.00	0.00	-9.23	0.00	0.00	0.00	
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-1,108,900.000	1,108,900.00	0.00	0.00	-1,108,900.00	0.00	0.00	0.00	
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-20.930	20.93	0.00	0.00	-20.93	0.00	0.00	0.00	
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-11.950	11.95	0.00	0.00	-11.95	0.00	0.00	0.00	
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-39,551.300	39,551.30	0.00	0.00	-39,551.30	0.00	0.00	0.00	
07 Nov 23	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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-15.550	15.55	0.00	0.00	-15.55	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-49.650	49.65	0.00	0.00	-49.65	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-0.160	0.16	0.00	0.00	-0.16	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-11,139.830	11,139.83	0.00	0.00	-11,139.83	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-578.360	578.36	0.00	0.00	-578.36	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-8.400	8.40	0.00	0.00	-8.40	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-14.640	14.64	0.00	0.00	-14.64	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-36.760	36.76	0.00	0.00	-36.76	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-15.220	15.22	0.00	0.00	-15.22	0.00	0.00	0.00
07 Nov 23	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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-150.750	150.75	0.00	0.00	-150.75	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-1.850	1.85	0.00	0.00	-1.85	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-81.710	81.71	0.00	0.00	-81.71	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-222.140	222.14	0.00	0.00	-222.14	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-154.120	154.12	0.00	0.00	-154.12	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-5,858.320	5,858.32	0.00	0.00	-5,858.32	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-36.560	36.56	0.00	0.00	-36.56	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-43.140	43.14	0.00	0.00	-43.14	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-40.410	40.41	0.00	0.00	-40.41	0.00	0.00	0.00
07 Nov 23	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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-41.000	41.00	0.00	0.00	-41.00	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-90.350	90.35	0.00	0.00	-90.35	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-663.800	663.80	0.00	0.00	-663.80	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-2.740	2.74	0.00	0.00	-2.74	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-0.140	0.14	0.00	0.00	-0.14	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-10.160	10.16	0.00	0.00	-10.16	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-22.980	22.98	0.00	0.00	-22.98	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-3.430	3.43	0.00	0.00	-3.43	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-320.490	320.49	0.00	0.00	-320.49	0.00	0.00	0.00
07 Nov 23	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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-14.790	14.79	0.00	0.00	-14.79	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-0.730	0.73	0.00	0.00	-0.73	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-0.020	0.02	0.00	0.00	-0.02	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-2,214.260	2,214.26	0.00	0.00	-2,214.26	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-10.150	10.15	0.00	0.00	-10.15	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-63.950	63.95	0.00	0.00	-63.95	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-139,402.770	139,402.77	0.00	0.00	-139,402.77	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-0.100	0.10	0.00	0.00	-0.10	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-23,317.620	23,317.62	0.00	0.00	-23,317.62	0.00	0.00	0.00
07 Nov 23	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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-52.490	52.49	0.00	0.00	-52.49	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-1,993.250	1,993.25	0.00	0.00	-1,993.25	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-8.650	8.65	0.00	0.00	-8.65	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-285.310	285.31	0.00	0.00	-285.31	0.00	0.00	0.00
07 Nov 23	INVT 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

07 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-20.430	20.43	0.00	0.00	-20.43	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-722,418.120	722,418.12	0.00	0.00	-722,418.12	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-8.470	8.47	0.00	0.00	-8.47	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-2.650	2.65	0.00	0.00	-2.65	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-367.090	367.09	0.00	0.00	-367.09	0.00	0.00	0.00
07 Nov 23	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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-22.900	22.90	0.00	0.00	-22.90	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-36.400	36.40	0.00	0.00	-36.40	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-17.950	17.95	0.00	0.00	-17.95	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-55.060	55.06	0.00	0.00	-55.06	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-70.620	70.62	0.00	0.00	-70.62	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-4,620.000	4,620.00	0.00	0.00	-4,620.00	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-15.320	15.32	0.00	0.00	-15.32	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-19.230	19.23	0.00	0.00	-19.23	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-24.830	24.83	0.00	0.00	-24.83	0.00	0.00	0.00
07 Nov 23	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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-19.660	19.66	0.00	0.00	-19.66	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-873.240	873.24	0.00	0.00	-873.24	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-479,878.200	479,878.20	0.00	0.00	-479,878.20	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-27.520	27.52	0.00	0.00	-27.52	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-94.400	94.40	0.00	0.00	-94.40	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-33.860	33.86	0.00	0.00	-33.86	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-6.190	6.19	0.00	0.00	-6.19	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-21.760	21.76	0.00	0.00	-21.76	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-5.380	5.38	0.00	0.00	-5.38	0.00	0.00	0.00
07 Nov 23	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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-32.820	32.82	0.00	0.00	-32.82	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-14.640	14.64	0.00	0.00	-14.64	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-0.040	0.04	0.00	0.00	-0.04	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-15.140	15.14	0.00	0.00	-15.14	0.00	0.00	0.00
07 Nov 23	INVT 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

07 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-177,518.390	177,518.39	0.00	0.00	-177,518.39	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-70.010	70.01	0.00	0.00	-70.01	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-22,026.600	22,026.60	0.00	0.00	-22,026.60	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-30.910	30.91	0.00	0.00	-30.91	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-8.510	8.51	0.00	0.00	-8.51	0.00	0.00	0.00
07 Nov 23	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 Nov 23 07 Nov 23 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	-17,454.40 1.00	17,454.40	0.00	0.00	-17,454.40	0.00	0.00	0.00
07 Nov 23 07 Nov 23 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	-106,434.660 1.00	106,434.66	0.00	0.00	-106,434.66	0.00	0.00	0.00
07 Nov 23 07 Nov 23 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	-5.060 1.00	5.06	0.00	0.00	-5.06	0.00	0.00	0.00
07 Nov 23 07 Nov 23 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	-4.900 1.00	4.90	0.00	0.00	-4.90	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

07 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-54.220	54.22	0.00	0.00	-54.22	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-121.370	121.37	0.00	0.00	-121.37	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-1.470	1.47	0.00	0.00	-1.47	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-7.320	7.32	0.00	0.00	-7.32	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-0.020	0.02	0.00	0.00	-0.02	0.00	0.00	0.00
07 Nov 23	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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-874.000	874.00	0.00	0.00	-874.00	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-1.430	1.43	0.00	0.00	-1.43	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-3.830	3.83	0.00	0.00	-3.83	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-1.140	1.14	0.00	0.00	-1.14	0.00	0.00	0.00
07 Nov 23	INVT 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

07 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-205,759.440	205,759.44	0.00	0.00	-205,759.44	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-21.410	21.41	0.00	0.00	-21.41	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-5.110	5.11	0.00	0.00	-5.11	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-1.960	1.96	0.00	0.00	-1.96	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-0.220	0.22	0.00	0.00	-0.22	0.00	0.00	0.00
07 Nov 23	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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-0.060	0.06	0.00	0.00	-0.06	0.00	0.00	0.00
07 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-3,190.000	3,190.00	0.00	0.00	-3,190.00	0.00	0.00	0.00
08 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-182,929.170	182,929.17	0.00	0.00	-182,929.17	0.00	0.00	0.00
08 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-416,425.000	416,425.00	0.00	0.00	-416,425.00	0.00	0.00	0.00
09 Nov 23	INVT 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

10 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-51,279.470	51,279.47	0.00	0.00	-51,279.47	0.00	0.00	0.00
10 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-5,390.000	5,390.00	0.00	0.00	-5,390.00	0.00	0.00	0.00
10 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-158,070.790	158,070.79	0.00	0.00	-158,070.79	0.00	0.00	0.00
13 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-148,688.760	148,688.76	0.00	0.00	-148,688.76	0.00	0.00	0.00
14 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-65,855.720	65,855.72	0.00	0.00	-65,855.72	0.00	0.00	0.00
14 Nov 23	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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-238,634.510	238,634.51	0.00	0.00	-238,634.51	0.00	0.00	0.00
14 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-464.630	464.63	0.00	0.00	-464.63	0.00	0.00	0.00
14 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-163,071.460	163,071.46	0.00	0.00	-163,071.46	0.00	0.00	0.00
14 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-64,000.000	64,000.00	0.00	0.00	-64,000.00	0.00	0.00	0.00
14 Nov 23	INVT 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

14 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-39,729,153.120	39,729,153.12	0.00	0.00	-39,729,153.12	0.00	0.00	0.00
14 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-79,715.120	79,715.12	0.00	0.00	-79,715.12	0.00	0.00	0.00
14 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-125,382.910	125,382.91	0.00	0.00	-125,382.91	0.00	0.00	0.00
14 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-11,436.340	11,436.34	0.00	0.00	-11,436.34	0.00	0.00	0.00
14 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-154,547.880	154,547.88	0.00	0.00	-154,547.88	0.00	0.00	0.00
14 Nov 23	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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-231,024.510	231,024.51	0.00	0.00	-231,024.51	0.00	0.00	0.00
14 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-51,279.470	51,279.47	0.00	0.00	-51,279.47	0.00	0.00	0.00
14 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-89,414.510	89,414.51	0.00	0.00	-89,414.51	0.00	0.00	0.00
14 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-217,873.250	217,873.25	0.00	0.00	-217,873.25	0.00	0.00	0.00
14 Nov 23	INVT 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>Narrative</u>	Price						

### Sales

#### Cash and Cash Equivalents

#### Funds - short term investment

##### United States - USD

14 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-201,653.450	201,653.45	0.00	0.00	-201,653.45	0.00	0.00	0.00
14 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-393,894.250	393,894.25	0.00	0.00	-393,894.25	0.00	0.00	0.00
15 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-8,785,882.900	8,785,882.90	0.00	0.00	-8,785,882.90	0.00	0.00	0.00
16 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-1,202,816.010	1,202,816.01	0.00	0.00	-1,202,816.01	0.00	0.00	0.00
17 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-170,705.560	170,705.56	0.00	0.00	-170,705.56	0.00	0.00	0.00
17 Nov 23	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

20 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-1,151,465.170	1,151,465.17	0.00	0.00	-1,151,465.17	0.00	0.00	0.00
20 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-180,000.000	180,000.00	0.00	0.00	-180,000.00	0.00	0.00	0.00
20 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-1,763,997.780	1,763,997.78	0.00	0.00	-1,763,997.78	0.00	0.00	0.00
20 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-1,698,368.150	1,698,368.15	0.00	0.00	-1,698,368.15	0.00	0.00	0.00
20 Nov 23	INVT 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

21 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-57,462.170	57,462.17	0.00	0.00	-57,462.17	0.00	0.00	0.00
21 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-51,832.210	51,832.21	0.00	0.00	-51,832.21	0.00	0.00	0.00
21 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-7,880,873.190	7,880,873.19	0.00	0.00	-7,880,873.19	0.00	0.00	0.00
21 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-2,400,000.000	2,400,000.00	0.00	0.00	-2,400,000.00	0.00	0.00	0.00
21 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-150,741.870	150,741.87	0.00	0.00	-150,741.87	0.00	0.00	0.00
21 Nov 23	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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-89,854.350	89,854.35	0.00	0.00	-89,854.35	0.00	0.00	0.00
21 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-0.030	0.03	0.00	0.00	-0.03	0.00	0.00	0.00
21 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-20,692.760	20,692.76	0.00	0.00	-20,692.76	0.00	0.00	0.00
21 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-47,074.040	47,074.04	0.00	0.00	-47,074.04	0.00	0.00	0.00
21 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-50,717.690	50,717.69	0.00	0.00	-50,717.69	0.00	0.00	0.00
21 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-457,115.560	457,115.56	0.00	0.00	-457,115.56	0.00	0.00	0.00
21 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-8,154.260	8,154.26	0.00	0.00	-8,154.26	0.00	0.00	0.00
21 Nov 23	INVT 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 Nov 23	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
21 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-44,152.790	44,152.79	0.00	0.00	-44,152.79	0.00	0.00	0.00
21 Nov 23	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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-21,202.410	21,202.41	0.00	0.00	-21,202.41	0.00	0.00	0.00
21 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-85,489.530	85,489.53	0.00	0.00	-85,489.53	0.00	0.00	0.00
21 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-27,882.000	27,882.00	0.00	0.00	-27,882.00	0.00	0.00	0.00
21 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-69,261.290	69,261.29	0.00	0.00	-69,261.29	0.00	0.00	0.00
21 Nov 23	INVT 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

22 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-298,262.160		298,262.16	0.00	0.00	-298,262.16	0.00	0.00	0.00
22 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-5,094,055.560		5,094,055.56	0.00	0.00	-5,094,055.56	0.00	0.00	0.00
27 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-39,800.000		39,800.00	0.00	0.00	-39,800.00	0.00	0.00	0.00
28 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-20,600.000		20,600.00	0.00	0.00	-20,600.00	0.00	0.00	0.00
28 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-123,211.500		123,211.50	0.00	0.00	-123,211.50	0.00	0.00	0.00
28 Nov 23	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

28 Nov 23	NT COLLECTIVE GOVT SHORT TERM		-108,651.000	108,651.00	0.00	0.00	-108,651.00	0.00	0.00	0.00
28 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM		-520,200.000	520,200.00	0.00	0.00	-520,200.00	0.00	0.00	0.00
28 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM		-54,500.000	54,500.00	0.00	0.00	-54,500.00	0.00	0.00	0.00
28 Nov 23	INVT 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 Nov 23	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 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-17,300.000	17,300.00	0.00	0.00	-17,300.00	0.00	0.00	0.00
28 Nov 23	INVT 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 Nov 23	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 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-243,800.000	243,800.00	0.00	0.00	-243,800.00	0.00	0.00	0.00
28 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-824,800.000	824,800.00	0.00	0.00	-824,800.00	0.00	0.00	0.00
28 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-4,700.000	4,700.00	0.00	0.00	-4,700.00	0.00	0.00	0.00
28 Nov 23	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

28 Nov 23	NT COLLECTIVE GOVT SHORT TERM		-35,300.000	35,300.00	0.00	0.00	-35,300.00	0.00	0.00	0.00
28 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM		-23,800.000	23,800.00	0.00	0.00	-23,800.00	0.00	0.00	0.00
28 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM		-56,700.000	56,700.00	0.00	0.00	-56,700.00	0.00	0.00	0.00
28 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM		-624,700.000	624,700.00	0.00	0.00	-624,700.00	0.00	0.00	0.00
28 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-143,400.000	143,400.00	0.00	0.00	-143,400.00	0.00	0.00	0.00
28 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-39,600.000	39,600.00	0.00	0.00	-39,600.00	0.00	0.00	0.00
28 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-69,100.000	69,100.00	0.00	0.00	-69,100.00	0.00	0.00	0.00
28 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-47,049.230	47,049.23	0.00	0.00	-47,049.23	0.00	0.00	0.00
28 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-859,600.000	859,600.00	0.00	0.00	-859,600.00	0.00	0.00	0.00
28 Nov 23	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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-50,100.000	50,100.00	0.00	0.00	-50,100.00	0.00	0.00	0.00
28 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-6,300.000	6,300.00	0.00	0.00	-6,300.00	0.00	0.00	0.00
28 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-6,500.000	6,500.00	0.00	0.00	-6,500.00	0.00	0.00	0.00
28 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-62,500.000	62,500.00	0.00	0.00	-62,500.00	0.00	0.00	0.00
28 Nov 23	INVT 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 Nov 23	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 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-10,200.000	10,200.00	0.00	0.00	-10,200.00	0.00	0.00	0.00
28 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-82,100.000	82,100.00	0.00	0.00	-82,100.00	0.00	0.00	0.00
28 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-55,100.000	55,100.00	0.00	0.00	-55,100.00	0.00	0.00	0.00
28 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-106,400.000	106,400.00	0.00	0.00	-106,400.00	0.00	0.00	0.00
28 Nov 23	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

28 Nov 23	NT COLLECTIVE GOVT SHORT TERM		-114,667.730	114,667.73	0.00	0.00	-114,667.73	0.00	0.00	0.00
28 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM		-24,600.000	24,600.00	0.00	0.00	-24,600.00	0.00	0.00	0.00
28 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM		-117,900.000	117,900.00	0.00	0.00	-117,900.00	0.00	0.00	0.00
28 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM		-443,600.000	443,600.00	0.00	0.00	-443,600.00	0.00	0.00	0.00
28 Nov 23	INVT 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

28 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-36,000.000	36,000.00	0.00	0.00	-36,000.00	0.00	0.00	0.00
28 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-192,072.740	192,072.74	0.00	0.00	-192,072.74	0.00	0.00	0.00
28 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-252,000.000	252,000.00	0.00	0.00	-252,000.00	0.00	0.00	0.00
28 Nov 23	INVT 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 Nov 23	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 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-206,200.000	206,200.00	0.00	0.00	-206,200.00	0.00	0.00	0.00
28 Nov 23	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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-64,000.000	64,000.00	0.00	0.00	-64,000.00	0.00	0.00	0.00
28 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-27,100.000	27,100.00	0.00	0.00	-27,100.00	0.00	0.00	0.00
28 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-114,700.000	114,700.00	0.00	0.00	-114,700.00	0.00	0.00	0.00
28 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-350,593.530	350,593.53	0.00	0.00	-350,593.53	0.00	0.00	0.00
28 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-226,288.450	226,288.45	0.00	0.00	-226,288.45	0.00	0.00	0.00
28 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-167,000.000	167,000.00	0.00	0.00	-167,000.00	0.00	0.00	0.00
28 Nov 23	INVT 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 Nov 23	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 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-100,300.000	100,300.00	0.00	0.00	-100,300.00	0.00	0.00	0.00
28 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-88,445.620	88,445.62	0.00	0.00	-88,445.62	0.00	0.00	0.00
28 Nov 23	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

28 Nov 23	NT COLLECTIVE GOVT SHORT TERM		-23,200.000	23,200.00	0.00	0.00	-23,200.00	0.00	0.00	0.00
28 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM		-23,400.000	23,400.00	0.00	0.00	-23,400.00	0.00	0.00	0.00
28 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM		-385,300.000	385,300.00	0.00	0.00	-385,300.00	0.00	0.00	0.00
28 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM		-33,100.000	33,100.00	0.00	0.00	-33,100.00	0.00	0.00	0.00
28 Nov 23	INVT 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

28 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-57,228.530	57,228.53	0.00	0.00	-57,228.53	0.00	0.00	0.00
28 Nov 23	INVT 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 Nov 23	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 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-12,300.000	12,300.00	0.00	0.00	-12,300.00	0.00	0.00	0.00
28 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-23,500.000	23,500.00	0.00	0.00	-23,500.00	0.00	0.00	0.00
28 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-51,900.000	51,900.00	0.00	0.00	-51,900.00	0.00	0.00	0.00
28 Nov 23	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

29 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-3,152,997.330	3,152,997.33	0.00	0.00	-3,152,997.33	0.00	0.00	0.00
29 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-591,961.310	591,961.31	0.00	0.00	-591,961.31	0.00	0.00	0.00
29 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-1,737,707.510	1,737,707.51	0.00	0.00	-1,737,707.51	0.00	0.00	0.00
29 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-21,246.670	21,246.67	0.00	0.00	-21,246.67	0.00	0.00	0.00
30 Nov 23	INVT 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

30 Nov 23	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 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-52,754.670	52,754.67	0.00	0.00	-52,754.67	0.00	0.00	0.00
30 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-464.630	464.63	0.00	0.00	-464.63	0.00	0.00	0.00
30 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-550,000.000	550,000.00	0.00	0.00	-550,000.00	0.00	0.00	0.00
30 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-131,070.220	131,070.22	0.00	0.00	-131,070.22	0.00	0.00	0.00
30 Nov 23	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

30 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-312,900.000	312,900.00	0.00	0.00	-312,900.00	0.00	0.00	0.00
30 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-270,807.480	270,807.48	0.00	0.00	-270,807.48	0.00	0.00	0.00
30 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-819,600.000	819,600.00	0.00	0.00	-819,600.00	0.00	0.00	0.00
30 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-63,131.380	63,131.38	0.00	0.00	-63,131.38	0.00	0.00	0.00
30 Nov 23	INVT 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

30 Nov 23	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 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-24,316.140	24,316.14	0.00	0.00	-24,316.14	0.00	0.00	0.00
30 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-129,674.350	129,674.35	0.00	0.00	-129,674.35	0.00	0.00	0.00
30 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-21,587.500	21,587.50	0.00	0.00	-21,587.50	0.00	0.00	0.00
30 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-1,756,066.730	1,756,066.73	0.00	0.00	-1,756,066.73	0.00	0.00	0.00
30 Nov 23	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

30 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-150,513.740	150,513.74	0.00	0.00	-150,513.74	0.00	0.00	0.00
30 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-320,100.000	320,100.00	0.00	0.00	-320,100.00	0.00	0.00	0.00
30 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-776,697.810	776,697.81	0.00	0.00	-776,697.81	0.00	0.00	0.00
30 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-1,641,465.740	1,641,465.74	0.00	0.00	-1,641,465.74	0.00	0.00	0.00
30 Nov 23	INVT 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

30 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-57,677.890	57,677.89	0.00	0.00	-57,677.89	0.00	0.00	0.00
30 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-10,500.000	10,500.00	0.00	0.00	-10,500.00	0.00	0.00	0.00
30 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-11,100.000	11,100.00	0.00	0.00	-11,100.00	0.00	0.00	0.00
30 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-13,600.000	13,600.00	0.00	0.00	-13,600.00	0.00	0.00	0.00
30 Nov 23	INVT 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 Nov 23	NT COLLECTIVE GOVT SHORT TERM	-53,088.390	53,088.39	0.00	0.00	-53,088.39	0.00	0.00	0.00
30 Nov 23	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 Dec 23	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 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-885,764.840	885,764.84	0.00	0.00	-885,764.84	0.00	0.00	0.00
01 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-500,259.010	500,259.01	0.00	0.00	-500,259.01	0.00	0.00	0.00
01 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-1,243,325.570	1,243,325.57	0.00	0.00	-1,243,325.57	0.00	0.00	0.00
01 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-92,812.360	92,812.36	0.00	0.00	-92,812.36	0.00	0.00	0.00
01 Dec 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-259,720.510	259,720.51	0.00	0.00	-259,720.51	0.00	0.00	0.00
05 Dec 23	INVT FD	1.00							
Settled	CUSIP : 66586U445 / NORTHERN TRUST COMPANY, CHICAGO NT COLTV GOVT INVT FD PRICE: 1.0 NET BROKER: NORTHERN TRUST COMPANY, CHICAGO								
05 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-341,955.210	341,955.21	0.00	0.00	-341,955.21	0.00	0.00	0.00
05 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-5,632,564.820	5,632,564.82	0.00	0.00	-5,632,564.82	0.00	0.00	0.00
06 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-2,200.000	2,200.00	0.00	0.00	-2,200.00	0.00	0.00	0.00
06 Dec 23	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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-355.350	355.35	0.00	0.00	-355.35	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-65.100	65.10	0.00	0.00	-65.10	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-7.320	7.32	0.00	0.00	-7.32	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-3.420	3.42	0.00	0.00	-3.42	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-132.940	132.94	0.00	0.00	-132.94	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-65.590	65.59	0.00	0.00	-65.59	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-66.710	66.71	0.00	0.00	-66.71	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-24.430	24.43	0.00	0.00	-24.43	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-0.160	0.16	0.00	0.00	-0.16	0.00	0.00	0.00
07 Dec 23	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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-20.950	20.95	0.00	0.00	-20.95	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-247.150	247.15	0.00	0.00	-247.15	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-4,688.460	4,688.46	0.00	0.00	-4,688.46	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-50.510	50.51	0.00	0.00	-50.51	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-64.790	64.79	0.00	0.00	-64.79	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-8.050	8.05	0.00	0.00	-8.05	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-28.090	28.09	0.00	0.00	-28.09	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-7.960	7.96	0.00	0.00	-7.96	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-5.450	5.45	0.00	0.00	-5.45	0.00	0.00	0.00
07 Dec 23	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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-56.280	56.28	0.00	0.00	-56.28	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-3,360.250	3,360.25	0.00	0.00	-3,360.25	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-35.660	35.66	0.00	0.00	-35.66	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-16.500	16.50	0.00	0.00	-16.50	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-300,000.000	300,000.00	0.00	0.00	-300,000.00	0.00	0.00	0.00	
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-1.320	1.32	0.00	0.00	-1.32	0.00	0.00	0.00	
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-16.750	16.75	0.00	0.00	-16.75	0.00	0.00	0.00	
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-5.150	5.15	0.00	0.00	-5.15	0.00	0.00	0.00	
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-0.040	0.04	0.00	0.00	-0.04	0.00	0.00	0.00	
07 Dec 23	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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-17.260	17.26	0.00	0.00	-17.26	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-0.520	0.52	0.00	0.00	-0.52	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-1,320.000	1,320.00	0.00	0.00	-1,320.00	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-53.760	53.76	0.00	0.00	-53.76	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-301,785.150	301,785.15	0.00	0.00	-301,785.15	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-1,750.420	1,750.42	0.00	0.00	-1,750.42	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-4.470	4.47	0.00	0.00	-4.47	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-0.690	0.69	0.00	0.00	-0.69	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-20.640	20.64	0.00	0.00	-20.64	0.00	0.00	0.00
07 Dec 23	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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-58.920	58.92	0.00	0.00	-58.92	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-0.220	0.22	0.00	0.00	-0.22	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-0.120	0.12	0.00	0.00	-0.12	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-47.960	47.96	0.00	0.00	-47.96	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-35.270	35.27	0.00	0.00	-35.27	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-97.940	97.94	0.00	0.00	-97.94	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-0.040	0.04	0.00	0.00	-0.04	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-81.310	81.31	0.00	0.00	-81.31	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-195,531.690	195,531.69	0.00	0.00	-195,531.69	0.00	0.00	0.00
07 Dec 23	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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-9.120	9.12	0.00	0.00	-9.12	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-8.290	8.29	0.00	0.00	-8.29	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-0.040	0.04	0.00	0.00	-0.04	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-35.650	35.65	0.00	0.00	-35.65	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-172,000.000	172,000.00	0.00	0.00	-172,000.00	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-113.550	113.55	0.00	0.00	-113.55	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-15.450	15.45	0.00	0.00	-15.45	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-4.000	4.00	0.00	0.00	-4.00	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-1.810	1.81	0.00	0.00	-1.81	0.00	0.00	0.00
07 Dec 23	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 Dec 23	NT COLLECTIVE GOVT SHORT TERM		-204,874.000	204,874.00	0.00	0.00	-204,874.00	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM		-0.200	0.20	0.00	0.00	-0.20	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM		-0.040	0.04	0.00	0.00	-0.04	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM		-55.040	55.04	0.00	0.00	-55.04	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-338.260	338.26	0.00	0.00	-338.26	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-0.520	0.52	0.00	0.00	-0.52	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-0.520	0.52	0.00	0.00	-0.52	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-75.970	75.97	0.00	0.00	-75.97	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-0.200	0.20	0.00	0.00	-0.20	0.00	0.00	0.00
07 Dec 23	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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-0.360	0.36	0.00	0.00	-0.36	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-0.040	0.04	0.00	0.00	-0.04	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-0.320	0.32	0.00	0.00	-0.32	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-2.310	2.31	0.00	0.00	-2.31	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-2,212,188.190	2,212,188.19	0.00	0.00	-2,212,188.19	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-0.080	0.08	0.00	0.00	-0.08	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-120.460	120.46	0.00	0.00	-120.46	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-15,722.930	15,722.93	0.00	0.00	-15,722.93	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-91.230	91.23	0.00	0.00	-91.23	0.00	0.00	0.00
07 Dec 23	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

07 Dec 23	NT COLLECTIVE GOVT SHORT TERM		-1.490	1.49	0.00	0.00	-1.49	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM		-526.010	526.01	0.00	0.00	-526.01	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM		-0.040	0.04	0.00	0.00	-0.04	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM		-903,812.150	903,812.15	0.00	0.00	-903,812.15	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-0.990	0.99	0.00	0.00	-0.99	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-14.650	14.65	0.00	0.00	-14.65	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-11.990	11.99	0.00	0.00	-11.99	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-9.350	9.35	0.00	0.00	-9.35	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-18.030	18.03	0.00	0.00	-18.03	0.00	0.00	0.00
07 Dec 23	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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-122,519.190	122,519.19	0.00	0.00	-122,519.19	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-598.350	598.35	0.00	0.00	-598.35	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-145.930	145.93	0.00	0.00	-145.93	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-0.040	0.04	0.00	0.00	-0.04	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-134,001.160	134,001.16	0.00	0.00	-134,001.16	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-0.040	0.04	0.00	0.00	-0.04	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-125.620	125.62	0.00	0.00	-125.62	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-8.350	8.35	0.00	0.00	-8.35	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-33.120	33.12	0.00	0.00	-33.12	0.00	0.00	0.00
07 Dec 23	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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-13.370	13.37	0.00	0.00	-13.37	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-140.830	140.83	0.00	0.00	-140.83	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-5.780	5.78	0.00	0.00	-5.78	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-7.940	7.94	0.00	0.00	-7.94	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-3.010	3.01	0.00	0.00	-3.01	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-844.180	844.18	0.00	0.00	-844.18	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-159.100	159.10	0.00	0.00	-159.10	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-4.180	4.18	0.00	0.00	-4.18	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-15.540	15.54	0.00	0.00	-15.54	0.00	0.00	0.00
07 Dec 23	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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-7.580	7.58	0.00	0.00	-7.58	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-58.060	58.06	0.00	0.00	-58.06	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-30.120	30.12	0.00	0.00	-30.12	0.00	0.00	0.00
07 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-123.620	123.62	0.00	0.00	-123.62	0.00	0.00	0.00
07 Dec 23	INVT 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

08 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-420,317.920	420,317.92	0.00	0.00	-420,317.92	0.00	0.00	0.00
08 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-228,047.000	228,047.00	0.00	0.00	-228,047.00	0.00	0.00	0.00
08 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-660.000	660.00	0.00	0.00	-660.00	0.00	0.00	0.00
11 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-9,221,191.560	9,221,191.56	0.00	0.00	-9,221,191.56	0.00	0.00	0.00
11 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-647,821.730	647,821.73	0.00	0.00	-647,821.73	0.00	0.00	0.00
11 Dec 23	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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-447,946.020	447,946.02	0.00	0.00	-447,946.02	0.00	0.00	0.00
14 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-385,163.600	385,163.60	0.00	0.00	-385,163.60	0.00	0.00	0.00
14 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-1,908,740.000	1,908,740.00	0.00	0.00	-1,908,740.00	0.00	0.00	0.00
14 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-1,273,808.000	1,273,808.00	0.00	0.00	-1,273,808.00	0.00	0.00	0.00
14 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-86,051.300	86,051.30	0.00	0.00	-86,051.30	0.00	0.00	0.00
14 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-210,466.120	210,466.12	0.00	0.00	-210,466.12	0.00	0.00	0.00
14 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-270,529.410	270,529.41	0.00	0.00	-270,529.41	0.00	0.00	0.00
14 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-348,045.880	348,045.88	0.00	0.00	-348,045.88	0.00	0.00	0.00
14 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-143,605.120	143,605.12	0.00	0.00	-143,605.12	0.00	0.00	0.00
14 Dec 23	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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-560,000.000	560,000.00	0.00	0.00	-560,000.00	0.00	0.00	0.00
14 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-115,794.810	115,794.81	0.00	0.00	-115,794.81	0.00	0.00	0.00
14 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-750,000.000	750,000.00	0.00	0.00	-750,000.00	0.00	0.00	0.00
14 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-58,006.910	58,006.91	0.00	0.00	-58,006.91	0.00	0.00	0.00
14 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-103,343.170	103,343.17	0.00	0.00	-103,343.17	0.00	0.00	0.00
14 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-114,000.000	114,000.00	0.00	0.00	-114,000.00	0.00	0.00	0.00
14 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-4,500.000	4,500.00	0.00	0.00	-4,500.00	0.00	0.00	0.00
14 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-630,000.000	630,000.00	0.00	0.00	-630,000.00	0.00	0.00	0.00
14 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-667,441.190	667,441.19	0.00	0.00	-667,441.19	0.00	0.00	0.00
14 Dec 23	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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-70,413.550	70,413.55	0.00	0.00	-70,413.55	0.00	0.00	0.00
14 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-464.630	464.63	0.00	0.00	-464.63	0.00	0.00	0.00
14 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-906,449.500	906,449.50	0.00	0.00	-906,449.50	0.00	0.00	0.00
14 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-265,369.930	265,369.93	0.00	0.00	-265,369.93	0.00	0.00	0.00
14 Dec 23	INVT 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

14 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-20,489,052.770	20,489,052.77	0.00	0.00	-20,489,052.77	0.00	0.00	0.00	
14 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-16,202.760	16,202.76	0.00	0.00	-16,202.76	0.00	0.00	0.00	
14 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-318,115.670	318,115.67	0.00	0.00	-318,115.67	0.00	0.00	0.00	
14 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-643,513.800	643,513.80	0.00	0.00	-643,513.80	0.00	0.00	0.00	
14 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-700,000.000	700,000.00	0.00	0.00	-700,000.00	0.00	0.00	0.00	
14 Dec 23	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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-5,200,000.000	5,200,000.00	0.00	0.00	-5,200,000.00	0.00	0.00	0.00
14 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-41,200.000	41,200.00	0.00	0.00	-41,200.00	0.00	0.00	0.00
14 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-136,912.820	136,912.82	0.00	0.00	-136,912.82	0.00	0.00	0.00
14 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-99,336.110	99,336.11	0.00	0.00	-99,336.11	0.00	0.00	0.00
14 Dec 23	INVT 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

14 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-1,477,758.300	1,477,758.30	0.00	0.00	-1,477,758.30	0.00	0.00	0.00
14 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-18,843.010	18,843.01	0.00	0.00	-18,843.01	0.00	0.00	0.00
14 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-621,946.200	621,946.20	0.00	0.00	-621,946.20	0.00	0.00	0.00
14 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-864,537.620	864,537.62	0.00	0.00	-864,537.62	0.00	0.00	0.00
14 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-350,189.160	350,189.16	0.00	0.00	-350,189.16	0.00	0.00	0.00
14 Dec 23	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 Dec 23	NT COLLECTIVE GOVT SHORT TERM		-103,462.900	103,462.90	0.00	0.00	-103,462.90	0.00	0.00	0.00
14 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM		-361,263.010	361,263.01	0.00	0.00	-361,263.01	0.00	0.00	0.00
14 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM		-572,088.680	572,088.68	0.00	0.00	-572,088.68	0.00	0.00	0.00
14 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM		-138,106.000	138,106.00	0.00	0.00	-138,106.00	0.00	0.00	0.00
15 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-19,232.250	19,232.25	0.00	0.00	-19,232.25	0.00	0.00	0.00
18 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-2,000,000.000	2,000,000.00	0.00	0.00	-2,000,000.00	0.00	0.00	0.00
18 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-2,614,154.130	2,614,154.13	0.00	0.00	-2,614,154.13	0.00	0.00	0.00
19 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-341,972.770	341,972.77	0.00	0.00	-341,972.77	0.00	0.00	0.00
19 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-78,513.820	78,513.82	0.00	0.00	-78,513.82	0.00	0.00	0.00
19 Dec 23	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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-191,946.910	191,946.91	0.00	0.00	-191,946.91	0.00	0.00	0.00
19 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-7,433.980	7,433.98	0.00	0.00	-7,433.98	0.00	0.00	0.00
19 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-221,249.080	221,249.08	0.00	0.00	-221,249.08	0.00	0.00	0.00
19 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-1,741,326.450	1,741,326.45	0.00	0.00	-1,741,326.45	0.00	0.00	0.00
19 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-3,709,295.140	3,709,295.14	0.00	0.00	-3,709,295.14	0.00	0.00	0.00
19 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-840,073.480	840,073.48	0.00	0.00	-840,073.48	0.00	0.00	0.00
20 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-74,110.620	74,110.62	0.00	0.00	-74,110.62	0.00	0.00	0.00
20 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-233,604.580	233,604.58	0.00	0.00	-233,604.58	0.00	0.00	0.00
20 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-1,378,626.560	1,378,626.56	0.00	0.00	-1,378,626.56	0.00	0.00	0.00
21 Dec 23	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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-291,044.800	291,044.80	0.00	0.00	-291,044.80	0.00	0.00	0.00
21 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-8,926.830	8,926.83	0.00	0.00	-8,926.83	0.00	0.00	0.00
21 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-145,000.000	145,000.00	0.00	0.00	-145,000.00	0.00	0.00	0.00
21 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-63,472.000	63,472.00	0.00	0.00	-63,472.00	0.00	0.00	0.00
21 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM		-23,829.140	23,829.14	0.00	0.00	-23,829.14	0.00	0.00	0.00
21 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM		-6,743.070	6,743.07	0.00	0.00	-6,743.07	0.00	0.00	0.00
21 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM		-218,170.940	218,170.94	0.00	0.00	-218,170.94	0.00	0.00	0.00
21 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM		-67,925.950	67,925.95	0.00	0.00	-67,925.95	0.00	0.00	0.00
21 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM		-1,935,200.000	1,935,200.00	0.00	0.00	-1,935,200.00	0.00	0.00	0.00
21 Dec 23	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

21 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-61,727.780	61,727.78	0.00	0.00	-61,727.78	0.00	0.00	0.00
21 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-13,482.670	13,482.67	0.00	0.00	-13,482.67	0.00	0.00	0.00
21 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-20,274.410	20,274.41	0.00	0.00	-20,274.41	0.00	0.00	0.00
21 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-208,385.990	208,385.99	0.00	0.00	-208,385.99	0.00	0.00	0.00
21 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-458,624.340	458,624.34	0.00	0.00	-458,624.34	0.00	0.00	0.00
21 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-49,303.160	49,303.16	0.00	0.00	-49,303.16	0.00	0.00	0.00
21 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-60,114.950	60,114.95	0.00	0.00	-60,114.95	0.00	0.00	0.00
21 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-100,000.000	100,000.00	0.00	0.00	-100,000.00	0.00	0.00	0.00
21 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-269,010.950	269,010.95	0.00	0.00	-269,010.95	0.00	0.00	0.00
21 Dec 23	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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-73,434.590	73,434.59	0.00	0.00	-73,434.59	0.00	0.00	0.00
21 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-110,000.000	110,000.00	0.00	0.00	-110,000.00	0.00	0.00	0.00
21 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-1,251,533.290	1,251,533.29	0.00	0.00	-1,251,533.29	0.00	0.00	0.00
21 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-103,420.710	103,420.71	0.00	0.00	-103,420.71	0.00	0.00	0.00
21 Dec 23	INVT 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

22 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-6,421,725.930	6,421,725.93	0.00	0.00	-6,421,725.93	0.00	0.00	0.00
22 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-4,493.000	4,493.00	0.00	0.00	-4,493.00	0.00	0.00	0.00
22 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-1,802,487.500	1,802,487.50	0.00	0.00	-1,802,487.50	0.00	0.00	0.00
22 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-648,700.000	648,700.00	0.00	0.00	-648,700.00	0.00	0.00	0.00
28 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-33,700.000	33,700.00	0.00	0.00	-33,700.00	0.00	0.00	0.00
28 Dec 23	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

28 Dec 23	NT COLLECTIVE GOVT SHORT TERM		-299,400.000	299,400.00	0.00	0.00	-299,400.00	0.00	0.00	0.00
28 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM		-500,000.000	500,000.00	0.00	0.00	-500,000.00	0.00	0.00	0.00
28 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM		-121,900.000	121,900.00	0.00	0.00	-121,900.00	0.00	0.00	0.00
28 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM		-137,590.340	137,590.34	0.00	0.00	-137,590.34	0.00	0.00	0.00
28 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-1,577,800.000	1,577,800.00	0.00	0.00	-1,577,800.00	0.00	0.00	0.00
28 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-23,400.000	23,400.00	0.00	0.00	-23,400.00	0.00	0.00	0.00
28 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-66,900.000	66,900.00	0.00	0.00	-66,900.00	0.00	0.00	0.00
28 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-44,114.230	44,114.23	0.00	0.00	-44,114.23	0.00	0.00	0.00
28 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-300,000.000	300,000.00	0.00	0.00	-300,000.00	0.00	0.00	0.00
28 Dec 23	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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-55,400.000	55,400.00	0.00	0.00	-55,400.00	0.00	0.00	0.00
28 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-13,600.000	13,600.00	0.00	0.00	-13,600.00	0.00	0.00	0.00
28 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-28,900.000	28,900.00	0.00	0.00	-28,900.00	0.00	0.00	0.00
28 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-264,400.000	264,400.00	0.00	0.00	-264,400.00	0.00	0.00	0.00
28 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-429,400.000	429,400.00	0.00	0.00	-429,400.00	0.00	0.00	0.00
28 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-118,121.710	118,121.71	0.00	0.00	-118,121.71	0.00	0.00	0.00
28 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-53,800.000	53,800.00	0.00	0.00	-53,800.00	0.00	0.00	0.00
28 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-16,500.000	16,500.00	0.00	0.00	-16,500.00	0.00	0.00	0.00
28 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-1,823,400.000	1,823,400.00	0.00	0.00	-1,823,400.00	0.00	0.00	0.00
28 Dec 23	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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-753,800.000	753,800.00	0.00	0.00	-753,800.00	0.00	0.00	0.00
28 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-59,000.000	59,000.00	0.00	0.00	-59,000.00	0.00	0.00	0.00
28 Dec 23	INVT 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 Dec 23	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 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-47,933.000	47,933.00	0.00	0.00	-47,933.00	0.00	0.00	0.00
28 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-2,974,463.490	2,974,463.49	0.00	0.00	-2,974,463.49	0.00	0.00	0.00
28 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-144,300.000	144,300.00	0.00	0.00	-144,300.00	0.00	0.00	0.00
28 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-855,900.000	855,900.00	0.00	0.00	-855,900.00	0.00	0.00	0.00
28 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-20,500.000	20,500.00	0.00	0.00	-20,500.00	0.00	0.00	0.00
28 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-18,200.000	18,200.00	0.00	0.00	-18,200.00	0.00	0.00	0.00
28 Dec 23	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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-755,100.000	755,100.00	0.00	0.00	-755,100.00	0.00	0.00	0.00
28 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-460,100.000	460,100.00	0.00	0.00	-460,100.00	0.00	0.00	0.00
28 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-172,900.000	172,900.00	0.00	0.00	-172,900.00	0.00	0.00	0.00
28 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-245,300.000	245,300.00	0.00	0.00	-245,300.00	0.00	0.00	0.00
28 Dec 23	INVT 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

28 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-287,600.000	287,600.00	0.00	0.00	-287,600.00	0.00	0.00	0.00
28 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-6,675.420	6,675.42	0.00	0.00	-6,675.42	0.00	0.00	0.00
28 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-679,600.000	679,600.00	0.00	0.00	-679,600.00	0.00	0.00	0.00
28 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-816,100.000	816,100.00	0.00	0.00	-816,100.00	0.00	0.00	0.00
28 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-49,800.000	49,800.00	0.00	0.00	-49,800.00	0.00	0.00	0.00
28 Dec 23	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 Dec 23	NT COLLECTIVE GOVT SHORT TERM		-28,900.000	28,900.00	0.00	0.00	-28,900.00	0.00	0.00	0.00
28 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM		-735,600.000	735,600.00	0.00	0.00	-735,600.00	0.00	0.00	0.00
28 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM		-301,500.000	301,500.00	0.00	0.00	-301,500.00	0.00	0.00	0.00
28 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM		-12,200.000	12,200.00	0.00	0.00	-12,200.00	0.00	0.00	0.00
28 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-1,154,400.000	1,154,400.00	0.00	0.00	-1,154,400.00	0.00	0.00	0.00
28 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-95,741.210	95,741.21	0.00	0.00	-95,741.21	0.00	0.00	0.00
28 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-1,237,285.020	1,237,285.02	0.00	0.00	-1,237,285.02	0.00	0.00	0.00
28 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-2,240,800.000	2,240,800.00	0.00	0.00	-2,240,800.00	0.00	0.00	0.00
28 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-128,200.000	128,200.00	0.00	0.00	-128,200.00	0.00	0.00	0.00
28 Dec 23	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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-11,500.000	11,500.00	0.00	0.00	-11,500.00	0.00	0.00	0.00
28 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-39,100.000	39,100.00	0.00	0.00	-39,100.00	0.00	0.00	0.00
28 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-422,900.000	422,900.00	0.00	0.00	-422,900.00	0.00	0.00	0.00
28 Dec 23	INVT 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 Dec 23	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 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-96,000.000	96,000.00	0.00	0.00	-96,000.00	0.00	0.00	0.00
28 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-29,900.000	29,900.00	0.00	0.00	-29,900.00	0.00	0.00	0.00
28 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-272,800.000	272,800.00	0.00	0.00	-272,800.00	0.00	0.00	0.00
28 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-16,900.000	16,900.00	0.00	0.00	-16,900.00	0.00	0.00	0.00
28 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-63,169.330	63,169.33	0.00	0.00	-63,169.33	0.00	0.00	0.00
28 Dec 23	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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-549,300.000	549,300.00	0.00	0.00	-549,300.00	0.00	0.00	0.00
28 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-59,600.000	59,600.00	0.00	0.00	-59,600.00	0.00	0.00	0.00
28 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-358,225.280	358,225.28	0.00	0.00	-358,225.28	0.00	0.00	0.00
28 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-22,600.000	22,600.00	0.00	0.00	-22,600.00	0.00	0.00	0.00
28 Dec 23	INVT 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

28 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-37,300.000	37,300.00	0.00	0.00	-37,300.00	0.00	0.00	0.00
28 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-40,600.000	40,600.00	0.00	0.00	-40,600.00	0.00	0.00	0.00
28 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-90,106.310	90,106.31	0.00	0.00	-90,106.31	0.00	0.00	0.00
28 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-27,000.000	27,000.00	0.00	0.00	-27,000.00	0.00	0.00	0.00
28 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-3,180.480	3,180.48	0.00	0.00	-3,180.48	0.00	0.00	0.00
28 Dec 23	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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-27,300.000	27,300.00	0.00	0.00	-27,300.00	0.00	0.00	0.00
28 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-67,200.000	67,200.00	0.00	0.00	-67,200.00	0.00	0.00	0.00
28 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-150,764.600	150,764.60	0.00	0.00	-150,764.60	0.00	0.00	0.00
28 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-16,500.000	16,500.00	0.00	0.00	-16,500.00	0.00	0.00	0.00
28 Dec 23	INVT 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

28 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-6,700.000	6,700.00	0.00	0.00	-6,700.00	0.00	0.00	0.00
28 Dec 23	INVT 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 Dec 23	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 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-29,300.000	29,300.00	0.00	0.00	-29,300.00	0.00	0.00	0.00
28 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-90,100.000	90,100.00	0.00	0.00	-90,100.00	0.00	0.00	0.00
28 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-111,400.000	111,400.00	0.00	0.00	-111,400.00	0.00	0.00	0.00
28 Dec 23	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 Dec 23	NT COLLECTIVE GOVT SHORT TERM		-17,300.000	17,300.00	0.00	0.00	-17,300.00	0.00	0.00	0.00
28 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM		-105,238.860	105,238.86	0.00	0.00	-105,238.86	0.00	0.00	0.00
29 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM		-464.630	464.63	0.00	0.00	-464.63	0.00	0.00	0.00
29 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM		-72,438.230	72,438.23	0.00	0.00	-72,438.23	0.00	0.00	0.00
29 Dec 23	INVT 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

29 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-220,000.000	220,000.00	0.00	0.00	-220,000.00	0.00	0.00	0.00
29 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-91,000.000	91,000.00	0.00	0.00	-91,000.00	0.00	0.00	0.00
29 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-31,726.280	31,726.28	0.00	0.00	-31,726.28	0.00	0.00	0.00
29 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-500,000.000	500,000.00	0.00	0.00	-500,000.00	0.00	0.00	0.00
29 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-46,796.680	46,796.68	0.00	0.00	-46,796.68	0.00	0.00	0.00
29 Dec 23	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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-79,800.000	79,800.00	0.00	0.00	-79,800.00	0.00	0.00	0.00
29 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-7,985.770	7,985.77	0.00	0.00	-7,985.77	0.00	0.00	0.00
29 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-75,948.830	75,948.83	0.00	0.00	-75,948.83	0.00	0.00	0.00
29 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-128,000.000	128,000.00	0.00	0.00	-128,000.00	0.00	0.00	0.00
29 Dec 23	INVT 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

29 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-1,087,406.240	1,087,406.24	0.00	0.00	-1,087,406.24	0.00	0.00	0.00
29 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-94,800.000	94,800.00	0.00	0.00	-94,800.00	0.00	0.00	0.00
29 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-56,377.720	56,377.72	0.00	0.00	-56,377.72	0.00	0.00	0.00
29 Dec 23	INVT 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 Dec 23	NT COLLECTIVE GOVT SHORT TERM	-15,600.000	15,600.00	0.00	0.00	-15,600.00	0.00	0.00	0.00
29 Dec 23	INVT 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			367,640,482.72	0.00	0.00	-367,640,482.72	0.00	0.00	0.00
Total funds - short term investment			367,640,482.72	0.00	0.00	-367,640,482.72	0.00	0.00	0.00
Total cash and cash equivalents			367,640,482.72	0.00	0.00	-367,640,482.72	0.00	0.00	0.00
Total sales		-498,822,791.71	512,249,657.56	1,444,753.06	0.00	-513,248,677.69	-999,020.13	0.00	-999,020.13

# Accounting Statements

Account number ILFRAL

01 Oct 23 - 31 Dec 23

IL FIREFIGHTERS PENSION ALL

## ◆ Investment Transaction Detail

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<u>Trade Date</u>	<u>Security Description</u>		<u>Shares/PAR</u>	<u>Transaction Amount</u>			<u>Realized gain/loss</u>		<u>Total</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>Settle Date</u>	<u>Narrative</u>									
<b>Total transactions</b>				<b>-88,687,942.82</b>	<b>1,121,978.81</b>	<b>0.00</b>	<b>101,966,940.64</b>	<b>13,278,994.18</b>	<b>3.64</b>	<b>13,278,997.82</b>

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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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